

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 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 6/30/23, the fair value of the Treasurer's investment portfolio was 98.68% of the cost. More than 77 percent of the portfolio or over \$4.9 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$6,403,129,165.26
Cost	\$6,366,337,769.90
Market Value ⁱ	\$6,282,532,821.18
Weighted Yield to Maturity	4.38%
Weighted Average Days to Maturity	253 days
Weighted Duration	0.63 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.

ⁱ 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
June 30, 2023

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u> ⁶	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$1,350,654,000.00	\$1,340,101,798.05	\$1,339,870,832.77	21.05%
2. U.S. Agencies				
Federal Home Loan Banks	1,503,792,327.55	1,494,073,147.91	1,478,398,830.24	23.47%
Federal National Mortgage Association	194,400,000.00	194,305,720.91	184,350,961.81	3.05%
Federal Farm Credit Banks	384,956,000.00	384,594,838.61	369,173,379.24	6.04%
Federal Home Loan Mortgage Corporation	290,000,000.00	289,999,787.15	280,317,361.60	4.56%
Subtotal	2,373,148,327.55	2,362,973,494.58	2,312,240,532.89	37.12%
3. Supranationals - International Government	563,000,000.00	561,493,076.52	547,096,314.74	8.82%
4. Money Market Instruments				
Commercial Paper	1,220,139,000.00	1,207,620,026.92	1,207,210,006.28	18.97%
Negotiable Certificates of Deposit	125,000,000.00	125,000,000.00	124,823,815.00	1.96%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,345,142,404.12	1,332,623,431.04	1,332,037,225.40	20.93%
5. Corporate Notes	171,445,000.00	170,441,669.06	158,353,149.38	2.68%
TOTAL (Section A.)¹	5,803,389,731.67	5,767,633,469.25	5,689,598,055.18	90.60%
B. Investments Managed by Outside Contractors				
1. PFM	75,521,794.47	75,187,267.05	72,897,532.51	1.18%
2. Local Agency Investment Fund (LAIF)	241,618,166.43	241,618,166.43	237,952,456.18 ²	3.80%
3. Allspring Global Investments ⁵	44,734,017.77	44,033,412.25	44,219,322.39 ³	0.69%
4. CAMP	272,077,019.13	272,077,019.13	272,077,019.13	4.27%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	7,613,292.23	7,613,292.23	7,613,292.23	0.12%
7. Other				
a. EBRCS Bond	863,700.20	863,700.20	863,700.20	0.01%
TOTAL (Section B.)	642,427,990.23	641,392,857.29	635,623,322.64	10.07%
C. Cash⁷	(42,688,556.64)	(42,688,556.64)	(42,688,556.64)	-0.67%
⁴GRAND TOTAL (FOR A , B, & C)	\$6,403,129,165.26	\$6,366,337,769.90	\$6,282,532,821.18	100.00%

- Notes:
- Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District.
 - Estimated Fair Value.
 - Base Market Value plus Accrued Interest.
 - Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority.
 - After completion of acquisition, WFAM changed the name to Allspring Global Investments in November 2021.
 - 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.
 - Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

CONTRA COSTA COUNTY INVESTMENT POOL

June 30, 2023

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	5,435,270,102.21	6,515,485,142.19
Net Earnings (\$)	177,273,403.19	67,418,573.28
Earned Income Yield	3.22%	4.09%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	1,350,654,000.00	1,339,870,832.77	5.09	59	21.33%
Agencies	2,373,148,327.55	2,312,240,532.89	3.91	397	36.80%
Commercial Paper	1,220,139,000.00	1,207,210,006.28	5.30	70	19.22%
NCD/YCD	125,000,000.00	124,823,815.00	4.51	74	1.99%
Corporate Notes	171,445,000.00	158,353,149.38	1.85	867	2.52%
Time Deposit	3,404.12	3,404.12	0.08	328	0.00%
Supranationals	563,000,000.00	547,096,314.74	3.47	501	8.71%
PFM	75,521,794.47	72,897,532.51	2.81	749	1.16%
LAIF	241,618,166.43	237,952,456.18	3.01	4	3.79%
CAMP	272,077,019.13	272,077,019.13	5.24	0	4.33%
CalTRUST (Liquidity)	-	-	0.00	0	0.00%
Allspring Global Investments	44,734,017.77	44,219,322.39	5.29	323	0.70%
US Bank (Federated Tax Free)	7,613,292.23	7,613,292.23	3.90	0	0.12%
Misc. ¹	863,700.20	863,700.20	N/A	N/A	0.01%
Cash ⁵	(42,688,556.64)	(42,688,556.64)	1.65	2	-0.68%
Total Fund³	<u>6,403,129,165.26</u>	<u>6,282,532,821.18</u>	<u>4.38</u>	<u>253</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance of WFB for this quarter.

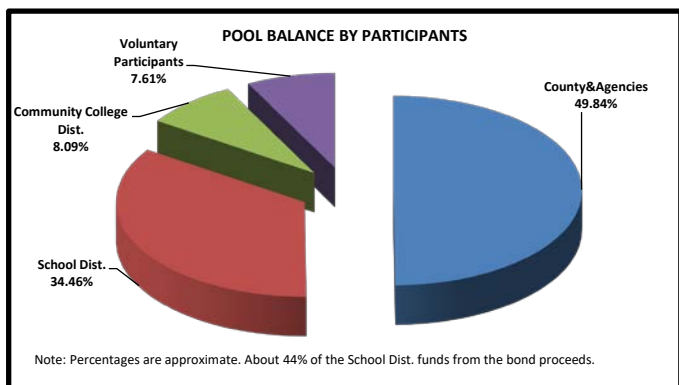
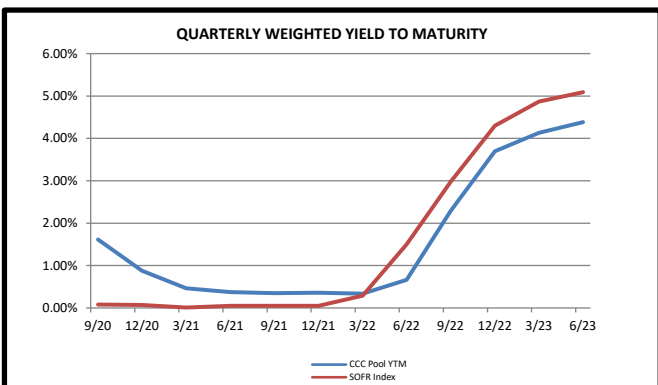
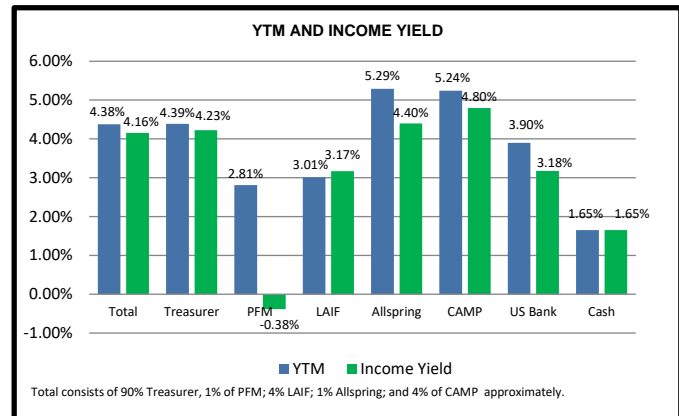
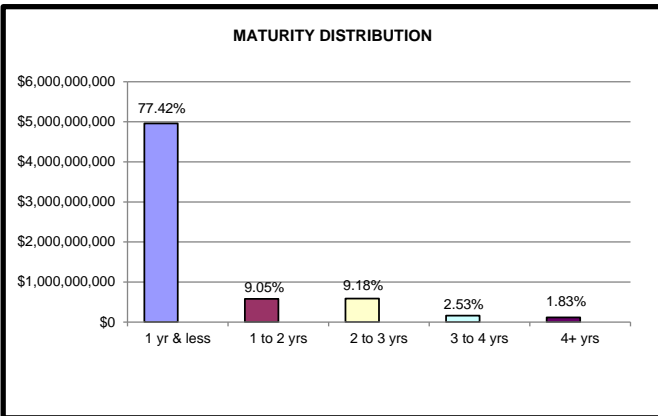
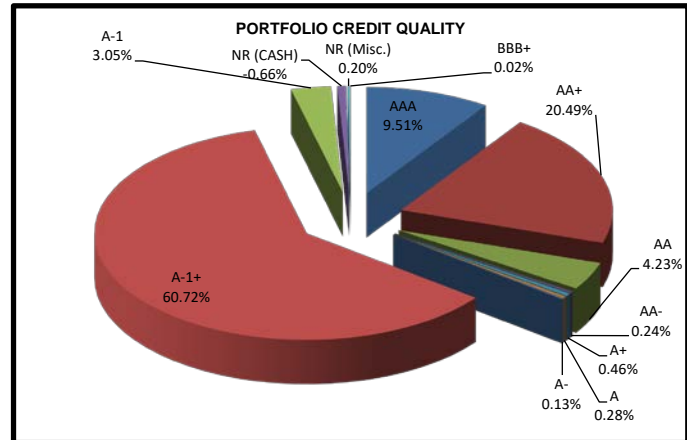
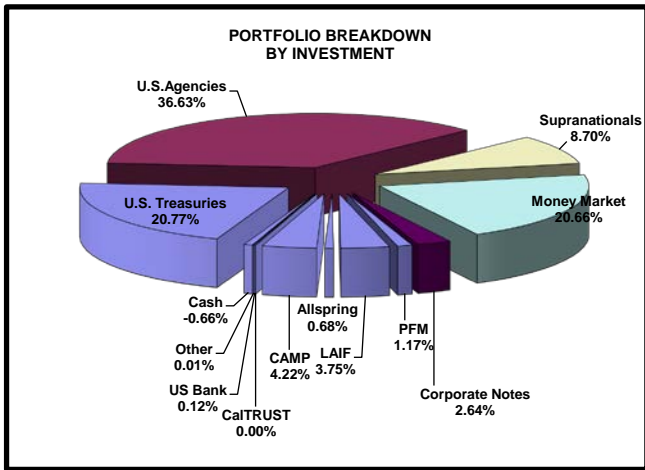
3. Excludes the Futuris Public Entity Trust of the CCCCDC Retirement Board of Authority.

4. PMIA Quarter to Date yield.

5. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

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

June 30, 2023

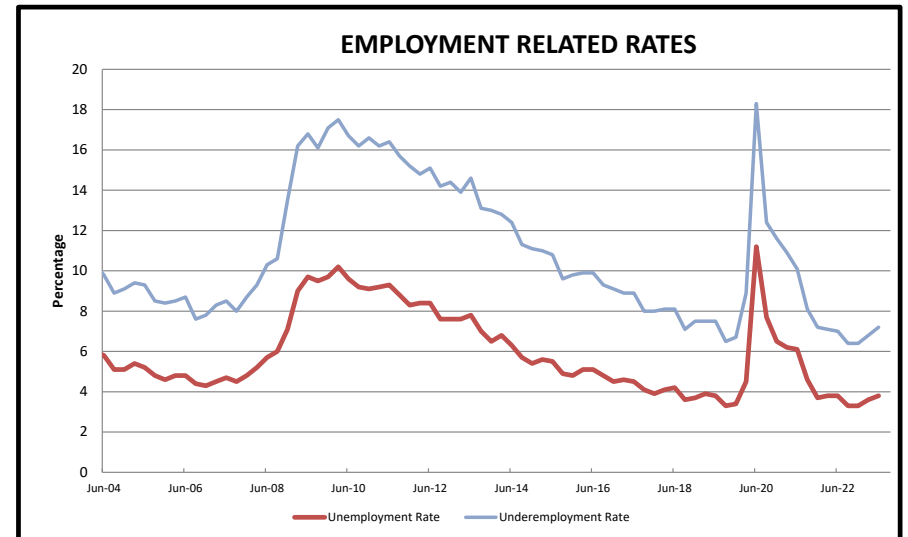
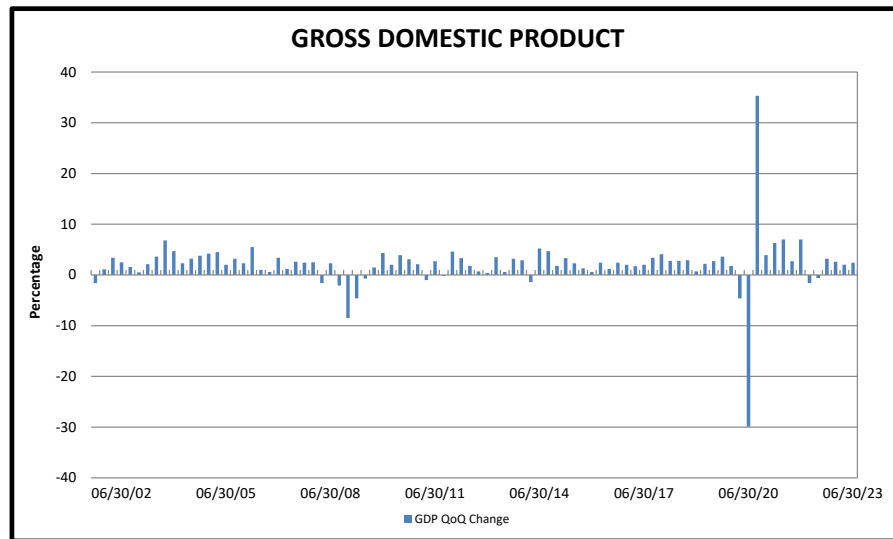
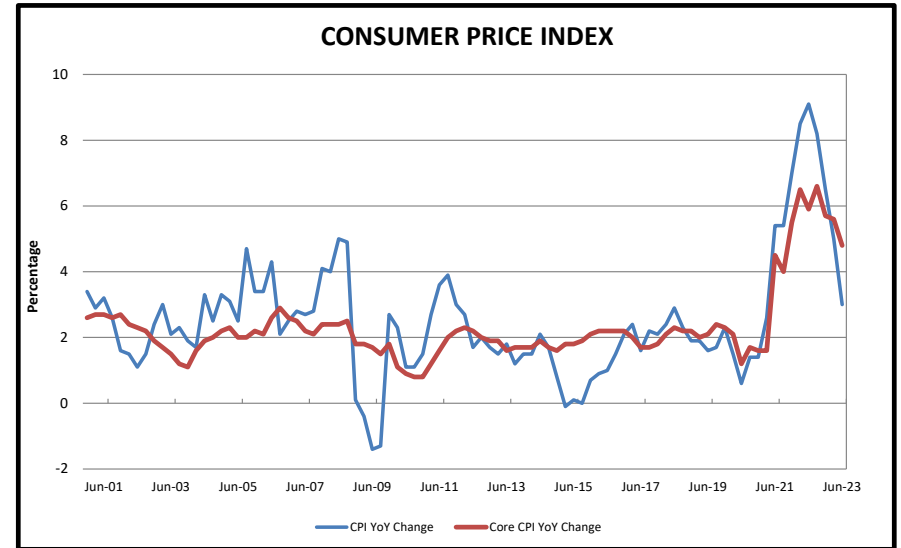
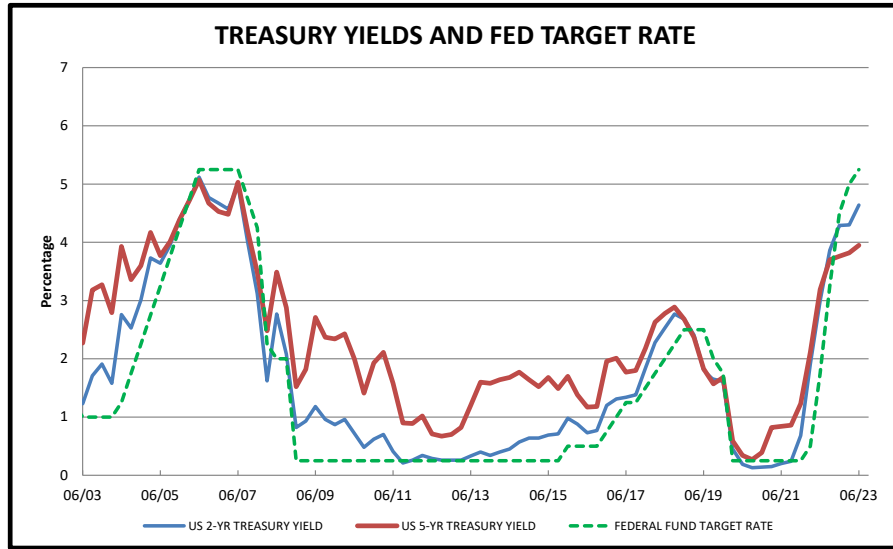


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

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 253 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 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
June 30, 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
Time Deposits												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	328	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	328	
Negotiable CDs												
78015JAJ6	90271	RBC NY - YCD		08/08/2022	30,000,000.00	29,996,940.00	30,000,000.00	4.020	A-1+	4.076	2	07/03/2023
78015J5N3	90249	RBC NY - YCD		07/19/2022	25,000,000.00	24,981,925.00	25,000,000.00	3.900	A-1+	3.954	18	07/19/2023
78015JDA2	90320	RBC NY - YCD		09/09/2022	35,000,000.00	34,906,165.00	35,000,000.00	4.210	A-1+	4.268	69	09/08/2023
78015JRE9	90532	RBC NY - YCD		01/05/2023	35,000,000.00	34,938,785.00	35,000,000.00	5.430	A-1+	5.505	181	12/29/2023
Subtotal and Average			141,333,333.33		125,000,000.00	124,823,815.00	125,000,000.00			4.506	74	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,527,389.20	9,993,670.46	0.500	A+	0.566	353	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,255,879.70	5,499,595.32	2.100	A	2.106	481	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,300,265.21	4,499,668.90	2.100	A	2.106	481	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,526,580.07	11,715,997.31	2.950	AA+	4.600	560	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,093,235.40	9,972,987.35	1.100	AA+	1.240	723	06/23/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,778,810.90	10,840,377.96	3.900	AA	4.616	801	09/09/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	8,935,136.80	9,943,392.41	0.850	AA+	1.079	929	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	8,849,627.10	9,997,119.89	1.150	AA+	1.160	1,074	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	8,906,844.90	9,986,854.76	1.875	AA-	1.941	1,290	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,746,511.40	9,692,661.43	4.350	AA+	5.186	1,537	09/15/2027
Subtotal and Average			92,126,981.17		93,000,000.00	86,920,280.68	92,142,325.79			2.550	852	
Commercial Paper Disc. -Amortizing												
89233HU36	90651	TOYOTA MCC - CP		03/21/2023	35,000,000.00	34,985,230.00	34,990,413.89	4.930	A-1+	5.071	2	07/03/2023
02314QU64	90682	AMAZON - CP		04/06/2023	30,000,000.00	29,974,710.00	29,979,874.99	4.830	A-1+	4.958	5	07/06/2023
59157UU73	90662	METLIFE ST FDG - CP		03/27/2023	25,000,000.00	24,975,350.00	24,979,583.34	4.900	A-1+	5.038	6	07/07/2023
47816GUA5	90602	JOHNSON & JOHNSON - CP		03/01/2023	35,000,000.00	34,951,210.00	34,956,862.50	4.930	A-1+	5.090	9	07/10/2023
47816GUA5	90632	JOHNSON & JOHNSON - CP		03/09/2023	35,000,000.00	34,951,210.00	34,955,375.00	5.100	A-1+	5.263	9	07/10/2023
47816GUH0	90649	JOHNSON & JOHNSON - CP		03/20/2023	35,000,000.00	34,916,770.00	34,923,777.79	4.900	A-1+	5.050	16	07/17/2023
02314QUU1	90688	AMAZON - CP		04/06/2023	35,000,000.00	34,862,380.00	34,873,212.49	4.830	A-1+	4.972	27	07/28/2023
02314QUU1	90695	AMAZON - CP		04/10/2023	30,000,000.00	29,882,040.00	29,891,550.00	4.820	A-1+	4.959	27	07/28/2023
47816GUU1	90650	JOHNSON & JOHNSON - CP		03/20/2023	35,000,000.00	34,861,890.00	34,874,525.00	4.780	A-1+	4.932	27	07/28/2023
89233HUU6	90698	TOYOTA MCC - CP		04/10/2023	35,000,000.00	34,860,210.00	34,869,012.50	4.990	A-1+	5.137	27	07/28/2023
21687BUX7	90549	RABOBANK - CP		01/24/2023	30,000,000.00	29,868,270.00	29,878,750.00	4.850	A-1	5.045	30	07/31/2023
89233HUX0	90654	TOYOTA MCC - CP		03/22/2023	35,000,000.00	34,844,985.00	34,855,916.67	4.940	A-1+	5.100	30	07/31/2023
50000EV27	90831	KOCH INDUSTRIES - CP		06/08/2023	35,000,000.00	34,834,730.00	34,838,222.22	5.200	A-1+	5.314	32	08/02/2023
47816GV30	90699	JOHNSON & JOHNSON - CP		04/10/2023	35,000,000.00	34,831,580.00	34,845,358.36	4.820	A-1+	4.963	33	08/03/2023

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
50000EVA9	90783	KOCH INDUSTRIES - CP		05/16/2023	20,000,000.00	19,882,000.00	19,886,666.67	5.100	A-1+	5.235	40	08/10/2023
47816GVR7	90758	JOHNSON & JOHNSON - CP		04/26/2023	30,000,000.00	29,758,500.00	29,771,750.05	4.980	A-1+	5.135	55	08/25/2023
59157UW14	90779	METLIFE ST FDG - CP		05/12/2023	30,000,000.00	29,721,690.00	29,738,050.06	5.070	A-1+	5.223	62	09/01/2023
50000EW75	90801	KOCH INDUSTRIES - CP		05/25/2023	35,000,000.00	34,647,200.00	34,656,222.22	5.200	A-1+	5.353	68	09/07/2023
59157UWB2	90780	METLIFE ST FDG - CP		05/15/2023	35,000,000.00	34,621,125.00	34,644,400.00	5.080	A-1+	5.239	72	09/11/2023
50000EWC4	90828	KOCH INDUSTRIES - CP		06/06/2023	35,000,000.00	34,621,265.00	34,629,525.00	5.220	A-1+	5.369	73	09/12/2023
50000EWD2	90790	KOCH INDUSTRIES - CP		05/18/2023	30,000,000.00	29,670,930.00	29,683,650.00	5.130	A-1+	5.290	74	09/13/2023
89233HWE0	90807	TOYOTA MCC - CP		05/31/2023	35,000,000.00	34,608,875.00	34,610,625.00	5.340	A-1+	5.501	75	09/14/2023
50000EWL4	90799	KOCH INDUSTRIES - CP		05/24/2023	35,000,000.00	34,579,685.00	34,590,500.00	5.200	A-1+	5.364	81	09/20/2023
89233HWM2	90808	TOYOTA MCC - CP		05/31/2023	35,000,000.00	34,570,935.00	34,574,283.34	5.340	A-1+	5.506	82	09/21/2023
47816GWR6	90769	JOHNSON & JOHNSON - CP		05/03/2023	35,000,000.00	34,567,855.00	34,588,633.26	4.920	A-1+	5.089	86	09/25/2023
59157UWU0	90784	METLIFE ST FDG - CP		05/16/2023	17,000,000.00	16,770,500.00	16,785,658.33	5.100	A-1+	5.272	89	09/28/2023
59157UWV8	90786	METLIFE ST FDG - CP		05/17/2023	25,000,000.00	24,658,600.00	24,681,875.00	5.090	A-1+	5.261	90	09/29/2023
62479MXA6	90830	MUFG BK LTD - CP		06/07/2023	30,000,000.00	29,536,470.00	29,540,450.00	5.460	A-1	5.643	101	10/10/2023
62479MXG3	90832	MUFG BK LTD - CP		06/08/2023	35,000,000.00	34,425,965.00	34,430,968.06	5.470	A-1	5.658	107	10/16/2023
89233HXH2	90838	TOYOTA MCC - CP		06/12/2023	35,000,000.00	34,429,430.00	34,435,100.00	5.380	A-1+	5.560	108	10/17/2023
62479MXJ7	90844	MUFG BK LTD - CP		06/13/2023	35,000,000.00	34,414,800.00	34,418,212.50	5.490	A-1	5.676	109	10/18/2023
62479MXK4	90846	MUFG BK LTD - CP		06/15/2023	30,000,000.00	29,493,630.00	29,501,333.33	5.440	A-1	5.623	110	10/19/2023
89233HXP4	90839	TOYOTA MCC - CP		06/12/2023	35,000,000.00	34,396,460.00	34,401,500.00	5.400	A-1+	5.586	114	10/23/2023
59157UXW5	90834	METLIFE ST FDG - CP		06/08/2023	35,000,000.00	34,353,200.00	34,380,043.06	5.270	A-1+	5.458	121	10/30/2023
59157UXW5	90837	METLIFE ST FDG - CP		06/09/2023	33,139,000.00	32,526,591.28	32,544,210.18	5.340	A-1+	5.531	121	10/30/2023
59157UY87	90860	METLIFE ST FDG - CP		06/29/2023	25,000,000.00	24,502,550.00	24,524,236.11	5.270	A-1+	5.448	130	11/08/2023
89233HYN8	90852	TOYOTA MCC - CP		06/26/2023	30,000,000.00	29,339,280.00	29,343,600.00	5.470	A-1+	5.674	144	11/22/2023
46640PCR2	90864	JP MORGAN - CP		06/30/2023	35,000,000.00	33,511,905.00	33,546,100.00	5.580	A-1	5.904	268	03/25/2024
Subtotal and Average			1,197,908,065.94		1,220,139,000.00	1,207,210,006.28	1,207,620,026.92			5.304	70	

