



**COUNTY OF KINGS
DEPARTMENT OF FINANCE**

Erik Ureña, CPA – Director of Finance
1400 W. LACEY BLVD ▪ HANFORD, CA 93230

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

DATE: May 9, 2024

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 January 1 – March 31 2024. The interest rate for the quarter for funds held by the Treasury was 2.8257%.

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, 2024 - March 31, 2024	
POOLED INVESTMENT ACCOUNT:	
Gross Interest Earnings (on Accrual Basis)	\$5,922,609
Less: Administrative Expenses	(108,090)
Gains/Losses	0
Banking Expenses	(5,516)
Prior Qtr/yr int adjustments	11,637
Net Interest Earnings Apportioned	\$5,820,640
Portfolio Return of Investment:	
Average Pooled Funds Invested	\$821,248,293
Gross Yield on Investments	2.9005%
Net Yield on Investments	2.8506%
Treasury Return on Investment:	
Average Pooled Funds In Treasury	\$828,498,531
Gross Yield Pooled Treas Funds	2.8752%
Net Yield on Pooled Treasury Funds	2.8257%
DIRECT INVESTMENT ACCOUNT:	
Average Direct Funds Invested	\$0
TOTAL AVERAGE FUNDS INVESTED:	\$821,248,293

YIELD TRENDS Gross Yield History*		
Quarter	Pool	LAIF
Mar-24	2.9005%	4.3000%
Dec-23	2.5577%	3.9904%
Sep-23	2.3832%	3.5914%
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%

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

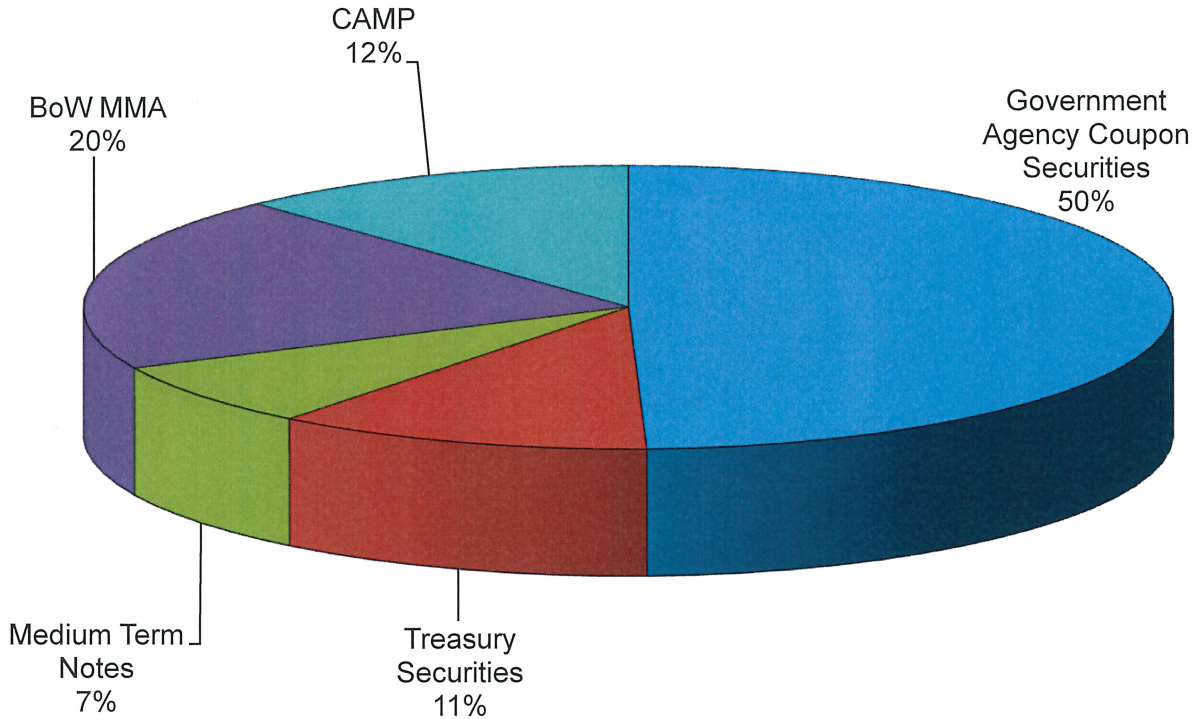
Kings County Treasurer's Liquidity Projections for the Period April 1, 2024 - March 31, 2025 (In Thousands)

