



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

Erik Ureña, CPA – Director 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: August 16, 2023

TO: Treasury Depositors  
Board of Supervisors  
County Treasury Oversight Committee

FROM: Erik Ureña, CPA, Director of Finance *EU*

SUBJECT: Quarterly Portfolio Compliance Report

Enclosed is the Kings County Treasurer's - Quarterly Compliance Report for the period April 1 – June 30, 2023. The interest rate for the quarter for funds held by the Treasury was 2.1410%.

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.

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## Kings County Treasurer's Statement of Interest Earnings

For the Period April 1, 2023 - June 30, 2023	
<b><u>POOLED INVESTMENT ACCOUNT:</u></b>	
<b>Gross Interest Earnings (on Accrual Basis)</b>	\$4,202,171
Less: Administrative Expenses	(111,997)
Gains/Losses	0
Banking Expenses	(5,666)
Prior Qtr/yr int adjustments	22,848
<b>Net Interest Earnings Apportioned</b>	<b>\$4,107,356</b>
<b>Portfolio Return of Investment:</b>	
Average Pooled Funds Invested	\$759,249,466
Gross Yield on Investments	2.2199%
Net Yield on Investments	2.1698%
<b>Treasury Return on Investment:</b>	
Average Pooled Funds In Treasury	\$769,484,971
Gross Yield Pooled Treas Funds	2.1904%
Net Yield on Pooled Treasury Funds	2.1410%
<b><u>DIRECT INVESTMENT ACCOUNT:</u></b>	
Average Direct Funds Invested	\$0
<b>TOTAL AVERAGE FUNDS INVESTED:</b>	<b>\$759,249,466</b>

YIELD TRENDS		
Gross Yield History*		
Quarter	Pool	LAIF
Jun-23	2.2199%	3.1522%
Mar-23	1.8470%	2.7353%
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%

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

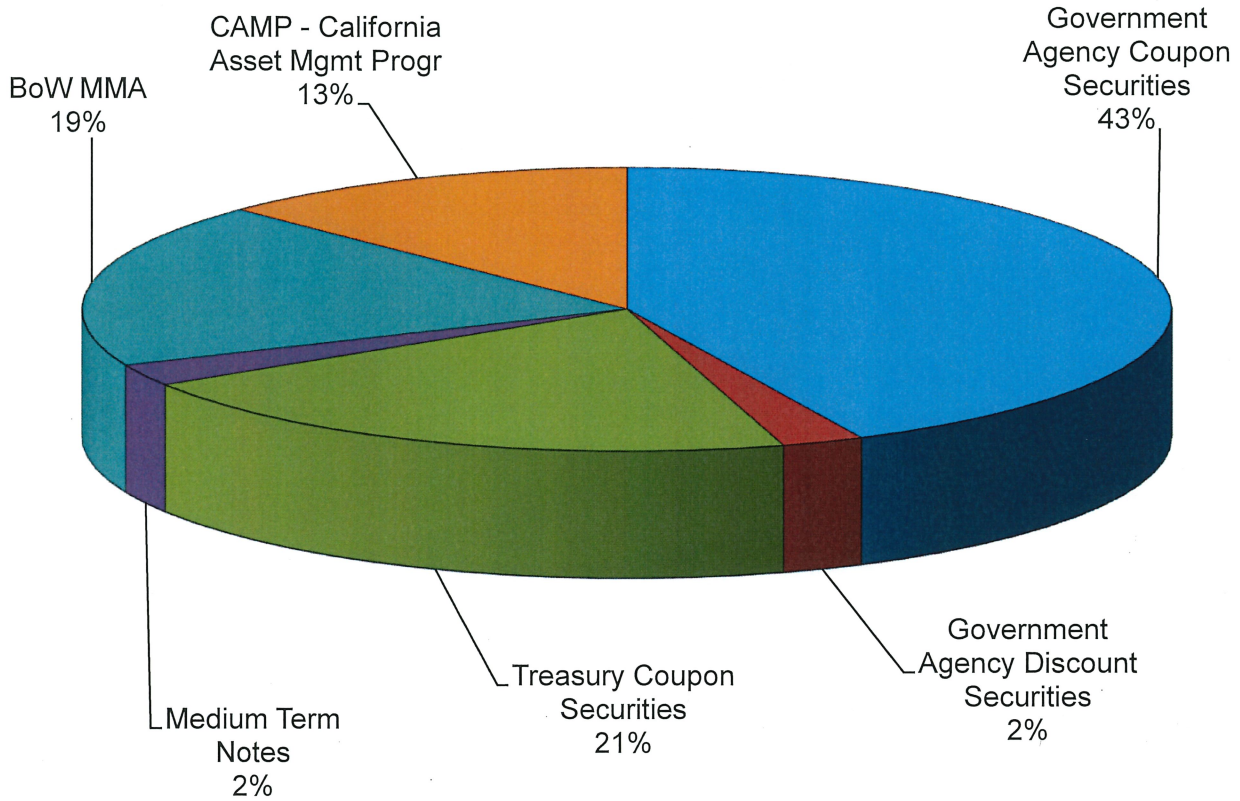
## Kings County Treasurer's Liquidity Projections for the Period July 1, 2023 - June 30, 2024 (In Thousands)