Federal Agency Coupon Securities

3133EPKA2	90789	FFCB - AGENCY		05/18/2023	10,000,000.00	9,818,162.40	9,999,143.56	4.000	AA+	4.010	48	08/18/2023
3133EKPG5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,926,111.95	4,957,724.60	2.125	AA+	1.921	66	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,909,029.40	9,999,796.03	0.250	AA+	0.261	69	09/08/2023
3130ATYM3	90453	FHLB - AGENCY		11/23/2022	10,000,000.00	9,965,134.20	9,998,782.45	4.875	AA+	4.907	144	11/22/2023
3130ATPW1	90394	FHLB - AGENCY		10/19/2022	27,500,000.00	27,394,901.60	27,493,613.48	4.625	AA+	4.672	160	12/08/2023
3133ENS58	90520	FFCB - AGENCY		12/27/2022	10,000,000.00	9,961,882.70	9,998,112.89	4.750	AA+	4.790	179	12/27/2023
3130AUM92	90547	FHLB - AGENCY		01/19/2023	10,000,000.00	9,949,422.00	9,995,099.83	4.750	AA+	4.842	202	01/19/2024
3130AVR87	90759	FHLB - AGENCY		04/26/2023	10,000,000.00	9,968,899.90	10,000,000.00	5.125	AA+	5.125	209	01/26/2024
3130AUSH8	90574	FHLB - AGENCY		02/06/2023	10,000,000.00	9,952,875.50	9,998,387.50	4.750	AA+	4.778	220	02/06/2024
3130AUVK7	90588	FHLB - AGENCY		02/13/2023	10,000,000.00	9,966,394.60	9,999,075.00	5.000	AA+	5.016	227	02/13/2024
3135GAGV7	90760	FNMA - AGENCY		04/26/2023	10,000,000.00	9,951,155.50	10,000,000.00	5.125	AA+	5.125	300	04/26/2024

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Federal Agency Coupon Securities												
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,796,569.50	9,978,807.50	3.250	AA+	3.480	352	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,796,569.50	9,997,875.94	3.250	AA+	3.273	352	06/17/2024
3134GYS60	90788	FHLMC - AGENCY		05/17/2023	10,000,000.00	9,939,985.70	10,000,000.00	5.200	AA+	5.200	352	06/17/2024
3135GAEH0	90566	FNMA - AGENCY		01/30/2023	10,000,000.00	9,910,231.30	10,000,000.00	4.800	AA+	4.800	395	07/30/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	9,924,516.70	10,000,000.00	5.000	AA+	5.005	454	09/27/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,079,800.00	19,991,169.28	1.625	AA+	1.661	472	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,539,900.00	9,995,584.64	1.625	AA+	1.661	472	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,841,587.00	9,994,498.61	4.375	AA+	4.420	474	10/17/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,919,047.40	10,000,000.00	5.000	AA+	5.005	487	10/30/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,848,462.70	9,981,191.11	4.250	AA+	4.385	538	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,848,462.70	9,981,205.81	4.250	AA+	4.385	538	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,848,462.70	9,990,889.44	4.250	AA+	4.315	538	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,399,545.00	9,996,103.65	1.000	AA+	1.027	538	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	9,948,092.30	9,998,803.46	4.875	AA+	4.887	559	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,416,077.30	9,992,429.63	1.320	AA+	1.370	570	01/21/2025
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,884,926.80	10,000,000.00	4.770	AA+	4.770	579	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	9,888,267.30	10,000,000.00	4.800	AA+	4.800	586	02/06/2025
3130AUUQ5	90586	FHLB - AGENCY		02/13/2023	10,000,000.00	9,907,175.30	10,000,000.00	5.020	AA+	5.020	593	02/13/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,480,813.40	9,989,015.39	1.750	AA+	1.820	594	02/14/2025
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	9,938,517.09	9,994,881.79	4.750	AA+	4.800	601	02/21/2025
3133EPFL4	90692	FFCB - AGENCY		04/10/2023	10,000,000.00	9,827,701.50	9,999,558.70	4.000	AA+	4.004	618	03/10/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,799,186.90	9,949,927.08	4.000	AA+	4.303	636	03/28/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,590,157.20	10,000,000.00	2.750	AA+	2.750	664	04/25/2025
3130AWER7	90840	FHLB - AGENCY		06/12/2023	10,000,000.00	9,926,404.40	9,992,602.24	4.625	AA+	4.666	706	06/06/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	9,858,183.30	9,993,760.00	4.250	AA+	4.284	713	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,358,013.20	19,983,743.94	0.500	AA+	0.542	717	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,202,276.00	9,999,017.27	0.700	AA+	0.705	730	06/30/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,875,248.30	9,953,182.87	4.250	AA+	4.475	822	09/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,061,014.30	9,983,127.13	0.500	AA+	0.573	860	11/07/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	9,873,864.60	9,969,472.22	4.125	AA+	4.250	958	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	10,004,003.80	9,996,531.33	4.750	AA+	4.764	982	03/09/2026
3133EPFT7	90724	FFCB - AGENCY		04/13/2023	10,000,000.00	9,773,611.80	9,972,166.67	3.750	AA+	3.857	1,017	04/13/2026
3133EPKX2	90803	FFCB - AGENCY		05/26/2023	10,000,000.00	9,848,515.70	9,976,197.22	4.000	AA+	4.088	1,060	05/26/2026
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	14,777,678.25	15,000,000.00	4.750	AA+	4.750	1,083	06/18/2026
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	9,830,111.50	9,992,801.31	4.000	AA+	4.021	1,367	03/29/2027
3133EPTG6	90761	FFCB - AGENCY		04/26/2023	10,000,000.00	9,803,037.20	9,959,704.86	3.875	AA+	3.990	1,395	04/26/2027
3134GYTW2	90845	FHLMC - AGENCY		06/14/2023	10,000,000.00	9,957,165.90	10,000,000.00	5.300	AA+	5.300	1,444	06/14/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	9,906,631.40	10,000,000.00	4.125	AA+	4.125	1,566	10/14/2027

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Federal Agency Coupon Securities												
3130AV2M3	90647	FHLB - AGENCY		03/16/2023	3,709,327.55	3,684,988.98	3,709,327.55	6.000	AA+	6.000	1,720	03/16/2028
3133EPFU4	90718	FFCB - AGENCY		04/12/2023	10,000,000.00	9,705,651.10	9,985,562.72	3.500	AA+	3.533	1,747	04/12/2028
Subtotal and Average			552,543,373.26		541,165,327.55	529,584,424.77	540,738,874.70			3.779	620	
Federal Agency Disc. -Amortizing												
313384HR3	90351	FHLB - AGENCY DISC		10/07/2022	1,610,000.00	1,610,000.00	1,609,633.72	4.095	A-1+	4.313	2	07/03/2023
313384HT9	90661	FHLB - AGENCY DISC		03/27/2023	30,000,000.00	29,991,948.90	29,984,533.33	4.640	A-1+	4.766	4	07/05/2023
313384JA8	90663	FHLB - AGENCY DISC		03/28/2023	35,000,000.00	34,957,750.80	34,950,003.47	4.675	A-1+	4.873	11	07/12/2023
313384JB6	90678	FHLB - AGENCY DISC		04/05/2023	35,000,000.00	34,953,059.75	34,944,583.33	4.750	A-1+	4.948	12	07/13/2023
313384JC4	90746	FHLB - AGENCY DISC		04/19/2023	5,000,000.00	4,992,624.15	4,991,360.42	4.785	A-1+	4.908	13	07/14/2023
313384JJ9	90674	FHLB - AGENCY DISC		04/03/2023	35,000,000.00	34,920,238.85	34,912,256.94	4.750	A-1+	4.953	19	07/20/2023
313384JQ3	90676	FHLB - AGENCY DISC		04/04/2023	30,000,000.00	29,907,541.20	29,900,416.67	4.780	A-1+	4.989	25	07/26/2023
313384JQ3	90683	FHLB - AGENCY DISC		04/06/2023	35,000,000.00	34,892,131.40	34,885,763.89	4.700	A-1+	4.903	25	07/26/2023
313384JQ3	90687	FHLB - AGENCY DISC		04/06/2023	30,000,000.00	29,907,541.20	29,902,083.33	4.700	A-1+	4.835	25	07/26/2023
313384JS9	90680	FHLB - AGENCY DISC		04/05/2023	35,000,000.00	34,882,767.15	34,876,625.00	4.700	A-1+	4.837	27	07/28/2023
313384JS9	90684	FHLB - AGENCY DISC		04/06/2023	35,000,000.00	34,882,767.15	34,876,625.00	4.700	A-1+	4.904	27	07/28/2023
313384JS9	90685	FHLB - AGENCY DISC		04/06/2023	35,000,000.00	34,882,767.15	34,876,625.00	4.700	A-1+	4.837	27	07/28/2023
313384JS9	90694	FHLB - AGENCY DISC		04/10/2023	30,000,000.00	29,899,514.70	29,892,000.00	4.800	A-1+	4.938	27	07/28/2023
313384JS9	90696	FHLB - AGENCY DISC		04/10/2023	35,000,000.00	34,882,767.15	34,874,000.00	4.800	A-1+	4.938	27	07/28/2023
313384JS9	90697	FHLB - AGENCY DISC		04/10/2023	35,000,000.00	34,882,767.15	34,874,000.00	4.800	A-1+	5.007	27	07/28/2023
313384JX8	90763	FHLB - AGENCY DISC		04/28/2023	20,000,000.00	19,918,848.20	19,912,266.67	4.935	A-1+	5.070	32	08/02/2023
313384KC2	90754	FHLB - AGENCY DISC		04/25/2023	35,000,000.00	34,834,370.90	34,824,095.83	4.890	A-1+	5.099	37	08/07/2023
313384KE8	90762	FHLB - AGENCY DISC		04/27/2023	30,000,000.00	29,849,940.30	29,839,937.50	4.925	A-1+	5.065	39	08/09/2023
313384KG3	90295	FHLB - AGENCY DISC		08/12/2022	5,000,000.00	4,973,641.70	4,982,005.56	3.160	A-1+	3.329	41	08/11/2023
313384KK4	90765	FHLB - AGENCY DISC		05/01/2023	30,000,000.00	29,829,719.40	29,818,500.00	4.950	A-1+	5.092	44	08/14/2023
313384KM0	90766	FHLB - AGENCY DISC		05/02/2023	25,000,000.00	24,851,362.50	24,840,916.58	4.980	A-1+	5.124	46	08/16/2023
313384KP3	90764	FHLB - AGENCY DISC		05/01/2023	30,000,000.00	29,813,552.70	29,801,200.00	4.970	A-1+	5.116	48	08/18/2023
313384KU2	90768	FHLB - AGENCY DISC		05/03/2023	30,000,000.00	29,793,356.70	29,782,479.17	4.925	A-1+	5.071	53	08/23/2023
313384KV0	90596	FHLB - AGENCY DISC		02/27/2023	8,500,000.00	8,440,307.14	8,437,397.50	4.910	A-1+	5.173	54	08/24/2023
313384KZ1	90771	FHLB - AGENCY DISC		05/04/2023	25,000,000.00	24,810,978.75	24,801,833.33	4.920	A-1+	5.139	58	08/28/2023
313384LH0	90777	FHLB - AGENCY DISC		05/11/2023	35,000,000.00	34,687,962.40	34,682,375.00	4.950	A-1+	5.101	66	09/05/2023
313384LJ6	90772	FHLB - AGENCY DISC		05/04/2023	30,000,000.00	29,733,813.60	29,726,416.66	4.900	A-1+	5.054	67	09/06/2023
313384LW7	90802	FHLB - AGENCY DISC		05/25/2023	35,000,000.00	34,632,418.80	34,600,611.11	5.200	A-1+	5.362	79	09/18/2023
313384MF3	90350	FHLB - AGENCY DISC		10/07/2022	3,500,000.00	3,458,970.73	3,464,537.22	4.145	A-1+	4.396	88	09/27/2023
313384MG1	90352	FHLB - AGENCY DISC		10/07/2022	250,000.00	247,035.47	247,438.16	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90353	FHLB - AGENCY DISC		10/07/2022	2,400,000.00	2,371,540.46	2,375,406.33	4.145	A-1+	4.397	89	09/28/2023
313384MG1	90354	FHLB - AGENCY DISC		10/07/2022	6,000,000.00	5,928,851.16	5,938,515.83	4.145	A-1+	4.397	89	09/28/2023
313384MG1	90355	FHLB - AGENCY DISC		10/07/2022	25,000,000.00	24,703,546.50	24,743,815.97	4.145	A-1+	4.396	89	09/28/2023

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Federal Agency Disc. -Amortizing												
313384MG1	90356	FHLB - AGENCY DISC		10/07/2022	8,750,000.00	8,646,241.28	8,660,335.59	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90357	FHLB - AGENCY DISC		10/07/2022	200,000.00	197,628.37	197,950.53	4.145	A-1+	4.397	89	09/28/2023
313384MG1	90358	FHLB - AGENCY DISC		10/07/2022	300,000.00	296,442.56	296,925.79	4.145	A-1+	4.397	89	09/28/2023
313384MG1	90359	FHLB - AGENCY DISC		10/07/2022	200,000.00	197,628.37	197,950.53	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90360	FHLB - AGENCY DISC		10/07/2022	1,500,000.00	1,482,212.79	1,484,628.96	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90361	FHLB - AGENCY DISC		10/07/2022	350,000.00	345,849.65	346,413.42	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90362	FHLB - AGENCY DISC		10/07/2022	6,000,000.00	5,928,851.16	5,938,515.83	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90363	FHLB - AGENCY DISC		10/07/2022	500,000.00	494,070.93	494,876.32	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90364	FHLB - AGENCY DISC		10/07/2022	6,500,000.00	6,422,922.09	6,433,392.15	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90365	FHLB - AGENCY DISC		10/07/2022	250,000.00	247,035.47	247,438.16	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90366	FHLB - AGENCY DISC		10/07/2022	2,500,000.00	2,470,354.65	2,474,381.60	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90367	FHLB - AGENCY DISC		10/07/2022	7,000,000.00	6,916,993.02	6,928,268.47	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90368	FHLB - AGENCY DISC		10/07/2022	600,000.00	592,885.12	593,851.58	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90369	FHLB - AGENCY DISC		10/07/2022	9,500,000.00	9,387,347.67	9,402,650.07	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90370	FHLB - AGENCY DISC		10/07/2022	1,200,000.00	1,185,770.23	1,187,703.17	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90371	FHLB - AGENCY DISC		10/07/2022	4,000,000.00	3,952,567.44	3,959,010.55	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90372	FHLB - AGENCY DISC		10/07/2022	600,000.00	592,885.12	593,851.58	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90373	FHLB - AGENCY DISC		10/07/2022	300,000.00	296,442.56	296,925.79	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90374	FHLB - AGENCY DISC		10/07/2022	300,000.00	296,442.56	296,925.79	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90375	FHLB - AGENCY DISC		10/07/2022	1,500,000.00	1,482,212.79	1,484,628.96	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90376	FHLB - AGENCY DISC		10/07/2022	600,000.00	592,885.12	593,851.58	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90377	FHLB - AGENCY DISC		10/07/2022	900,000.00	889,327.67	890,777.38	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90378	FHLB - AGENCY DISC		10/07/2022	200,000.00	197,628.37	197,950.53	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90379	FHLB - AGENCY DISC		10/07/2022	2,000,000.00	1,976,283.72	1,979,505.28	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90380	FHLB - AGENCY DISC		10/07/2022	200,000.00	197,628.37	197,950.53	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90381	FHLB - AGENCY DISC		10/07/2022	400,000.00	395,256.74	395,901.06	4.145	A-1+	4.396	89	09/28/2023
313384MG1	90781	FHLB - AGENCY DISC		05/15/2023	30,000,000.00	29,644,255.80	29,633,245.84	4.945	A-1+	5.109	89	09/28/2023
313384ML0	90744	FHLB - AGENCY DISC		04/19/2023	2,000,000.00	1,974,569.46	1,975,355.00	4.770	A-1+	5.014	93	10/02/2023
313384ML0	90785	FHLB - AGENCY DISC		05/16/2023	30,000,000.00	29,618,541.90	29,616,762.50	4.945	A-1+	5.111	93	10/02/2023
313384MN6	90787	FHLB - AGENCY DISC		05/17/2023	35,000,000.00	34,553,550.50	34,538,194.44	5.000	A-1+	5.242	95	10/04/2023
313384MU0	90778	FHLB - AGENCY DISC		05/12/2023	35,000,000.00	34,524,943.60	34,515,901.39	4.930	A-1+	5.104	101	10/10/2023
313384MV8	90782	FHLB - AGENCY DISC		05/15/2023	30,000,000.00	29,588,724.30	29,576,700.00	4.980	A-1+	5.155	102	10/11/2023
313384NK1	90829	FHLB - AGENCY DISC		06/06/2023	35,000,000.00	34,453,530.30	34,416,938.89	5.170	A-1+	5.350	116	10/25/2023
313384NM7	90833	FHLB - AGENCY DISC		06/08/2023	35,000,000.00	34,444,019.40	34,406,886.11	5.170	A-1+	5.350	118	10/27/2023
313384NS4	90857	FHLB - AGENCY DISC		06/28/2023	25,000,000.00	24,580,787.25	24,563,520.83	5.110	A-1+	5.349	123	11/01/2023
313384PF0	90863	FHLB - AGENCY DISC		06/30/2023	30,000,000.00	29,443,401.60	29,415,200.00	5.160	A-1+	5.336	136	11/14/2023
313384RK7	90745	FHLB - AGENCY DISC		04/19/2023	4,500,000.00	4,382,592.53	4,390,255.00	4.670	A-1+	4.933	188	01/05/2024
313384SF7	90551	FHLB - AGENCY DISC		01/25/2023	6,000,000.00	5,826,869.16	5,840,360.00	4.605	A-1+	4.906	208	01/25/2024

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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
Federal Agency Disc. -Amortizing												
313384SF7	90552	FHLB - AGENCY DISC		01/25/2023	5,000,000.00	4,855,724.30	4,866,966.66	4.605	A-1+	4.906	208	01/25/2024
313384VQ9	90800	FHLB - AGENCY DISC		05/25/2023	4,073,000.00	3,915,670.40	3,910,985.68	4.955	A-1+	5.287	289	04/15/2024
313384XY0	90850	FHLB - AGENCY DISC		06/16/2023	2,500,000.00	2,386,813.30	2,381,046.88	4.965	A-1+	5.297	345	06/10/2024
Subtotal and Average			1,224,657,785.29		1,182,683,000.00	1,173,202,191.73	1,172,991,138.94			4.999	60	
Treasury Coupon Securities												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,464,023.43	1,498,048.63	2.500	AA+	2.661	304	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,440,039.05	2,496,747.72	2.500	AA+	2.661	304	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,350,683.60	2,494,845.90	1.125	AA+	1.261	564	01/15/2025
Subtotal and Average			6,489,261.54		6,500,000.00	6,254,746.08	6,489,642.25			2.123	404	
Treasury Bills												
912796ZS1	90711	US TREASURY BILLS		04/11/2023	35,000,000.00	34,985,559.00	34,976,472.22	4.840	A-1+	5.034	5	07/06/2023
912796ZS1	90712	US TREASURY BILLS		04/11/2023	35,000,000.00	34,985,559.00	34,976,472.22	4.840	A-1+	5.034	5	07/06/2023
912797FX0	90657	US TREASURY BILLS		03/24/2023	35,000,000.00	34,961,247.30	34,955,102.78	4.618	A-1+	4.828	10	07/11/2023
912797FX0	90713	US TREASURY BILLS		04/11/2023	35,000,000.00	34,961,247.30	34,953,430.56	4.790	A-1+	4.998	10	07/11/2023
912797FY8	90668	US TREASURY BILLS		03/30/2023	35,000,000.00	34,927,101.65	34,923,641.67	4.620	A-1+	4.830	17	07/18/2023
912796ZZ5	90732	US TREASURY BILLS		04/18/2023	4,690,000.00	4,678,904.26	4,677,784.50	4.935	A-1+	5.138	19	07/20/2023
912796ZZ5	90733	US TREASURY BILLS		04/18/2023	2,500,000.00	2,494,085.42	2,493,488.54	4.935	A-1+	5.138	19	07/20/2023
912796ZZ5	90752	US TREASURY BILLS		04/24/2023	9,000,000.00	8,978,707.53	8,976,606.25	4.925	A-1+	5.124	19	07/20/2023
912796ZZ5	90753	US TREASURY BILLS		04/24/2023	33,000,000.00	32,921,927.61	32,914,222.92	4.925	A-1+	5.124	19	07/20/2023
313384JN0	90672	US TREASURY BILLS		03/31/2023	30,000,000.00	29,915,569.80	29,910,491.67	4.670	A-1+	4.874	23	07/24/2023
912797FZ5	90664	US TREASURY BILLS		03/28/2023	35,000,000.00	34,893,296.20	34,889,808.33	4.723	A-1+	4.945	24	07/25/2023
912797FZ5	90667	US TREASURY BILLS		03/29/2023	35,000,000.00	34,893,296.20	34,890,800.00	4.680	A-1+	4.899	24	07/25/2023
912797FZ5	90677	US TREASURY BILLS		04/04/2023	30,000,000.00	29,908,539.60	29,908,600.00	4.570	A-1+	4.779	24	07/25/2023
912797FZ5	90689	US TREASURY BILLS		04/06/2023	30,000,000.00	29,908,539.60	29,909,500.00	4.525	A-1+	4.730	24	07/25/2023
912797FZ5	90756	US TREASURY BILLS		04/25/2023	5,000,000.00	4,984,756.60	4,983,700.00	4.890	A-1+	5.104	24	07/25/2023
912796Y29	90679	US TREASURY BILLS		04/05/2023	35,000,000.00	34,882,925.00	34,884,986.11	4.550	A-1+	4.745	26	07/27/2023
912796Y29	90686	US TREASURY BILLS		04/06/2023	35,000,000.00	34,882,925.00	34,886,502.78	4.490	A-1+	4.681	26	07/27/2023
912796Y29	90690	US TREASURY BILLS		04/10/2023	30,000,000.00	29,899,650.00	29,899,250.00	4.650	A-1+	4.847	26	07/27/2023
912796Y29	90691	US TREASURY BILLS		04/10/2023	35,000,000.00	34,882,925.00	34,882,458.33	4.650	A-1+	4.848	26	07/27/2023
912797GA9	90720	US TREASURY BILLS		04/13/2023	35,000,000.00	34,857,336.15	34,853,525.00	4.860	A-1+	5.085	31	08/01/2023
912796Y37	90773	US TREASURY BILLS		05/08/2023	30,000,000.00	29,868,379.20	29,860,437.50	5.075	A-1+	5.282	33	08/03/2023
912797GF8	90715	US TREASURY BILLS		04/12/2023	35,000,000.00	34,820,537.50	34,819,341.67	4.890	A-1+	5.123	38	08/08/2023
912796XY0	90714	US TREASURY BILLS		04/11/2023	35,000,000.00	34,810,475.00	34,813,916.67	4.785	A-1+	4.999	40	08/10/2023
912797GG6	90740	US TREASURY BILLS		04/19/2023	4,998,000.00	4,967,250.40	4,966,824.98	4.990	A-1+	5.230	45	08/15/2023
912797GG6	90748	US TREASURY BILLS		04/19/2023	35,000,000.00	34,784,666.70	34,780,812.50	5.010	A-1+	5.250	45	08/15/2023
912796Z36	90721	US TREASURY BILLS		04/13/2023	35,000,000.00	34,774,009.20	34,781,580.56	4.780	A-1+	4.997	47	08/17/2023

