



**COUNTY OF KINGS**  
**DEPARTMENT OF FINANCE**

1400 W. LACEY BLVD • HANFORD, CA 93230

ACCOUNTING DIVISION  
(559) 852-2455 • FAX: (559) 587-9935

TAX COLLECTOR • TREASURER DIVISION  
TAX: (559) 852-2479 • TREASURER (559) 852-2477  
FAX: (559) 582-1236

DATE: May 2, 2022

TO: Treasury Depositors  
Board of Supervisors  
County Treasury Oversight Committee

FROM: James P. Erb, CPA, Director of Finance

SUBJECT: Quarterly Portfolio Compliance Report

Enclosed is the Kings County Treasurer's - Quarterly Compliance Report for the period January 1 – March 31, 2022. The interest rate for the quarter for funds held by the Treasury was 0.6849%.

If you have any questions on the report or the portfolio, please feel free to call Tammy Phelps, Assistant Director of Finance - Treasury, at 852-2462.

Encl. 1

## Kings County Treasurer's Statement of Interest Earnings

For the Period January 1, 2022 - March 31, 2022	
<b>POOLED INVESTMENT ACCOUNT:</b>	
<b>Gross Interest Earnings (on Accrual Basis)</b>	\$1,078,258
Less: Administrative Expenses	(5,255)
Banking Expenses	(96,465)
Prior Qtr int adjustments	2,978
<b>Net Interest Earnings Apportioned</b>	<b>\$979,516</b>
<b>Portfolio Return of Investment:</b>	
Average Pooled Funds Invested	\$568,899,978
Gross Yield on Investments	0.7687%
Net Yield on Investments	0.6983%
<b>Treasury Return on Investment:</b>	
Average Pooled Funds In Treasury	\$580,025,309
Gross Yield Pooled Treas Funds	0.7539%
Net Yield on Pooled Treasury Funds	0.6849%
<b>DIRECT INVESTMENT ACCOUNT:</b>	
Average Direct Funds Invested	\$0
<b>TOTAL AVERAGE FUNDS INVESTED:</b>	<b>\$568,899,978</b>

YIELD TRENDS Gross Yield History*		
Quarter	Pool	LAIF
Mar-22	0.7687%	0.3196%
Dec-21	0.7776%	0.2284%
Sep-21	0.7267%	0.2416%
Jun-21	0.7322%	0.3275%
Mar-21	0.8324%	0.4432%
Dec-20	1.0132%	0.6292%
Sep-20	1.3673%	0.8452%
Jun-20	1.6573%	1.3581%
Mar-20	2.0807%	2.0260%
Dec-19	2.1773%	2.2813%
Sep-19	2.1504%	2.4462%
Jun-19	2.2076%	2.5655%
Mar-19	2.1971%	2.5464%
Dec-18	1.9793%	2.3994%
Sep-18	1.8644%	2.1570%
Jun-18	1.7292%	1.9042%
Mar-18	1.4226%	1.5095%
Dec-17	1.3133%	1.2049%

\*The yield history represents gross portfolio yields; costs have not been deducted.