A		B		C		D		E		F		G	
ACTUAL MONTH/ YEAR	TREASURER'S RECEIPTS	TREASURER'S DISBURSEMENTS	TREASURER'S SURPLUS or (DEFICIT) (A-B)	INVESTMENTS				TOTAL (D+E)	ESTIMATE SURPLUS (F+C)				
	ACTUAL	ACTUAL	(DEFICIT) (A-B)	MONTH YEAR	PORTFOLIO MATURITIES	LAIF	TOTAL (D+E)						
Jul-22	48,984	111,576	(62,592)	Jul-23	15,000	75,000	90,000	27,408					
Aug-22	59,199	88,618	(29,419)	Aug-23	16,000	27,408	43,408	13,989					
Sep-22	95,223	70,109	25,114	Sep-23	15,000	13,989	28,989	54,103					
Oct-22	88,192	75,764	12,428	Oct-23	20,000	54,103	74,103	86,531					
Nov-22	109,853	78,581	31,272	Nov-23	13,000	75,000	88,000	119,272					
Dec-22	163,466	90,346	73,120	Dec-23	12,000	75,000	87,000	160,120					
Jan-23	77,323	76,129	1,194	Jan-24	16,000	75,000	91,000	92,194					
Feb-23	97,611	122,786	(25,175)	Feb-24	14,000	75,000	89,000	63,825					
Mar-23	128,505	86,761	41,744	Mar-24	20,000	63,825	83,825	125,569					
Apr-23	138,294	77,232	61,062	Apr-24	14,000	75,000	89,000	150,062					
May-23	96,014	107,331	(11,317)	May-24	18,000	75,000	93,000	81,683					
Jun-23	128,308	99,062	29,246	Jun-24	21,000	75,000	96,000	125,246					
TOTALS	1,230,972	1,084,295	146,677	INVESTMENTS		194,000							

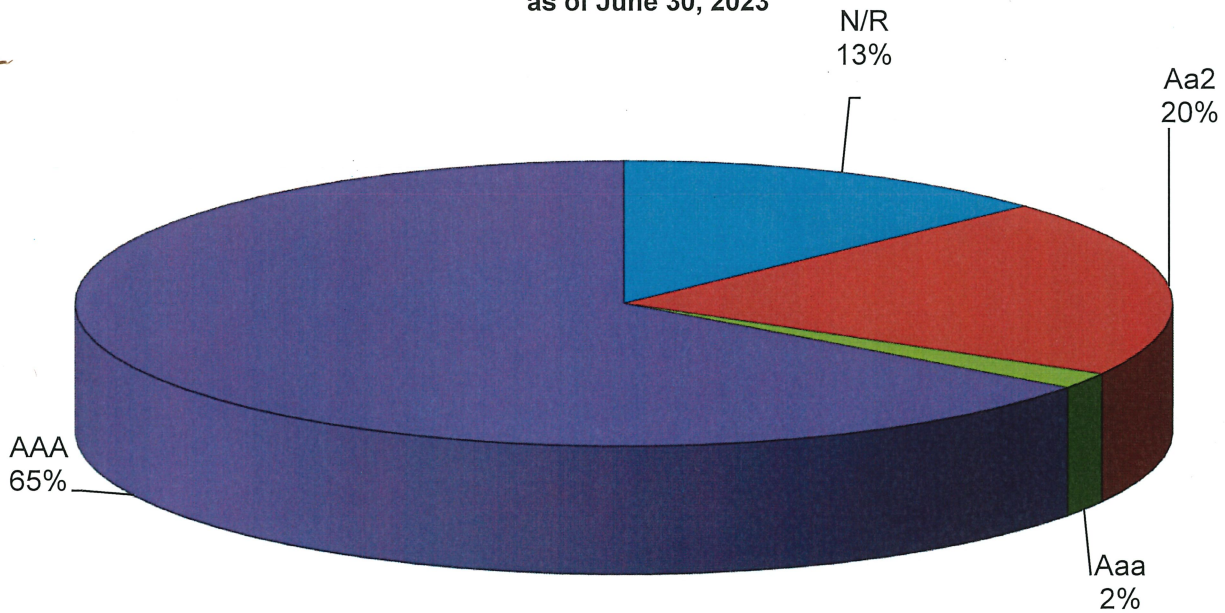
Sufficient liquidity exists to meet the mandated six months cash flow expenditure requirements. The historical receipts have been adjusted for expected non-re-occurring participant activity.