Portfolio CCIP

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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
Treasury Bills												
912796Z36	90793	US TREASURY BILLS		05/19/2023	10,500,000.00	10,432,202.76	10,430,087.50	5.100	A-1+	5.311	47	08/17/2023
912797GH4	90757	US TREASURY BILLS		04/26/2023	35,000,000.00	34,749,126.30	34,749,750.00	4.950	A-1+	5.187	52	08/22/2023
912796Z44	90717	US TREASURY BILLS		04/12/2023	35,000,000.00	34,738,079.95	34,753,250.00	4.700	A-1+	4.917	54	08/24/2023
912796Z51	90722	US TREASURY BILLS		04/13/2023	35,000,000.00	34,703,844.70	34,719,188.19	4.735	A-1+	4.972	61	08/31/2023
912796Z51	90810	US TREASURY BILLS		06/02/2023	4,000,000.00	3,966,153.68	3,964,687.78	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90811	US TREASURY BILLS		06/02/2023	5,000,000.00	4,957,692.10	4,955,859.72	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90812	US TREASURY BILLS		06/02/2023	5,370,000.00	5,324,561.32	5,322,593.34	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90813	US TREASURY BILLS		06/02/2023	1,970,000.00	1,953,330.69	1,952,608.73	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90814	US TREASURY BILLS		06/02/2023	4,660,000.00	4,620,569.04	4,618,861.26	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90815	US TREASURY BILLS		06/02/2023	990,000.00	981,623.04	981,260.23	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90816	US TREASURY BILLS		06/02/2023	2,350,000.00	2,330,115.29	2,329,254.07	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90817	US TREASURY BILLS		06/02/2023	3,440,000.00	3,410,892.16	3,409,631.49	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90818	US TREASURY BILLS		06/02/2023	20,000,000.00	19,830,768.40	19,823,438.89	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90819	US TREASURY BILLS		06/02/2023	1,910,000.00	1,893,838.38	1,893,138.41	5.210	A-1+	5.442	61	08/31/2023
912796Z51	90820	US TREASURY BILLS		06/02/2023	7,500,000.00	7,436,538.15	7,433,789.58	5.210	A-1+	5.441	61	08/31/2023
912796Z51	90821	US TREASURY BILLS		06/02/2023	2,500,000.00	2,478,846.05	2,477,929.86	5.210	A-1+	5.441	61	08/31/2023
912796Z51	90822	US TREASURY BILLS		06/02/2023	2,300,000.00	2,280,538.37	2,279,695.47	5.210	A-1+	5.441	61	08/31/2023
912796Z51	90823	US TREASURY BILLS		06/02/2023	3,000,000.00	2,974,615.26	2,973,505.67	5.212	A-1+	5.443	61	08/31/2023
912796Z51	90824	US TREASURY BILLS		06/02/2023	1,530,000.00	1,517,053.78	1,516,487.89	5.212	A-1+	5.443	61	08/31/2023
912796Z51	90825	US TREASURY BILLS		06/02/2023	4,590,000.00	4,551,161.35	4,549,463.67	5.212	A-1+	5.443	61	08/31/2023
912796Z51	90826	US TREASURY BILLS		06/02/2023	3,700,000.00	3,668,692.15	3,667,323.66	5.212	A-1+	5.443	61	08/31/2023
912797GT8	90794	US TREASURY BILLS		05/23/2023	35,000,000.00	34,608,112.35	34,597,111.11	5.180	A-1+	5.432	80	09/19/2023
912796CR8	90851	US TREASURY BILLS		06/23/2023	3,000,000.00	2,965,561.11	2,964,904.00	5.136	A-1+	5.363	82	09/21/2023
912797GU5	90804	US TREASURY BILLS		05/30/2023	35,000,000.00	34,575,291.10	34,555,091.67	5.260	A-1+	5.518	87	09/26/2023
912797GU5	90854	US TREASURY BILLS		06/27/2023	1,000,000.00	987,865.46	987,614.58	5.125	A-1+	5.352	87	09/26/2023
912796CS6	90671	US TREASURY BILLS		03/31/2023	20,000,000.00	19,750,177.00	19,768,600.00	4.680	A-1+	4.941	89	09/28/2023
912796CS6	90739	US TREASURY BILLS		04/19/2023	2,000,000.00	1,975,017.70	1,976,167.78	4.820	A-1+	5.079	89	09/28/2023
912796CS6	90859	US TREASURY BILLS		06/29/2023	28,000,000.00	27,650,247.80	27,641,775.00	5.175	A-1+	5.405	89	09/28/2023
912797GV3	90842	US TREASURY BILLS		06/13/2023	35,000,000.00	34,538,004.55	34,532,911.39	5.111	A-1+	5.353	94	10/03/2023
912796YJ2	90843	US TREASURY BILLS		06/13/2023	35,000,000.00	34,526,605.40	34,523,066.67	5.110	A-1+	5.339	96	10/05/2023
912797FA0	90730	US TREASURY BILLS		04/18/2023	4,000,000.00	3,941,767.88	3,944,837.78	4.820	A-1+	5.089	103	10/12/2023
912797FA0	90731	US TREASURY BILLS		04/18/2023	3,500,000.00	3,449,046.90	3,451,733.05	4.820	A-1+	5.089	103	10/12/2023
912797FA0	90836	US TREASURY BILLS		06/09/2023	30,000,000.00	29,563,259.10	29,555,383.34	5.180	A-1+	5.437	103	10/12/2023
912797HC4	90855	US TREASURY BILLS		06/27/2023	35,000,000.00	34,426,936.95	34,419,449.66	5.193	A-1+	5.446	115	10/24/2023
912797FC6	90849	US TREASURY BILLS		06/16/2023	25,000,000.00	24,584,522.50	24,585,625.00	5.100	A-1+	5.357	117	10/26/2023
912796YT0	90741	US TREASURY BILLS		04/19/2023	5,000,000.00	4,911,719.45	4,921,983.34	4.530	A-1+	4.767	124	11/02/2023
912796YT0	90856	US TREASURY BILLS		06/27/2023	35,000,000.00	34,382,036.15	34,382,152.78	5.125	A-1+	5.367	124	11/02/2023
912797FJ1	90861	US TREASURY BILLS		06/30/2023	30,000,000.00	29,440,569.90	29,432,333.33	5.200	A-1+	5.464	131	11/09/2023

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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
Treasury Bills												
912797FJ1	90862	US TREASURY BILLS		06/30/2023	30,000,000.00	29,440,569.90	29,432,333.33	5.200	A-1+	5.464	131	11/09/2023
912796ZN2	90742	US TREASURY BILLS		04/19/2023	4,000,000.00	3,896,328.20	3,915,000.00	4.250	A-1+	4.476	180	12/28/2023
912796ZY8	90589	US TREASURY BILLS		02/15/2023	2,900,000.00	2,816,691.73	2,820,746.22	4.730	A-1+	5.034	208	01/25/2024
912796ZY8	90729	US TREASURY BILLS		04/18/2023	85,000.00	82,558.21	82,814.55	4.450	A-1+	4.701	208	01/25/2024
912796ZY8	90736	US TREASURY BILLS		04/18/2023	5,000,000.00	4,856,365.05	4,871,444.44	4.450	A-1+	4.701	208	01/25/2024
912796ZY8	90737	US TREASURY BILLS		04/18/2023	3,000,000.00	2,913,819.03	2,922,866.67	4.450	A-1+	4.701	208	01/25/2024
912796Z28	90728	US TREASURY BILLS		04/18/2023	375,000.00	362,635.78	363,986.66	4.480	A-1+	4.744	236	02/22/2024
912796Z28	90743	US TREASURY BILLS		04/19/2023	5,000,000.00	4,835,143.75	4,852,500.00	4.500	A-1+	4.766	236	02/22/2024
912797LL9	90727	US TREASURY BILLS		04/18/2023	296,000.00	284,973.07	286,210.29	4.510	A-1+	4.802	264	03/21/2024
912797LL9	90734	US TREASURY BILLS		04/18/2023	4,000,000.00	3,850,987.48	3,867,706.66	4.510	A-1+	4.802	264	03/21/2024
912797LL9	90735	US TREASURY BILLS		04/18/2023	3,500,000.00	3,369,614.05	3,384,243.33	4.510	A-1+	4.802	264	03/21/2024
Subtotal and Average			1,231,659,360.98		1,344,154,000.00	1,333,616,086.69	1,333,612,155.80			5.109	57	
Federal Agency Callables												
3130ATLU9	90403	FHLB - AGENCY		10/27/2022	10,000,000.00	9,968,697.30	10,000,000.00	4.400	AA+	4.400	88	09/27/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,803,417.40	9,999,991.12	0.320	AA+	0.320	146	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	9,894,123.00	10,000,000.00	3.000	AA+	3.000	150	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,785,230.90	10,000,000.00	0.310	AA+	0.310	152	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,774,615.60	10,000,000.00	0.320	AA+	0.320	159	12/07/2023
3135GADZ1	90559	FNMA - AGENCY		01/26/2023	10,000,000.00	9,961,470.00	10,000,000.00	5.000	AA+	5.000	209	01/26/2024
3135GAGF2	90693	FNMA - AGENCY		04/10/2023	10,000,000.00	9,943,766.40	10,000,000.00	5.000	AA+	5.000	284	04/10/2024
3135GAGN5	90723	FNMA - AGENCY		04/13/2023	10,000,000.00	9,942,650.30	10,000,000.00	5.000	AA+	5.000	286	04/12/2024
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,102,540.20	20,000,000.00	0.500	AA+	0.500	359	06/24/2024
3135GAHX2	90858	FNMA - AGENCY		06/28/2023	10,000,000.00	9,992,129.10	10,000,000.00	5.330	AA+	5.330	363	06/28/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,771,844.40	10,000,000.00	3.320	AA+	3.320	391	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,797,498.40	10,000,000.00	3.570	AA+	3.570	391	07/26/2024
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,790,705.30	10,000,000.00	4.050	AA+	4.050	447	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,575,751.40	10,000,000.00	2.200	AA+	2.175	454	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,436,596.30	10,000,000.00	1.000	AA+	1.000	475	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,914,217.50	10,000,000.00	5.080	AA+	5.080	482	10/25/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,408,657.50	10,000,000.00	1.200	AA+	1.200	541	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,395,892.50	10,000,000.00	1.150	AA+	0.956	548	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,508,386.00	10,000,000.00	2.190	AA+	2.190	629	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,586,987.90	10,000,000.00	3.100	AA+	3.100	668	04/29/2025
3134GXSS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,606,300.50	10,000,000.00	3.250	AA+	3.250	727	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,343,435.20	20,000,000.00	0.700	AA+	0.700	730	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,347,659.00	20,000,000.00	0.650	AA+	0.650	730	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,231,461.40	10,000,000.00	0.750	AA+	0.750	759	07/29/2025

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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
Federal Agency Callables												
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	9,932,823.70	10,000,000.00	5.500	AA+	5.504	786	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,103,207.50	10,000,000.00	0.650	AA+	0.650	788	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,299,850.81	4,352,095.92	4.125	AA+	4.665	789	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,051,929.50	10,000,000.00	0.550	AA+	0.550	808	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,051,929.50	9,999,112.23	0.550	AA+	0.554	808	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,070,196.90	10,000,000.00	0.500	AA+	0.500	821	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,079,856.00	10,000,000.00	0.550	AA+	0.550	822	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,069,377.40	10,000,000.00	0.500	AA+	0.500	822	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,070,259.20	10,000,000.00	0.600	AA+	0.600	850	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,019,408.60	10,000,000.00	0.600	AA+	0.600	851	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,066,846.70	9,992,281.67	0.540	AA+	0.574	856	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,012,763.80	10,000,000.00	0.640	AA+	0.640	877	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,013,290.40	10,000,000.00	0.650	AA+	0.650	879	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,039,183.40	10,000,000.00	0.650	AA+	0.650	900	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,026,906.80	10,000,000.00	0.640	AA+	0.640	913	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	8,967,452.50	10,000,000.00	0.580	AA+	0.580	956	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,051,510.30	10,000,000.00	1.050	AA+	1.050	998	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,018,710.20	10,000,000.00	1.000	AA+	1.000	1,026	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,032,398.30	10,000,000.00	1.100	AA+	1.100	1,026	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	8,993,214.70	10,000,000.00	1.050	AA+	1.050	1,075	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	8,949,857.60	10,000,000.00	0.900	AA+	0.900	1,080	06/15/2026
3134GYVD1	90865	FHLMC - AGENCY		06/30/2023	10,000,000.00	9,984,529.30	10,000,000.00	5.500	AA+	5.500	1,091	06/26/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	8,942,184.80	10,000,000.00	0.910	AA+	0.910	1,095	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	8,966,837.50	10,000,000.00	1.000	AA+	1.000	1,095	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	8,966,837.50	10,000,000.00	1.000	AA+	1.000	1,095	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	8,992,840.30	10,000,000.00	1.250	AA+	1.250	1,215	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,049,766.60	10,000,000.00	1.500	AA+	1.500	1,250	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,074,064.10	10,000,000.00	1.600	AA+	1.600	1,262	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,074,064.10	10,000,000.00	1.600	AA+	1.600	1,262	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,083,361.40	10,000,000.00	1.750	AA+	1.750	1,307	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,108,265.00	10,000,000.00	1.860	AA+	1.853	1,318	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,143,957.10	10,000,000.00	2.000	AA+	2.000	1,335	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,377,151.80	10,000,000.00	2.770	AA+	2.770	1,342	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,440,369.43	9,900,000.00	3.375	AA+	3.375	1,397	04/28/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	14,791,416.75	15,000,000.00	4.800	AA+	4.800	1,451	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,835,075.90	10,000,000.00	5.000	AA+	5.000	1,536	09/14/2027
3134GYHZ8	90600	FHLMC - AGENCY		02/28/2023	10,000,000.00	9,912,689.50	10,000,000.00	5.100	AA+	5.106	1,703	02/28/2028
3134GYTE2	90805	FHLMC - AGENCY		05/30/2023	10,000,000.00	9,905,498.00	10,000,000.00	5.200	AA+	5.200	1,795	05/30/2028

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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
Subtotal and Average			645,242,401.25		649,300,000.00	609,453,916.39	649,243,480.94			2.040	825	
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,443,420.78	13,139,880.64	1.800	A+	1.850	593	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	13,976,364.52	15,224,973.01	0.550	AAA	0.765	793	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,012,143.60	9,996,939.13	0.700	AA+	0.712	953	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,012,143.60	9,993,336.89	0.700	AA+	0.726	953	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,012,143.60	9,985,185.98	0.700	AA+	0.758	953	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	8,988,326.30	9,981,556.56	1.000	AA	1.066	1,046	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,494,163.15	4,988,738.66	1.000	AA	1.081	1,046	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,494,163.15	4,988,732.40	1.000	AA	1.081	1,046	05/12/2026
Subtotal and Average			78,296,833.41		78,445,000.00	71,432,868.70	78,299,343.27			1.013	885	
Supranationals												
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,875,431.10	9,999,593.89	0.230	AAA	0.247	88	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,801,454.40	9,998,553.58	0.250	AAA	0.287	146	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,803,829.60	10,000,000.00	0.610	AAA	0.610	146	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,757,831.70	9,992,562.67	2.250	AAA	2.353	271	03/28/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	9,905,417.10	10,000,000.00	4.700	AAA	4.704	424	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,404,215.80	9,997,974.17	0.430	AAA	0.447	437	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,893,780.60	9,992,307.18	4.625	AAA	4.687	481	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,998,588.89	0.920	AAA	0.930	517	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,434,553.00	9,989,808.53	1.400	AAA	1.465	590	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,254,661.20	9,990,996.46	0.600	AAA	0.655	608	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,620,771.90	9,996,953.70	3.000	AAA	3.018	668	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,541,683.50	9,991,350.00	2.650	AAA	2.697	703	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,662,448.70	9,995,943.67	3.330	AAA	3.350	786	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,781,631.80	9,993,667.87	4.250	AAA	5.170	839	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,074,722.20	9,942,403.94	0.500	AAA	0.752	850	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,747,974.80	9,979,251.25	4.050	AAA	4.140	905	12/22/2025
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	8,972,768.80	10,000,000.00	0.580	AAA	0.580	929	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,392,899.10	14,979,062.83	0.450	AAA	0.505	950	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,015,359.90	10,000,000.00	0.650	AAA	0.650	965	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,032,414.00	9,970,256.03	0.800	AAA	0.914	977	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,018,345.90	9,974,326.56	0.875	AAA	0.969	1,024	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,018,345.90	9,995,101.40	0.875	AAA	0.893	1,024	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,604,866.39	12,985,444.46	0.860	AAA	0.900	1,048	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	8,929,477.90	9,994,788.44	0.800	AAA	0.818	1,082	06/17/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	9,995,845.50	9,987,503.71	4.500	AAA	4.540	1,348	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	1,640	12/27/2027

Portfolio CCIP

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**Investment Portfolio -Treasury
Portfolio Management
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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
Supranationals												
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	9,875,833.70	9,985,955.28	4.000	AAA	4.035	1,656	01/12/2028
45818WEP7	90847	IADB - SUPRA		06/15/2023	10,000,000.00	9,912,828.60	9,982,655.56	4.300	AAA	4.340	1,811	06/15/2028
45818WEP7	90848	IADB - SUPRA		06/15/2023	10,000,000.00	9,912,828.60	9,940,533.33	4.300	AAA	4.436	1,811	06/15/2028
45906M4E8	90853	IBRD - SUPRA		06/26/2023	10,000,000.00	10,000,000.00	10,000,000.00	4.500	AAA	4.500	1,822	06/26/2028
Subtotal and Average			290,019,632.55		308,000,000.00	293,197,721.69	307,655,583.40			2.244	887	
Supranational Discounts												
459052HT6	90656	IBRD - SUPRA DISC		03/23/2023	35,000,000.00	34,990,607.05	34,981,916.67	4.650	A-1+	4.845	4	07/05/2023
459052JB3	90660	IBRD - SUPRA DISC		03/27/2023	30,000,000.00	29,959,765.50	29,954,000.00	4.600	A-1+	4.729	12	07/13/2023
459052JC1	90658	IBRD - SUPRA DISC		03/24/2023	25,000,000.00	24,963,120.75	24,958,472.23	4.600	A-1+	4.797	13	07/14/2023
459516JP6	90675	IFC - SUPRA DISC		04/04/2023	30,000,000.00	29,911,555.20	29,905,000.00	4.750	A-1+	4.956	24	07/25/2023
459052KG0	90716	IBRD - SUPRA DISC		04/12/2023	35,000,000.00	34,815,491.90	34,810,659.72	4.750	A-1+	4.962	41	08/11/2023
45818KKS0	90767	IADB - SUPRA DISC		05/02/2023	30,000,000.00	29,801,433.60	29,788,562.50	4.975	A-1+	5.123	51	08/21/2023
459052LA2	90755	IBRD - SUPRA DISC		04/25/2023	35,000,000.00	34,730,662.75	34,721,798.61	4.850	A-1+	5.072	59	08/29/2023
459052LB0	90750	IBRD - SUPRA DISC		04/20/2023	35,000,000.00	34,725,956.30	34,717,083.39	4.850	A-1+	5.076	60	08/30/2023
Subtotal and Average			325,235,421.08		255,000,000.00	253,898,593.05	253,837,493.12			4.951	34	
Total and Average			5,785,515,853.93		5,803,389,731.67	5,689,598,055.18	5,767,633,469.25			4.385	267	

**Investment Portfolio -Treasury
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Portfolio Details - Cash
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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
		Average Balance	0.00								0
		Total Cash and Investments	5,785,515,853.93		5,803,389,731.67	5,689,598,055.18	5,767,633,469.25			4.385	267

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
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	308,426.81	310,000.00	5.088	AA-	5.088	891	12/08/2025
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	174,646.02	174,963.34	4.800	A	4.809	920	01/06/2026
194162AQ6	90601	COLGATE-PALMOLIVE - CORP		03/01/2023	185,000.00	185,611.05	184,809.22	4.800	AA-	4.842	975	03/02/2026
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	535,000.00	532,570.00	535,000.00	5.079	AA-	5.079	559	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	350,862.07	350,000.00	5.316	AA-	5.316	986	03/13/2026
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	305,514.32	324,493.52	1.375	A+	1.480	559	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	249,719.78	254,933.04	3.875	A+	3.899	418	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	171,286.50	174,945.05	3.000	BBB+	3.046	258	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	539,682.90	549,990.13	3.750	A-	3.752	328	05/24/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	527,711.17	540,000.00	4.000	A-	4.000	757	07/27/2025
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	50,000.00	50,000.00	49,999.85	0.700	A	0.727	4	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	176,526.21	184,927.86	0.450	A	0.492	342	06/07/2024
24422EYV2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	103,657.18	109,973.72	1.250	A	1.266	559	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	164,578.78	169,974.84	3.400	A	3.408	706	06/06/2025
24422EWX3	90835	JOHN DEERE CAPITAL - CORP		06/08/2023	190,000.00	189,585.82	189,892.15	4.750	N/A	4.771	1,073	06/08/2026
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	386,498.92	400,000.00	3.500	AA-	3.500	709	06/09/2025
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	477,047.73	480,000.00	4.966	AA-	4.966	926	01/12/2026
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	54,707.22	54,997.33	0.350	A+	0.394	41	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	99,390.33	104,979.10	0.500	A+	0.518	405	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	287,075.38	299,954.07	2.850	A+	2.859	646	04/07/2025
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	148,714.39	149,907.97	4.450	A+	4.474	1,003	03/30/2026
713448CY2	90534	PEPSICO INC - CORP		01/09/2023	300,000.00	291,672.96	292,799.68	3.500	A+	4.759	747	07/17/2025
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	224,341.25	224,885.96	4.550	A+	4.571	958	02/13/2026
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	43,968.60	45,000.00	4.758	A-	4.758	1,305	01/26/2027
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	97,887.89	99,977.53	2.500	A+	2.532	265	03/22/2024
89236TKN4	90539	TOYOTA MCC - CORP		01/12/2023	300,000.00	297,806.01	299,901.36	4.800	A+	4.823	559	01/10/2025
89236TKT1	90792	TOYOTA MCC - CORP		05/18/2023	190,000.00	187,129.79	189,894.19	4.450	A+	4.471	1,052	05/18/2026
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	279,269.19	284,854.44	3.900	AA	3.925	801	09/09/2025
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	305,502.85	307,348.78	3.000	BBB+	5.113	1,026	04/22/2026
Subtotal and Average			7,293,657.56		7,365,000.00	7,211,391.12	7,338,403.13			3.970	706	
CD Medium Term												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	537,331.86	550,000.00	4.100	A+	4.135	412	08/16/2024
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	726,782.58	725,000.00	5.530	AA-	5.530	856	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	727,650.21	725,000.00	5.600	AA-	5.678	849	10/27/2025
Subtotal and Average			2,000,000.00		2,000,000.00	1,991,764.65	2,000,000.00			5.200	731	

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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
Federal Agency Coupon Securities												
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	600,000.00	589,611.58	599,937.56	0.250	AA+	0.280	128	11/06/2023
Subtotal and Average			1,495,779.59		600,000.00	589,611.58	599,937.56			0.280	128	
Treasury Coupon Securities												
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	903,724.61	963,233.77	1.500	AA+	0.447	488	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	711,943.36	761,310.25	1.500	AA+	0.427	518	11/30/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	10,000.00	9,617.50	10,075.03	0.250	AA+	0.467	350	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	815,000.00	776,032.81	813,277.78	0.250	AA+	0.472	350	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	451,027.34	474,980.25	0.375	AA+	0.379	380	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,471,773.44	1,550,601.51	0.375	AA+	0.337	380	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	664,671.88	699,542.73	0.375	AA+	0.438	380	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,466,021.48	1,549,350.63	0.375	AA+	0.412	411	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	730,286.13	773,742.82	0.375	AA+	0.510	442	09/15/2024
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	730,286.13	773,258.48	0.375	AA+	0.563	442	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	729,983.40	774,830.05	0.625	AA+	0.642	472	10/15/2024
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	729,983.40	773,326.75	0.625	AA+	0.794	472	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	752,281.25	798,258.35	0.750	AA+	0.911	503	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	941,015.62	1,000,192.25	1.000	AA+	0.987	533	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	705,761.72	749,723.75	1.000	AA+	1.026	533	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,085,267.58	1,144,147.04	1.500	AA+	1.823	595	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	756,625.00	794,976.96	1.750	AA+	2.132	623	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	252,978.52	264,027.72	0.375	AA+	2.658	669	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	735,937.50	764,267.57	0.375	AA+	2.940	669	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,203,417.98	1,247,275.34	2.875	AA+	3.000	669	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,112,773.43	2,195,730.97	2.750	AA+	2.858	684	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	721,347.66	749,353.96	2.875	AA+	2.921	715	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	770,906.25	799,066.14	3.000	AA+	3.060	745	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,351,929.68	1,388,241.02	3.125	AA+	3.544	779	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	721,120.12	730,796.14	4.500	AA+	4.138	868	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	700,000.00	696,253.91	706,955.86	4.500	AA+	4.051	868	11/15/2025
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	128,143.36	130,100.47	4.000	AA+	4.089	898	12/15/2025
91282CGE5	90571	US TREASURY NOTES		02/02/2023	1,425,000.00	1,400,859.93	1,426,306.57	3.875	AA+	3.917	929	01/15/2026
91282CGE5	90584	US TREASURY NOTES		02/09/2023	800,000.00	787,047.13	798,183.31	3.875	AA+	4.083	929	01/15/2026
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	986,624.00	986,631.41	4.000	AA+	4.640	960	02/15/2026
91282CGV7	90751	US TREASURY NOTES		04/24/2023	280,000.00	274,242.57	279,417.44	3.750	AA+	3.865	1,019	04/15/2026
9128286F2	90770	US TREASURY NOTES		05/03/2023	1,475,000.00	1,404,263.62	1,430,892.49	2.500	AA+	3.868	973	02/28/2026
91282CGV7	90791	US TREASURY NOTES		05/18/2023	750,000.00	736,422.58	751,918.01	3.750	AA+	3.781	1,019	04/15/2026
91282CGL9	90795	US TREASURY NOTES		05/23/2023	1,425,000.00	1,418,063.52	1,438,508.28	4.000	AA+	4.048	960	02/15/2026