## Kings County Treasurer's Liquidity Projections for the Period April 1, 2022 - March 31, 2023 (In Thousands)

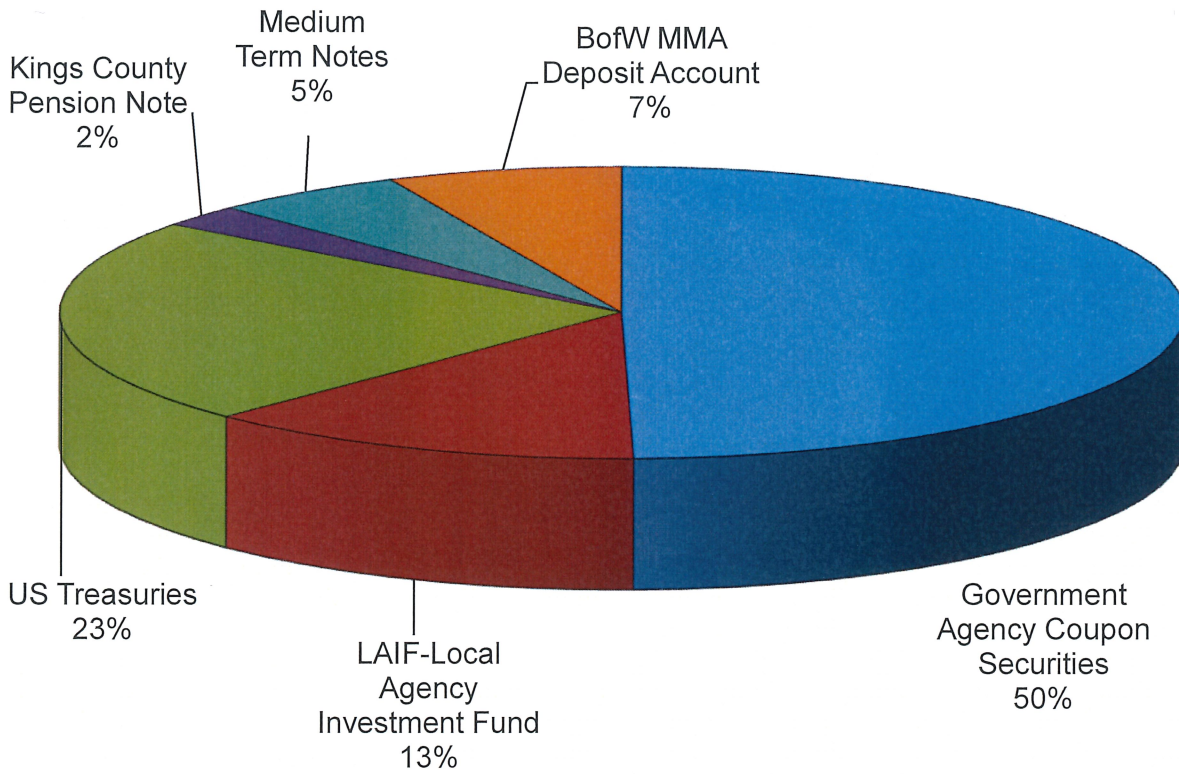
ACTUAL MONTH/ YEAR	A	B	C	D			E	F	G
	TREASURER'S RECEIPTS ACTUAL	TREASURER'S DISBURSEMENTS ACTUAL	TREASURER'S SURPLUS or (DEFICIT) (A-B)	INVESTMENTS			TOTAL (D+E)	ESTIMATE SURPLUS (F+C)	
				MONTH YEAR	PORTFOLIO MATURITIES	LAIF			
Jul-21	46,879	108,956	(62,077)	Jul-22	0	75,000	75,000	12,923	
Aug-21	101,874	63,205	38,669	Aug-22	3,000	12,923	15,923	54,592	
Sep-21	91,532	85,082	6,450	Sep-22	3,000	54,592	57,592	64,042	
Oct-21	70,856	73,660	(2,804)	Oct-22	0	64,042	64,042	61,238	
Nov-21	80,958	66,411	14,547	Nov-22	0	61,238	61,238	75,785	
Dec-21	162,550	84,314	78,236	Dec-22	6,000	75,000	81,000	159,236	
Jan-22	84,468	97,636	(13,168)	Jan-23	0	75,000	75,000	61,832	
Feb-22	162,550	81,163	81,387	Feb-23	3,000	61,832	64,832	146,219	
Mar-22	93,078	72,508	20,570	Mar-23	3,000	75,000	78,000	98,570	
Apr-21	106,244	73,155	33,089	Apr-22	0	75,000	75,000	108,089	
May-21	51,378	79,579	(28,201)	May-22	3,000	75,000	78,000	49,799	
Jun-21	125,315	77,021	48,294	Jun-22	14,000	49,799	63,799	112,093	
<b>TOTALS</b>	<b>1,177,682</b>	<b>962,690</b>	<b>214,992</b>		<b>35,000</b>				

Sufficient liquidity exists to meet the mandated six months cash flow expenditure requirements. The historical receipts have been adjusted for expected non-re-occurring participant activity.