**KINGS COUNTY POOLED INVESTMENTS  
PORTFOLIO STATISTICS**

**Book Value by Investment Type**  
as of June 30, 2023



**Market Value Quality Allocation**  
as of June 30, 2023







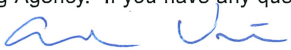
**Kings County Investment Pool  
Portfolio Management  
Portfolio Summary  
June 30, 2023**


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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Days to Maturity</b>	<b>YTM 365 Equiv.</b>	<b>YTM 360 Equiv.</b>
Government Agency Coupon Securities	342,000,000.00	321,906,080.00	342,025,826.47	42.94	572	1.203	1.186
Government Agency Disc. -At Cost	20,000,000.00	19,837,400.00	19,397,968.05	2.44	61	4.892	4.825
Treasury Coupon Securities	165,000,000.00	156,861,000.00	164,670,894.02	20.67	483	1.068	1.053
Medium Term Notes	20,000,000.00	18,493,800.00	19,744,357.71	2.48	870	1.838	1.812
BofW MMA Deposit Account	150,325,615.07	150,325,615.07	150,325,615.07	18.87	1	4.410	4.350
CAMP - California Asset Mgmt Progr	100,431,458.40	100,431,458.40	100,431,458.40	12.61	1,671	5.240	5.168
<b>Investments</b>	<b>797,757,073.47</b>	<b>767,855,353.47</b>	<b>796,596,119.72</b>	<b>100.00%</b>	<b>580</b>	<b>2.395</b>	<b>2.362</b>
<b>Cash and Accrued Interest</b>							
Passbook/Checking (not included in yield calculations)	13,273,085.69	13,273,085.69	13,273,085.69		1	1.000	0.986
Accrued Interest at Purchase		0.00	0.00				
Ending Accrued Interest		1,834,240.72	1,834,240.72				
Subtotal		15,107,326.41	15,107,326.41				
<b>Total Cash and Investments</b>	<b>811,030,159.16</b>	<b>782,962,679.88</b>	<b>811,703,446.13</b>		<b>580</b>	<b>2.395</b>	<b>2.362</b>

	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
<b>Total Earnings</b>			
Current Year	1,496,000.89	10,962,700.60	10,962,700.60
<b>Average Daily Balance</b>	<b>756,356,340.80</b>	<b>662,921,111.43</b>	
<b>Effective Rate of Return</b>	<b>2.41%</b>	<b>1.65%</b>	

The Pooled Portfolio was in compliance during the quarter ending June 30, 2023, with California Government Code Sections 53601 et.seq. and 53635, and the Director of Finance's Statement of Investment Policy dated January 1, 2023. 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.