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PM (PRF_PM2) 7.3.11

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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
Treasury Coupon Securities												
91282CHB0	90827	US TREASURY NOTES		06/05/2023	1,825,000.00	1,784,005.69	1,811,105.75	3.625	AA+	3.985	1,049	05/15/2026
91282CGV7	90841	US TREASURY NOTES		06/13/2023	1,600,000.00	1,575,297.12	1,587,624.09	3.750	AA+	4.278	1,019	04/15/2026
91282CHH7	90866	US TREASURY NOTES		06/30/2023	1,250,000.00	1,239,124.95	1,243,527.42	4.125	AA+	4.375	1,080	06/15/2026
91282CHD6	90867	US TREASURY NOTES		06/30/2023	750,000.00	743,061.91	745,445.21	4.250	AA+	4.776	700	05/31/2025
Subtotal and Average			35,148,104.22		36,010,000.00	34,660,124.08	35,880,203.57			2.554	713	
Corporate Note Callables												
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	536,864.24	559,764.56	0.450	AA	0.499	316	05/12/2024
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	139,856.38	144,862.95	3.000	AA	3.056	652	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	314,139.35	329,680.47	2.500	BBB+	1.143	395	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	96,658.26	101,440.14	2.500	BBB+	1.143	395	07/30/2024
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	349,710.00	364,990.05	0.700	A-	0.703	332	05/28/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	245,835.76	250,000.00	0.810	A-	0.810	481	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	467,374.75	500,000.00	1.530	A-	1.530	889	12/06/2025
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	333,139.91	354,898.73	0.850	A	0.872	482	10/25/2024
06406RBC0	90139	BANK OF NY MELLON - CORP		04/26/2022	750,000.00	721,133.71	749,936.36	3.350	A	3.355	664	04/25/2025
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	349,211.99	369,798.53	0.600	A	0.646	440	09/13/2024
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	154,811.46	159,978.45	3.450	A-	3.458	670	05/01/2025
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	153,092.11	160,000.00	0.981	BBB+	0.981	670	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	79,837.88	85,000.00	2.014	BBB+	2.014	939	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	100,522.43	99,978.85	5.250	A-	5.260	860	11/07/2025
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	115,508.07	119,922.33	3.100	AA+	3.132	776	08/15/2025
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	525,792.96	531,962.38	3.043	AA-	4.370	974	03/01/2026
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	57,534.15	59,938.36	2.700	A	2.760	654	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	73,526.98	74,980.08	4.000	A	3.997	807	09/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	241,962.77	254,936.21	0.750	A-	0.773	405	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	282,654.50	299,878.87	1.500	A-	1.527	562	01/13/2025
438516CH7	90417	HONEYWELL INTERNATIONAL - CORP		11/02/2022	325,000.00	323,017.87	324,963.12	4.850	A	4.859	489	11/01/2024
458140AS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	364,736.18	368,445.68	3.700	A+	4.600	759	07/29/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	236,462.17	245,000.00	0.563	A-	0.563	596	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	74,123.28	75,000.00	0.653	A-	0.653	443	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	180,607.16	190,000.00	0.824	A-	0.824	701	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	379,266.59	400,000.00	2.595	A-	2.595	604	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	218,618.98	225,000.00	4.080	A-	4.080	1,030	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	525,833.91	529,536.78	4.700	A	4.739	888	12/05/2025
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	119,736.80	119,736.87	4.950	A-	5.055	837	10/15/2025
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	426,560.97	450,000.00	2.630	BBB+	2.630	963	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	135,710.64	139,980.59	0.350	A-	0.373	222	02/08/2024

Portfolio CCIP

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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
Corporate Note Callables												
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	99,120.89	104,998.32	1.875	A-	1.876	587	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	67,322.19	69,988.13	3.450	A-	3.458	715	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	70,026.14	69,927.13	5.450	A-	5.499	852	10/30/2025
63743HFF0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	59,056.93	59,962.83	4.450	A-	4.473	986	03/13/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	237,820.76	240,000.00	5.671	A-	5.671	850	10/28/2025
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	236,356.69	244,970.85	0.750	A	0.767	261	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	140,520.81	150,000.00	1.746	A	1.746	951	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	71,500.13	76,514.80	2.901	A	2.129	1,003	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	381,334.01	405,387.98	2.901	A	2.383	1,003	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	105,557.98	105,000.00	5.751	A	5.751	1,222	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,319.80	45,000.00	4.857	A	4.857	940	01/26/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	245,451.16	256,048.93	3.500	A	1.041	366	07/01/2024
882508BR4	90440	TEXAS INSTRUMENTS INC - CORP		11/18/2022	80,000.00	79,773.80	79,975.15	4.700	A+	4.724	506	11/18/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	225,827.19	235,000.00	4.260	A-	4.260	1,123	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	247,685.72	250,000.00	5.900	A-	5.900	1,215	10/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	249,155.29	259,921.09	0.550	A+	0.585	319	05/15/2024
91324PEN8	90410	UNITED HEALTH - CORP		10/28/2022	80,000.00	80,201.50	79,994.44	5.150	A+	5.150	837	10/15/2025
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	99,056.52	99,991.35	0.375	A+	0.418	75	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	118,370.91	125,000.00	0.626	A+	0.626	408	08/12/2024
Subtotal and Average			11,597,404.83		11,605,000.00	11,182,291.83	11,597,291.36			2.528	671	
Supranationals												
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	711,228.20	754,771.35	0.500	AAA	0.525	450	09/23/2024
Subtotal and Average			754,763.85		755,000.00	711,228.20	754,771.35			0.525	450	
Pass Through Securities (GNMA/CMO)												
14315XAC2	85455	CARMAX - ABS		01/22/2020	13,650.31	13,582.05	13,625.79	1.890	AAA	1.929	534	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	29,902.97	29,653.12	29,868.69	0.620	AAA	0.627	625	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	63,104.46	61,667.90	63,070.34	0.500	AAA	0.509	776	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	66,422.04	64,495.82	66,395.36	0.340	AAA	0.348	898	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	168,646.51	162,981.15	168,591.56	0.520	AAA	0.529	962	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	398,951.56	382,324.81	398,885.93	0.550	AAA	0.557	1,080	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	97,402.90	99,984.79	3.490	AAA	3.522	1,326	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	378,803.99	379,910.89	5.340	AAA	5.410	1,507	08/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	423,413.33	449,937.99	1.040	AAA	0.347	1,233	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	215,333.33	224,983.04	2.800	AAA	2.820	1,353	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	188,459.39	194,968.84	3.490	AAA	3.521	1,414	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	209,997.08	219,995.84	0.770	AAA	0.760	1,172	09/15/2026

Portfolio CCIP

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PFM
Portfolio Management
Portfolio Details - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
254683CY9	90706	DCENT 2023 A1 A MTGE - ABS		04/11/2023	225,000.00	219,975.86	224,986.95	4.310	N/A	4.351	1,719	03/15/2028
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	263,531.63	279,940.05	0.580	AAA	0.580	1,172	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	197,999.50	204,974.56	3.560	AAA	3.510	1,475	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	698,451.44	729,644.53	3.329	N/A	3.036	694	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	724,555.09	705,318.80	725,517.39	3.064	AA+	2.907	421	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	722,361.83	696,681.94	713,670.91	3.023	AA+	3.478	574	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	527,099.60	543,640.63	3.151	N/A	3.493	878	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	410,388.12	421,829.10	3.205	N/A	3.447	633	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	547,676.00	568,374.02	2.995	N/A	3.330	908	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	312,422.89	322,638.67	3.308	AA+	3.512	817	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	718,242.75	739,423.83	3.010	AA+	3.485	755	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	500,000.00	485,337.50	493,417.97	3.171	N/A	3.758	482	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	535,247.02	539,687.50	3.241	AA+	4.188	452	09/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	283,731.42	282,515.63	2.745	N/A	4.989	939	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	281,508.93	278,976.56	2.570	N/A	6.932	1,120	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	348,790.10	338,362.50	337,835.91	3.750	AA+	5.113	786	08/25/2025
3137BSP72	90726	FHMS - MBS		04/17/2023	525,000.00	491,334.27	501,108.40	2.653	N/A	4.101	1,151	08/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	350,000.00	328,427.09	332,800.78	2.570	N/A	4.308	1,120	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	255,000.00	242,326.88	247,150.78	3.347	N/A	4.306	1,243	11/25/2026
3136ARTE8	90384	FNMA - MBS		10/12/2022	379,440.62	357,878.57	357,978.51	2.702	AA+	4.578	970	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	96,032.41	99,988.12	1.290	AAA	1.299	1,080	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	182,616.05	184,980.70	4.650	AAA	4.700	1,690	02/15/2028
380144AC9	86234	GMALT - ABS		05/26/2021	34,406.58	34,304.81	34,360.27	0.340	AAA	0.350	324	05/20/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	59,176.73	58,301.76	59,119.53	0.450	N/A	0.460	655	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	176,681.01	184,995.28	0.680	N/A	0.682	1,173	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	162,383.56	169,985.23	1.260	AAA	1.267	1,234	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	116,522.58	119,999.17	3.640	N/A	3.668	1,385	04/16/2027
362583AD8	90719	GMCAR - ABS		04/12/2023	120,000.00	117,853.79	119,996.70	4.470	AAA	4.513	1,691	02/16/2028
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	211,147.93	219,953.62	0.880	N/A	0.892	935	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	28,892.40	28,491.55	28,874.04	0.370	AAA	0.377	475	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	186,317.94	194,970.67	1.880	AAA	1.895	1,049	05/15/2026
437927AC0	90806	HAROT - ABS		05/30/2023	185,000.00	183,782.27	184,970.03	4.930	AAA	4.713	1,598	11/15/2027
44933FAC0	85704	HART - ABS		07/22/2020	11,479.46	11,426.40	11,451.38	0.480	AAA	0.488	534	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	100,621.46	97,979.96	100,603.58	0.380	AAA	0.385	807	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	403,092.90	419,983.83	2.220	AAA	2.232	1,202	10/15/2026
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	118,938.07	119,987.92	5.050	N/A	5.108	1,628	12/15/2027
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	163,311.11	169,962.06	0.740	AAA	0.738	1,049	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	34,293.32	33,977.25	34,273.80	0.550	AAA	0.553	598	02/18/2025

PFM
Portfolio Management
Portfolio Details - Investments
June 30, 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
Pass Through Securities (GNMA/CMO)												
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	95,000.00	93,395.13	94,988.60	4.510	AAA	4.558	1,598	11/15/2027
65479CAD0	85690	NAROT - ABS		06/30/2020	1,946.90	1,943.19	1,938.68	0.550	AAA	0.551	380	07/15/2024
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	196,460.98	199,958.62	4.460	AAA	4.511	1,416	05/17/2027
891941AD8	90797	TAOT 2023 B A3 - MBS		05/23/2023	260,000.00	257,162.59	259,985.47	4.710	N/A	5.147	1,690	02/15/2028
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	215,469.95	224,995.21	0.710	AAA	0.699	1,019	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	131,468.86	134,977.44	3.760	AAA	4.173	1,384	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	167,597.83	169,999.92	4.630	AAA	4.675	1,537	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	293,583.23	282,457.89	293,571.73	1.020	AAA	1.024	1,087	06/22/2026
92290BAA9	85723	VZOT - ABS		08/12/2020	37,886.04	37,621.76	37,828.29	0.470	N/A	0.479	600	02/20/2025
98163WAC0	85684	WOART - ABS		06/24/2020	48,682.86	48,138.26	48,665.22	0.630	AAA	0.633	684	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	258,758.98	269,963.23	0.810	AAA	0.817	1,202	10/15/2026
Subtotal and Average			15,442,125.58		15,521,794.47	14,943,694.35	15,351,660.08			3.112	997	
Municipal Bonds												
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	53,862.60	55,000.00	0.414	AAA	0.414	153	12/01/2023
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	189,268.30	205,000.00	1.258	AA	1.258	731	07/01/2025
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	369,318.20	380,000.00	3.660	N/A	3.661	564	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	154,177.65	165,000.00	0.897	A+	0.897	550	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	527,009.55	545,000.00	0.620	AA+	0.620	258	03/15/2024
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	313,790.40	315,000.00	0.499	N/A	0.499	31	08/01/2023
Subtotal and Average			1,665,000.00		1,665,000.00	1,607,426.70	1,665,000.00			1.390	369	
Total and Average			75,396,835.62		75,521,794.47	72,897,532.51	75,187,267.05			2.808	749	

**PFM
Portfolio Management
Portfolio Details - Cash
June 30, 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	75,396,835.62		75,521,794.47	72,897,532.51	75,187,267.05			2.808	749

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	13,269,500.73	13,068,182.49
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	907,775.07	894,002.76
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,534,354.98	8,404,876.00
BYRON UNION SCHOOL DISTRICT	75-07-017	181,857.58	179,098.53
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	160,153.57	157,723.80
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	689,168.74	678,713.02
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,452,096.50	2,414,894.52
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	45,600,000.00	44,908,179.55
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,408,566.16	1,387,196.10
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	73,862,137.43
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	5,597,307.87	5,512,388.31
DELTA DIABLO SANITATION DISTRICT	70-07-003	79,756.59	78,546.56
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,103,859.80	1,087,112.59
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	24,795.13	24,418.95
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	655,842.75	645,892.63
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,808,543.82	1,781,105.50
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,375,945.65	21,051,640.47
MORAGA ORINDA FIRE DISTRICT	17-07-003	14,995,220.11	14,767,720.11
MORAGA SCHOOL DISTRICT	75-07-016	2,937.57	2,893.00
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,763,949.86	3,706,845.09
MT VIEW SANITARY DISTRICT	70-07-008	10,609,932.40	10,448,963.80
OAKLEY UNION SCHOOL DISTRICT	75-07-009	271,627.35	267,506.36
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,991,066.27	2,945,687.31
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	38,630.90	38,044.81
RECLAMATION DISTRICT 799	60-07-001	371,625.40	365,987.28
RECLAMATION DISTRICT 800	60-07-003	3,869,952.50	3,811,239.51
RECLAMATION DISTRICT 2026	60-07-005	8,020.40	7,898.72
RECLAMATION DISTRICT 2137	60-07-006	312,435.28	307,695.17
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,179,108.47	2,146,048.12
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	263,195.00	259,201.94
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	23,090,939.94	22,740,615.72
	TOTAL	<u>241,618,166.43</u>	<u>237,952,456.18</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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

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



Allspring GAAP

30 June 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
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<u>Performance Summary Net of Fees (Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (Contra Costa County)</u>	9 - 10
<u>Income Detail (Contra Costa County)</u>	11 - 16
<u>Balance Sheet Classification (Contra Costa County)</u>	17 - 22

*Additional information will be provided upon request.

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 April 2023 to 30 June 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	44,414,361.13
Net Unrealized Gain/Loss	-195,038.74
Market Value + Accrued	44,219,322.39

Portfolio Characteristics

Risk Metric	Value
Cash	-282,972.39
MMFund	1,982,784.71
Fixed Income	42,519,510.07
Duration	0.534
Convexity	0.006
WAL	0.528
Years to Final Maturity	0.885
Years to Effective Maturity	0.569
Yield	5.290
Book Yield	4.663
Avg Credit Rating	AA+/Aa1/AA+

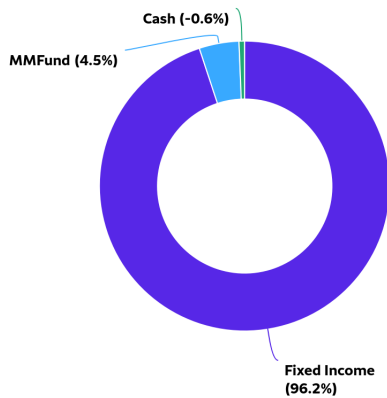
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	55.23%
Federal Home Loan Banks	16.76%
United States	13.23%
Allspring Group Holdings LLC	4.48%
Farm Credit System	3.38%
California Earthquake Authority	2.39%
Fremont Union High School District	2.27%
Jupiter Securitization Company LLC	2.26%

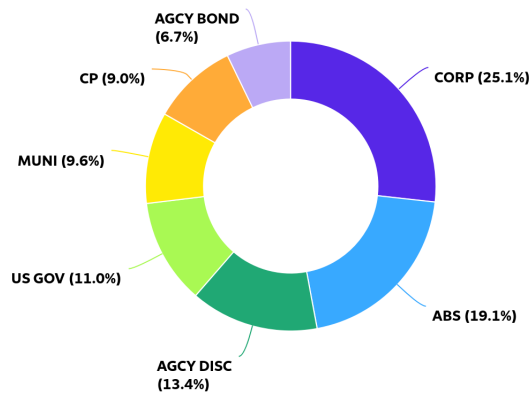
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Footnotes: 1,2

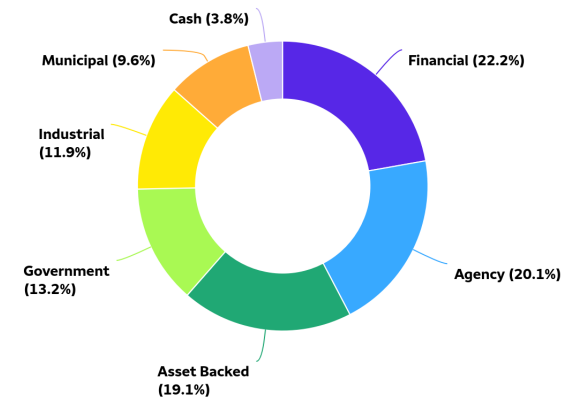
Asset Class (%)



Security Type (%)



Market Sector (%)



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 April 2023 to 30 June 2023

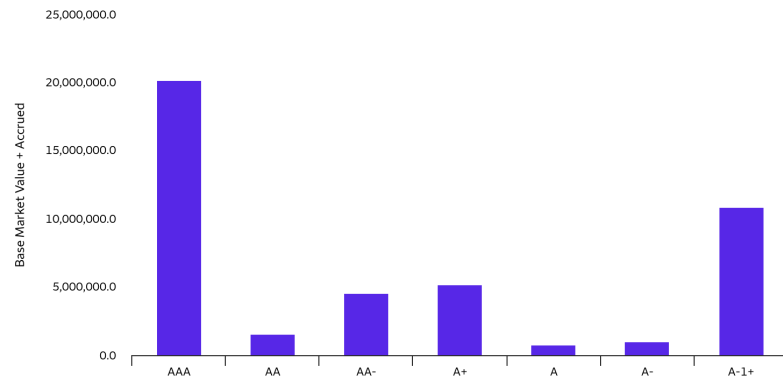
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

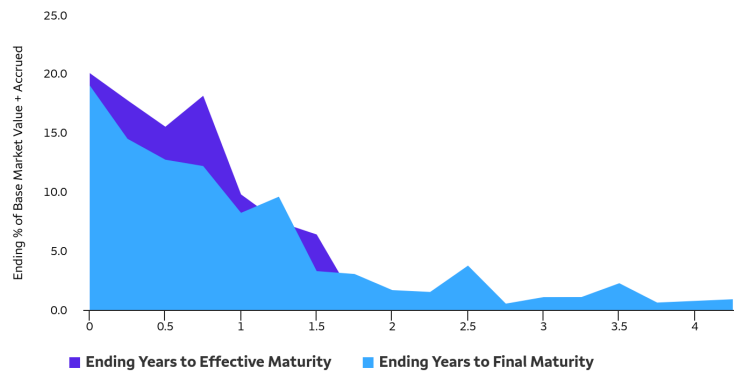
Credit Rating



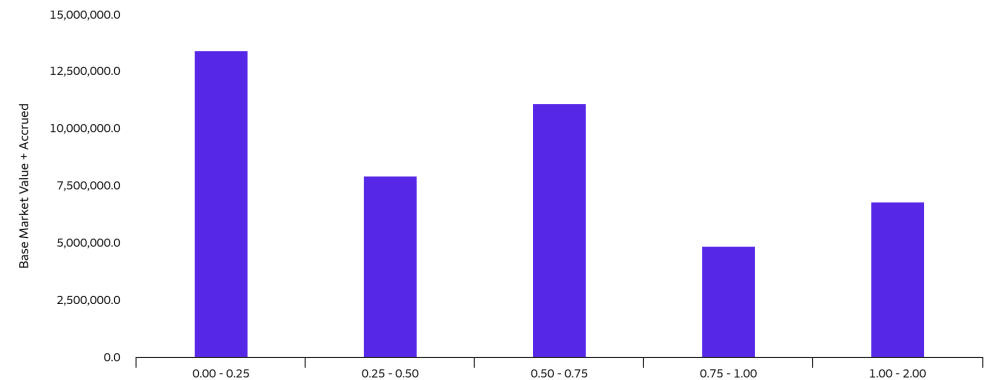
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	62.73%	7.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	12.31%	1.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	9.57%	6.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 April 2023 to 30 June 2023

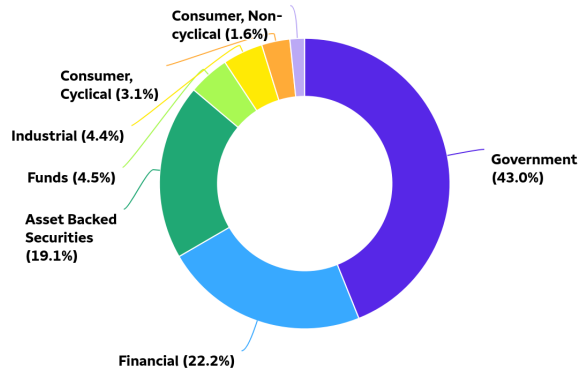
Contra Costa County

Account: XXX235

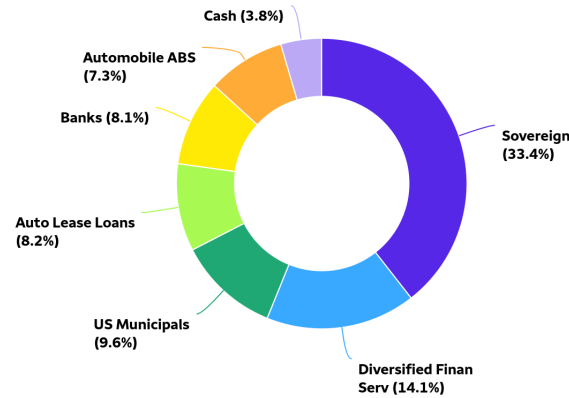
Investment Strategy: Global Liquidity Solutions

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

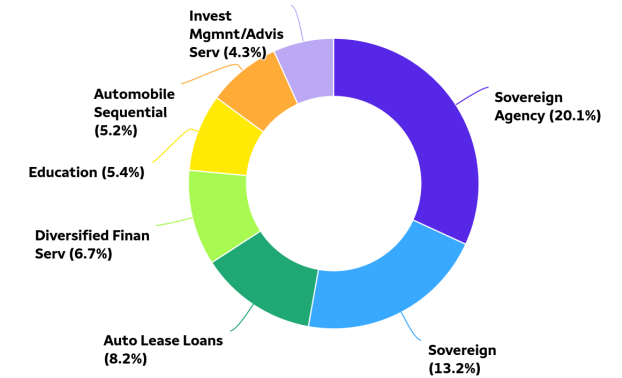
Industry Sector



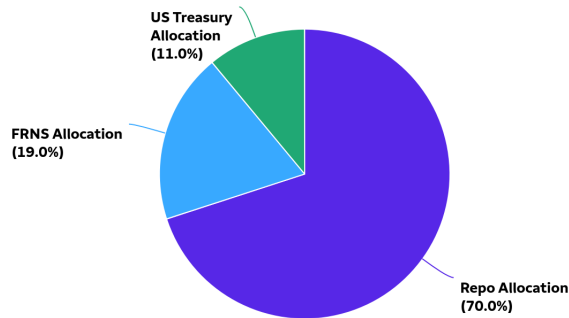
Industry Group



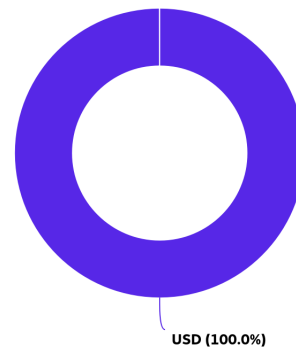
Industry Subgroup



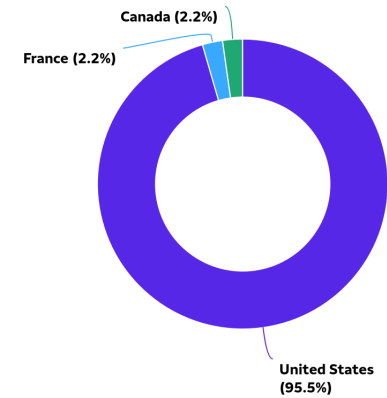
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 April 2023 to 30 June 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 April 2023 to 30 June 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	06/01/2023	06/30/2023	0.35%	0.48%	-0.13%
Quarter to Date	04/01/2023	06/30/2023	1.02%	1.07%	-0.05%
Year to Date	01/01/2023	06/30/2023	2.18%	2.25%	-0.06%
Prior Month	05/01/2023	05/31/2023	0.27%	0.24%	0.02%
Prior Quarter	01/01/2023	03/31/2023	1.15%	1.17%	-0.01%
Prior Year	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%
Trailing Month	06/01/2023	06/30/2023	0.35%	0.48%	-0.13%
Trailing Quarter	04/01/2023	06/30/2023	1.02%	1.07%	-0.05%
Trailing Year	07/01/2022	06/30/2023	3.37%	3.63%	-0.25%

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

Gross of Fees (includes trading).

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Performance Summary Gross of Fees

US Dollar

01 April 2023 to 30 June 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 April 2023 to 30 June 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	06/01/2023	06/30/2023	0.33%	0.48%	-0.15%
Quarter to Date	04/01/2023	06/30/2023	0.99%	1.07%	-0.07%
Year to Date	01/01/2023	06/30/2023	2.14%	2.25%	-0.11%
Prior Month	05/01/2023	05/31/2023	0.26%	0.24%	0.01%
Prior Quarter	01/01/2023	03/31/2023	1.13%	1.17%	-0.04%
Prior Year	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%
Trailing Month	06/01/2023	06/30/2023	0.33%	0.48%	-0.15%
Trailing Quarter	04/01/2023	06/30/2023	0.99%	1.07%	-0.07%
Trailing Year	07/01/2022	06/30/2023	3.28%	3.63%	-0.35%

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

Net of Fees (includes management and trading).