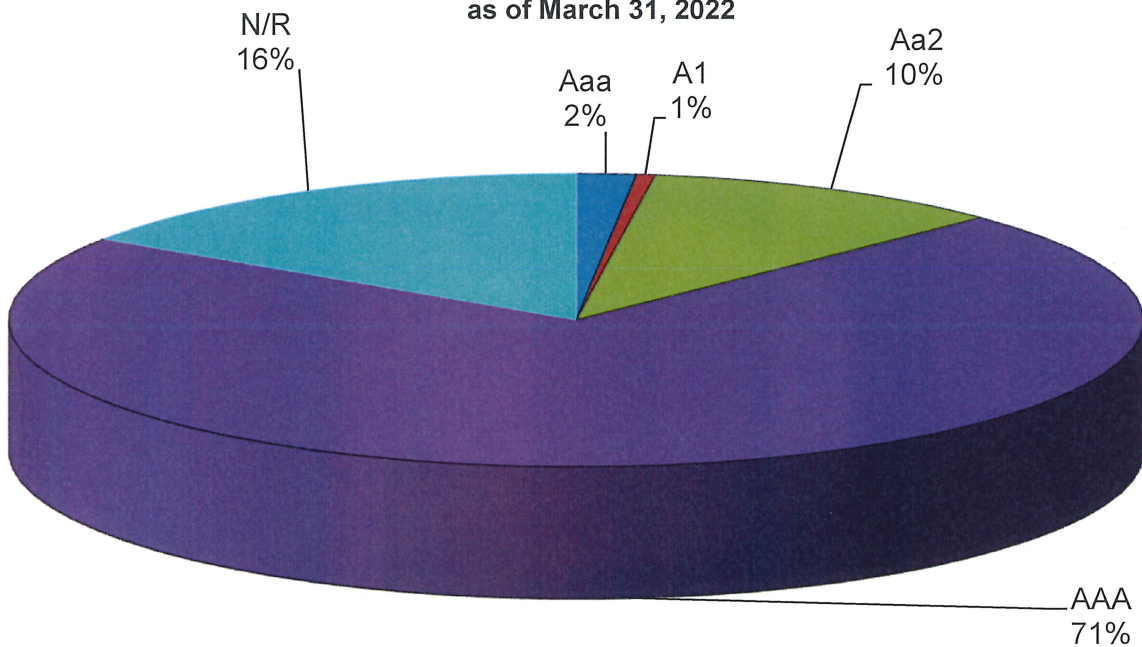


**KINGS COUNTY POOLED INVESTMENTS  
PORTFOLIO STATISTICS**

**Book Value by Investment Type**  
as of March 31, 2022



**Market Value Quality Allocation**  
as of March 31, 2022





**Kings County Investment Pool  
Portfolio Management  
Portfolio Summary  
March 31, 2022**

Kings County  
1400 W. Lacey Blvd.  
Kings County Govt. Center  
Hanford, CA  
(559)582-3211

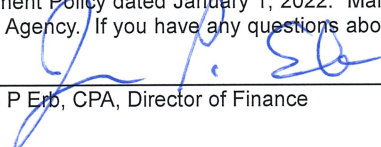
Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.	YTM 360 Equiv.
Government Agency Coupon Securities	293,000,000.00	279,351,830.00	293,056,138.74	49.65	1,023	0.680	0.671
LAIF - Local Agency Investment Pool	75,000,000.00	75,000,000.00	75,000,000.00	12.71	1	0.290	0.286
Treasury Coupon Securities	135,000,000.00	129,307,650.00	135,171,698.68	22.90	1,028	0.714	0.705
Kings County PERS Prefund Note	14,578,162.99	14,578,162.99	14,300,368.00	2.42	84	2.086	2.057
Medium Term Notes	33,000,000.00	32,369,390.00	32,700,569.88	5.54	707	2.388	2.356
BofW MMA Deposit Account	40,001,579.59	40,001,579.59	40,001,579.59	6.78	1	0.200	0.197
<b>Investments</b>	<b>590,579,742.58</b>	<b>570,608,612.58</b>	<b>590,230,354.89</b>	<b>100.00%</b>	<b>785</b>	<b>0.735</b>	<b>0.725</b>

Cash and Accrued Interest							
Passbook/Checking (not included in yield calculations)	3,224,038.64	3,224,038.64	3,224,038.64		1	1.000	0.986
Accrued Interest at Purchase *		0.00	0.00				
Ending Accrued Interest		1,152,231.00	1,152,231.00				
Subtotal		4,376,269.64	4,376,269.64				
<b>Total Cash and Investments</b>	<b>593,803,781.22</b>	<b>574,984,882.22</b>	<b>594,606,624.53</b>		<b>785</b>	<b>0.735</b>	<b>0.725</b>

Total Earnings	March 31 Month Ending	Fiscal Year To Date	
Current Year	376,651.15	2,998,625.58	* 21,176.29 Accrued at Purchase is Included in Book Value.

Average Daily Balance	558,612,445.16	526,731,232.80
Effective Rate of Return	0.79%	0.76%

The Pooled Portfolio was in compliance during the quarter ending March 31, 2022, with California Government Code Sections 53601 et.seq. and 53635, and the Director of Finance's Statement of Investment Policy dated January 1, 2022. Market prices are provided by U.S. Bank and are as of the last business day of the month. Ratings listed in the Portfolio Reports are issued by Moody's Rating Agency. If you have any questions about the Pooled Investment Fund, please call Tammy Phelps, Assistant Director of Finance - Treasury, at (559) 852-2462.


