



**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: January 20, 2023
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 October 1 – December 31, 2022. The interest rate for the quarter for funds held by the Treasury was 1.2432%.

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 October 1, 2022 - December 31, 2022	
POOLED INVESTMENT ACCOUNT:	
Gross Interest Earnings (on Accrual Basis)	\$2,067,489
Less: Administrative Expenses	(91,134)
Gains/Losses	
Banking Expenses	(5,558)
Prior Qtr int adjustments	
Net Interest Earnings Apportioned	\$1,970,797
Portfolio Return of Investment:	
Average Pooled Funds Invested	\$620,479,504
Gross Yield on Investments	1.3220%
Net Yield on Investments	1.2601%
Treasury Return on Investment:	
Average Pooled Funds In Treasury	\$628,951,557
Gross Yield Pooled Treas Funds	1.3042%
Net Yield on Pooled Treasury Funds	1.2432%
DIRECT INVESTMENT ACCOUNT:	
Average Direct Funds Invested	\$0
TOTAL AVERAGE FUNDS INVESTED:	\$620,479,504

YIELD TRENDS		
Gross Yield History*		
Quarter	Pool	LAIF
Dec-22	1.3220%	2.0735%
Sep-22	1.0753%	1.3503%
Jun-22	0.8680%	0.7510%
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%

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

Kings County Treasurer's Liquidity Projections for the Period January 1, 2023 - December 31, 2023 (In Thousands)

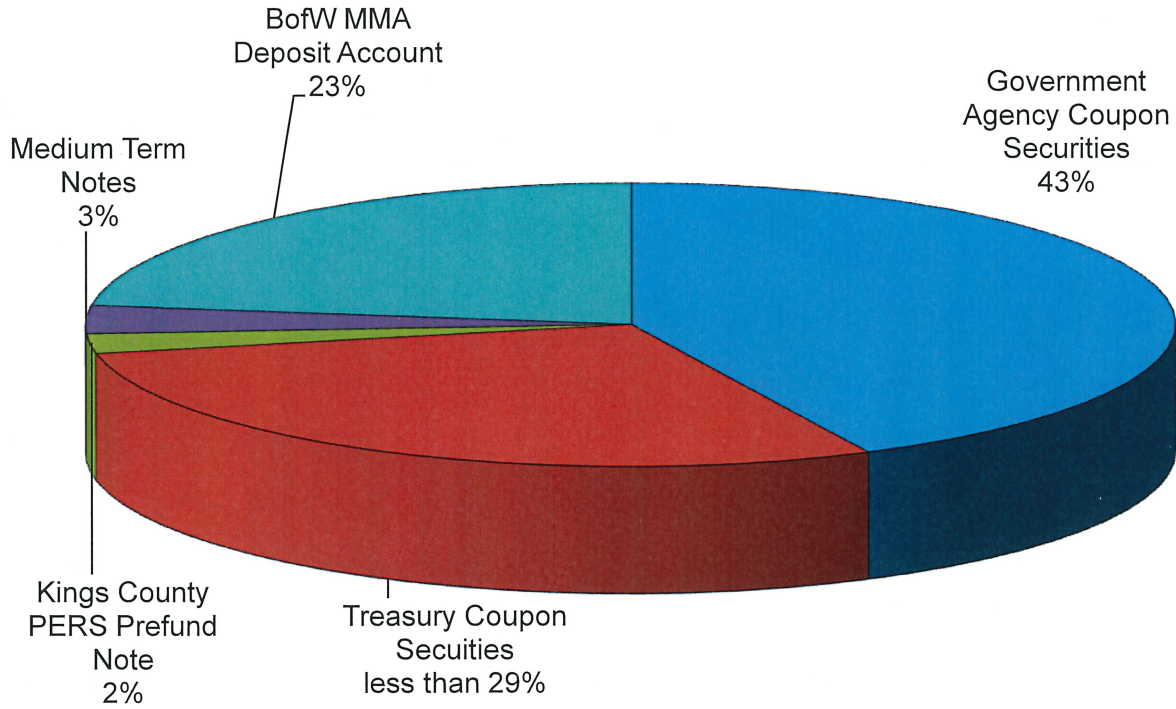
ACTUAL MONTH/ YEAR	A	B	C	D			E	F	G
	TREASURER'S RECEIPTS ACTUAL	TREASURER'S DISBURSEMENTS ACTUAL	TREASURER'S SURPLUS or (DEFICIT) (A-B)	INVESTMENTS			TOTAL (D+E)	ESTIMATE SURPLUS (F+C)	
				MONTH YEAR	PORTFOLIO MATURITIES	LAIF			
Jul-22	48,984	111,576	(62,592)	Jul-23	5,000	75,000	80,000	17,408	
Aug-22	59,199	88,618	(29,419)	Aug-23	16,000	17,408	33,408	3,989	
Sep-22	95,223	70,109	25,114	Sep-23	10,000	3,989	13,989	39,103	
Oct-22	88,192	75,764	12,428	Oct-23	10,000	39,103	49,103	61,531	
Nov-22	109,853	78,581	31,272	Nov-23	13,000	61,531	74,531	105,803	
Dec-22	163,466	90,346	73,120	Dec-23	12,000	75,000	87,000	160,120	
Jan-22	84,468	97,636	(13,168)	Jan-23	5,000	75,000	80,000	66,832	
Feb-22	162,550	81,163	81,387	Feb-23	10,000	66,832	76,832	158,219	
Mar-22	93,078	72,508	20,570	Mar-23	5,000	75,000	80,000	100,570	
Apr-22	115,883	67,559	48,324	Apr-23	3,000	75,000	78,000	126,324	
May-22	71,867	89,522	(17,655)	May-23	15,000	75,000	90,000	72,345	
Jun-22	143,446	104,475	38,971	Jun-23	26,000	72,345	98,345	137,316	
TOTALS	1,236,209	1,027,857	208,352		130,000				