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Performance Summary Net of Fees

US Dollar

01 April 2023 to 30 June 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 April 2023 to 30 June 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	
		03/31/2023	06/30/2023
Book Value		44,180,088.37	44,264,445.06
Accrued Balance		142,546.21	149,916.07
Book Value + Accrued		44,322,634.59	44,414,361.13
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		-178,126.61	-195,038.74
Carrying Value and Accrued		44,144,507.97	44,219,322.39

Income Statement	Begin Date End Date	Contra Costa County	
		04/01/2023 06/30/2023	
Net Amortization/Accretion Income			238,883.36
Interest Income		226,070.24	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net Market Allowance Expense		0.00	
Net FX Allowance Expense		0.00	
Income Subtotal			226,070.24
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.00	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			0.00
Expense		-10,531.99	
Net Income			454,421.61
Transfers In/Out			-362,695.07
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-16,912.13

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GAAP FX Financials

US Dollar

01 April 2023 to 30 June 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	04/01/2023
	End Date	06/30/2023
Net Income		454,421.61
Amortization/Accretion on MS	-164,863.69	
Change in Accrued on MS	45,966.80	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	524.72	
Subtotal		-118,372.16
Purchase of MS	-15,137,878.16	
Purchased Accrued of MS	-44,136.58	
Sales of MS	1,520,216.75	
Sold Accrued of MS	0.00	
Maturities of MS	13,955,000.00	
Net Purchases/Sales		293,202.01
Transfers of Cash & CE		-362,695.07
Total Change in Cash & CE		266,556.39
Beginning Cash & CE		6,480,660.07
Ending Cash & CE		6,747,216.46

Income Detail

US Dollar

01 April 2023 to 30 June 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	1,982,784.71 4.95	06/30/2023 06/30/2023	0.00 ---	26,711.14 0.00	0.00	0.00 26,711.14
03065WAB1 AMCAR 2022-2 A2A	250,674.01 4.20	11/08/2023 12/18/2025	0.00 06/22/2022	3,090.83 6.50	0.00	0.00 3,097.34
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/16/2026	0.00 01/31/2023	1,800.00 7,005.02	0.00	0.00 8,805.02
037833AK6 APPLE INC	0.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	640.00 -407.85	0.00	0.00 232.15
037833CU2 APPLE INC	700,000.00 2.85	05/11/2024 05/11/2024	0.00 06/02/2023	1,607.08 1,336.61	0.00	0.00 2,943.70
04821URC8 Atlantic Asset Securitization Corp.	0.00 0.00	04/12/2023 04/12/2023	0.00 02/28/2023	0.00 1,420.83	0.00	0.00 1,420.83
04821UUM2 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	07/21/2023 07/21/2023	0.00 04/27/2023	0.00 9,388.89	0.00	0.00 9,388.89
06051GJX8 BANK OF AMERICA CORP	0.00 5.27	05/28/2023 05/28/2024	0.00 05/28/2021	4,173.30 0.00	0.00	0.00 4,173.30
06051GJX8 BANK OF AMERICA CORP	0.00 5.27	05/28/2023 05/28/2024	0.00 10/18/2021	1,251.99 -36.12	0.00	0.00 1,215.87
06051GFB0 BANK OF AMERICA CORP	700,000.00 4.13	01/22/2024 01/22/2024	0.00 06/12/2023	1,523.95 544.47	0.00	0.00 2,068.42
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 3.40	05/15/2024 05/15/2024	0.00 06/01/2023	1,983.33 1,167.34	0.00	0.00 3,150.67
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	4,375.00 -1,099.98	0.00	0.00 3,275.02
05591RAC8 BMWLT 2021-1 A3	0.00 0.29	05/25/2023 01/25/2024	0.00 04/29/2022	16.27 90.30	0.00	0.00 106.57
05593AAC3 BMWLT 2023-1 A3	700,000.00 5.16	11/19/2024 11/25/2025	0.00 02/27/2023	9,030.00 61.44	0.00	0.00 9,091.44
13017HAK2 CALIFORNIA EARTHQUAKE AUTH REV	1,050,000.00 1.48	07/01/2023 07/01/2023	0.00 05/26/2023	1,507.77 4,630.50	0.00	0.00 6,138.27
14317CAB8 CARMX 2022-1 A2	69,901.05 0.91	08/05/2023 02/18/2025	0.00 01/26/2022	259.49 2.07	0.00	0.00 261.56
14317CAB8 CARMX 2022-1 A2	69,901.05 0.91	08/05/2023 02/18/2025	0.00 10/05/2022	259.49 710.13	0.00	0.00 969.62
CCYUSD Cash	709,061.45 0.00	06/30/2023 06/30/2023	-362,695.07 ---	0.00 0.00	0.00	-10,531.99 -10,531.99
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 3.75	11/24/2023 11/24/2023	0.00 12/02/2022	6,562.50 1,923.49	0.00	0.00 8,485.99
166764BV1 CHEVRON CORP	0.00 1.14	05/11/2023 05/11/2023	0.00 01/24/2023	380.33 1,196.64	0.00	0.00 1,576.97
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	5,475.00 -173.37	0.00	0.00 5,301.63
14044CAB8 COPAR 2021-1 A2	47,389.73 0.32	07/14/2023 02/18/2025	0.00 08/23/2022	119.48 1,169.82	0.00	0.00 1,289.30

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Income Detail

US Dollar

01 April 2023 to 30 June 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
30231GAC6 EXXON MOBIL CORP	579,000.00 3.18	03/15/2024 03/15/2024	0.00 04/17/2023	3,779.97 1,909.14	0.00	0.00 5,689.11
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	40.63 8.81	0.00	0.00 49.44
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.13	04/13/2023 04/13/2023	0.00 04/26/2022	41.67 629.45	0.00	0.00 671.12
313312GN4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	06/06/2023 06/06/2023	0.00 09/02/2022	0.00 6,242.50	0.00	0.00 6,242.50
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 1,782.14	0.00	0.00 6,000.89
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 5.38	07/03/2024 07/03/2024	0.00 07/03/2023	0.00 0.00	0.00	0.00 0.00
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 137.75	0.00	0.00 919.00
313384ET2003 FEDERAL HOME LOAN BANKS	0.00 0.00	04/23/2023 04/23/2023	0.00 06/24/2022	0.00 1,716.76	0.00	0.00 1,716.76
3130AOXE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	8,125.00 2,617.55	0.00	0.00 10,742.55
313384HU6 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/06/2023 07/06/2023	0.00 02/06/2023	0.00 11,905.83	0.00	0.00 11,905.83
313384EF2 FEDERAL HOME LOAN BANKS	0.00 0.00	04/12/2023 04/12/2023	0.00 02/27/2023	0.00 706.45	0.00	0.00 706.45
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/06/2024 03/06/2024	0.00 03/06/2023	0.00 12,815.83	0.00	0.00 12,815.83
313384KD0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/08/2023 08/08/2023	0.00 04/14/2023	0.00 10,356.67	0.00	0.00 10,356.67
313384NC9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/18/2023 10/18/2023	0.00 04/17/2023	0.00 10,125.00	0.00	0.00 10,125.00
313384LD9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	09/01/2023 09/01/2023	0.00 05/23/2023	0.00 5,514.17	0.00	0.00 5,514.17
313384MU0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/10/2023 10/10/2023	0.00 05/23/2023	0.00 5,568.33	0.00	0.00 5,568.33
341081GD3 FLORIDA POWER & LIGHT CO	0.00 4.89	05/10/2023 05/10/2023	0.00 05/10/2021	3,342.33 0.00	0.00	0.00 3,342.33
34528LAB1 FORDL 2022-A A2A	52,915.45 2.78	08/16/2023 10/15/2024	0.00 04/26/2022	550.33 0.49	0.00	0.00 550.81
34528LAD7 FORDL 2022-A A3	500,000.00 3.51	01/31/2024 05/15/2025	0.00 11/30/2022	4,037.49 2,166.80	0.00	0.00 6,204.29
357172K38 FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY	1,000,000.00 5.45	08/01/2023 08/01/2023	0.00 06/07/2023	3,633.33 0.00	0.00	0.00 3,633.33
380130AB0 GMALT 2022-3 A2A	234,842.24 4.01	10/24/2023 10/21/2024	0.00 08/17/2022	2,946.82 7.48	0.00	0.00 2,954.29

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Income Detail

US Dollar

01 April 2023 to 30 June 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
362541AB0 GMALT 231 A2A	400,000.00 5.27	02/29/2024 06/20/2025	0.00 02/16/2023	5,270.01 6.24	0.00	0.00 5,276.25
36258NAC6 GMCAR 2020-1 A3	0.00 1.84	06/16/2023 09/16/2024	0.00 02/17/2021	52.06 -51.07	0.00	0.00 0.98
38122NC26 GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	0.00 1.34	06/01/2023 06/01/2023	0.00 12/12/2022	1,559.83 4,424.82	0.00	0.00 5,984.65
38346MRH9 Gotham Funding Corporation	0.00 0.00	04/17/2023 04/17/2023	0.00 01/19/2023	0.00 2,093.33	0.00	0.00 2,093.33
38346MT79 Gotham Funding Corporation	0.00 0.00	06/07/2023 06/07/2023	0.00 04/17/2023	0.00 7,083.33	0.00	0.00 7,083.33
43815GAB5 HAROT 2021-4 A2	25,673.43 0.39	07/21/2023 05/21/2024	0.00 11/24/2021	25.08 0.16	0.00	0.00 25.24
43815GAB5 HAROT 2021-4 A2	0.00 0.39	07/21/2023 05/21/2024	0.00 11/24/2021	73.18 0.60	0.00	0.00 73.78
43815JAB9 HAROT 2023-1 A2	500,000.00 5.22	03/26/2024 10/21/2025	0.00 02/24/2023	6,525.00 4.11	0.00	0.00 6,529.11
44933DAB7 HART 2022-C A2A	468,131.61 5.35	12/29/2023 11/17/2025	0.00 11/09/2022	6,611.73 5.46	0.00	0.00 6,617.19
448979AB0 HART 2023-A A2A	250,000.00 5.19	03/15/2024 12/15/2025	0.00 04/12/2023	2,847.30 1.89	0.00	0.00 2,849.18
419792L53 HAWAII ST	0.00 5.00	04/01/2023 04/01/2023	0.00 11/02/2022	0.00 0.00	0.00	0.00 0.00
427866AZ1 HERSHEY CO	0.00 3.38	05/15/2023 05/15/2023	0.00 02/11/2022	2,475.00 -498.50	0.00	0.00 1,976.50
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	9,093.75 15.89	0.00	0.00 9,109.65
4581XODM7 INTER-AMERICAN DEVELOPMENT BANK	0.00 0.50	05/24/2023 05/24/2023	0.00 04/18/2023	587.50 5,146.50	0.00	0.00 5,734.00
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	33.25 17.80	0.00	0.00 51.05
45950KCW8 INTERNATIONAL FINANCE CORP	0.00 4.92	06/30/2023 06/30/2023	0.00 06/30/2021	8,870.71 0.00	0.00	0.00 8,870.71
47787NAC3 JDOT 2020-B A3	73,885.64 0.51	08/23/2023 11/15/2024	0.00 09/09/2021	155.73 -112.76	0.00	0.00 42.97
47787JAC2 JDOT 2022 A3	500,000.00 0.36	08/09/2024 09/15/2026	0.00 04/21/2023	2,255.57 1,476.83	0.00	0.00 3,732.39
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	562.50 5,235.52	0.00	0.00 5,798.02
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	5,468.75 2,284.72	0.00	0.00 7,753.47
4820P3T94 Jupiter Securitization Company LLC	0.00 0.00	06/09/2023 06/09/2023	0.00 02/08/2023	0.00 9,238.34	0.00	0.00 9,238.34

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Income Detail

US Dollar

01 April 2023 to 30 June 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
4820P3UB7 Jupiter Securitization Company LLC	1,000,000.00 0.00	07/11/2023 07/11/2023	0.00 06/09/2023	0.00 3,190.00	0.00	0.00 3,190.00
48306BSP1 Kaiser Foundation Hospitals	0.00 0.00	05/23/2023 05/23/2023	0.00 04/17/2023	0.00 6,087.50	0.00	0.00 6,087.50
58769KAE4 MBALT 2021-B A4	285,000.00 0.51	02/29/2024 03/15/2027	0.00 06/01/2023	121.13 1,184.02	0.00	0.00 1,305.15
58768PAC8 MBART 2022-1 A3	400,000.00 5.21	03/27/2025 08/16/2027	0.00 06/26/2023	289.44 4.18	0.00	0.00 293.62
58770AAB9 MBART 2023-1 A2	100,000.00 5.09	01/27/2024 02/15/2024	0.00 01/25/2023	1,272.51 0.81	0.00	0.00 1,273.32
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	2,100.00 -1,578.06	0.00	0.00 521.94
61761JVLO MORGAN STANLEY	700,000.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	5,323.89 1,552.30	0.00	0.00 6,876.19
65480DAC7 NALT 2021-A A3	178,644.12 0.52	08/20/2023 08/15/2024	0.00 03/04/2022	325.05 988.65	0.00	0.00 1,313.69
65480DAC7 NALT 2021-A A3	150,966.87 0.52	08/20/2023 08/15/2024	0.00 05/19/2022	274.69 1,630.62	0.00	0.00 1,905.31
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
65480JAB6 NAROT 2022-B A2	174,897.02 4.50	12/11/2023 08/16/2025	0.00 06/01/2023	682.00 207.56	0.00	0.00 889.56
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 3.40	11/15/2023 11/15/2023	0.00 03/10/2023	5,950.00 3,427.06	0.00	0.00 9,377.06
63763QRB5 National Securities Clearing Corporation	0.00 0.00	04/11/2023 04/11/2023	0.00 02/06/2023	0.00 1,291.67	0.00	0.00 1,291.67
67066GAK0 NVIDIA CORP	0.00 0.31	06/15/2023 06/15/2023	0.00 06/16/2021	381.10 0.00	0.00	0.00 381.10
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
678858BWO OKLAHOMA GAS AND ELECTRIC CO	0.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	413.98 0.00	0.00	0.00 413.98
67983UTS2 Old Line Funding, LLC	0.00 0.00	06/26/2023 06/26/2023	0.00 03/31/2023	0.00 12,159.44	0.00	0.00 12,159.44
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 0.35	08/11/2023 08/11/2023	0.00 11/02/2022	612.50 7,592.05	0.00	0.00 8,204.55
CCYUSD Payable	-1,000,000.00 0.00	06/30/2023 06/30/2023	0.00 ---	0.00 0.00	0.00	0.00 0.00
713448EY0 PEPSICO INC	0.00 0.75	05/01/2023 05/01/2023	0.00 02/21/2023	437.50 2,386.09	0.00	0.00 2,823.59
735000TK7 PORT OAKLAND CALIF REV	0.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	547.33 826.67	0.00	0.00 1,374.00

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Income Detail

US Dollar

01 April 2023 to 30 June 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
CCYUSD Receivable	7,966.16 0.00	06/30/2023 06/30/2023	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	0.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	112.40 0.00	0.00	0.00 112.40
798135H51 SAN JOSE CALIF	500,000.00 2.30	09/01/2023 09/01/2023	0.00 12/07/2022	2,875.00 3,098.41	0.00	0.00 5,973.41
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	1,126.81 0.00	0.00	0.00 1,126.81
80285VAC3 SDART 2021-4 A3	0.00 0.51	04/15/2023 08/15/2025	0.00 06/28/2022	0.11 0.30	0.00	0.00 0.41
857477BC6 STATE STREET CORP	700,000.00 3.78	12/03/2024 12/03/2024	0.00 05/24/2023	2,716.62 375.92	0.00	0.00 3,092.54
89239KAC5 TAOT 2022-A A3	500,000.00 1.23	05/01/2024 06/15/2026	0.00 06/21/2022	1,537.50 1,847.46	0.00	0.00 3,384.96
891941AB2 TAOT 2023-B A2A	235,000.00 5.28	05/27/2024 04/15/2026	0.00 05/23/2023	1,309.74 0.31	0.00	0.00 1,310.04
88602US92 Thunder Bay Funding, LLC	0.00 0.00	05/09/2023 05/09/2023	0.00 03/24/2023	0.00 5,277.78	0.00	0.00 5,277.78
88602UTS9 Thunder Bay Funding, LLC	0.00 0.00	06/26/2023 06/26/2023	0.00 05/09/2023	0.00 3,406.67	0.00	0.00 3,406.67
88602UTS9 Thunder Bay Funding, LLC	0.00 0.00	06/26/2023 06/26/2023	0.00 05/24/2023	0.00 2,360.42	0.00	0.00 2,360.42
88602UY79 Thunder Bay Funding, LLC	1,000,000.00 0.00	11/07/2023 11/07/2023	0.00 06/26/2023	0.00 754.17	0.00	0.00 754.17
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	1,093.75 6,954.77	0.00	0.00 8,048.52
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,746.67 -49.20	0.00	0.00 4,697.47
86787EBC0 TRUIST BANK	0.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	53.33 -0.55	0.00	0.00 52.79
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	2,199.59 384.69	0.00	0.00 2,584.27
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	3,770.72 325.39	0.00	0.00 4,096.11
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,594.26 2,836.38	0.00	0.00 8,430.64
91282CEG2 UNITED STATES TREASURY	0.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	0.00 0.00	0.00	0.00 0.00
91282CCC3 UNITED STATES TREASURY	1,500,000.00 0.25	05/15/2024 05/15/2024	0.00 05/17/2023	458.56 8,236.12	0.00	0.00 8,694.68
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 05/22/2023	966.85 4,564.47	0.00	0.00 5,531.32

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Income Detail

US Dollar

01 April 2023 to 30 June 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
912797FB8 UNITED STATES TREASURY	1,000,000.00 0.00	10/19/2023 10/19/2023	0.00 06/26/2023	0.00 719.79	0.00	0.00 719.79
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	8,750.00 39.04	0.00	0.00 8,789.04
91412GWZ4 UNIVERSITY CALIF REVS	0.00 2.91	05/15/2023 05/15/2023	0.00 07/11/2022	3,555.44 105.71	0.00	0.00 3,661.16
92512MRH4 Versailles Commercial Paper LLC	0.00 0.00	04/17/2023 04/17/2023	0.00 12/28/2022	0.00 2,111.11	0.00	0.00 2,111.11
92512MT74 Versailles Commercial Paper LLC	0.00 0.00	06/07/2023 06/07/2023	0.00 05/09/2023	0.00 4,084.17	0.00	0.00 4,084.17
92512MW13 Versailles Commercial Paper LLC	1,000,000.00 0.00	09/01/2023 09/01/2023	0.00 06/09/2023	0.00 3,306.11	0.00	0.00 3,306.11
92868AAB1 VWALT 2022-A A2	334,961.24 3.02	10/06/2023 10/21/2024	0.00 06/14/2022	3,094.69 9.14	0.00	0.00 3,103.82
92868AAC9 VWALT 2022-A A3	350,000.00 3.44	04/20/2024 07/21/2025	0.00 02/27/2023	3,009.99 1,261.57	0.00	0.00 4,271.56
92348KAL7 VZMT 2022-1 A	250,000.00 1.04	07/20/2023 01/20/2027	0.00 12/29/2022	650.01 2,499.66	0.00	0.00 3,149.67
98163WACO WOART 2020-B A3	177,421.99 0.63	09/14/2023 05/15/2025	0.00 10/14/2022	348.10 1,926.75	0.00	0.00 2,274.85
98163NACO WOLS 2022-A A3	500,000.00 3.21	03/11/2024 02/18/2025	0.00 02/28/2023	4,012.50 1,975.22	0.00	0.00 5,987.72
---	44,734,017.77	01/24/2024	-362,695.07	226,070.24	0.00	-10,531.99
---	2.21	05/19/2024	---	238,883.36		454,421.61

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

Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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	1,982,784.71 1.0000	06/30/2023 4.95	06/30/2023	AAA Cash	4.95 4.95	1,982,784.71 1,982,784.71 0.00	1,982,784.71 0.00 1,982,784.71
CCYUSD Cash	709,061.45 1.0000	06/30/2023 0.00	06/30/2023	AAA Cash	0.00 0.00	709,061.45 709,061.45 0.00	709,061.45 0.00 709,061.45
CCYUSD Payable	-1,000,000.00 1.0000	06/30/2023 0.00	06/30/2023	AAA Cash	0.00 0.00	-1,000,000.00 -1,000,000.00 0.00	-1,000,000.00 0.00 -1,000,000.00
CCYUSD Receivable	7,966.16 1.0000	06/30/2023 0.00	06/30/2023	AAA Cash	0.00 0.00	7,966.16 7,966.16 0.00	7,966.16 0.00 7,966.16
13017HAK2 CALIFORNIA EARTHQUAKE AUTH REV	1,050,000.00 100.0000	07/01/2023 1.48	07/01/2023	A- Municipal	6.00 1.47	1,045,369.50 1,050,000.00 0.00	1,050,000.00 7,754.25 1,057,754.25
04821UUM2 Atlantic Asset Securitization Corp.	1,000,000.00 99.6989	07/21/2023 0.00	07/21/2023	A-1+ Financial	5.30 5.18	987,722.22 997,111.11 -121.69	996,989.42 0.00 996,989.42
4820P3UB7 Jupiter Securitization Company LLC	1,000,000.00 99.8443	07/11/2023 0.00	07/11/2023	A-1+ Financial	5.30 5.10	995,360.00 998,550.00 -107.11	998,442.89 0.00 998,442.89
357172K38 FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY	1,000,000.00 99.9980	08/01/2023 5.45	08/01/2023	AAA Municipal	5.45 5.45	1,000,000.00 1,000,000.00 -20.00	999,980.00 3,633.33 1,003,613.33
92512MW13 Versailles Commercial Paper LLC	1,000,000.00 99.0604	09/01/2023 0.00	09/01/2023	A-1+ Financial	5.52 5.42	987,376.67 990,682.78 -78.53	990,604.25 0.00 990,604.25
---	6,749,812.32	07/19/2023	07/19/2023	AA+	5.58	6,715,640.71	6,735,828.88
---	74.8534	2.50	---	---	4.81	6,736,156.21 -327.33	11,387.58 6,747,216.46

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
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 99.1257	11/15/2023 3.40	11/15/2023	A+ Financial	5.43 5.76	690,585.00 694,840.58 -960.87	693,879.71 3,041.11 696,920.82
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.3065	11/24/2023 3.75	11/24/2023	A+ Industrial	4.89 5.50	692,454.00 696,913.96 -1,768.43	695,145.53 2,697.92 697,843.44

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Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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
06051GFB0 BANK OF AMERICA CORP	700,000.00 99.1299	01/22/2024 4.13	01/22/2024	AA- Financial	5.66 5.72	693,581.00 694,125.47 -216.32	693,909.15 12,753.13 706,662.28
09247XAL5 BLACKROCK INC	500,000.00 98.4859	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 5.68	507,990.00 503,154.90 -10,725.58	492,429.32 5,006.94 497,436.26
30231GAC6 EXXON MOBIL CORP	579,000.00 98.3997	03/15/2024 3.18	03/15/2024	AA Industrial	4.83 5.50	570,523.44 572,432.58 -2,698.53	569,734.04 5,414.55 575,148.59
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 97.9620	05/15/2024 3.40	05/15/2024	AA- Financial	5.51 5.82	686,420.00 687,587.34 -1,853.34	685,734.00 3,041.11 688,775.11
3130AOXE5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.5275	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 5.45	984,870.00 992,780.17 -7,505.46	985,274.71 10,201.39 995,476.10
037833CU2 APPLE INC	700,000.00 97.8437	05/11/2024 2.85	05/11/2024	AAA Industrial	5.35 5.40	684,145.00 685,481.61 -575.43	684,906.18 2,770.83 687,677.01
17325FAS7 CITIBANK NA	600,000.00 98.8459	01/23/2024 3.65	01/23/2024	AA- Financial	3.53 5.75	600,924.00 600,333.40 -7,257.80	593,075.60 9,611.67 602,687.27
86787EBC0 TRUIST BANK	600,000.00 98.0002	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 5.95	600,356.40 600,133.38 -12,132.13	588,001.24 4,800.00 592,801.24
798135H51 SAN JOSE CALIF	500,000.00 99.4540	09/01/2023 2.30	09/01/2023	AAA Municipal	4.86 5.59	490,875.00 497,888.99 -618.99	497,270.00 3,833.33 501,103.33
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 99.4676	08/11/2023 0.35	08/11/2023	A+ Industrial	4.82 5.04	676,473.00 696,579.41 -306.10	696,273.31 952.78 697,226.09
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 97.2952	01/17/2024 0.45	01/17/2024	A+ Industrial	4.80 5.54	478,310.00 488,493.37 -2,017.53	486,475.84 1,025.00 487,500.84
91282CCC3 UNITED STATES TREASURY	1,500,000.00 95.6211	05/15/2024 0.25	05/15/2024	AAA Government	4.88 5.44	1,433,378.91 1,441,615.03 -7,298.62	1,434,316.41 478.94 1,434,795.35
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 99.6120	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 4.86	400,000.00 400,000.00 -1,552.00	398,448.00 566.67 399,014.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 99.6330	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 4.65	300,000.00 300,000.00 -1,101.00	298,899.00 475.00 299,374.00
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 99.6650	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 5.08	712,243.00 700,537.58 -2,882.58	697,655.00 3,500.00 701,155.00