  
 James P Erb, CPA, Director of Finance
 5-3-2022

Reporting period 03/01/2022-03/31/2022

**Kings County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 360	Days to Maturity	Maturity Date
<b>Government Agency Coupon Securities</b>												
3133ELAE4	190037	Federal Farm Credit Bank		12/11/2019	3,000,000.00	3,007,290.00	2,999,493.92	1.625	AAA	1.637	143	08/22/2022
3135G0W33	190038	Federal Nat'l Mortgage Assoc.		12/11/2019	3,000,000.00	3,005,520.00	2,995,833.50	1.375	AAA	1.637	158	09/06/2022
3137EAEV7	200035	Federal Home Loan Mort. Co.		01/14/2021	3,000,000.00	2,923,560.00	3,002,240.43	0.250	AAA	0.197	510	08/24/2023
3135G06H1	200036	Federal Nat'l Mortgage Assoc.		01/14/2021	3,000,000.00	2,906,220.00	3,001,191.87	0.250	AAA	0.227	605	11/27/2023
3135GA6J5	200030	Federal Nat'l Mortgage Assoc.		12/07/2020	3,000,000.00	2,910,000.00	3,000,000.00	0.320	AAA	0.316	615	12/07/2023
3135GA6D8	200031	Federal Nat'l Mortgage Assoc.		12/15/2020	3,000,000.00	2,902,470.00	3,000,000.00	0.320	AAA	0.316	623	12/15/2023
3133EMLT7	200033	Federal Farm Credit Bank		01/06/2021	3,000,000.00	2,895,000.00	3,000,000.00	0.210	AAA	0.207	636	12/28/2023
3135GAC33	200032	Federal Nat'l Mortgage Assoc.		12/29/2020	3,000,000.00	2,911,980.00	3,000,000.00	0.300	AAA	0.296	637	12/29/2023
3133EMMN9	200034	Federal Farm Credit Bank		01/11/2021	3,000,000.00	2,891,280.00	2,999,000.00	0.190	AAA	0.204	650	01/11/2024
3133EMNG3	200037	Federal Farm Credit Bank		01/19/2021	3,000,000.00	2,899,890.00	2,998,820.00	0.230	AAA	0.246	658	01/19/2024
3133EMQL9	200039	Federal Farm Credit Bank		02/12/2021	3,000,000.00	2,893,680.00	3,000,000.00	0.200	AAA	0.197	682	02/12/2024
3130AFW94	190030	Federal Home Loan Banks		12/03/2019	3,000,000.00	3,009,330.00	3,047,291.13	2.500	AAA	1.657	683	02/13/2024
3133EMRZ7	200045	Federal Farm Credit Bank		02/26/2021	3,000,000.00	2,893,650.00	3,001,200.00	0.250	AAA	0.227	696	02/26/2024
3133EMVD1	200053	Federal Farm Credit Bank		04/05/2021	3,000,000.00	2,880,270.00	2,998,125.00	0.330	AAA	0.350	735	04/05/2024
3130ALVY7	200054	Federal Home Loan Banks		04/15/2021	3,000,000.00	2,880,930.00	3,000,000.00	0.400	AAA	0.395	745	04/15/2024
3130ALXQ2	200056	Federal Home Loan Banks		04/29/2021	3,000,000.00	2,884,440.00	3,000,000.00	0.500	AAA	0.493	759	04/29/2024
3130AMPD8	200062	Federal Home Loan Banks		05/28/2021	3,000,000.00	2,886,690.00	3,000,000.00	0.385	AAA	0.380	788	05/28/2024
3133EME40	200064	Federal Farm Credit Bank		06/03/2021	3,000,000.00	2,871,330.00	3,000,000.00	0.330	AAA	0.325	794	06/03/2024
3130AMKX9	200059	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,867,340.00	3,000,000.00	0.400	AAA	0.395	798	06/07/2024
3130AML2	200060	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,879,460.00	3,000,000.00	0.375	AAA	0.370	798	06/07/2024
3130AMND0	200061	Federal Home Loan Banks		06/17/2021	3,000,000.00	2,886,840.00	3,000,000.00	0.430	AAA	0.424	808	06/17/2024
3130AMQC9	200063	Federal Home Loan Banks		06/24/2021	3,000,000.00	2,884,350.00	3,000,000.00	0.420	AAA	0.414	815	06/24/2024
3130AMRZ7	200065	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,880,750.00	3,000,000.00	0.375	AAA	0.370	819	06/28/2024
3130AMT85	200066	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,882,370.00	3,000,000.00	0.400	AAA	0.395	819	06/28/2024
3135G0V75	190029	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,958,720.00	3,005,026.68	1.750	AAA	1.657	829	07/02/2024
3130AMV82	210001	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,871,840.00	3,000,000.00	0.350	AAA	0.345	833	07/12/2024
3130AMZ88	210002	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,887,710.00	3,000,000.00	0.520	AAA	0.513	833	07/12/2024
3130AN5A4	210003	Federal Home Loan Banks		07/26/2021	3,000,000.00	2,873,850.00	3,000,000.00	0.500	AAA	0.493	847	07/26/2024
3130AN7K0	210004	Federal Home Loan Banks		07/29/2021	5,000,000.00	4,795,600.00	5,000,000.00	0.400	AAA	0.395	850	07/29/2024
3130ANDX5	210006	Federal Home Loan Banks		08/16/2021	5,000,000.00	4,758,350.00	5,000,000.00	0.500	AAA	0.493	868	08/16/2024
3130ANGT1	210007	Federal Home Loan Banks		08/23/2021	5,000,000.00	4,779,150.00	5,000,000.00	0.410	AAA	0.404	875	08/23/2024
3130AMCN0	200057	Federal Home Loan Banks		05/26/2021	3,000,000.00	2,878,830.00	3,000,000.00	0.500	AAA	0.493	878	08/26/2024
3130ANNS5	210009	Federal Home Loan Banks		08/30/2021	5,000,000.00	4,795,350.00	5,000,000.00	0.500	AAA	0.493	880	08/28/2024
3135G0ZR7	190028	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	3,016,500.00	3,067,823.12	2.625	AAA	1.657	889	09/06/2024
3130APK20	210029	Federal Home Loan Banks		12/03/2021	5,000,000.00	4,787,900.00	4,972,250.00	0.650	AAA	0.861	910	09/27/2024
3133ENCA6	210025	Federal Farm Credit Bank		10/25/2021	5,000,000.00	4,791,500.00	4,997,050.00	0.700	AAA	0.710	938	10/25/2024