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**

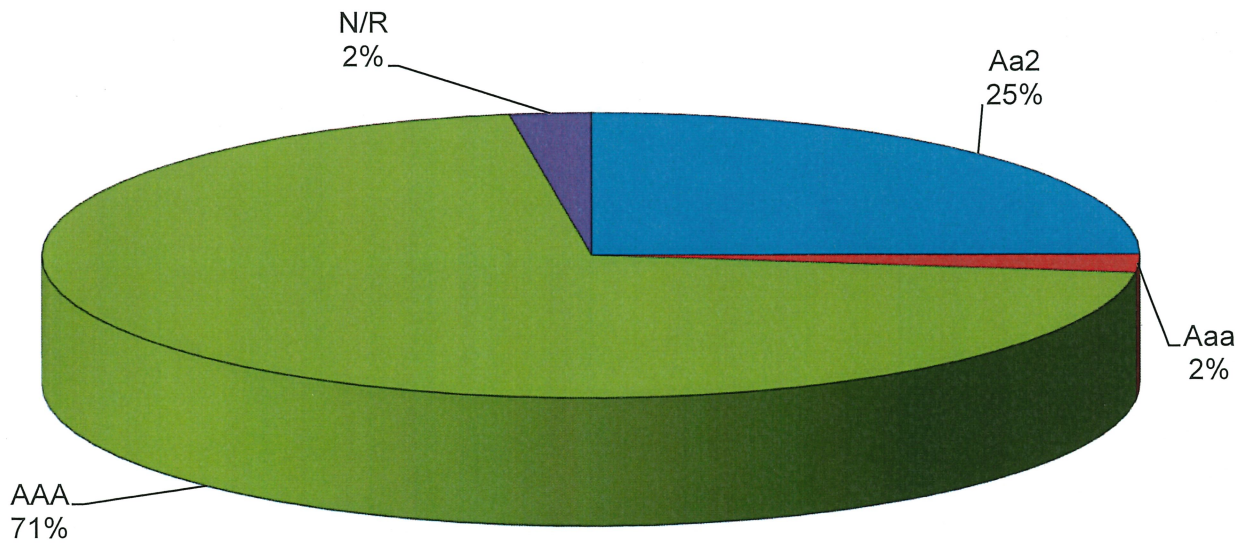
Book Value by Investment Type

as of December 31, 2022



Market Value Quality Allocation

as of December 31, 2022





**Kings County Investment Pool
Portfolio Management
Portfolio Summary
December 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	302,000,000.00	279,334,340.00	302,039,995.79	42.84	752	0.754	0.743
Treasury Coupon Securities	205,000,000.00	194,698,550.00	204,267,663.93	28.97	555	1.206	1.189
Kings County PERS Prefund Note	16,097,569.48	16,097,569.48	15,648,179.00	2.22	176	3.150	3.107
Medium Term Notes	23,000,000.00	21,267,250.00	22,703,784.42	3.22	925	1.944	1.918
BofW MMA Deposit Account	160,391,900.68	160,391,900.68	160,391,900.68	22.75	1	3.875	3.822
Investments	706,489,470.16	671,789,610.16	705,051,523.82	100.00%	517	1.686	1.663
Cash and Accrued Interest							
Passbook/Checking (not included in yield calculations)	8,245,045.00	8,245,045.00	8,245,045.00		1	1.000	0.986
Accrued Interest at Purchase		0.00	0.00				
Ending Accrued Interest		1,522,749.12	1,522,749.12				
Subtotal		9,767,794.12	9,767,794.12				
Total Cash and Investments	714,734,515.16	681,557,404.28	714,819,317.94		517	1.686	1.663