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Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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
43815GAB5 HAROT 2021-4 A2	25,673.43 99.6985	05/21/2024 0.39	07/21/2023	AAA Asset Backed	0.39 5.64	25,672.76 25,673.41 -77.38	25,596.03 2.78 25,598.81
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 97.7698	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 5.41	498,895.00 499,736.62 -10,887.39	488,849.22 78.13 488,927.35
91282CDV0 UNITED STATES TREASURY	1,000,000.00 97.4180	01/31/2024 0.88	01/31/2024	AAA Government	1.03 5.41	996,914.06 999,095.35 -24,915.66	974,179.69 3,649.86 977,829.55
91282CDV0 UNITED STATES TREASURY	1,000,000.00 97.4180	01/31/2024 0.88	01/31/2024	AAA Government	5.18 5.41	971,015.63 975,580.10 -1,400.41	974,179.69 3,649.86 977,829.55
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 99.7080	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 5.01	275,000.00 275,000.00 -803.00	274,197.00 1,878.02 276,075.02
91282CEG2 UNITED STATES TREASURY	1,000,000.00 97.6602	03/31/2024 2.25	03/31/2024	AAA Government	3.43 5.45	981,953.13 991,459.69 -14,858.13	976,601.56 5,655.74 982,257.30
313384LD9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.1807	09/01/2023 0.00	09/01/2023	A-1+ Agency	5.19 4.88	985,719.72 991,233.89 572.95	991,806.84 0.00 991,806.84
313384HU6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9597	07/06/2023 0.00	07/06/2023	A-1+ Agency	4.81 2.42	980,375.00 999,345.83 251.64	999,597.47 0.00 999,597.47
313384MU0 FEDERAL HOME LOAN BANKS	1,000,000.00 98.6427	10/10/2023 0.00	10/10/2023	A-1+ Agency	5.26 5.20	980,011.11 985,579.44 847.52	986,426.96 0.00 986,426.96
313384NC9 FEDERAL HOME LOAN BANKS	1,000,000.00 98.5338	10/18/2023 0.00	10/18/2023	A-1+ Agency	4.98 5.05	975,160.00 985,285.00 53.23	985,338.23 0.00 985,338.23
313384KD0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.5133	08/08/2023 0.00	08/08/2023	A-1+ Agency	4.88 4.63	984,597.78 994,954.45 178.42	995,132.87 0.00 995,132.87
58770AAB9 MBART 2023-1 A2	100,000.00 99.6109	02/15/2024 5.09	01/27/2024	AAA Asset Backed	5.15 5.84	99,996.55 99,997.95 -387.08	99,610.87 226.22 99,837.09
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 96.6703	03/06/2024 0.00	03/06/2024	A-1+ Agency	5.27 5.12	948,455.00 964,932.50 1,770.09	966,702.59 0.00 966,702.59
912797FB8 UNITED STATES TREASURY	1,000,000.00 98.4396	10/19/2023 0.00	10/19/2023	A-1+ Government	5.36 5.14	983,444.79 984,164.58 231.67	984,396.25 0.00 984,396.25
88602UY79 Thunder Bay Funding, LLC	1,000,000.00 98.0056	11/07/2023 0.00	11/07/2023	A-1+ Financial	5.56 5.63	979,788.33 980,542.50 -486.67	980,055.83 0.00 980,055.83

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Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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
---	23,279,673.43	12/16/2023	12/15/2023	AA+	4.26	22,870,127.61	22,894,098.16
---	98.3569	1.36		---	5.22	23,005,479.08 -111,380.92	85,310.98 22,979,409.14

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
61761JVLO MORGAN STANLEY	700,000.00 97.6186	10/23/2024 3.70	10/23/2024	A+ Financial	4.83 5.60	688,513.00 690,065.30 -6,735.34	683,329.96 4,892.22 688,222.18
46625HKC3 JPMORGAN CHASE & CO	700,000.00 96.7248	01/23/2025 3.13	01/23/2025	AA- Financial	4.51 5.33	681,898.00 685,638.91 -8,565.36	677,073.55 9,600.69 686,674.25
857477BC6 STATE STREET CORP	700,000.00 99.0415	12/03/2024 3.78	12/03/2024	AA- Financial	4.32 6.03	694,470.00 694,845.92 -1,555.39	693,290.53 2,055.82 695,346.35
98163WACO WOART 2020-B A3	177,421.99 98.8832	05/15/2025 0.63	09/14/2023	AAA Asset Backed	4.29 6.19	173,734.94 175,695.33 -254.78	175,440.56 49.68 175,490.24
47787NAC3 JDOT 2020-B A3	73,885.64 99.2815	11/15/2024 0.51	08/23/2023	AAA Asset Backed	0.25 5.36	74,096.32 73,921.85 -567.07	73,354.78 16.75 73,371.53
58769KAE4 MBALT 2021-B A4	285,000.00 96.5567	03/15/2027 0.51	02/29/2024	AAA Asset Backed	6.62 5.79	273,633.40 274,817.42 369.17	275,186.59 64.60 275,251.20
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 94.4435	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 5.46	647,801.00 666,372.53 -5,267.74	661,104.79 1,312.50 662,417.29
14044CAB8 COPAR 2021-1 A2	47,389.73 99.8157	02/18/2025 0.32	07/14/2023	AAA Asset Backed	4.15 4.80	46,797.35 47,315.06 -12.68	47,302.38 6.74 47,309.12
65480DAC7 NALT 2021-A A3	178,644.12 99.2669	08/15/2024 0.52	08/20/2023	AAA Asset Backed	2.67 5.71	175,894.68 178,150.16 -815.64	177,334.52 41.29 177,375.81
65480DAC7 NALT 2021-A A3	150,966.87 99.2669	08/15/2024 0.52	08/20/2023	AAA Asset Backed	4.69 5.71	147,062.96 150,161.78 -301.62	149,860.16 34.89 149,895.05
02582JJR2 AMXCA 2021-1 A	800,000.00 93.8658	11/16/2026 0.90	11/14/2024	AAA Asset Backed	4.59 5.50	749,656.25 761,279.96 -10,353.72	750,926.24 320.00 751,246.24
92348KAL7 VZMT 2022-1 A	250,000.00 99.7717	01/20/2027 1.04	07/20/2023	AAA Asset Backed	5.06 2.14	244,423.83 249,478.09 -48.82	249,429.27 79.44 249,508.72

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Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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
14317CAB8 CARMX 2022-1 A2	69,901.05 99.5705	02/18/2025 0.91	08/05/2023	AAA Asset Backed	0.92 5.26	69,897.08 69,900.54 -299.73	69,600.81 28.27 69,629.08
14317CAB8 CARMX 2022-1 A2	69,901.05 99.5705	02/18/2025 0.91	08/05/2023	AAA Asset Backed	3.30 5.26	69,109.20 69,726.61 -125.80	69,600.81 28.27 69,629.08
89239KAC5 TAOT 2022-A A3	500,000.00 95.7950	06/15/2026 1.23	05/01/2024	AAA Asset Backed	4.21 6.50	477,871.09 485,484.25 -6,509.10	478,975.15 273.33 479,248.48
47787JAC2 JDOT 2022 A3	500,000.00 96.3233	09/15/2026 0.36	08/09/2024	AAA Asset Backed	5.54 5.85	481,113.28 482,590.10 -973.40	481,616.70 515.56 482,132.26
98163NAC0 WOLS 2022-A A3	500,000.00 98.1240	02/18/2025 3.21	03/11/2024	AAA Asset Backed	5.56 6.03	489,082.03 491,751.83 -1,131.83	490,620.00 713.33 491,333.33
34528LAB1 FORDL 2022-A A2A	52,915.45 99.6649	10/15/2024 2.78	08/16/2023	AAA Asset Backed	2.80 5.52	52,914.46 52,915.30 -177.20	52,738.10 65.38 52,803.48
34528LAD7 FORDL 2022-A A3	500,000.00 98.6831	05/15/2025 3.51	01/31/2024	AAA Asset Backed	6.30 5.58	488,046.88 493,118.62 296.68	493,415.30 717.78 494,133.08
92868AAC9 VWALT 2022-A A3	350,000.00 97.9422	07/21/2025 3.44	04/20/2024	AAA Asset Backed	5.70 6.13	342,083.98 343,803.05 -1,005.31	342,797.73 367.89 343,165.62
92868AAB1 VWALT 2022-A A2	334,961.24 99.1879	10/21/2024 3.02	10/06/2023	AAA Asset Backed	3.05 6.09	334,935.18 334,953.15 -2,712.16	332,240.99 309.09 332,550.09
03065WAB1 AMCAR 2022-2 A2A	250,674.01 99.2091	12/18/2025 4.20	11/08/2023	AAA Asset Backed	4.24 6.54	250,655.03 250,661.53 -1,970.13	248,691.40 380.19 249,071.59
91282CFA4 UNITED STATES TREASURY	500,000.00 97.4648	07/31/2024 3.00	07/31/2024	AAA Government	3.27 5.43	497,421.88 498,584.00 -11,259.78	487,324.22 6,256.91 493,581.13
380130AB0 GMALT 2022-3 A2A	234,842.24 99.5517	10/21/2024 4.01	10/24/2023	AAA Asset Backed	4.05 5.50	234,824.82 234,836.12 -1,046.61	233,789.51 287.75 234,077.26
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 97.7468	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 5.41	487,055.00 491,735.57 -3,001.38	488,734.18 5,859.38 494,593.56
65480JAB6 NAROT 2022-B A2	174,897.02 99.4353	08/16/2025 4.50	12/11/2023	AAA Asset Backed	5.99 5.86	173,544.31 173,636.33 273.00	173,909.33 349.79 174,259.12
91324PEMO UNITEDHEALTH GROUP INC	700,000.00 99.6230	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 5.30	699,692.00 699,797.53 -2,436.46	697,361.06 7,388.89 704,749.95

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Balance Sheet Classification

US Dollar

01 April 2023 to 30 June 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
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 99.4020	11/01/2024 4.85	11/01/2024	A Industrial	4.86 5.31	749,872.50 749,914.59 -4,399.89	745,514.70 6,062.50 751,577.20
44933DAB7 HART 2022-C A2A	468,131.61 99.6951	11/17/2025 5.35	12/29/2023	AAA Asset Backed	5.42 6.05	468,102.63 468,112.66 -1,408.43	466,704.23 1,113.11 467,817.34
58768PAC8 MBART 2022-1 A3	400,000.00 99.5416	08/16/2027 5.21	03/27/2025	AAA Asset Backed	5.40 5.55	399,015.63 399,019.81 -853.61	398,166.20 926.22 399,092.42
05593AAC3 BMWLT 2023-1 A3	700,000.00 99.3278	11/25/2025 5.16	11/19/2024	AAA Asset Backed	5.27 5.73	699,507.81 699,591.53 -4,296.86	695,294.67 602.00 695,896.67
362541AB0 GMALT 231 A2A	400,000.00 99.5932	06/20/2025 5.27	02/29/2024	AAA Asset Backed	5.34 5.97	399,967.32 399,976.32 -1,603.64	398,372.68 644.11 399,016.79
43815JAB9 HAROT 2023-1 A2	500,000.00 99.6260	10/21/2025 5.22	03/26/2024	AAA Asset Backed	5.28 5.81	499,969.95 499,975.68 -1,845.68	498,130.00 725.00 498,855.00
448979AB0 HART 2023-A A2A	250,000.00 99.5972	12/15/2025 5.19	03/15/2024	AAA Asset Backed	5.25 5.84	249,985.55 249,987.44 -994.44	248,993.00 576.67 249,569.67
891941AB2 TAOT 2023-B A2A	235,000.00 99.5785	04/15/2026 5.28	05/27/2024	AAA Asset Backed	5.34 5.83	234,994.57 234,994.88 -985.52	234,009.36 551.47 234,560.82
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9246	07/03/2024 5.38	07/03/2024	AAA Agency	5.37 5.41	1,000,000.00 1,000,000.00 -754.21	999,245.79 0.00 999,245.79
---	14,704,532.01	06/10/2025	06/24/2024	AA+	4.87	14,447,643.92	14,439,479.28
---	98.2296	3.42	---	---	5.63	14,522,809.77 -83,330.49	53,217.51 14,492,696.79

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,734,017.77	05/19/2024	01/24/2024	AA+	4.66	44,033,412.25	44,069,406.32
---	94.7289	2.21	---	---	5.29	44,264,445.06 -195,038.74	149,916.07 44,219,322.39

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



Account Statement - Transaction Summary

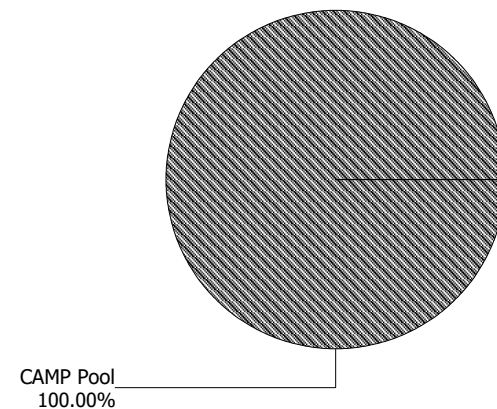
For the Month Ending **April 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	378,224,138.03
Purchases	41,469,373.69
Redemptions	(110,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$309,693,511.72
Cash Dividends and Income	1,469,373.69

Asset Summary		
	April 30, 2023	March 31, 2023
CAMP Pool	309,693,511.72	378,224,138.03
Total	\$309,693,511.72	\$378,224,138.03

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **April 30, 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
CAMP Pool					
Opening Balance					378,224,138.03
04/10/23	04/10/23	Purchase - Incoming Wires	1.00	40,000,000.00	418,224,138.03
04/17/23	04/17/23	Redemption - Outgoing Wires	1.00	(50,000,000.00)	368,224,138.03
04/19/23	04/19/23	Redemption - Outgoing Wires	1.00	(40,000,000.00)	328,224,138.03
04/20/23	04/20/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	308,224,138.03
04/28/23	05/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,469,373.69	309,693,511.72
Closing Balance					309,693,511.72

	Month of April	Fiscal YTD January-April
Opening Balance	378,224,138.03	319,821,464.14
Purchases	41,469,373.69	294,872,047.58
Redemptions (Excl. Checks)	(110,000,000.00)	(305,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	309,693,511.72	309,693,511.72
Cash Dividends and Income	1,469,373.69	4,872,047.58

Closing Balance	309,693,511.72
Average Monthly Balance	359,704,408.73
Monthly Distribution Yield	4.97%



Account Statement - Transaction Summary

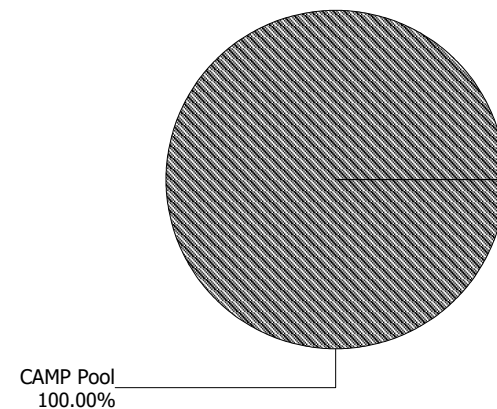
For the Month Ending **May 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	309,693,511.72
Purchases	76,215,457.88
Redemptions	(120,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$265,908,969.60
Cash Dividends and Income	1,215,457.88

Asset Summary		
	May 31, 2023	April 30, 2023
CAMP Pool	265,908,969.60	309,693,511.72
Total	\$265,908,969.60	\$309,693,511.72

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **May 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
CAMP Pool					
Opening Balance					309,693,511.72
05/05/23	05/05/23	Redemption - Outgoing Wires	1.00	(25,000,000.00)	284,693,511.72
05/11/23	05/11/23	Purchase - Incoming Wires	1.00	40,000,000.00	324,693,511.72
05/15/23	05/15/23	Redemption - Outgoing Wires	1.00	(80,000,000.00)	244,693,511.72
05/26/23	05/26/23	Purchase - Incoming Wires	1.00	35,000,000.00	279,693,511.72
05/31/23	05/31/23	Redemption - Outgoing Wires	1.00	(15,000,000.00)	264,693,511.72
05/31/23	06/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,215,457.88	265,908,969.60
Closing Balance					265,908,969.60

	Month of May	Fiscal YTD January-May		
Opening Balance	309,693,511.72	319,821,464.14	Closing Balance	265,908,969.60
Purchases	76,215,457.88	371,087,505.46	Average Monthly Balance	277,474,655.52
Redemptions (Excl. Checks)	(120,000,000.00)	(425,000,000.00)	Monthly Distribution Yield	5.16%
Check Disbursements	0.00	0.00		
Closing Balance	265,908,969.60	265,908,969.60		
Cash Dividends and Income	1,215,457.88	6,087,505.46		



Account Statement - Transaction Summary

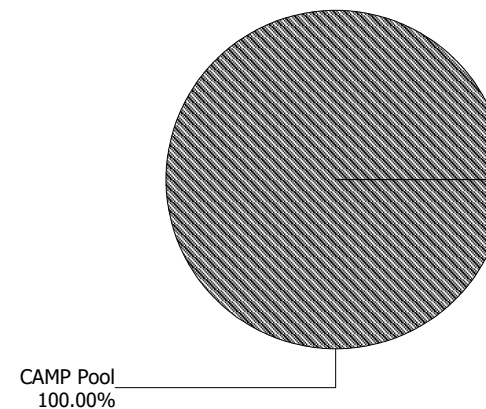
For the Month Ending **June 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	265,908,969.60
Purchases	85,165,455.28
Redemptions	(80,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$271,074,424.88
Cash Dividends and Income	1,074,424.88

Asset Summary		
	June 30, 2023	May 31, 2023
CAMP Pool	271,074,424.88	265,908,969.60
Total	\$271,074,424.88	\$265,908,969.60

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **June 30, 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
CAMP Pool					
Opening Balance					265,908,969.60
06/02/23	06/02/23	Redemption - Outgoing Wires	1.00	(65,000,000.00)	200,908,969.60
06/05/23	06/05/23	Purchase - Incoming Wires	1.00	40,000,000.00	240,908,969.60
06/12/23	06/12/23	Redemption - Outgoing Wires	1.00	(10,000,000.00)	230,908,969.60
06/14/23	06/14/23	Purchase - Incoming Wires	1.00	24,091,030.40	255,000,000.00
06/16/23	06/16/23	Redemption - Outgoing Wires	1.00	(5,000,000.00)	250,000,000.00
06/20/23	06/20/23	Purchase - Incoming Wires	1.00	10,000,000.00	260,000,000.00
06/22/23	06/22/23	Purchase - Incoming Wires	1.00	10,000,000.00	270,000,000.00
06/30/23	07/03/23	Accrual Income Div Reinvestment - Distributions	1.00	1,074,424.88	271,074,424.88
Closing Balance					271,074,424.88

	Month of June	Fiscal YTD January-June		
Opening Balance	265,908,969.60	319,821,464.14	Closing Balance	271,074,424.88
Purchases	85,165,455.28	456,252,960.74	Average Monthly Balance	249,263,034.32
Redemptions (Excl. Checks)	(80,000,000.00)	(505,000,000.00)	Monthly Distribution Yield	5.24%
Check Disbursements	0.00	0.00		
Closing Balance	271,074,424.88	271,074,424.88		
Cash Dividends and Income	1,074,424.88	7,161,930.34		



Account Statement - Transaction Summary

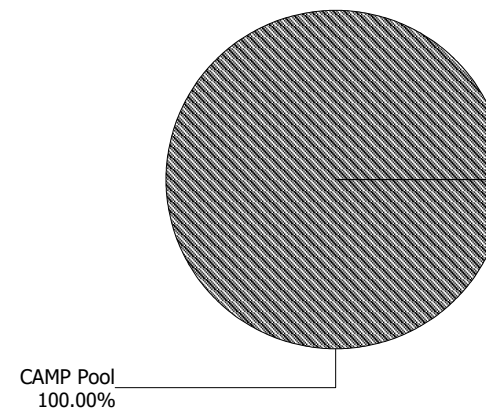
For the Month Ending **June 30, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

CAMP Pool	
Opening Market Value	0.00
Purchases	1,002,594.25
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$1,002,594.25
Cash Dividends and Income	2,594.25

Asset Summary		
	June 30, 2023	May 31, 2023
CAMP Pool	1,002,594.25	0.00
Total	\$1,002,594.25	\$0.00

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **June 30, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					0.00
06/13/23	06/13/23	Purchase - Incoming Wires	1.00	1,000,000.00	1,000,000.00
06/30/23	07/03/23	Accrual Income Div Reinvestment - Distributions	1.00	2,594.25	1,002,594.25
Closing Balance					1,002,594.25

	Month of June	Fiscal YTD July-June
Opening Balance	0.00	0.00
Purchases	1,002,594.25	1,002,594.25
Redemptions (Excl. Checks)	0.00	0.00
Check Disbursements	0.00	0.00
Closing Balance	1,002,594.25	1,002,594.25
Cash Dividends and Income	2,594.25	2,594.25

Closing Balance	1,002,594.25
Average Monthly Balance	600,086.48
Monthly Distribution Yield	5.24%



Account Information

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

Summary of Income Cash

Ending Balance Last Accounting Period 31-Mar-23	\$	-
Receipts For This Period		
Cash Dividends	56,191.35	
Interest On Bonds	-	
From Other Sources	-	56,191.35
Disbursements For This Period		
Purchases	-	
For Other Purposes	-56,191.35	-56,191.35
Ending Balance This Accounting Period 30-Jun-23	\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 31-Mar-23	\$	-
Receipts For This Period		
Sales and Maturities	200,000.00	
From Other Sources	56,191.35	256,191.35
Disbursements For This Period		
Purchases	-112,382.70	
For Other Purposes	-100,000.00	-212,382.70
Ending Balance This Accounting Period 30-Jun-23	\$	43,808.65

Summary of Investments

Ending Balance Last Accounting Period 31-Mar-23	\$	7,657,100.88
Assets Purchased or Otherwise Acquired		56,191.35
Assets Sold or Otherwise Disposed of		-100,000.00
Ending Balance This Accounting Period 30-Jun-23	\$	7,613,292.23
Market Value of Account	\$	7,613,292.23



Account Information

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

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 31-Mar-23	\$ -	-	7,657,100.88	-
03-Apr-23				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 3/31/2023 DIVIDEND FROM 3/1/23 TO 3/31/23	18,054.57	-	-	-
04-Apr-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-18,054.57	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	18,054.57	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-18,054.57	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 18,054.57 SHARES AT 1.00 USD	-	-18,054.57	18,054.57	-
01-May-23				
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-100,000.00	-	-
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 4/30/2023 DIVIDEND FROM 4/1/23 TO 4/30/23	18,008.66	-	-	-
SELL of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	100,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 100,000 SHARES AT 1.00 USD	-	100,000.00	-100,000.00	-
02-May-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-18,008.66	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	18,008.66	-	-



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-Jun-23				
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-18,008.66	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 18,008.66 SHARES AT 1.00 USD	-	-18,008.66	18,008.66	-
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 5/31/2023 DIVIDEND FROM 5/1/23 TO 5/31/23	20,128.12	-	-	-
02-Jun-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-20,128.12	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	20,128.12	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-20,128.12	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 20,128.12 SHARES AT 1.00 USD	-	-20,128.12	20,128.12	-
Ending Balance This Statement Period 30-Jun-23	\$ -	43,808.65	7,613,292.23	-



Account Information

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

Schedule of Assets as of June 30, 2023

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	CASH Total		-	-	-	-
MUTUAL FUNDS/MONEY MARKETS						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	7,613,292.23	7,613,292.23	7,613,292.23	296,750.83	3.90
	MUTUAL FUNDS/MONEY MARKETS Total		7,613,292.23	7,613,292.23	296,750.83	3.90
	229842000 Total		7,613,292.23	7,613,292.23	296,750.83	3.90

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

as of
June 30, 2023
FY 2022-2023

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	03/31/23	0986/6/22/23						06/30/23
100300	1,059,410.99	-195,710.79						863,700.20
TOTALS	1,059,410.99	-195,710.79	0.00	0.00	0.00	0.00	0.00	863,700.20

* 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.