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0

**Kings County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 360	Days to Maturity	Maturity Date
<b>Government Agency Coupon Securities</b>												
3133EK6J0	190025	Federal Farm Credit Bank		11/08/2019	3,000,000.00	2,941,620.00	2,982,360.00	1.625	AAA	1.806	952	11/08/2024
3133ENDU1	210027	Federal Farm Credit Bank		11/15/2021	5,000,000.00	4,794,650.00	5,000,000.00	0.740	AAA	0.730	959	11/15/2024
3130APMB8	210026	Federal Home Loan Banks		11/22/2021	5,000,000.00	4,796,950.00	5,000,000.00	0.750	AAA	0.740	966	11/22/2024
3130APVG7	210028	Federal Home Loan Banks		11/30/2021	5,000,000.00	4,832,400.00	5,000,000.00	1.000	AAA	0.986	969	11/25/2024
3133ENGQ7	210030	Federal Farm Credit Bank		12/09/2021	5,000,000.00	4,804,550.00	5,000,000.00	0.920	AAA	0.907	983	12/09/2024
3133ENJH4	210040	Federal Farm Credit Bank		12/27/2021	5,000,000.00	4,797,050.00	5,000,000.00	0.940	AAA	0.927	1,001	12/27/2024
3130AQEM1	210038	Federal Home Loan Banks		01/06/2022	5,000,000.00	4,827,000.00	5,000,000.00	1.000	AAA	0.986	1,011	01/06/2025
3130AQEG4	210039	Federal Home Loan Banks		01/10/2022	5,000,000.00	4,801,400.00	5,000,000.00	1.000	AAA	0.986	1,015	01/10/2025
3130AQFG3	210041	Federal Home Loan Banks		01/21/2022	5,000,000.00	4,816,200.00	5,000,000.00	1.125	AAA	1.110	1,026	01/21/2025
3130AQLL5	210042	Federal Home Loan Banks		01/27/2022	5,000,000.00	4,841,550.00	5,000,000.00	1.200	AAA	1.184	1,032	01/27/2025
3130AJ2C2	190049	Federal Home Loan Banks		02/03/2020	3,000,000.00	2,932,170.00	3,000,000.00	1.625	AAA	1.603	1,039	02/03/2025
3133EMQG0	200040	Federal Farm Credit Bank		02/10/2021	3,000,000.00	2,810,940.00	2,998,875.00	0.320	AAA	0.328	1,046	02/10/2025
3136G4T52	200005	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,837,130.00	3,000,000.00	0.520	AAA	0.513	1,061	02/25/2025
3134GWP26	200014	Federal Home Loan Mort. Co.		09/28/2020	3,000,000.00	2,822,520.00	3,000,000.00	0.500	AAA	0.493	1,092	03/28/2025
3136G4Y64	200006	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,823,000.00	3,000,000.00	0.550	AAA	0.542	1,152	05/27/2025
3134GWUU8	200018	Federal Home Loan Mort. Co.		10/16/2020	3,000,000.00	2,802,030.00	3,000,000.00	0.500	AAA	0.493	1,202	07/16/2025
3133EMFC1	200026	Federal Farm Credit Bank		10/29/2020	3,000,000.00	2,836,650.00	3,000,000.00	0.530	AAA	0.523	1,215	07/29/2025