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	887,438.71	3,637,274.31
Average Daily Balance	668,788,246.23	603,986,665.49
Effective Rate of Return	1.56%	1.19%

The Pooled Portfolio was in compliance during the quarter ending December 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

1/20/23

Reporting period 12/01/2022-12/31/2022

Run Date: 01/17/2023 - 09:19

Portfolio POOL
RC
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 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
Government Agency Coupon Securities												
3133ENVS6	210050	Federal Farm Credit Bank		05/02/2022	5,000,000.00	4,957,850.00	5,000,000.00	2.030	AAA	2.002	121	05/02/2023
3137EAEV7	200035	Federal Home Loan Mort. Co.		01/14/2021	3,000,000.00	2,912,640.00	3,001,493.62	0.250	AAA	0.197	235	08/24/2023
3135G06H1	200036	Federal Nat'l Mortgage Assoc.		01/14/2021	3,000,000.00	2,881,770.00	3,000,595.93	0.250	AAA	0.227	330	11/27/2023
3135GA6J5	200030	Federal Nat'l Mortgage Assoc.		12/07/2020	3,000,000.00	2,875,290.00	3,000,000.00	0.320	AAA	0.316	340	12/07/2023
3135GA6D8	200031	Federal Nat'l Mortgage Assoc.		12/15/2020	3,000,000.00	2,870,190.00	3,000,000.00	0.320	AAA	0.316	348	12/15/2023
3133EMLT7	200033	Federal Farm Credit Bank		01/06/2021	3,000,000.00	2,861,430.00	3,000,000.00	0.210	AAA	0.207	361	12/28/2023
3135GAC33	200032	Federal Nat'l Mortgage Assoc.		12/29/2020	3,000,000.00	2,865,210.00	3,000,000.00	0.300	AAA	0.296	362	12/29/2023
3133EMMN9	200034	Federal Farm Credit Bank		01/11/2021	3,000,000.00	2,857,500.00	2,999,250.00	0.190	AAA	0.204	375	01/11/2024
3133EMNG3	200037	Federal Farm Credit Bank		01/19/2021	3,000,000.00	2,859,810.00	2,999,115.00	0.230	AAA	0.246	383	01/19/2024
3133EMQL9	200039	Federal Farm Credit Bank		02/12/2021	3,000,000.00	2,845,350.00	3,000,000.00	0.200	AAA	0.197	407	02/12/2024
3130AFW94	190030	Federal Home Loan Banks		12/03/2019	3,000,000.00	2,926,260.00	3,035,468.34	2.500	AAA	1.657	408	02/13/2024
3133EMRZ7	200045	Federal Farm Credit Bank		02/26/2021	3,000,000.00	2,851,620.00	3,000,900.00	0.250	AAA	0.227	421	02/26/2024
3133EMVD1	200053	Federal Farm Credit Bank		04/05/2021	3,000,000.00	2,829,810.00	2,998,875.00	0.330	AAA	0.350	460	04/05/2024
3130ALVY7	200054	Federal Home Loan Banks		04/15/2021	3,000,000.00	2,828,130.00	3,000,000.00	0.400	AAA	0.395	470	04/15/2024
3130ALXQ2	200056	Federal Home Loan Banks		04/29/2021	3,000,000.00	2,829,690.00	3,000,000.00	0.500	AAA	0.493	484	04/29/2024
3133ENWC0	210051	Federal Farm Credit Bank		05/03/2022	5,000,000.00	4,863,950.00	4,998,875.00	2.625	AAA	2.604	488	05/03/2024
3130AMPD8	200062	Federal Home Loan Banks		05/28/2021	3,000,000.00	2,813,880.00	3,000,000.00	0.385	AAA	0.380	513	05/28/2024