A		B		C		D		E		F		G	
ACTUAL MONTH/ YEAR	TREASURER'S RECEIPTS ACTUAL	TREASURER'S DISBURSEMENTS ACTUAL	TREASURER'S SURPLUS or (DEFICIT) (A-B)	INVESTMENTS				ESTIMATE SURPLUS (F+C)					
				MONTH YEAR	PORTFOLIO MATURITIES	LAIF	TOTAL (D+E)						
Jul-23	54,525	100,876	(46,351)	Jul-24	17,000	75,000	92,000	45,649					
Aug-23	84,016	94,515	(10,499)	Aug-24	18,000	45,649	63,649	53,150					
Sep-23	102,285	83,555	18,730	Sep-24	15,000	53,150	68,150	86,880					
Oct-23	95,202	88,598	6,604	Oct-24	20,000	75,000	95,000	101,604					
Nov-23	97,835	89,667	8,168	Nov-24	18,000	75,000	93,000	101,168					
Dec-23	167,364	91,708	75,656	Dec-24	10,000	75,000	85,000	160,656					
Jan-24	114,196	124,299	(10,103)	Jan-25	25,000	75,000	100,000	89,897					
Feb-24	74,531	100,793	(26,262)	Feb-25	14,000	75,000	89,000	62,738					
Mar-24	108,657	87,194	21,463	Mar-25	13,000	62,738	75,738	97,201					
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	1,261,227	1,144,830	116,397		203,000								

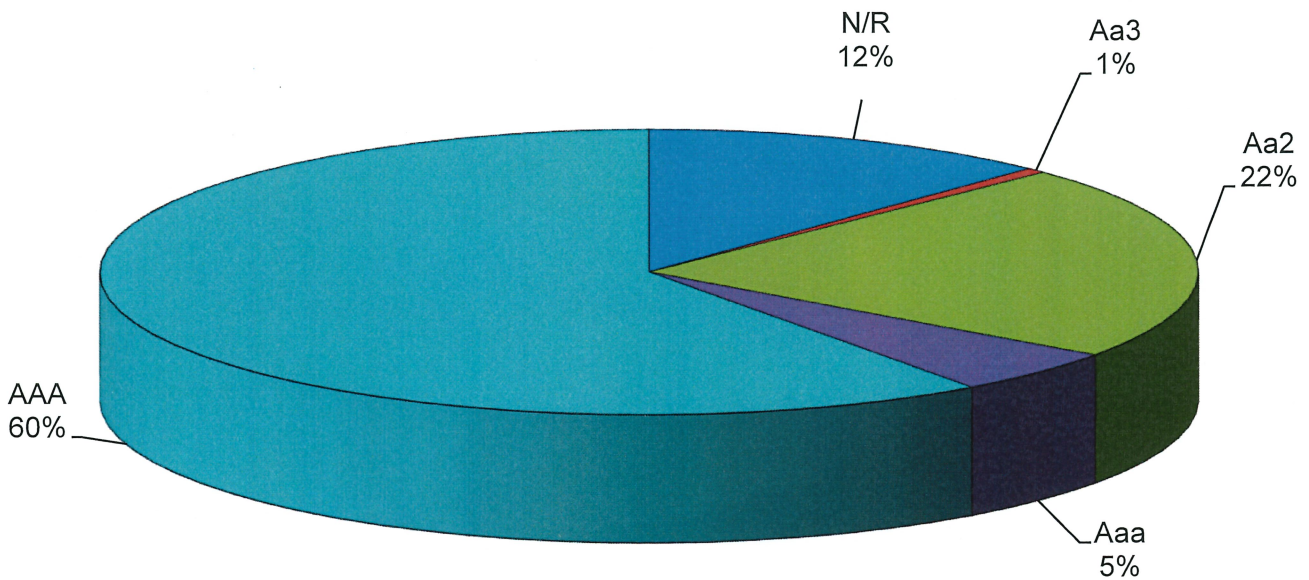
Sufficient liquidity exists to meet the mandated six months cash flow expenditure requirements. The historical receipts have been adjusted for expected non-re-occurring participant activity.