3133EL3P7	200004	Federal Farm Credit Bank		08/24/2020	3,000,000.00	2,799,420.00	3,000,000.00	0.530	AAA	0.523	1,229	08/12/2025
3136G4Q48	200001	Federal Nat'l Mortgage Assoc.		08/19/2020	3,000,000.00	2,812,410.00	2,997,900.00	0.600	AAA	0.612	1,236	08/19/2025
3136G4N74	200002	Federal Nat'l Mortgage Assoc.		08/21/2020	3,000,000.00	2,804,220.00	3,000,000.00	0.560	AAA	0.552	1,238	08/21/2025
3136G4X57	200003	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,814,480.00	3,000,000.00	0.625	AAA	0.616	1,242	08/25/2025
3136G4Z63	200007	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,811,600.00	3,000,000.00	0.600	AAA	0.592	1,244	08/27/2025
3134GWA22	200010	Federal Home Loan Mort. Co.		09/02/2020	3,000,000.00	2,823,330.00	3,000,000.00	0.550	AAA	0.542	1,250	09/02/2025
3134GWA55	200008	Federal Home Loan Mort. Co.		09/09/2020	3,000,000.00	2,804,910.00	3,000,000.00	0.650	AAA	0.641	1,257	09/09/2025
3134GWB70	200009	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,801,010.00	3,000,000.00	0.625	AAA	0.616	1,263	09/15/2025
3134GWL38	200013	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,784,300.00	3,000,000.00	0.540	AAA	0.533	1,263	09/15/2025
3134GWWJ98	200011	Federal Home Loan Mort. Co.		09/16/2020	3,000,000.00	2,791,230.00	3,000,000.00	0.520	AAA	0.513	1,264	09/16/2025
3134GWU61	200017	Federal Home Loan Mort. Co.		09/22/2020	3,000,000.00	2,790,270.00	3,000,000.00	0.520	AAA	0.513	1,270	09/22/2025
3130AK3Z7	200012	Federal Home Loan Banks		09/29/2020	3,000,000.00	2,820,150.00	3,000,000.00	0.570	AAA	0.562	1,277	09/29/2025
3136G43L5	200015	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,803,260.00	3,000,000.00	0.550	AAA	0.542	1,278	09/30/2025
3136G44F7	200016	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,803,560.00	3,000,000.00	0.550	AAA	0.542	1,278	09/30/2025
3134GWX43	200019	Federal Home Loan Mort. Co.		10/02/2020	3,000,000.00	2,791,140.00	3,000,000.00	0.550	AAA	0.542	1,280	10/02/2025
3134GWY26	200021	Federal Home Loan Mort. Co.		10/08/2020	3,000,000.00	2,792,400.00	3,000,000.00	0.570	AAA	0.562	1,286	10/08/2025
3133EMCP5	200022	Federal Farm Credit Bank		10/14/2020	3,000,000.00	2,789,610.00	2,997,600.00	0.520	AAA	0.533	1,292	10/14/2025
3134GWXX9	200020	Federal Home Loan Mort. Co.		10/15/2020	3,000,000.00	2,789,490.00	3,000,000.00	0.550	AAA	0.542	1,293	10/15/2025
3136G44U4	200024	Federal Nat'l Mortgage Assoc.		10/20/2020	3,000,000.00	2,796,120.00	3,000,000.00	0.500	AAA	0.493	1,298	10/20/2025