3133EME40	200064	Federal Farm Credit Bank		06/03/2021	3,000,000.00	2,816,310.00	3,000,000.00	0.330	AAA	0.325	519	06/03/2024
3130AMKX9	200059	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,818,740.00	3,000,000.00	0.400	AAA	0.395	523	06/07/2024
3130AMLM2	200060	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,810,520.00	3,000,000.00	0.375	AAA	0.370	523	06/07/2024
3130AMND0	200061	Federal Home Loan Banks		06/17/2021	3,000,000.00	2,810,400.00	3,000,000.00	0.430	AAA	0.424	533	06/17/2024
3130AMQC9	200063	Federal Home Loan Banks		06/24/2021	3,000,000.00	2,807,010.00	3,000,000.00	0.420	AAA	0.414	540	06/24/2024
3130AMRZ7	200065	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,803,830.00	3,000,000.00	0.375	AAA	0.370	544	06/28/2024
3130AMT85	200066	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,804,910.00	3,000,000.00	0.400	AAA	0.395	544	06/28/2024
3135G0V75	190029	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,871,750.00	3,004,021.35	1.750	AAA	1.657	548	07/02/2024
3130AMV82	210001	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,798,490.00	3,000,000.00	0.350	AAA	0.345	558	07/12/2024
3130AMZ88	210002	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,805,930.00	3,000,000.00	0.520	AAA	0.513	558	07/12/2024
3130AN5A4	210003	Federal Home Loan Banks		07/26/2021	3,000,000.00	2,815,320.00	3,000,000.00	0.500	AAA	0.493	572	07/26/2024
3130AN7K0	210004	Federal Home Loan Banks		07/29/2021	5,000,000.00	4,696,450.00	5,000,000.00	0.400	AAA	0.395	575	07/29/2024
3130ANDX5	210006	Federal Home Loan Banks		08/16/2021	5,000,000.00	4,657,900.00	5,000,000.00	0.500	AAA	0.493	593	08/16/2024
3130ANGT1	210007	Federal Home Loan Banks		08/23/2021	5,000,000.00	4,679,250.00	5,000,000.00	0.410	AAA	0.404	600	08/23/2024
3130AMCN0	200057	Federal Home Loan Banks		05/26/2021	3,000,000.00	2,791,920.00	3,000,000.00	0.500	AAA	0.493	603	08/26/2024
3130ANNS5	210009	Federal Home Loan Banks		08/30/2021	5,000,000.00	4,652,150.00	5,000,000.00	0.500	AAA	0.493	605	08/28/2024
3135G0ZR7	190028	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,910,450.00	3,054,258.49	2.625	AAA	1.657	614	09/06/2024
3130APK20	210029	Federal Home Loan Banks		12/03/2021	5,000,000.00	4,650,600.00	4,978,905.33	0.650	AAA	0.861	635	09/27/2024
3133ENCA6	210025	Federal Farm Credit Bank		10/25/2021	5,000,000.00	4,653,700.00	4,998,033.33	0.700	AAA	0.710	663	10/25/2024
3133EK6J0	190025	Federal Farm Credit Bank		11/08/2019	3,000,000.00	2,848,740.00	2,988,240.00	1.625	AAA	1.806	677	11/08/2024
3133ENDU1	210027	Federal Farm Credit Bank		11/15/2021	5,000,000.00	4,641,050.00	5,000,000.00	0.740	AAA	0.730	684	11/15/2024