  
Erik Ureña, CPA,, Director of Finance

 8/16/23



**Kings County Investment Pool**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2023**

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>												
3137EAEV7	200035	Federal Home Loan Mort. Co.		01/14/2021	3,000,000.00	2,979,000.00	3,000,746.81	0.250	AAA	0.197	54	08/24/2023
3130AVP48	220006	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,994,600.00	5,000,000.00	4.960	AAA	4.892	68	09/07/2023
3135G06H1	200036	Federal Nat'l Mortgage Assoc.		01/14/2021	3,000,000.00	2,938,620.00	3,000,297.97	0.250	AAA	0.227	149	11/27/2023
3135GA6J5	200030	Federal Nat'l Mortgage Assoc.		12/07/2020	3,000,000.00	2,932,470.00	3,000,000.00	0.320	AAA	0.316	159	12/07/2023
3135GA6D8	200031	Federal Nat'l Mortgage Assoc.		12/15/2020	3,000,000.00	2,929,080.00	3,000,000.00	0.320	AAA	0.316	167	12/15/2023
3133EMLT7	200033	Federal Farm Credit Bank		01/06/2021	3,000,000.00	2,922,330.00	3,000,000.00	0.210	AAA	0.207	180	12/28/2023
3135GAC33	200032	Federal Nat'l Mortgage Assoc.		12/29/2020	3,000,000.00	2,923,260.00	3,000,000.00	0.300	AAA	0.296	181	12/29/2023
3133EMMN9	200034	Federal Farm Credit Bank		01/11/2021	3,000,000.00	2,915,130.00	2,999,500.00	0.190	AAA	0.204	194	01/11/2024
3133EMNG3	200037	Federal Farm Credit Bank		01/19/2021	3,000,000.00	2,915,640.00	2,999,410.00	0.230	AAA	0.246	202	01/19/2024
3133EMQL9	200039	Federal Farm Credit Bank		02/12/2021	3,000,000.00	2,907,090.00	3,000,000.00	0.200	AAA	0.197	226	02/12/2024
3130AFW94	190030	Federal Home Loan Banks		12/03/2019	3,000,000.00	2,947,500.00	3,023,645.56	2.500	AAA	1.657	227	02/13/2024
3133EMRZ7	200045	Federal Farm Credit Bank		02/26/2021	3,000,000.00	2,901,180.00	3,000,600.00	0.250	AAA	0.227	240	02/26/2024
3130AVP63	220007	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,972,000.00	5,000,000.00	4.760	AAA	4.700	250	03/07/2024
3130AVP55	220008	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,969,400.00	5,000,000.00	4.740	AAA	4.678	265	03/22/2024
3133EMVD1	200053	Federal Farm Credit Bank		04/05/2021	3,000,000.00	2,882,730.00	2,999,250.00	0.330	AAA	0.350	279	04/05/2024
3130ALVY7	200054	Federal Home Loan Banks		04/15/2021	3,000,000.00	2,880,090.00	3,000,000.00	0.400	AAA	0.395	289	04/15/2024
3130ALXQ2	200056	Federal Home Loan Banks		04/29/2021	3,000,000.00	2,872,710.00	3,000,000.00	0.500	AAA	0.493	303	04/29/2024
3133ENWC0	210051	Federal Farm Credit Bank		05/03/2022	5,000,000.00	4,881,700.00	4,999,250.00	2.625	AAA	2.604	307	05/03/2024
3130AMPD8	200062	Federal Home Loan Banks		05/28/2021	3,000,000.00	2,863,110.00	3,000,000.00	0.385	AAA	0.380	332	05/28/2024
3133EME40	200064	Federal Farm Credit Bank		06/03/2021	3,000,000.00	2,858,910.00	3,000,000.00	0.330	AAA	0.325	338	06/03/2024
3130AMKX9	200059	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,859,270.00	3,000,000.00	0.400	AAA	0.395	342	06/07/2024
3130AMLM2	200060	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,858,580.00	3,000,000.00	0.375	AAA	0.370	342	06/07/2024
3130AMND0	200061	Federal Home Loan Banks		06/17/2021	3,000,000.00	2,856,420.00	3,000,000.00	0.430	AAA	0.424	352	06/17/2024
3130AMQC9	200063	Federal Home Loan Banks		06/24/2021	3,000,000.00	2,853,510.00	3,000,000.00	0.420	AAA	0.414	359	06/24/2024
3130AMRZ7	200065	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,850,960.00	3,000,000.00	0.375	AAA	0.370	363	06/28/2024
3130AMT85	200066	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,851,680.00	3,000,000.00	0.400	AAA	0.395	363	06/28/2024
3135G0V75	190029	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,892,960.00	3,003,016.01	1.750	AAA	1.657	367	07/02/2024
3130AMV82	210001	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,845,110.00	3,000,000.00	0.350	AAA	0.345	377	07/12/2024
3130AMZ88	210002	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,850,180.00	3,000,000.00	0.520	AAA	0.513	377	07/12/2024
3130AN5A4	210003	Federal Home Loan Banks		07/26/2021	3,000,000.00	2,850,030.00	3,000,000.00	0.500	AAA	0.493	391	07/26/2024
3130AN7K0	210004	Federal Home Loan Banks		07/29/2021	5,000,000.00	4,752,300.00	5,000,000.00	0.400	AAA	0.395	394	07/29/2024
3130ANDX5	210006	Federal Home Loan Banks		08/16/2021	5,000,000.00	4,727,400.00	5,000,000.00	0.500	AAA	0.493	412	08/16/2024
3130ANGT1	210007	Federal Home Loan Banks		08/23/2021	5,000,000.00	4,734,550.00	5,000,000.00	0.410	AAA	0.404	419	08/23/2024
3130AMCN0	200057	Federal Home Loan Banks		05/26/2021	3,000,000.00	2,833,050.00	3,000,000.00	0.500	AAA	0.493	422	08/26/2024
3130ANNS5	210009	Federal Home Loan Banks		08/30/2021	5,000,000.00	4,720,800.00	5,000,000.00	0.500	AAA	0.493	424	08/28/2024
3135G0ZR7	190028	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,911,080.00	3,040,693.87	2.625	AAA	1.657	433	09/06/2024
3130APK20	210029	Federal Home Loan Banks		12/03/2021	5,000,000.00	4,711,600.00	4,984,408.28	0.650	AAA	0.861	454	09/27/2024
3133ENCA6	210025	Federal Farm Credit Bank		10/25/2021	5,000,000.00	4,705,050.00	4,998,525.00	0.700	AAA	0.710	482	10/25/2024