Portfolio POOL  
RC

**Kings County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 360	Days to Maturity	Maturity Date
<b>Government Agency Coupon Securities</b>												
3136G45C3	200025	Federal Nat'l Mortgage Assoc.		10/27/2020	3,000,000.00	2,788,170.00	3,000,000.00	0.540	AAA	0.533	1,305	10/27/2025
3134GWYZ3	200023	Federal Home Loan Mort. Co.		10/28/2020	3,000,000.00	2,785,500.00	3,000,000.00	0.530	AAA	0.523	1,306	10/28/2025
3133EMFS6	200028	Federal Farm Credit Bank		11/03/2020	3,000,000.00	2,786,100.00	3,000,000.00	0.460	AAA	0.454	1,312	11/03/2025
3135G06G3	200043	Federal Nat'l Mortgage Assoc.		02/23/2021	3,000,000.00	2,792,940.00	2,994,058.09	0.500	AAA	0.543	1,316	11/07/2025
3134GW6S0	200027	Federal Home Loan Mort. Co.		11/10/2020	3,000,000.00	2,817,930.00	3,000,000.00	0.610	AAA	0.602	1,319	11/10/2025
3135GA2X8	200029	Federal Nat'l Mortgage Assoc.		11/18/2020	3,000,000.00	2,799,180.00	3,000,000.00	0.550	AAA	0.542	1,327	11/18/2025
3130ALB94	200041	Federal Home Loan Banks		02/26/2021	3,000,000.00	2,804,280.00	3,000,000.00	0.630	AAA	0.621	1,427	02/26/2026
3133EMSU7	200047	Federal Farm Credit Bank		03/09/2021	3,000,000.00	2,820,150.00	3,000,000.00	0.800	AAA	0.789	1,438	03/09/2026
3130ALDN1	200042	Federal Home Loan Banks		03/16/2021	3,000,000.00	2,814,000.00	3,000,000.00	0.800	AAA	0.789	1,445	03/16/2026
3130ALGB4	200044	Federal Home Loan Banks		03/17/2021	3,000,000.00	2,812,530.00	3,000,000.00	0.800	AAA	0.789	1,446	03/17/2026
3133EMUK6	200049	Federal Farm Credit Bank		03/25/2021	3,000,000.00	2,843,070.00	3,000,000.00	1.050	AAA	1.036	1,454	03/25/2026
3130ALS47	200048	Federal Home Loan Banks		04/07/2021	3,000,000.00	2,831,790.00	3,000,000.00	1.020	AAA	1.006	1,467	04/07/2026
3130ALTE4	200052	Federal Home Loan Banks		04/21/2021	3,000,000.00	2,835,240.00	3,000,000.00	1.000	AAA	0.986	1,481	04/21/2026
3130ALXV1	200055	Federal Home Loan Banks		04/22/2021	3,000,000.00	2,845,140.00	3,000,000.00	1.100	AAA	1.085	1,482	04/22/2026
3130ANN48	210008	Federal Home Loan Banks		09/09/2021	5,000,000.00	4,705,150.00	5,000,000.00	1.000	AAA	0.986	1,622	09/09/2026
<b>Subtotal and Average</b>			<b>294,025,929.08</b>		<b>293,000,000.00</b>	<b>279,351,830.00</b>	<b>293,056,138.74</b>			<b>0.671</b>	<b>1,023</b>	
<b>LAIF - Local Agency Investment Pool</b>												
SYS990001	990001	Local Agency Investment Fund			75,000,000.00	75,000,000.00	75,000,000.00	0.290	N/R	0.286	1	
<b>Subtotal and Average</b>			<b>72,741,935.48</b>		<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>75,000,000.00</b>			<b>0.286</b>	<b>1</b>	
<b>Treasury Coupon Securities</b>												
91282CAP6	210021	United States Treasury		10/18/2021	5,000,000.00	4,845,900.00	4,973,098.39	0.125	AAA	0.392	562	10/15/2023
91282CAW1	210035	United States Treasury		12/07/2021	5,000,000.00	4,844,900.00	4,966,970.61	0.250	AAA	0.593	593	11/15/2023
91282CDM0	210031	United States Treasury		12/07/2021	5,000,000.00	4,859,950.00	4,990,519.83	0.500	AAA	0.593	608	11/30/2023
91282CBE0	210022	United States Treasury		10/18/2021	5,000,000.00	4,811,150.00	4,966,575.09	0.125	AAA	0.455	654	01/15/2024
9128285Z9	210032	United States Treasury		12/07/2021	5,000,000.00	5,016,800.00	5,182,536.32	2.500	AAA	0.648	670	01/31/2024
9128286G0	210037	United States Treasury		12/07/2021	5,000,000.00	5,005,450.00	5,166,101.29	2.375	AAA	0.690	699	02/29/2024
91282CBR1	210023	United States Treasury		10/18/2021	5,000,000.00	4,803,150.00	4,974,823.79	0.250	AAA	0.496	714	03/15/2024
91282CBR1	210033	United States Treasury		12/07/2021	5,000,000.00	4,803,150.00	4,955,221.84	0.250	AAA	0.692	714	03/15/2024
912828X70	210034	United States Treasury		12/07/2021	5,000,000.00	4,961,700.00	5,162,174.12	2.000	AAA	0.709	760	04/30/2024
91282CCC3	210019	United States Treasury		08/31/2021	5,000,000.00	4,779,100.00	4,989,182.69	0.250	AAA	0.332	775	05/15/2024
912828XT2	210020	United States Treasury		08/31/2021	5,000,000.00	4,957,800.00	5,206,382.68	2.000	AAA	0.335	791	05/31/2024
912828YH7	210010	United States Treasury		08/24/2021	5,000,000.00	4,882,250.00	5,132,665.63	1.500	AAA	0.425	913	09/30/2024
91282CDB4	210024	United States Treasury		10/18/2021	5,000,000.00	4,772,850.00	4,993,812.24	0.625	AAA	0.659	928	10/15/2024
91282CDB4	210036	United States Treasury		12/07/2021	5,000,000.00	4,772,850.00	4,972,909.52	0.625	AAA	0.838	928	10/15/2024