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 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
Government Agency Coupon Securities												
3130APMB8	210026	Federal Home Loan Banks		11/22/2021	5,000,000.00	4,634,350.00	5,000,000.00	0.750	AAA	0.740	691	11/22/2024
3130APVG7	210028	Federal Home Loan Banks		11/30/2021	5,000,000.00	4,655,450.00	5,000,000.00	1.000	AAA	0.986	694	11/25/2024
3133ENGQ7	210030	Federal Farm Credit Bank		12/09/2021	5,000,000.00	4,660,750.00	5,000,000.00	0.920	AAA	0.907	708	12/09/2024
3133ENJH4	210040	Federal Farm Credit Bank		12/27/2021	5,000,000.00	4,642,250.00	5,000,000.00	0.940	AAA	0.927	726	12/27/2024
3130AQEM1	210038	Federal Home Loan Banks		01/06/2022	5,000,000.00	4,635,950.00	5,000,000.00	1.000	AAA	0.986	736	01/06/2025
3130AQEG4	210039	Federal Home Loan Banks		01/10/2022	5,000,000.00	4,637,500.00	5,000,000.00	1.000	AAA	0.986	740	01/10/2025
3130AQFG3	210041	Federal Home Loan Banks		01/21/2022	5,000,000.00	4,651,450.00	5,000,000.00	1.125	AAA	1.110	751	01/21/2025
3130AQLL5	210042	Federal Home Loan Banks		01/27/2022	5,000,000.00	4,650,300.00	5,000,000.00	1.200	AAA	1.184	757	01/27/2025
3130AJ2C2	190049	Federal Home Loan Banks		02/03/2020	3,000,000.00	2,818,680.00	3,000,000.00	1.625	AAA	1.603	764	02/03/2025
3133EMQG0	200040	Federal Farm Credit Bank		02/10/2021	3,000,000.00	2,741,250.00	2,999,062.50	0.320	AAA	0.328	771	02/10/2025
3136G4T52	200005	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,745,510.00	3,000,000.00	0.520	AAA	0.513	786	02/25/2025
3134GWP26	200014	Federal Home Loan Mort. Co.		09/28/2020	3,000,000.00	2,724,270.00	3,000,000.00	0.500	AAA	0.493	817	03/28/2025
3133ENWH9	210052	Federal Farm Credit Bank		05/09/2022	5,000,000.00	4,831,050.00	4,990,958.33	2.900	AAA	2.935	859	05/09/2025
3136G4Y64	200006	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,724,120.00	3,000,000.00	0.550	AAA	0.542	877	05/27/2025
3134GWUU8	200018	Federal Home Loan Mort. Co.		10/16/2020	3,000,000.00	2,704,680.00	3,000,000.00	0.500	AAA	0.493	927	07/16/2025
3133EMFC1	200026	Federal Farm Credit Bank		10/29/2020	3,000,000.00	2,707,170.00	3,000,000.00	0.530	AAA	0.523	940	07/29/2025
3133EL3P7	200004	Federal Farm Credit Bank		08/24/2020	3,000,000.00	2,709,390.00	3,000,000.00	0.530	AAA	0.523	954	08/12/2025
3136G4Q48	200001	Federal Nat'l Mortgage Assoc.		08/19/2020	3,000,000.00	2,707,170.00	2,998,200.00	0.600	AAA	0.612	961	08/19/2025
3136G4N74	200002	Federal Nat'l Mortgage Assoc.		08/21/2020	3,000,000.00	2,709,780.00	3,000,000.00	0.560	AAA	0.552	963	08/21/2025