**Kings County Investment Pool**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2023**

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	2,853,690.00	2,991,180.00	1.625	AAA	1.806	496	11/08/2024
3133ENDU1	210027	Federal Farm Credit Bank		11/15/2021	5,000,000.00	4,673,100.00	5,000,000.00	0.740	AAA	0.730	503	11/15/2024
3130APMB8	210026	Federal Home Loan Banks		11/22/2021	5,000,000.00	4,670,000.00	5,000,000.00	0.750	AAA	0.740	510	11/22/2024
3130APVG7	210028	Federal Home Loan Banks		11/30/2021	5,000,000.00	4,703,600.00	5,000,000.00	1.000	AAA	0.986	513	11/25/2024
3133ENGQ7	210030	Federal Farm Credit Bank		12/09/2021	5,000,000.00	4,683,650.00	5,000,000.00	0.920	AAA	0.907	527	12/09/2024
3133ENJH4	210040	Federal Farm Credit Bank		12/27/2021	5,000,000.00	4,684,650.00	5,000,000.00	0.940	AAA	0.927	545	12/27/2024
3130AQEM1	210038	Federal Home Loan Banks		01/06/2022	5,000,000.00	4,686,950.00	5,000,000.00	1.000	AAA	0.986	555	01/06/2025
3130AQEG4	210039	Federal Home Loan Banks		01/10/2022	5,000,000.00	4,660,200.00	5,000,000.00	1.000	AAA	0.986	559	01/10/2025
3130AQFG3	210041	Federal Home Loan Banks		01/21/2022	5,000,000.00	4,689,850.00	5,000,000.00	1.125	AAA	1.110	570	01/21/2025
3130AQLL5	210042	Federal Home Loan Banks		01/27/2022	5,000,000.00	4,686,000.00	5,000,000.00	1.200	AAA	1.184	576	01/27/2025
3130AJ2C2	190049	Federal Home Loan Banks		02/03/2020	3,000,000.00	2,832,270.00	3,000,000.00	1.625	AAA	1.603	583	02/03/2025
3133EMQG0	200040	Federal Farm Credit Bank		02/10/2021	3,000,000.00	2,771,220.00	2,999,250.00	0.320	AAA	0.328	590	02/10/2025
3136G4T52	200005	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,776,050.00	3,000,000.00	0.520	AAA	0.513	605	02/25/2025
3130AVPB2	220009	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,927,200.00	5,000,000.00	4.090	AAA	4.036	615	03/07/2025
3130AVPA4	220010	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,925,650.00	5,000,000.00	4.080	AAA	4.025	629	03/21/2025
3134GWP26	200014	Federal Home Loan Mort. Co.		09/28/2020	3,000,000.00	2,768,940.00	3,000,000.00	0.500	AAA	0.493	636	03/28/2025
3130AVPC0	220011	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,922,950.00	5,000,000.00	4.080	AAA	4.024	656	04/17/2025
3133ENWH9	210052	Federal Farm Credit Bank		05/09/2022	5,000,000.00	4,815,650.00	4,992,766.67	2.900	AAA	2.935	678	05/09/2025
3130AVP97	220012	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,921,500.00	5,000,000.00	4.050	AAA	3.996	685	05/16/2025
3136G4Y64	200006	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,739,900.00	3,000,000.00	0.550	AAA	0.542	696	05/27/2025
3130AVP89	220013	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,920,600.00	5,000,000.00	4.020	AAA	3.967	706	06/06/2025
3130AVP71	220014	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,920,300.00	5,000,000.00	4.010	AAA	3.957	713	06/13/2025
3134GWU08	200018	Federal Home Loan Mort. Co.		10/16/2020	3,000,000.00	2,741,310.00	3,000,000.00	0.500	AAA	0.493	746	07/16/2025
3133EMFC1	200026	Federal Farm Credit Bank		10/29/2020	3,000,000.00	2,739,540.00	3,000,000.00	0.530	AAA	0.523	759	07/29/2025
3133EL3P7	200004	Federal Farm Credit Bank		08/24/2020	3,000,000.00	2,735,400.00	3,000,000.00	0.530	AAA	0.523	773	08/12/2025
3136G4Q48	200001	Federal Nat'l Mortgage Assoc.		08/19/2020	3,000,000.00	2,737,830.00	2,998,500.00	0.600	AAA	0.612	780	08/19/2025
3136G4N74	200002	Federal Nat'l Mortgage Assoc.		08/21/2020	3,000,000.00	2,721,540.00	3,000,000.00	0.560	AAA	0.552	782	08/21/2025
3136G4X57	200003	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,724,120.00	3,000,000.00	0.625	AAA	0.616	786	08/25/2025
3136G4Z63	200007	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,735,550.00	3,000,000.00	0.600	AAA	0.592	788	08/27/2025
3134GWA22	200010	Federal Home Loan Mort. Co.		09/02/2020	3,000,000.00	2,736,780.00	3,000,000.00	0.550	AAA	0.542	794	09/02/2025
3134GWA55	200008	Federal Home Loan Mort. Co.		09/09/2020	3,000,000.00	2,735,970.00	3,000,000.00	0.650	AAA	0.641	801	09/09/2025
3134GWB70	200009	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,732,880.00	3,000,000.00	0.625	AAA	0.616	807	09/15/2025
3134GWL38	200013	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,727,630.00	3,000,000.00	0.540	AAA	0.533	807	09/15/2025
3134GWL98	200011	Federal Home Loan Mort. Co.		09/16/2020	3,000,000.00	2,725,860.00	3,000,000.00	0.520	AAA	0.513	808	09/16/2025
3134GWU61	200017	Federal Home Loan Mort. Co.		09/22/2020	3,000,000.00	2,710,350.00	3,000,000.00	0.520	AAA	0.513	814	09/22/2025
3130AK3Z7	200012	Federal Home Loan Banks		09/29/2020	3,000,000.00	2,726,040.00	3,000,000.00	0.570	AAA	0.562	821	09/29/2025
3136G43L5	200015	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,724,540.00	3,000,000.00	0.550	AAA	0.542	822	09/30/2025
3136G44F7	200016	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,724,540.00	3,000,000.00	0.550	AAA	0.542	822	09/30/2025