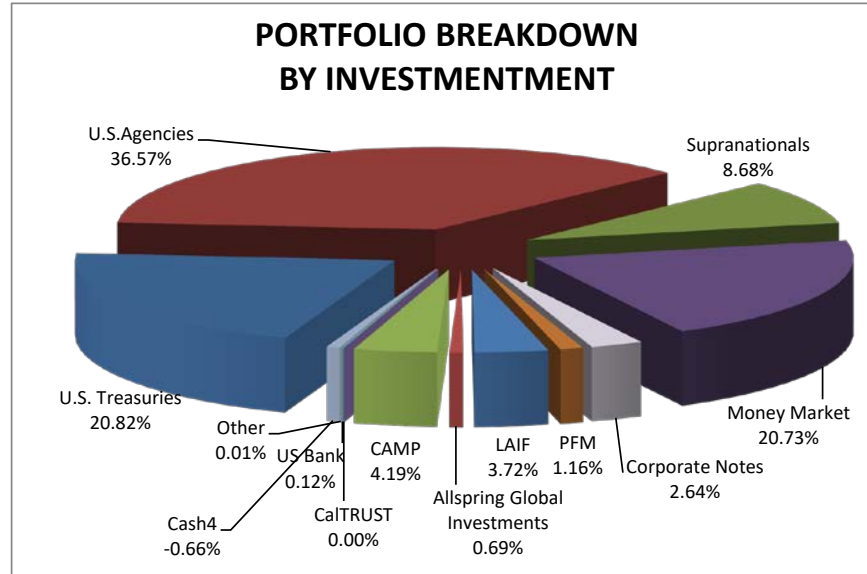
CONTRA COSTA COUNTY Portfolio Summary Report 6/30/2023

Portfolio Characteristics

Par ^{*2}	\$6,403,129,165.26
Cost ^{*2}	\$6,366,337,769.90
Market Value ^{*2}	\$6,282,532,821.18
Weighted Yield to Maturity ^{*1}	4.38%
Weighted Average Days to Maturity ^{*1}	253 days
Weighted Duration ^{*1}	0.63 yr

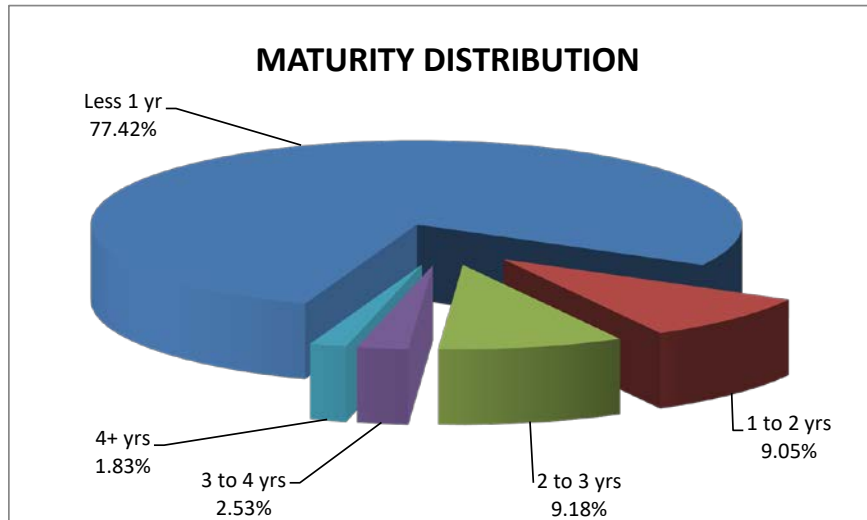
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$1,350,654,000.00	21.09%
U.S.Agencies	2,373,148,327.55	37.06%
Supranationals	563,000,000.00	8.79%
Money Market	1,345,142,404.12	21.01%
Corporate Notes	171,445,000.00	2.68%
PFM	75,521,794.47	1.18%
LAIF	241,618,166.43	3.77%
Allspring Global Investments	44,734,017.77	0.70%
CAMP	272,077,019.13	4.25%
CalTRUST	0.00	0.00%
US Bank	7,613,292.23	0.12%
Other	863,700.20	0.01%
Cash ⁴	-42,688,556.64	-0.67%
TOTAL ^{*2}	\$6,403,129,165.26	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$4,957,244,217.60	77.42%
1 to 2 yrs	579,648,657.28	9.05%
2 to 3 yrs	587,548,262.62	9.18%
3 to 4 yrs	161,770,000.00	2.53%
4+ yrs	116,918,027.75	1.83%
TOTAL ^{*2}	\$6,403,129,165.26	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

*4. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY**

6/30/2023

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)
A. Investments Managed by Treasurer's Office¹	\$5,803,389,731.67	90.65%	4.3850%	267	0.67 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$75,521,794.47	1.18%	2.8080%	749	1.66 ²
2. Local Agency Investment Fund	\$241,618,166.43	3.77%	3.0100%	1	0.00
3. Allspring Global Investments	\$44,734,017.77	0.70%	5.2900%	323	0.53 ⁴
4. CAMP	\$272,077,019.13	4.25%	5.2400% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$7,613,292.23	0.12%	3.9000%	0	0.00
C. Cash⁷	-\$42,688,556.64	-0.67%	1.65% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 4.38%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 253

³Weighted Duration (yr) at End-of-Quarter = 0.63

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.

7. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

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	6/30/23	3/31/23	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$1,350,654,000.00	\$638,572,758.04	\$712,081,241.96	111.51%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,503,792,327.55	\$1,222,176,528.36	281,615,799.19	23.04%
Federal National Mortgage Association	\$194,400,000.00	\$223,932,068.94	(29,532,068.94)	-13.19%
Federal Farm Credit Banks	\$384,956,000.00	\$354,664,313.69	30,291,686.31	8.54%
Federal Home Loan Mortgage Corporation	290,000,000.00	269,994,911.29	20,005,088.71	7.41%
Subtotal	\$2,373,148,327.55	\$2,070,767,822.28	302,380,505.27	14.60%
3. Supranationals	\$563,000,000.00	\$545,312,857.43	17,687,142.57	3.14%
4. Money Market Instruments				
Commercial Paper	\$1,220,139,000.00	\$1,384,818,097.22	(164,679,097.22)	-11.89%
Negotiable Certificates of Deposit	\$125,000,000.00	\$405,000,000.00	(280,000,000.00)	-69.14%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,345,142,404.12	\$1,789,821,501.34	(444,679,097.22)	-24.84%
5. Corporate Notes	\$171,445,000.00	\$170,330,848.10	1,114,151.90	0.65%
TOTAL (Section A)	5,803,389,731.67	5,214,805,787.19	588,583,944.48	11.29%
B. Investments Managed by Outside Contractors				
1. PFM	\$75,521,794.47	\$73,542,404.96	1,979,389.51	2.69%
2. Local Agency Investment Fund	\$241,618,166.43	\$240,144,949.36	1,473,217.07	0.61%
3. Allspring Global Investments	\$44,734,017.77	\$43,991,699.98	742,317.79	1.69%
4. CAMP	\$272,077,019.13	\$378,224,138.03	(106,147,118.90)	-28.06%
5. CalTRUST (Liquidity Fund)	\$0.00	\$0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$7,613,292.23	\$7,657,100.88	(43,808.65)	-0.57%
7. Other				
a. EBRCS Bond	\$863,700.20	\$1,059,410.99	(195,710.79)	-18.47%
TOTAL (Section B)	642,427,990.23	744,619,704.20	(102,191,713.97)	-13.72%
C. Cash¹	-\$42,688,556.64	\$99,845,099.92	(142,533,656.56)	-142.75%
* GRAND TOTAL (FOR A , B , & C)	\$6,403,129,165.26	\$6,059,270,591.31	\$343,858,573.95	5.67%

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

1. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

**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%	4.2340%
	Yield to Maturity	2.3550%	3.8000%	4.2160%	4.3850%
2021/22	Coupon Rate	0.3742%	0.3564%	0.6910%	1.3180%
	Yield to Maturity	0.3980%	0.3660%	0.7050%	1.3470%
2020/21	Coupon Rate	0.7116%	0.4549%	0.3662%	0.3549%
	Yield to Maturity	0.7690%	0.4830%	0.3900%	0.3730%
2019/20	Coupon Rate	2.1446%	1.8751%	1.5587%	0.8110%
	Yield to Maturity	2.2526%	1.9332%	1.6138%	0.8553%
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

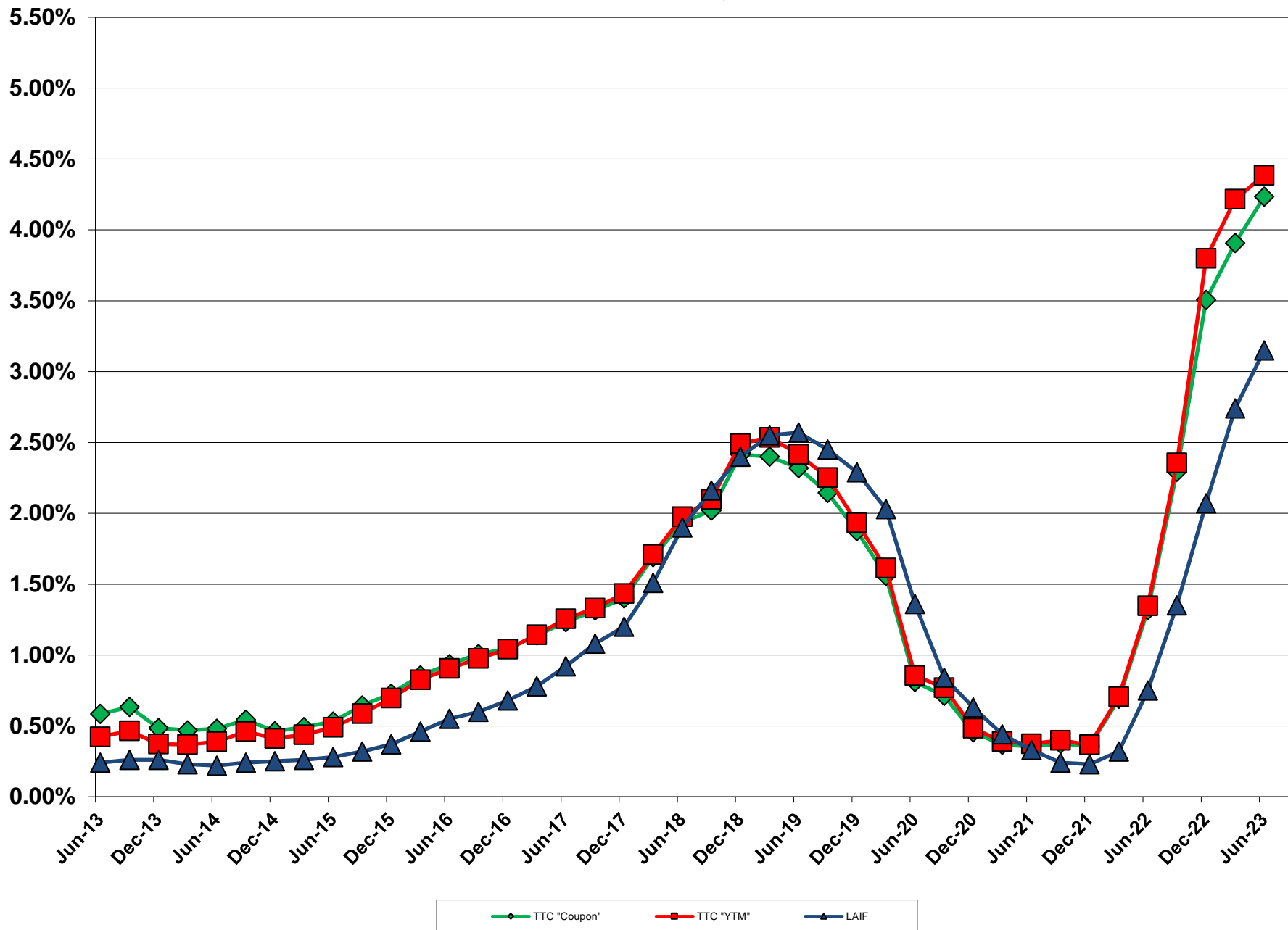
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

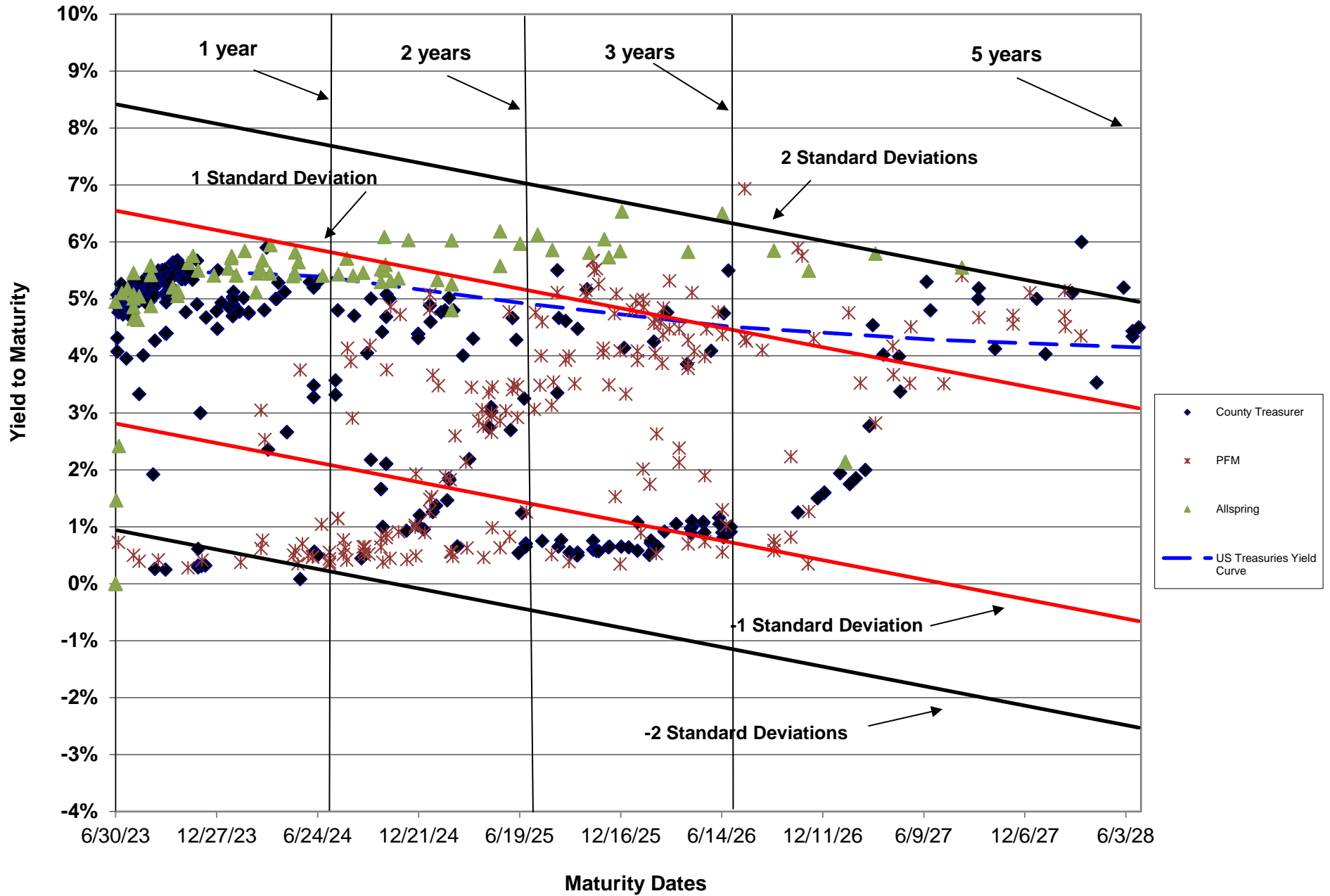
Fiscal Year		Quarter Ending			
		September	December	March	June
2022/23	Apportionment Rate	1.35%	2.07%	2.74%	3.15%
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	0.75%
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%

Contra Costa County Investment Pool

as of June 30, 2023



Risk Assessment as of 6/30/23



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

<u>Issuer</u>	<u>Purchase Date</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
FHLMC - AGENCY	9/4/2020	10,000,000.00	9,909,029.40	9,999,796.03	0.250	AA+	0.261	9/8/2023	TTC
IFC - SUPRA	9/27/2021	10,000,000.00	9,875,431.10	9,999,593.89	0.230	AAA	0.247	9/27/2023	TTC
FHLMC - AGENCY	11/30/2020	10,000,000.00	9,803,417.40	9,999,991.12	0.320	AA+	0.320	11/24/2023	TTC
IBRD - SUPRA	11/30/2020	10,000,000.00	9,801,454.40	9,998,553.58	0.250	AAA	0.287	11/24/2023	TTC
IFC - SUPRA	11/24/2021	10,000,000.00	9,803,829.60	10,000,000.00	0.610	AAA	0.610	11/24/2023	TTC
FFCB - AGENCY	11/30/2020	10,000,000.00	9,785,230.90	10,000,000.00	0.310	AA+	0.310	11/30/2023	TTC
FNMA - AGENCY	12/7/2020	10,000,000.00	9,774,615.60	10,000,000.00	0.320	AA+	0.320	12/7/2023	TTC
WESTAMERICA BANK - TIME DEP	5/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	5/24/2024	TTC
FHLB - AGENCY	3/16/2023	3,709,327.55	3,684,988.98	3,709,327.55	6.000	AA+	6.000	3/16/2028	TTC
FHLMC - AGENCY	5/30/2023	10,000,000.00	9,905,498.00	10,000,000.00	5.200	AA+	5.200	5/30/2028	TTC
<u>Issuer</u>	<u>Purchase Date</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
JOHN DEERE CAPITAL - CORP	6/4/2020	50,000.00	50,000.00	49,999.85	0.700	A	0.727	7/5/2023	PFM
SAN JUAN CA UNIF - MUNI	10/29/2020	315,000.00	313,790.40	315,000.00	0.499	N/A	0.499	8/1/2023	PFM
PACCAR FINANCIAL - CORP	8/11/2020	55,000.00	54,707.22	54,997.33	0.350	A+	0.394	8/11/2023	PFM
UNILEVER CAPITAL - CORP	9/14/2020	100,000.00	99,056.52	99,991.35	0.375	A+	0.418	9/14/2023	PFM
FHLMC - AGENCY	11/5/2020	600,000.00	589,611.58	599,937.56	0.250	AA+	0.280	11/6/2023	PFM
CA ST DEPT OF WTR - MUNI	8/6/2020	55,000.00	53,862.60	55,000.00	0.414	AAA	0.414	12/1/2023	PFM
NATIONAL RURAL - CORP	2/8/2021	140,000.00	135,710.64	139,980.59	0.350	A-	0.373	2/8/2024	PFM
FHMS - MBS	3/7/2023	300,000.00	281,508.93	278,976.56	2.570	N/A	6.932	7/25/2026	PFM
<u>Issuer</u>	<u>Purchase Date</u>	<u>Par Value</u>	<u>Market Value*</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
TAOT 2022-A A3	6/21/2022	500,000.00	479,248.48	485,484.25	1.230	N/A	6.5	6/15/2026	Allspring

*Base Market Value plus Accrued Interest for the Allspring portfolio.

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2023 through June 30, 2023

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$5,841,062,896.71	88.04%	4.4050%	230.08	261
B. Investments Managed by Outside Contractors²					
1. PFM	\$74,248,872.47	1.12%	2.5477%	8.15	728
2. Local Agency Investment Fund ³	\$247,468,154.12	3.73%	3.0100%	0.04	1
3. Allspring Global Investments	\$44,653,360.21	0.67%	5.2200%	2.13	316
4. CAMP ⁴	\$300,251,019.97	4.53%	5.1233%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$7,634,505.37	0.12%	3.6967%	0.00	0
C. Cash⁵	\$119,150,586.03	1.80%	0.7323%	0.00	0
Total	<u>\$6,634,469,394.88</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>4.30%</u>	<u>240</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, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2023**

<u>Pool Rates:</u>	<u>YTM as of 6/30/23</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	4.13%	4.30%	251	*1
Investments Managed by Treasurer's Office	4.22%	4.41%	261	
PFM	2.29%	2.55%	728	
Allspring Global Investments	5.01%	5.22%	316	
CAMP	4.80%	5.12%	28	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	3.80%	3.70%	5	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	3.15%	3.01%	260	*2
		<u>4/1/23 - 6/30/23</u>		
<u>Benchmarks</u> ^{*3:}	<u>6/30/23</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index ^{*4}	5.0700%	5.0700%	5.0517%	4.8200%
6-Month Treasury Bill	5.1463%	5.1838%	4.9075%	4.5938%
6-Month SOFR	4.7834%	4.7834%	4.4991%	4.1232%
Fidelity Money Market Fund ^{*5}	4.8200%			

*1. Cash is included in the calculation.

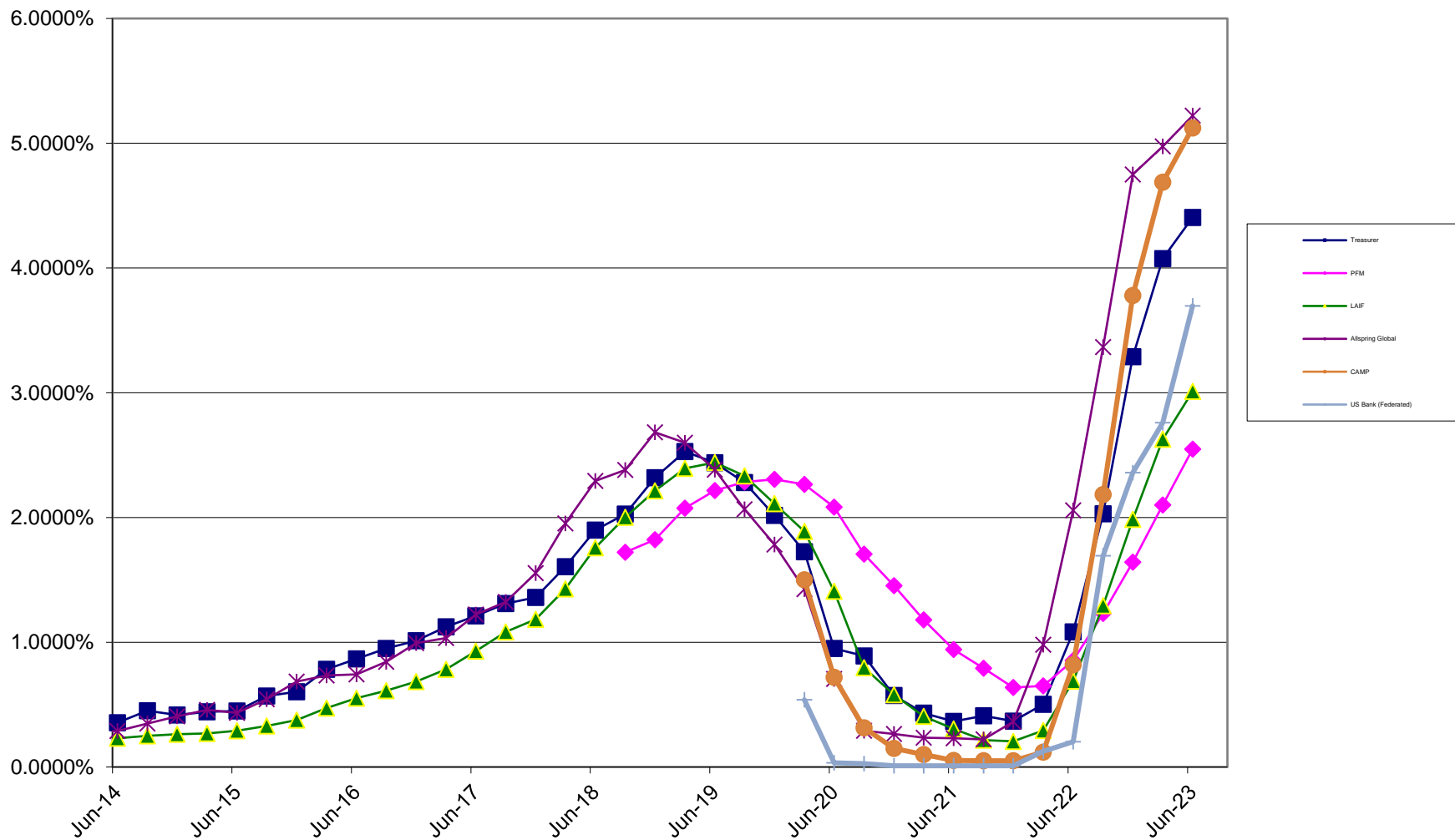
*2. Average days to maturity with a same-day call of principal provision.

*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 6/30/23.