3136G4X57	200003	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,707,560.00	3,000,000.00	0.625	AAA	0.616	967	08/25/2025
3136G4Z63	200007	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,705,250.00	3,000,000.00	0.600	AAA	0.592	969	08/27/2025
3134GWA22	200010	Federal Home Loan Mort. Co.		09/02/2020	3,000,000.00	2,721,930.00	3,000,000.00	0.550	AAA	0.542	975	09/02/2025
3134GWA55	200008	Federal Home Loan Mort. Co.		09/09/2020	3,000,000.00	2,689,770.00	3,000,000.00	0.650	AAA	0.641	982	09/09/2025
3134GWB70	200009	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,706,180.00	3,000,000.00	0.625	AAA	0.616	988	09/15/2025
3134GWL38	200013	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,699,760.00	3,000,000.00	0.540	AAA	0.533	988	09/15/2025
3134GWJ98	200011	Federal Home Loan Mort. Co.		09/16/2020	3,000,000.00	2,715,900.00	3,000,000.00	0.520	AAA	0.513	989	09/16/2025
3134GWU61	200017	Federal Home Loan Mort. Co.		09/22/2020	3,000,000.00	2,696,490.00	3,000,000.00	0.520	AAA	0.513	995	09/22/2025
3130AK3Z7	200012	Federal Home Loan Banks		09/29/2020	3,000,000.00	2,691,660.00	3,000,000.00	0.570	AAA	0.562	1,002	09/29/2025
3136G43L5	200015	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,693,610.00	3,000,000.00	0.550	AAA	0.542	1,003	09/30/2025
3136G44F7	200016	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,693,580.00	3,000,000.00	0.550	AAA	0.542	1,003	09/30/2025
3134GWX43	200019	Federal Home Loan Mort. Co.		10/02/2020	3,000,000.00	2,695,530.00	3,000,000.00	0.550	AAA	0.542	1,005	10/02/2025
3134GWY26	200021	Federal Home Loan Mort. Co.		10/08/2020	3,000,000.00	2,695,560.00	3,000,000.00	0.570	AAA	0.562	1,011	10/08/2025
3133EMCP5	200022	Federal Farm Credit Bank		10/14/2020	3,000,000.00	2,687,940.00	2,998,200.00	0.520	AAA	0.533	1,017	10/14/2025
3134GWXX9	200020	Federal Home Loan Mort. Co.		10/15/2020	3,000,000.00	2,692,230.00	3,000,000.00	0.550	AAA	0.542	1,018	10/15/2025
3136G44U4	200024	Federal Nat'l Mortgage Assoc.		10/20/2020	3,000,000.00	2,685,120.00	3,000,000.00	0.500	AAA	0.493	1,023	10/20/2025
3136G45C3	200025	Federal Nat'l Mortgage Assoc.		10/27/2020	3,000,000.00	2,686,710.00	3,000,000.00	0.540	AAA	0.533	1,030	10/27/2025
3134GWYZ3	200023	Federal Home Loan Mort. Co.		10/28/2020	3,000,000.00	2,687,400.00	3,000,000.00	0.530	AAA	0.523	1,031	10/28/2025
3133EMFS6	200028	Federal Farm Credit Bank		11/03/2020	3,000,000.00	2,700,030.00	3,000,000.00	0.460	AAA	0.454	1,037	11/03/2025

**Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
December 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
Government Agency Coupon Securities												
3135G06G3	200043	Federal Nat'l Mortgage Assoc.		02/23/2021	3,000,000.00	2,697,750.00	2,995,543.57	0.500	AAA	0.543	1,041	11/07/2025
3134GW6S0	200027	Federal Home Loan Mort. Co.		11/10/2020	3,000,000.00	2,688,780.00	3,000,000.00	0.610	AAA	0.602	1,044	11/10/2025
3135GA2X8	200029	Federal Nat'l Mortgage Assoc.		11/18/2020	3,000,000.00	2,682,300.00	3,000,000.00	0.550	AAA	0.542	1,052	11/18/2025
3130ALB94	200041	Federal Home Loan Banks		02/26/2021	3,000,000.00	2,660,640.00	3,000,000.00	0.630	AAA	0.621	1,152	02/26/2026
3133EMSU7	200047	Federal Farm Credit Bank		03/09/2021	3,000,000.00	2,677,020.00	3,000,000.00	0.800	AAA	0.789	1,163	03/09/2026
3130ALDN1	200042	Federal Home Loan Banks		03/16/2021	3,000,000.00	2,671,140.00	3,000,000.00	0.800	AAA	0.789	1,170	03/16/2026
3130ALGB4	200044	Federal Home Loan Banks		03/17/2021	3,000,000.00	2,670,900.00	3,000,000.00	0.800	AAA	0.789	1,171	03/17/2026
3133EMUK6	200049	Federal Farm Credit Bank		03/25/2021	3,000,000.00	2,695,320.00	3,000,000.00	1.050	AAA	1.036	1,179	03/25/2026
3130ALS47	200048	Federal Home Loan Banks		04/07/2021	3,000,000.00	2,685,450.00	3,000,000.00	1.020	AAA	1.006	1,192	04/07/2026
3130ALTE4	200052	Federal Home Loan Banks		04/21/2021	3,000,000.00	2,680,590.00	3,000,000.00	1.000	AAA	0.986	1,206	04/21/2026
3130ALXV1	200055	Federal Home Loan Banks		04/22/2021	3,000,000.00	2,689,320.00	3,000,000.00	1.100	AAA	1.085	1,207	04/22/2026
3130ANN48	210008	Federal Home Loan Banks		09/09/2021	5,000,000.00	4,416,050.00	5,000,000.00	1.000	AAA	0.986	1,347	09/09/2026
Subtotal and Average			302,039,995.79		302,000,000.00	279,334,340.00	302,039,995.79			0.743	752	
LAIF - Local Agency Investment Pool												
SYS990001	990001	Local Agency Investment Fund			0.00	0.00	0.00	1.513	N/R	1.492	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Treasury Coupon Securities												
9128283U2	210062	United States Treasury		06/28/2022	5,000,000.00	4,993,300.00	4,996,356.57	2.375	AAA	2.486	30	01/31/2023
912828UN8	210063	United States Treasury		06/28/2022	5,000,000.00	4,986,450.00	4,986,368.53	2.000	AAA	0.000	45	02/15/2023
9128284A5	210064	United States Treasury		06/28/2022	5,000,000.00	4,985,550.00	4,999,422.83	2.625	AAA	2.609	58	02/28/2023
9128284D9	210065	United States Treasury		06/28/2022	5,000,000.00	4,976,550.00	4,994,075.52	2.500	AAA	2.701	89	03/31/2023
912828ZP8	210054	United States Treasury		05/12/2022	5,000,000.00	4,917,600.00	4,952,352.24	0.125	AAA	2.048	134	05/15/2023
9128284S6	210066	United States Treasury		06/28/2022	5,000,000.00	4,962,900.00	4,997,468.47	2.750	AAA	0.000	150	05/31/2023
912828ZU7	210055	United States Treasury		05/12/2022	5,000,000.00	4,903,150.00	4,953,851.43	0.250	AAA	2.103	165	06/15/2023
91282CCK5	210056	United States Treasury		05/12/2022	5,000,000.00	4,889,050.00	4,898,060.08	0.125	AAA	2.168	180	06/30/2023
91282CCN9	210057	United States Treasury		05/12/2022	5,000,000.00	4,868,350.00	4,893,627.11	0.125		2.260	211	07/31/2023
912828VS6	210067	United States Treasury		06/28/2022	5,000,000.00	4,930,850.00	4,978,250.80	2.500	AAA	2.903	226	08/15/2023
9128284X5	210068	United States Treasury		06/28/2022	5,000,000.00	4,936,550.00	4,990,528.03	2.750	AAA	2.902	242	08/31/2023
91282CAK7	210069	United States Treasury		06/28/2022	5,000,000.00	4,843,150.00	4,861,596.46	0.125	AAA	2.927	257	09/15/2023
91282CDA6	210058	United States Treasury		05/12/2022	5,000,000.00	4,833,800.00	4,895,743.27	0.250	AAA	2.351	272	09/30/2023
91282CAP6	210021	United States Treasury		10/18/2021	5,000,000.00	4,823,650.00	4,986,467.83	0.125	AAA	0.392	287	10/15/2023
91282CDD0	210059	United States Treasury		05/12/2022	5,000,000.00	4,821,700.00	4,899,106.73	0.375	AAA	2.413	303	10/31/2023
91282CAW1	210035	United States Treasury		12/07/2021	5,000,000.00	4,807,800.00	4,982,580.50	0.250	AAA	0.593	318	11/15/2023
91282CDM0	210031	United States Treasury		12/07/2021	5,000,000.00	4,810,550.00	4,994,971.31	0.500	AAA	0.593	333	11/30/2023
91282CBE0	210022	United States Treasury		10/18/2021	5,000,000.00	4,767,450.00	4,974,862.64	0.125	AAA	0.455	379	01/15/2024
9128285Z9	210032	United States Treasury		12/07/2021	5,000,000.00	4,881,850.00	5,137,277.32	2.500	AAA	0.648	395	01/31/2024