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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>Government Agency Coupon Securities</b>												
3134GWX43	200019	Federal Home Loan Mort. Co.		10/02/2020	3,000,000.00	2,725,080.00	3,000,000.00	0.550	AAA	0.542	824	10/02/2025
3134GWY26	200021	Federal Home Loan Mort. Co.		10/08/2020	3,000,000.00	2,724,720.00	3,000,000.00	0.570	AAA	0.562	830	10/08/2025
3133EMCP5	200022	Federal Farm Credit Bank		10/14/2020	3,000,000.00	2,719,980.00	2,998,500.00	0.520	AAA	0.533	836	10/14/2025
3134GWXX9	200020	Federal Home Loan Mort. Co.		10/15/2020	3,000,000.00	2,721,660.00	3,000,000.00	0.550	AAA	0.542	837	10/15/2025
3136G44U4	200024	Federal Nat'l Mortgage Assoc.		10/20/2020	3,000,000.00	2,717,160.00	3,000,000.00	0.500	AAA	0.493	842	10/20/2025
3136G45C3	200025	Federal Nat'l Mortgage Assoc.		10/27/2020	3,000,000.00	2,718,030.00	3,000,000.00	0.540	AAA	0.533	849	10/27/2025
3134GWYZ3	200023	Federal Home Loan Mort. Co.		10/28/2020	3,000,000.00	2,717,130.00	3,000,000.00	0.530	AAA	0.523	850	10/28/2025
3133EMFS6	200028	Federal Farm Credit Bank		11/03/2020	3,000,000.00	2,719,080.00	3,000,000.00	0.460	AAA	0.454	856	11/03/2025
3135G06G3	200043	Federal Nat'l Mortgage Assoc.		02/23/2021	3,000,000.00	2,718,960.00	2,996,286.30	0.500	AAA	0.543	860	11/07/2025
3134GW6S0	200027	Federal Home Loan Mort. Co.		11/10/2020	3,000,000.00	2,706,000.00	3,000,000.00	0.610	AAA	0.602	863	11/10/2025
3135GA2X8	200029	Federal Nat'l Mortgage Assoc.		11/18/2020	3,000,000.00	2,717,850.00	3,000,000.00	0.550	AAA	0.542	871	11/18/2025
3130ALB94	200041	Federal Home Loan Banks		02/26/2021	3,000,000.00	2,690,940.00	3,000,000.00	0.630	AAA	0.621	971	02/26/2026
3133EMSU7	200047	Federal Farm Credit Bank		03/09/2021	3,000,000.00	2,700,750.00	3,000,000.00	0.800	AAA	0.789	982	03/09/2026
3130ALDN1	200042	Federal Home Loan Banks		03/16/2021	3,000,000.00	2,699,130.00	3,000,000.00	0.800	AAA	0.789	989	03/16/2026
3130ALGB4	200044	Federal Home Loan Banks		03/17/2021	3,000,000.00	2,672,100.00	3,000,000.00	0.800	AAA	0.789	990	03/17/2026
3133EMUK6	200049	Federal Farm Credit Bank		03/25/2021	3,000,000.00	2,716,020.00	3,000,000.00	1.050	AAA	1.036	998	03/25/2026
3130ALS47	200048	Federal Home Loan Banks		04/07/2021	3,000,000.00	2,676,360.00	3,000,000.00	1.020	AAA	1.006	1,011	04/07/2026
3130ALTE4	200052	Federal Home Loan Banks		04/21/2021	3,000,000.00	2,702,760.00	3,000,000.00	1.000	AAA	0.986	1,025	04/21/2026
3130ALXV1	200055	Federal Home Loan Banks		04/22/2021	3,000,000.00	2,710,290.00	3,000,000.00	1.100	AAA	1.085	1,026	04/22/2026
3130ANN48	210008	Federal Home Loan Banks		09/09/2021	5,000,000.00	4,467,200.00	5,000,000.00	1.000	AAA	0.986	1,166	09/09/2026
<b>Subtotal and Average</b>			<b>342,025,826.47</b>		<b>342,000,000.00</b>	<b>321,906,080.00</b>	<b>342,025,826.47</b>			<b>1.186</b>	<b>572</b>	
<b>Government Agency Disc. -At Cost</b>												
313384JA8	220004	Federal Home Loan Banks		01/11/2023	5,000,000.00	4,993,950.00	4,881,952.78	4.670	AAA	4.783	11	07/12/2023
313384JS9	220005	Federal Home Loan Banks		01/11/2023	5,000,000.00	4,983,250.00	4,871,987.50	4.655	AAA	4.805	27	07/28/2023
313384MQ9	220002	Federal Home Loan Banks		01/11/2023	5,000,000.00	4,934,850.00	4,826,544.44	4.660	AAA	4.852	97	10/06/2023
313384NE5	220003	Federal Home Loan Banks		01/11/2023	5,000,000.00	4,925,350.00	4,817,483.33	4.660	AAA	4.860	111	10/20/2023
<b>Subtotal and Average</b>			<b>19,397,968.05</b>		<b>20,000,000.00</b>	<b>19,837,400.00</b>	<b>19,397,968.05</b>			<b>4.825</b>	<b>61</b>	
<b>LAIF - Local Agency Investment Pool</b>												
SYS990001	990001	Local Agency Investment Fund			0.00	0.00	0.00	1.970	N/R	1.943	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Treasury Coupon Securities</b>												
91282CCN9	210057	United States Treasury		05/12/2022	5,000,000.00	4,980,600.00	4,947,250.70	0.125	AAA	2.260	30	07/31/2023
91282VS6	210067	United States Treasury		06/28/2022	5,000,000.00	4,983,500.00	4,989,214.78	2.500	AAA	2.903	45	08/15/2023
9128284X5	210068	United States Treasury		06/28/2022	5,000,000.00	4,979,500.00	4,995,225.09	2.750	AAA	2.902	61	08/31/2023
91282CAK7	210069	United States Treasury		06/28/2022	5,000,000.00	4,949,000.00	4,930,229.45	0.125	AAA	2.927	76	09/15/2023