Contra Costa County Investment Pool Average Quarterly YTM as of June 30, 2023



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 2023**

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par (\$)	Market (\$)	Cost (\$)	Provisions	Fund #
CARMAX - ABS	14315XAC2	12/16/2024	1.890	13,650.31	13,582.05	13,625.79	10% collateral call	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2025	1.800	13,150,000.00	12,443,420.78	13,139,880.64	Make-whole call +10bps until 2/13/25 bullet	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.700	20,000,000.00	18,343,435.20	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.650	20,000,000.00	18,347,659.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CARMAX - ABS	14315FAD9	3/17/2025	0.620	29,902.97	29,653.12	29,868.69	10% collateral call	6911
FNMA - AGENCY	3136G4S87	8/27/2025	0.650	10,000,000.00	9,103,207.50	10,000,000.00	Quarterly: starts 8/27/21	8177
UNILEVER CAPITAL - CORP	904764BJ5	9/14/2023	0.375	100,000.00	99,056.52	99,991.35	Make-whole call +5bps until 9/14/23 bullet	6911
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,051,929.50	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWWT9	9/30/2025	0.550	10,000,000.00	9,079,856.00	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,051,929.50	9,999,112.23	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.500	10,000,000.00	9,069,377.40	10,000,000.00	Quarterly: starts 9/30/22	8177
BANK OF AMERICA - CORP	06051GJH3	10/24/2024	0.810	250,000.00	245,835.76	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CARMAX - ABS	14316HAC6	8/15/2025	0.500	63,104.46	61,667.90	63,070.34	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.600	10,000,000.00	9,070,259.20	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.500	10,000,000.00	9,070,196.90	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2025	0.600	10,000,000.00	9,019,408.60	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.540	10,000,000.00	9,066,846.70	9,992,281.67	Callable on and after 11/3/22	8177
FHLMC - AGENCY	3134GXEI9	11/24/2025	0.640	10,000,000.00	9,012,763.80	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.650	10,000,000.00	9,013,290.40	10,000,000.00	Quarterly: starts 11/26/21	8177
FFCB - AGENCY	3133EMHL9	11/30/2023	0.310	10,000,000.00	9,785,230.90	10,000,000.00	Callable on and after 11/30/21	8177
FHLMC - AGENCY	3134GXCA0	11/24/2023	0.320	10,000,000.00	9,803,417.40	9,999,991.12	Quarterly: starts 11/24/21	8177
FNMA - AGENCY	3135GA6J5	12/7/2023	0.320	10,000,000.00	9,774,615.60	10,000,000.00	Quarterly: starts 12/7/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.650	10,000,000.00	9,039,183.40	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.640	10,000,000.00	9,026,906.80	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	12/15/2025	0.340	66,422.04	64,495.82	66,395.36	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2024	0.350	140,000.00	135,710.64	139,980.59	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,012,143.60	9,996,939.13	Make-whole call +5bps; Callable on and after 1/8/26	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,012,143.60	9,993,336.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.580	10,000,000.00	8,967,452.50	10,000,000.00	Quarterly: starts 5/11/21	8177
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2025	0.563	245,000.00	236,462.17	245,000.00	Callable on and after 2/16/24	6911
CHARLES SCHWAB - CORP	808513BN4	3/18/2024	0.750	245,000.00	236,356.69	244,970.85	Make-whole call +7bps; Callable on and after 2/18/2024	6911
FFCB - AGENCY	3133EMUK6	3/25/2026	1.050	10,000,000.00	9,051,510.30	10,000,000.00	Callable on and after 3/25/22	8177
JP MORGAN SECURITIES - CORP	46647PBS4	9/16/2024	0.653	75,000.00	74,123.28	75,000.00	Callable on and after 9/16/23	6911
CARMAX - ABS	14314QAC8	2/17/2026	0.520	168,646.51	162,981.15	168,591.56	10% collateral call	6911
FHLB - AGENCY	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,032,398.30	10,000,000.00	Quarterly: starts 4/22/22	8177
CITIBANK NA - CORP	172967MX6	5/1/2025	0.981	160,000.00	153,092.11	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
AMAZON - CORP	023135BW5	5/12/2024	0.450	560,000.00	536,864.24	559,764.56	Make-whole call +2.5bps	6911
AMAZON - CORP	023135BX3	5/12/2026	1.000	10,000,000.00	8,988,326.30	9,981,556.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,494,163.15	4,988,738.66	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,494,163.15	4,988,732.40	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	249,155.29	259,921.09	Make-whole call +5bps; Callable on and after 5/15/22	6911
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	249,155.29	259,921.09	Call on and anytime after 5/15/22	6911
ASTRAZENECA - CORP	04636NAC7	5/28/2024	0.700	365,000.00	349,710.00	364,990.05	Make-whole call +10bps; Callable on and after 5/28/22	6911
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2025	0.824	190,000.00	180,607.16	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	6911
FHLB - AGENCY	3130AMMY5	6/10/2026	1.050	10,000,000.00	8,993,214.70	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2026	0.900	10,000,000.00	8,949,857.60	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.000	10,000,000.00	8,966,837.50	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.910	10,000,000.00	8,942,184.80	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130AN2Z2	6/30/2026	1.000	10,000,000.00	8,966,837.50	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,012,143.60	9,985,185.98	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.550	398,951.56	382,324.81	398,885.93	10% collateral call	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	118,370.91	125,000.00	Make-whole call +5bps until 5/12/22	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	118,370.91	125,000.00	Make-whole call +5bps until 8/12/22 Callable afterward	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.550	15,295,000.00	13,976,364.52	15,224,973.01	Make-whole call +5bps; Callable on and after 8/1/25	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 2023**

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par (\$)	Market (\$)	Cost (\$)	Provisions	Fund #
AMERICAN HONDA FINANCE - CORP	02665WDY4	8/9/2024	0.750	255,000.00	241,962.77	254,936.21	Make-whole call +7.5bps until 8/9/24	6911
CATERPILLAR FINL - CORP	14913R2P1	9/13/2024	0.600	370,000.00	349,211.99	369,798.53	Make-whole call +22bps until 9/13/24	6911
BANK OF NY MELLON - CORP	06406RAX5	10/25/2024	0.850	355,000.00	333,139.91	354,898.73	Callable on and after 9/25/24	6911
FHLB - AGENCY	3130APDQ5	10/28/2026	1.250	10,000,000.00	8,992,840.30	10,000,000.00	Quarterly: starts 1/28/22	8177
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	325,000.00	314,139.35	329,680.47	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	100,000.00	96,658.26	101,440.14	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	7/1/2024	3.500	250,000.00	245,451.16	256,048.93	Make-whole call +15bps until 7/1/24	6911
FHLB - AGENCY	3130APW43	12/2/2026	1.500	10,000,000.00	9,049,766.60	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.530	500,000.00	467,374.75	500,000.00	Make-whole call +15bps until 12/6/24 Quarterly call after	6911
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,074,064.10	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,074,064.10	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQB7	12/23/2024	1.200	10,000,000.00	9,408,657.50	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2024	1.150	10,000,000.00	9,395,892.50	10,000,000.00	Quarterly: starts 3/30/22	8177
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2025	1.500	300,000.00	282,654.50	299,878.87	Make-whole call +7.5bps	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.014	85,000.00	79,837.88	85,000.00	Make-whole call +12bps until 1/25/25 then quarterly call	6911
FHLB - AGENCY	3130AQJH7	1/28/2027	1.750	10,000,000.00	9,083,361.40	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,108,265.00	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,143,957.10	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.746	150,000.00	140,520.81	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	75,000.00	71,500.13	76,514.80	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2025	1.875	105,000.00	99,120.89	104,998.32	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.630	450,000.00	426,560.97	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	400,000.00	381,334.01	405,387.98	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.595	400,000.00	379,266.59	400,000.00	Make-whole call +15bps until 2/24/25; call anytime after 1/24/26	6911
FHLB - AGENCY	3130AR2H3	3/4/2027	2.770	10,000,000.00	9,377,151.80	10,000,000.00	Monthly: starts 4/4/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.190	10,000,000.00	9,508,386.00	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXP21	9/27/2024	2.200	10,000,000.00	9,575,751.40	10,000,000.00	Monthly: starts 4/27/22	8177
HOME DEPOT - CORP	437076CM2	4/15/2025	2.700	60,000.00	57,534.15	59,938.36	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
AMAZON - CORP	023135CE4	4/13/2025	3.000	145,000.00	139,856.38	144,862.95	Make-whole call +5bps until 4/13/25 bullet	6911
BANK OF NY MELLON - CORP	06406RBC0	4/25/2025	3.350	750,000.00	721,133.71	749,936.36	Callable on and after 3/25/25	6911
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.080	225,000.00	218,618.98	225,000.00	Make-whole call +20bps until 4/26/25; call anytime afterward	6911
FHLB - AGENCY	3130ARPD7	4/28/2027	3.375	9,900,000.00	9,440,369.43	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2025	3.100	10,000,000.00	9,586,987.90	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.450	160,000.00	154,811.46	159,978.45	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	6/15/2025	3.450	70,000.00	67,322.19	69,988.13	Make-whole call +15bps until 6/15/25 bullet	6911
FHLMC - AGENCY	3134GXTW4	11/28/2023	3.000	10,000,000.00	9,894,123.00	10,000,000.00	Monthly: starts 8/28/22	8177
FHLMC - AGENCY	3134GXXS8	6/27/2025	3.250	10,000,000.00	9,606,300.50	10,000,000.00	Semi Annually: starts 6/27/22	8177
FHLB - AGENCY	3130ASN47	7/26/2024	3.320	10,000,000.00	9,771,844.40	10,000,000.00	One time call: 7/26/23	8177
IBM - CORP	459200KS9	7/27/2025	4.000	540,000.00	527,711.17	540,000.00	Make-whole call +12.5bps until 7/27/25 bullet	6911
TRUIST FINANCIAL - CORP	89788MAH5	7/28/2026	4.260	235,000.00	225,827.19	235,000.00	Make-whole call +20bps until 7/28/25 call anytime afterward	6911
FHLB - AGENCY	3130ASQR3	7/26/2024	3.570	10,000,000.00	9,797,498.40	10,000,000.00	One time call: 7/26/23	8177
COLGATE-PALMOLIVE - CORP	194162AM5	8/15/2025	3.100	120,000.00	115,508.07	119,922.33	Make-whole call +5bps until 8/15/25 bullet	6911
WALMART INC - CORP	931142EW9	9/9/2025	3.900	285,000.00	279,269.19	284,854.44	Make-whole call +10bps until 9/9/25 bullet	6911
HOME DEPOT - CORP	437076CR1	9/15/2025	4.000	75,000.00	73,526.98	74,980.08	Make-whole call +7.5bps until 8/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX2E3	9/20/2024	4.050	10,000,000.00	9,790,705.30	10,000,000.00	Quarterly call: starts 3/20/23	8177
FHLB - AGENCY	3130AT3P0	9/14/2027	5.000	10,000,000.00	9,835,075.90	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.900	11,000,000.00	10,778,810.90	10,840,377.96	Make-whole call +10bps until 9/9/25 bullet	8177
LOCKHEED MARTIN CORP	539830BU2	10/15/2025	4.950	120,000.00	119,728.00	119,736.87	Make-whole call +10bps until 9/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.080	10,000,000.00	9,914,217.50	10,000,000.00	Quarterly call: starts 1/25/23	8177
UNITED HEALTH - CORP	91324PEN8	10/15/2025	5.150	80,000.00	80,201.50	79,994.44	Make-whole call +12.5bps until 10/15/25 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.671	240,000.00	237,820.76	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.900	250,000.00	247,685.72	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.340	380,000.00	378,803.99	379,910.89	10% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 2023**

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par (\$)	Market (\$)	Cost (\$)	Provisions	Fund #
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.450	70,000.00	70,026.14	69,927.13	Make-whole call +15bps	6911
HONEYWELL INTERNATIONAL - CORP	438516CH7	11/1/2024	4.850	325,000.00	323,017.87	324,963.12	Make-whole call +10bps until 11/1/24 bullet	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.751	105,000.00	105,557.98	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.250	100,000.00	100,522.43	99,978.85	Make-whole call +15bps until 11/7/25 bullet	6911
TEXAS INSTRUMENTS INC - CORP	882508BR4	11/18/2024	4.700	80,000.00	79,773.80	79,975.15	Make-whole call +7.5bps until 11/18/24 bullet	6911
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.500	10,000,000.00	9,932,823.70	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.700	530,000.00	525,833.91	529,536.78	Make-whole call +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.750	15,000,000.00	14,777,678.25	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.800	15,000,000.00	14,791,416.75	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.000	10,000,000.00	9,924,516.70	10,000,000.00	One time call: 9/27/23	8177
IBRD - SUPRA	45906M3M1	12/27/2027	5.000	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	4.800	175,000.00	174,646.02	174,963.34	Make-whole call: +10bps until 1/26/26 bullet	6911
PEPSICO INC - CORP	713448CY2	7/17/2025	3.500	300,000.00	291,672.96	292,799.68	Make-whole call +20bps until 4/17/25 call anytime afterward	6911
PNC FINANCIAL SERVICES - CORP	693475BL8	1/26/2027	4.758	45,000.00	43,968.60	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.510	95,000.00	93,395.13	94,988.60	5% collateral call	6911
INTEL CORP-CORP	458140A59	7/29/2025	3.700	375,000.00	364,736.18	368,445.68	Make-whole call +25bps until 4/29/25 call anytime afterward	6911
STATE STREET CORP - CORP	857477BZ5	1/26/2026	4.857	45,000.00	44,319.80	45,000.00	Callable on and after 1/26/25	6911
FNMA - AGENCY	3135GADZ1	1/26/2024	5.000	10,000,000.00	9,961,470.00	10,000,000.00	One time call: 7/26/23	8177
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.630	170,000.00	167,597.83	169,999.92	5% collateral call	6911
FNMA - AGENCY	3135GAEH0	7/30/2024	4.800	10,000,000.00	9,910,231.30	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.770	10,000,000.00	9,884,926.80	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.000	10,000,000.00	9,919,047.40	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.043	550,000.00	525,792.96	531,962.38	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.800	10,000,000.00	9,888,267.30	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.125	4,400,000.00	4,299,850.81	4,352,095.92	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFH0	3/13/2026	4.450	60,000.00	59,056.93	59,962.83	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
FHLB - AGENCY	3130AUUQ5	2/13/2025	5.020	10,000,000.00	9,907,175.30	10,000,000.00	One time call: 2/13/24	8177
PEPSICO INC - CORP	713448F06	2/13/2026	4.550	225,000.00	224,341.25	224,885.96	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.050	120,000.00	118,938.07	119,987.92	10% collateral call	6911
FHLMC - AGENCY	3134GYHZ8	2/28/2028	5.100	10,000,000.00	9,912,689.50	10,000,000.00	One time call: 2/28/24	8177
COLGATE-PALMOLIVE - CORP	194162AQ6	3/2/2026	4.800	185,000.00	185,611.05	184,809.22	Make-whole call +5bps until 3/2/26 bullet	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.745	300,000.00	283,731.42	282,515.63	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	300,000.00	281,508.93	278,976.56	1% collateral call	6911
FHMS - MBS	3137FJXQ7	8/25/2025	3.750	348,790.10	338,362.50	337,835.91	1% collateral call	6911
FHLB - AGENCY	3130AV2M3	3/16/2028	6.000	3,709,327.55	3,684,988.98	3,709,327.55	Quarterly call: starts 6/16/23	8177
FORDO - ABS	344928AD8	2/15/2028	4.650	185,000.00	182,616.05	184,980.70	10% collateral call	6911
FNMA - AGENCY	3135GAGF2	4/10/2024	5.000	10,000,000.00	9,943,766.40	10,000,000.00	One time call: 10/10/23	8177
DCENT 2023 A1 A MTGE - ABS	254683CY9	3/15/2028	4.310	225,000.00	219,975.86	224,986.95	Callable	6911
GMCAR - ABS	362583AD8	2/16/2028	4.470	120,000.00	117,853.79	119,996.70	10% collateral call	6911
FNMA - AGENCY	3135GAGN5	4/12/2024	5.000	10,000,000.00	9,942,650.30	10,000,000.00	One time call: 10/12/23	8177
FHMS - MBS	3137BSP72	8/25/2026	2.653	525,000.00	491,334.27	501,108.40	1% collateral call	6911
FHLB - AGENCY	3130AVR87	1/26/2024	5.125	10,000,000.00	9,968,899.90	10,000,000.00	One time call: 7/26/23	8177
FNMA - AGENCY	3135GAGV7	4/26/2024	5.125	10,000,000.00	9,951,155.50	10,000,000.00	One time call: 10/26/23	8177
FHLMC - AGENCY	3134GY560	6/17/2024	5.200	10,000,000.00	9,939,985.70	10,000,000.00	Quarterly call: starts 8/17/23	8177
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	350,000.00	328,427.09	332,800.78	1% collateral call	6911
TAOT 2023 B A3 - MBS	891941AD8	2/15/2028	4.710	260,000.00	257,162.59	259,985.47	5% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	255,000.00	242,326.88	247,150.78	1% collateral call	6911
FHLMC - AGENCY	3134GYTE2	5/30/2028	5.200	10,000,000.00	9,905,498.00	10,000,000.00	One time call: 5/30/24	8177
HAROT - ABS	437927AC0	11/15/2027	4.930	185,000.00	183,782.27	184,970.03	10% collateral call	6911
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,912,828.60	9,982,655.56	One time call: 6/15/26	8177
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,912,828.60	9,940,533.33	One time call: 6/15/26	8177
IBRD - SUPRA	45906M4E8	6/26/2028	4.500	10,000,000.00	10,000,000.00	10,000,000.00	One time call: 6/26/26	8177
FNMA - AGENCY	3135GAHX2	6/28/2024	5.330	10,000,000.00	9992129.100	10,000,000.00	One time call: 12/28/23	8177
FHLMC - AGENCY	3134GYVD1	6/26/2026	5.500	10,000,000.00	9,984,529.30	10,000,000.00	Quarterly call: starts 6/26/24	8177
				845,758,795.50	800,167,680.71	845,205,876.61		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
June 30, 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	250,674.01	249,071.59	250,655.03	10% collateral call
AMXCA 2021-1 A	02582JJR2	11/16/2026	800,000.00	751,246.24	749,656.25	cleanup call
APPLE INC	037833CU2	5/11/2024	700,000.00	687,677.01	684,145.00	Make-whole call +12.5bps until 3/11/24; Call anytime after
BANK OF NEW YORK MELLON CORP	06406HCV9	5/15/2024	700,000.00	688,775.11	686,420.00	Callable on and after 4/15/24
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	497,436.26	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2023-1 A3	05593AAC3	11/25/2025	700,000.00	695,896.67	699,507.81	5% deal call
CARMX 2022-1 A2	14317CAB8	2/18/2025	69,901.05	69,629.08	69,897.08	10% collateral call
CITIBANK NA	17325FAS7	1/23/2024	600,000.00	602,687.27	600,924.00	Make-whole call +20bps until 12/23/23; Call anytime after
COPAR 2021-1 A2	14044CAB8	2/18/2025	47,389.73	47,309.12	46,797.35	10% collateral call
EXXON MOBIL CORP	30231GAC6	3/15/2024	579,000.00	575,148.59	570,523.44	Make-whole call +7bps until 12/15/23; Call anytime after
FORDL 2022-A A2A	34528LAB1	10/15/2024	52,915.45	52,803.48	52,914.46	5% deal call
FORDL 2022-A A3	34528LAD7	5/15/2025	500,000.00	494,133.08	488,046.88	5% deal call
GMALT 2022-3 A2A	380130AB0	10/21/2024	234,842.24	234,077.26	234,824.82	10% collateral call
GMALT 231 A2A	362541AB0	6/20/2025	400,000.00	399,016.79	399,967.32	10% deal call
HAROT 2021-4 A2	43815GAB5	5/21/2024	25,673.43	25,598.81	25,672.76	10% collateral call
HAROT 2023-1 A2	43815JAB9	10/21/2025	500,000.00	498,855.00	499,969.95	10% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	468,131.61	467,817.34	468,102.63	5% collateral call on 12/15/26
HART 2023-A A2A	448979AB0	12/15/2025	250,000.00	249,569.67	249,985.55	5% collateral call
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	751,577.20	749,872.50	Make-whole call +10bps until 11/1/24 bullet
JDOT 2020-B A3	47787NAC3	11/15/2024	73,885.64	73,371.53	74,096.32	10% collateral call
JDOT 2022 A3	47787JAC2	9/15/2026	500,000.00	482,132.26	481,113.28	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	686,674.25	681,898.00	Callable on and after 10/23/24
MBALT 2021-B A4	58769KAE4	3/15/2027	285,000.00	275,251.20	273,633.40	5% deal call
MBART 2022-1 A3	58768PAC8	8/16/2027	400,000.00	399,092.42	399,015.63	5% collateral call
MBART 2023-1 A2	58770AAB9	2/15/2024	100,000.00	99,837.09	99,996.55	5% collateral call
MORGAN STANLEY	61761JVL0	10/23/2024	700,000.00	688,222.18	688,513.00	Make-whole call +25bps until 10/23/24; bullet
NALT 2021-A A3	65480DAC7	8/15/2024	178,644.12	177,375.81	175,894.68	10% collateral call
NAROT 2022-B A2	65480JAB6	8/16/2025	174,897.02	174,259.12	173,544.31	5% collateral call
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	637432MV4	11/15/2023	700,000.00	696,920.82	690,585.00	Make-whole call +15bps until 8/15/23; Call anytime after
STATE STREET CORP	857477BC6	12/3/2024	700,000.00	695,346.35	694,470.00	Callable on and after 10/3/23
TAOT 2022-A A3	89239KAC5	6/15/2026	500,000.00	479,248.48	477,871.09	5% collateral call
TAOT 2023-B A2A	891941AB2	4/15/2026	235,000.00	234,560.82	234,994.57	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	592,801.24	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	704,749.95	699,692.00	Make-whole call +10bps until 10/15/24 bullet
VWALT 2022-A A2	92868AAB1	10/21/2024	334,961.24	332,550.09	334,935.18	10% deal call
VWALT 2022-A A3	92868AAC9	7/21/2025	350,000.00	343,165.62	342,083.98	10% deal call
VZMT 2022-1 A	92348KAL7	1/20/2027	250,000.00	249,508.72	244,423.83	Callable on 2/20/23
WOART 2020-B A3	98163WAC0	5/15/2025	177,421.99	175,490.24	173,734.94	10% collateral call
WOLS 2022-A A3	98163NAC0	2/18/2025	500,000.00	491,333.33	489,082.03	5% deal call
			16,288,337.53	16,090,217.11	16,065,807.03	

*Based Market Value + Accrued Interest



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 6,950	\$ 8,800	\$ 9,950	\$ 7,550	\$ 8,700	\$ 4,250	\$ 2,250	\$ 12,700	\$ 9,650	\$ 35,450	\$ 6,600	\$ 300	\$ 200	\$ 113,350	62.83%
AGENCY ²	\$ 5,178	\$ 3,950	\$ 6,840	\$ 5,000	\$ 3,500	\$ 3,400	\$ 750	\$ 2,850	\$ 950	\$ 3,963	\$ 3,125	\$ 600	\$ 100	\$ 40,206	22.29%
CDs + BNs	\$ 3,200	\$ 2,300	\$ 3,100	\$ 2,100	\$ 600	\$ 1,000	\$ 100	\$ 400	\$ 600					\$ 13,400	7.43%
CP	\$ 1,550	\$ 1,450	\$ 2,350	\$ 1,000	\$ 700	\$ 350		\$ 500						\$ 7,900	4.38%
TDs	\$ 979	\$ 449	\$ 1,257	\$ 907	\$ 789	\$ 702								\$ 5,082	2.82%
CORP BND	\$ 25						\$ 10	\$ 25	\$ 74	\$ 73	\$ 120	\$ 109	\$ 25	\$ 461	0.26%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 17,882	\$ 16,949	\$ 23,497	\$ 16,557	\$ 14,289	\$ 9,702	\$ 3,110	\$ 16,475	\$ 11,274	\$ 39,486	\$ 9,845	\$ 1,009	\$ 325	\$ 180,399	100.00%
Percent	9.91%	9.40%	13.03%	9.18%	7.92%	5.38%	1.72%	9.13%	6.25%	21.89%	5.46%	0.56%	0.18%		
Cumulative %	9.91%	19.31%	32.33%	41.51%	49.43%	54.81%	56.53%	65.67%	71.91%	93.80%	99.26%	99.82%	100.00%		

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

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



**State of California
Pooled Money Investment Account
Market Valuation
6/30/2023**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 26,007,755,477.17	\$ 26,399,578,085.33	\$ 26,373,531,500.00	NA
Notes	\$ 86,519,529,543.76	\$ 86,509,828,710.82	\$ 84,164,502,000.00	\$ 284,909,808.50
Federal Agency:				
SBA	\$ 304,224,258.70	\$ 304,224,258.70	\$ 303,681,095.57	\$ 1,346,489.58
MBS-REMICs	\$ 2,861,107.99	\$ 2,861,107.99	\$ 2,796,239.71	\$ 12,733.34
Debentures	\$ 8,945,771,764.62	\$ 8,944,151,139.64	\$ 8,759,821,400.00	\$ 55,422,809.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,700,000,000.00	\$ 1,700,000,000.00	\$ 1,647,748,000.00	\$ 10,856,492.50
Discount Notes	\$ 24,944,635,104.19	\$ 25,263,483,034.62	\$ 25,266,731,500.00	NA
Supranational Debentures	\$ 2,922,770,687.63	\$ 2,922,770,687.63	\$ 2,850,780,700.00	\$ 18,059,340.40
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 199,864,525.38	\$ 4,632,083.33
CDs and YCDs	\$ 13,200,000,000.00	\$ 13,200,000,000.00	\$ 13,189,091,719.79	\$ 224,912,305.57
Commercial Paper	\$ 7,730,447,541.69	\$ 7,808,541,430.55	\$ 7,803,585,652.74	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 463,858,804.42	\$ 463,789,526.64	\$ 438,964,830.00	\$ 3,327,576.53
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,082,000,000.00	\$ 5,082,000,000.00	\$ 5,082,000,000.00	NA
PMIA & GF Loans	\$ 358,954,000.00	\$ 358,954,000.00	\$ 358,954,000.00	NA
TOTAL	\$ 178,382,808,290.17	\$ 179,160,181,981.92	\$ 176,442,053,163.19	\$ 603,479,638.75

Fair Value Including Accrued Interest

\$ 177,045,532,801.94

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 (0.984828499). 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 \$19,696,569.99 or \$20,000,000.00 x 0.984828499.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of June 30, 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	\$2,300.000 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. \$2,300.000 million As of: 06/30/23

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	\$304.224 million
b. Agency MBS-REMIC'S	<u>\$2.861 million</u>
(Medium term sub-total)	\$307.085 million
c. Commercial Paper (Short term sub-total)	\$2,353.685 million

U.S. \$2,660.770 million As of: 06/30/23

Total Portfolio As of: 06/30/23

\$178,382,808,290.17

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

1.46%

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

1.32% *

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

2.78%

****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.***