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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
Treasury Coupon Securities												
9128286G0	210037	United States Treasury		12/07/2021	5,000,000.00	4,869,750.00	5,124,291.93	2.375	AAA	0.690	424	02/29/2024
91282CBR1	210023	United States Treasury		10/18/2021	5,000,000.00	4,740,050.00	4,981,160.90	0.250	AAA	0.496	439	03/15/2024
91282CBR1	210033	United States Treasury		12/07/2021	5,000,000.00	4,740,050.00	4,966,492.95	0.250	AAA	0.692	439	03/15/2024
912828X70	210034	United States Treasury		12/07/2021	5,000,000.00	4,824,200.00	5,094,992.41	2.000	AAA	0.709	485	04/30/2024
91282CCC3	210019	United States Treasury		08/31/2021	5,000,000.00	4,706,050.00	4,993,511.99	0.250	AAA	0.332	500	05/15/2024
912828XT2	210020	United States Treasury		08/31/2021	5,000,000.00	4,817,400.00	5,123,874.82	2.000	AAA	0.335	516	05/31/2024
912828YH7	210010	United States Treasury		08/24/2021	5,000,000.00	4,747,850.00	5,106,103.48	1.500	AAA	0.425	638	09/30/2024
91282CDB4	210024	United States Treasury		10/18/2021	5,000,000.00	4,669,350.00	4,995,689.37	0.625	AAA	0.659	653	10/15/2024
91282CDB4	210036	United States Treasury		12/07/2021	5,000,000.00	4,669,350.00	4,977,824.26	0.625	AAA	0.838	653	10/15/2024
912828YM6	210011	United States Treasury		08/24/2021	5,000,000.00	4,737,300.00	5,104,013.64	1.500	AAA	0.445	669	10/31/2024
912828Z52	210013	United States Treasury		08/26/2021	5,000,000.00	4,699,200.00	5,104,176.79	1.375	AAA	0.526	761	01/31/2025
912828ZC7	210014	United States Treasury		08/26/2021	5,000,000.00	4,667,400.00	5,071,138.85	1.125	AAA	0.542	789	02/28/2025
912828ZL7	210015	United States Treasury		08/26/2021	5,000,000.00	4,563,300.00	4,974,004.10	0.375	AAA	0.578	850	04/30/2025
912828ZW3	210012	United States Treasury		08/24/2021	5,000,000.00	4,529,500.00	4,947,930.75	0.250	AAA	0.593	911	06/30/2025
91282CBC4	210044	United States Treasury		01/31/2022	5,000,000.00	4,468,550.00	4,802,797.20	0.375	AAA	0.000	1,095	12/31/2025
91282CBT7	210045	United States Treasury		01/31/2022	5,000,000.00	4,481,450.00	4,860,744.24	0.750	AAA	1.554	1,185	03/31/2026
91282CBW0	210016	United States Treasury		08/26/2021	5,000,000.00	4,469,750.00	4,997,663.57	0.750	AAA	0.754	1,215	04/30/2026
912828R36	210017	United States Treasury		08/26/2021	5,000,000.00	4,601,750.00	5,147,071.79	1.625	AAA	0.757	1,230	05/15/2026
91282CCJ8	210018	United States Treasury		08/26/2021	5,000,000.00	4,471,100.00	5,016,130.67	0.875	AAA	0.782	1,276	06/30/2026
91282CCP4	210046	United States Treasury		01/31/2022	5,000,000.00	4,418,150.00	4,810,924.18	0.625	AAA	1.586	1,307	07/31/2026
91282CCW9	210047	United States Treasury		01/31/2022	5,000,000.00	4,427,150.00	4,835,577.46	0.750	AAA	1.585	1,338	08/31/2026
91282CCZ2	210048	United States Treasury		01/31/2022	5,000,000.00	4,439,650.00	4,858,580.91	0.875	AAA	1.590	1,368	09/30/2026
Subtotal and Average			204,246,708.12		205,000,000.00	194,698,550.00	204,267,663.93			1.189	555	
Kings County PERS Prefund Note												
SYS220001	220001	Kings County Pension Note		07/26/2022	16,097,569.48	16,097,569.48	15,648,179.00	3.000		3.107	176	06/26/2023
Subtotal and Average			15,648,179.00		16,097,569.48	16,097,569.48	15,648,179.00			3.107	176	
Medium Term Notes												
931142DH3	180045	Wal-Mart Stores		05/07/2019	3,000,000.00	2,981,280.00	2,998,579.35	2.550	Aa2	2.614	100	04/11/2023
594918BQ6	210053	Microsoft Corp		05/10/2022	3,000,000.00	2,952,480.00	2,994,937.50	2.000	Aaa	2.141	219	08/08/2023
037833DM9	190020	Apple Inc		10/28/2019	2,000,000.00	1,903,840.00	1,998,849.97	1.800	Aaa	1.805	619	09/11/2024
037833EB2	200038	Apple Inc		02/08/2021	3,000,000.00	2,662,740.00	3,000,000.00	0.700	Aaa	0.690	1,134	02/08/2026
037833EB2	200046	Apple Inc		03/01/2021	2,000,000.00	1,775,160.00	1,985,379.18	0.700	Aaa	0.902	1,134	02/08/2026
037833DN7	210049	Apple Inc		04/05/2022	5,000,000.00	4,563,950.00	4,867,142.86	2.050	Aaa	2.722	1,349	09/11/2026
931142ER0	210043	Wal-Mart Stores		01/31/2022	5,000,000.00	4,427,800.00	4,858,895.56	1.050	Aa2	1.764	1,355	09/17/2026
Subtotal and Average			22,703,784.42		23,000,000.00	21,267,250.00	22,703,784.42			1.918	925	

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BofW MMA Deposit Account												
SYS999993	999993	Bank of the West		07/01/2019	160,391,900.68	160,391,900.68	160,391,900.68	3.875	Aa2	3.822	1	
Subtotal and Average			123,883,609.70		160,391,900.68	160,391,900.68	160,391,900.68			3.822	1	
Total and Average			668,522,277.03		706,489,470.16	671,789,610.16	705,051,523.82			1.663	517	