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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>												
91282CDA6	210058	United States Treasury		05/12/2022	5,000,000.00	4,939,250.00	4,947,728.82	0.250	AAA	2.351	91	09/30/2023
91282CAP6	210021	United States Treasury		10/18/2021	5,000,000.00	4,927,750.00	4,993,215.38	0.125	AAA	0.392	106	10/15/2023
91282CDD0	210059	United States Treasury		05/12/2022	5,000,000.00	4,921,500.00	4,949,138.73	0.375	AAA	2.413	122	10/31/2023
91282CAW1	210035	United States Treasury		12/07/2021	5,000,000.00	4,908,000.00	4,991,218.66	0.250	AAA	0.593	137	11/15/2023
91282CDM0	210031	United States Treasury		12/07/2021	5,000,000.00	4,901,550.00	4,997,478.77	0.500	AAA	0.593	152	11/30/2023
91282CBE0	210022	United States Treasury		10/18/2021	5,000,000.00	4,863,300.00	4,983,287.55	0.125	AAA	0.455	198	01/15/2024
9128285Z9	210032	United States Treasury		12/07/2021	5,000,000.00	4,917,000.00	5,091,268.16	2.500	AAA	0.648	214	01/31/2024
9128286G0	210037	United States Treasury		12/07/2021	5,000,000.00	4,901,350.00	5,083,164.26	2.375	AAA	0.690	243	02/29/2024
91282CBR1	210023	United States Treasury		10/18/2021	5,000,000.00	4,823,450.00	4,987,394.68	0.250	AAA	0.496	258	03/15/2024
91282CBR1	210033	United States Treasury		12/07/2021	5,000,000.00	4,823,450.00	4,977,580.29	0.250	AAA	0.692	258	03/15/2024
912828X70	210034	United States Treasury		12/07/2021	5,000,000.00	4,861,150.00	5,063,559.82	2.000	AAA	0.709	304	04/30/2024
91282CC3	210019	United States Treasury		08/31/2021	5,000,000.00	4,781,050.00	4,995,658.84	0.250	AAA	0.332	319	05/15/2024
912828XT2	210020	United States Treasury		08/31/2021	5,000,000.00	4,846,900.00	5,082,733.91	2.000	AAA	0.335	335	05/31/2024
912828YH7	210010	United States Treasury		08/24/2021	5,000,000.00	4,770,700.00	5,079,686.47	1.500	AAA	0.425	457	09/30/2024
91282CDB4	210024	United States Treasury		10/18/2021	5,000,000.00	4,710,750.00	4,996,762.60	0.625	AAA	0.659	472	10/15/2024
91282CDB4	210036	United States Treasury		12/07/2021	5,000,000.00	4,710,750.00	4,983,345.45	0.625	AAA	0.838	472	10/15/2024
912828YM6	210011	United States Treasury		08/24/2021	5,000,000.00	4,757,400.00	5,078,259.24	1.500	AAA	0.445	488	10/31/2024
912828Z52	210013	United States Treasury		08/26/2021	5,000,000.00	4,715,450.00	5,083,227.58	1.375	AAA	0.526	580	01/31/2025
912828ZC7	210014	United States Treasury		08/26/2021	5,000,000.00	4,686,550.00	5,057,020.28	1.125	AAA	0.542	608	02/28/2025
912828ZL7	210015	United States Treasury		08/26/2021	5,000,000.00	4,600,400.00	4,979,163.37	0.375	AAA	0.578	669	04/30/2025
912828ZV3	210012	United States Treasury		08/24/2021	5,000,000.00	4,566,400.00	4,965,271.33	0.250	AAA	0.593	730	06/30/2025
91282CBC4	210044	United States Treasury		01/31/2022	5,000,000.00	4,506,850.00	4,859,030.81	0.375	AAA	0.000	914	12/31/2025
91282CBT7	210045	United States Treasury		01/31/2022	5,000,000.00	4,519,150.00	4,880,575.66	0.750	AAA	1.554	1,004	03/31/2026
91282CBW0	210016	United States Treasury		08/26/2021	5,000,000.00	4,502,350.00	4,997,994.73	0.750	AAA	0.754	1,034	04/30/2026
912828R36	210017	United States Treasury		08/26/2021	5,000,000.00	4,613,500.00	5,126,226.06	1.625	AAA	0.757	1,049	05/15/2026
91282CCJ8	210018	United States Treasury		08/26/2021	5,000,000.00	4,505,100.00	5,012,100.76	0.875	AAA	0.782	1,095	06/30/2026
91282CCP4	210046	United States Treasury		01/31/2022	5,000,000.00	4,454,500.00	4,834,736.60	0.625	AAA	1.586	1,126	07/31/2026
91282CCW9	210047	United States Treasury		01/31/2022	5,000,000.00	4,459,400.00	4,855,947.40	0.750	AAA	1.585	1,157	08/31/2026
91282CCZ2	210048	United States Treasury		01/31/2022	5,000,000.00	4,473,450.00	4,876,197.79	0.875	AAA	1.590	1,187	09/30/2026
<b>Subtotal and Average</b>			<b>171,733,821.90</b>		<b>165,000,000.00</b>	<b>156,861,000.00</b>	<b>164,670,894.02</b>			<b>1.053</b>	<b>483</b>	