Portfolio POOL  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 360	Days to Maturity	Maturity Date
<b>Treasury Coupon Securities</b>												
912828YM6	210011	United States Treasury		08/24/2021	5,000,000.00	4,878,150.00	5,155,949.31	1.500	AAA	0.445	944	10/31/2024
912828Z52	210013	United States Treasury		08/26/2021	5,000,000.00	4,846,100.00	5,124,784.44	1.375	AAA	0.526	1,036	01/31/2025
912828ZC7	210014	United States Treasury		08/26/2021	5,000,000.00	4,806,450.00	5,085,491.42	1.125	AAA	0.542	1,064	02/28/2025
912828ZL7	210015	United States Treasury		08/26/2021	5,000,000.00	4,681,850.00	4,963,600.03	0.375	AAA	0.578	1,125	04/30/2025
912828ZW3	210012	United States Treasury		08/24/2021	5,000,000.00	4,645,100.00	4,939,331.72	0.250	AAA	0.593	1,186	06/30/2025
91282CBC4	210044	United States Treasury		01/31/2022	5,000,000.00	4,617,000.00	4,781,293.16	0.375	AAA	0.000	1,370	12/31/2025
91282CBT7	210045	United States Treasury		01/31/2022	5,000,000.00	4,662,700.00	4,840,803.87	0.750	AAA	1.554	1,460	03/31/2026
91282CBW0	210016	United States Treasury		08/26/2021	5,000,000.00	4,657,050.00	4,996,995.76	0.750	AAA	0.754	1,490	04/30/2026
912828R36	210017	United States Treasury		08/26/2021	5,000,000.00	4,824,400.00	5,189,108.75	1.625	AAA	0.757	1,505	05/15/2026
91282CCJ8	210018	United States Treasury		08/26/2021	5,000,000.00	4,669,900.00	5,018,129.06	0.875	AAA	0.782	1,551	06/30/2026
91282CCP4	210046	United States Treasury		01/31/2022	5,000,000.00	4,613,650.00	4,787,500.00	0.625	AAA	1.586	1,582	07/31/2026
91282CCW9	210047	United States Treasury		01/31/2022	5,000,000.00	4,634,200.00	4,814,869.90	0.750	AAA	1.585	1,613	08/31/2026
91282CCZ2	210048	United States Treasury		01/31/2022	5,000,000.00	4,654,100.00	4,840,867.22	0.875	AAA	1.590	1,643	09/30/2026
<b>Subtotal and Average</b>			<b>135,208,880.89</b>		<b>135,000,000.00</b>	<b>129,307,650.00</b>	<b>135,171,698.68</b>			<b>0.705</b>	<b>1,028</b>	
<b>Kings County PERS Prefund Note</b>												
SYS210005	210005	Kings County Pension Note 2021		07/16/2021	14,578,162.99	14,578,162.99	14,300,368.00	2.000	N/R	2.057	84	06/24/2022
<b>Subtotal and Average</b>			<b>14,300,368.00</b>		<b>14,578,162.99</b>	<b>14,578,162.99</b>	<b>14,300,368.00</b>			<b>2.057</b>	<b>84</b>	
<b>Medium Term Notes</b>												
037833CQ1	180024	Apple Inc		03/18/2019	3,000,000.00	2,998,560.00	2,995,257.72	2.300	Aaa	2.595	40	05/11/2022
931142DU4	180006	Wal-Mart Stores		08/02/2018	3,000,000.00	3,013,230.00	2,977,974.32	2.350	Aa2	3.098	258	12/15/2022
931142DU4	180031	Wal-Mart Stores		04/01/2019	3,000,000.00	3,013,230.00	2,998,267.47	2.350	Aa2	2.377	258	12/15/2022
084670BJ6	170036	Berkshire Hathaway		06/29/2018	3,000,000.00	3,032,280.00	2,996,380.51	3.000	Aa2	3.087	316	02/11/2023
084670BR8	170030	Berkshire Hathaway		04/23/2018	3,000,000.00	3,020,910.00	2,987,581.84	2.750	Aa2	3.156	348	03/15/2023
931142DH3	180045	Wal-Mart Stores		05/07/2019	3,000,000.00	3,017,970.00	2,995,738.05	2.550	Aa2	2.614	375	04/11/2023
89236TDK8	180011	Toyota Motor Credit Corp.		12/04/2018	3,000,000.00	2,989,350.00	2,926,259.52	2.250	A1	3.551	565	10/18/2023
037833DM9	190020	Apple Inc		10/28/2019	2,000,000.00	1,972,060.00	1,998,562.46	1.800	Aaa	1.805	894	09/11/2024
037833EB2	200038	Apple Inc		02/08/2021	3,000,000.00	2,793,900.00	3,000,000.00	0.700	Aaa	0.690	1,409	02/08/2026
037833EB2	200046	Apple Inc		03/01/2021	2,000,000.00	1,862,600.00	1,983,290.49	0.700	Aaa	0.902	1,409	02/08/2026
931142ER0	210043	Wal-Mart Stores		01/31/2022	5,000,000.00	4,655,300.00	4,841,257.50	1.050	Aa2	1.764	1,630	09/17/2026
<b>Subtotal and Average</b>			<b>32,898,744.39</b>		<b>33,000,000.00</b>	<b>32,369,390.00</b>	<b>32,700,569.88</b>			<b>2.356</b>	<b>707</b>	
<b>BofW MMA Deposit Account</b>												
SYS999993	999993	Bank of the West		07/01/2019	40,001,579.59	40,001,579.59	40,001,579.59	0.200	Aa2	0.197	1	



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Subtotal and Average			9,332,586.07		40,001,579.59	40,001,579.59	40,001,579.59			0.197	1
Total and Average			558,508,443.91		590,579,742.58	570,608,612.58	590,230,354.89			0.725	785