**Kings County PERS Prefund Note**

<b>Subtotal and Average</b>			<b>13,040,149.17</b>									
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**Medium Term Notes**

594918BQ6	210053	Microsoft Corp		05/10/2022	3,000,000.00	2,991,150.00	2,997,468.75	2.000	Aaa	2.141	38	08/08/2023
037833DM9	190020	Apple Inc		10/28/2019	2,000,000.00	1,923,700.00	1,999,137.48	1.800	Aaa	1.805	438	09/11/2024
037833EB2	200038	Apple Inc		02/08/2021	3,000,000.00	2,704,410.00	3,000,000.00	0.700	Aaa	0.690	953	02/08/2026

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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>Medium Term Notes</b>												
037833EB2	200046	Apple Inc		03/01/2021	2,000,000.00	1,802,940.00	1,987,467.87	0.700	Aaa	0.902	953	02/08/2026
037833DN7	210049	Apple Inc		04/05/2022	5,000,000.00	4,607,450.00	4,883,750.00	2.050	Aaa	2.722	1,168	09/11/2026
931142ER0	210043	Wal-Mart Stores		01/31/2022	5,000,000.00	4,464,150.00	4,876,533.61	1.050	Aa2	1.764	1,174	09/17/2026
<b>Subtotal and Average</b>			<b>19,744,357.71</b>		<b>20,000,000.00</b>	<b>18,493,800.00</b>	<b>19,744,357.71</b>			<b>1.812</b>	<b>870</b>	
<b>BofW MMA Deposit Account</b>												
SYS999993	999993	Bank of the West		07/01/2019	150,325,615.07	150,325,615.07	150,325,615.07	4.410	Aa2	4.350	1	
<b>Subtotal and Average</b>			<b>89,844,187.17</b>		<b>150,325,615.07</b>	<b>150,325,615.07</b>	<b>150,325,615.07</b>			<b>4.350</b>	<b>1</b>	
<b>CAMP - California Asset Mgmt Progr</b>												
999995	999995	California Asset Mgmt Program		01/27/2023	100,431,458.40	100,431,458.40	100,431,458.40	5.240		5.168	1,671	01/27/2028
<b>Subtotal and Average</b>			<b>100,127,594.15</b>		<b>100,431,458.40</b>	<b>100,431,458.40</b>	<b>100,431,458.40</b>			<b>5.168</b>	<b>1,671</b>	
<b>Total and Average</b>			<b>755,913,904.61</b>		<b>797,757,073.47</b>	<b>767,855,353.47</b>	<b>796,596,119.72</b>			<b>2.362</b>	<b>580</b>	