**KINGS COUNTY POOLED INVESTMENTS
PORTFOLIO STATISTICS**

Book Value by Investment Type
as of March 31, 2024



Market Value Quality Allocation
as of March 31, 2024





**Kings County Investment Pool
Portfolio Management
Portfolio Summary
March 31, 2024**

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	419,000,000.00	407,934,800.00	419,135,420.11	49.47	638	2.187	2.157
Treasury Coupon Securities	95,000,000.00	90,554,800.00	94,765,670.68	11.18	460	0.775	0.764
Medium Term Notes	65,000,000.00	61,282,090.00	61,964,933.33	7.31	1,108	3.864	3.811
BofW MMA Deposit Account	170,024,084.19	170,024,084.19	170,024,084.19	20.07	1	4.550	4.488
CAMP - California Asset Mgmt Progr	101,375,783.53	101,375,783.53	101,375,783.53	11.97	1,396	5.480	5.405
	850,399,867.72	831,171,557.72	847,265,891.84	100.00%	615	3.020	2.978
Investments							
Cash and Accrued Interest							
Accrued Interest at Purchase *		0.00	0.00				
Ending Accrued Interest		2,801,217.81	2,801,217.81				
Subtotal		2,801,217.81	2,801,217.81				
Total Cash and Investments	850,399,867.72	833,972,775.53	850,067,109.65		615	3.020	2.978

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	2,065,881.11	15,380,691.53

* 130,843.75 Accrued at Purchase is Included in Book Value.

Average Daily Balance	811,080,806.29	779,495,207.68
Effective Rate of Return	3.00%	2.62%

The Pooled Portfolio was in compliance during the quarter ending March 31, 2024, with California Government Code Sections 53601 et.seq. and 53635, and the Director of Finance's Statement of Investment Policy dated January 1, 2024. 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

Reporting period 03/01/2024-03/31/2024

Run Date: 04/04/2024 - 14:38

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

**Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

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												
3133EMVD1	200053	Federal Farm Credit Bank		04/05/2021	3,000,000.00	2,998,110.00	2,999,625.00	0.330	AAA	0.350	4	04/05/2024
3130ALVY7	200054	Federal Home Loan Banks		04/15/2021	3,000,000.00	2,994,360.00	3,000,000.00	0.400	AAA	0.395	14	04/15/2024
3130ALXQ2	200056	Federal Home Loan Banks		04/29/2021	3,000,000.00	2,988,990.00	3,000,000.00	0.500	AAA	0.493	28	04/29/2024
3133ENWCO	210051	Federal Farm Credit Bank		05/03/2022	5,000,000.00	4,988,500.00	4,999,625.00	2.625	AAA	2.604	32	05/03/2024
3130AMPD8	200062	Federal Home Loan Banks		05/28/2021	3,000,000.00	2,977,140.00	3,000,000.00	0.385	AAA	0.380	57	05/28/2024
3133EME40	200064	Federal Farm Credit Bank		06/03/2021	3,000,000.00	2,972,790.00	3,000,000.00	0.330	AAA	0.325	63	06/03/2024
3130AMKX9	200059	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,973,240.00	3,000,000.00	0.400	AAA	0.395	67	06/07/2024
3130AMLM2	200060	Federal Home Loan Banks		06/07/2021	3,000,000.00	2,973,090.00	3,000,000.00	0.375	AAA	0.370	67	06/07/2024
3130AMND0	200061	Federal Home Loan Banks		06/17/2021	3,000,000.00	2,969,460.00	3,000,000.00	0.430	AAA	0.424	77	06/17/2024
3130AMQC9	200063	Federal Home Loan Banks		06/24/2021	3,000,000.00	2,966,670.00	3,000,000.00	0.420	AAA	0.414	84	06/24/2024
3130AMRZ7	200065	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,965,170.00	3,000,000.00	0.375	AAA	0.370	88	06/28/2024
3130AMT85	200066	Federal Home Loan Banks		06/28/2021	3,000,000.00	2,965,350.00	3,000,000.00	0.400	AAA	0.395	88	06/28/2024
3135G0V75	190029	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,972,640.00	3,001,005.34	1.750	AAA	1.657	92	07/02/2024
3130AMV82	210001	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,957,760.00	3,000,000.00	0.350	AAA	0.345	102	07/12/2024
3130AMZ88	210002	Federal Home Loan Banks		07/12/2021	3,000,000.00	2,959,170.00	3,000,000.00	0.520	AAA	0.513	102	07/12/2024
3130AN5A4	210003	Federal Home Loan Banks		07/26/2021	3,000,000.00	2,955,300.00	3,000,000.00	0.500	AAA	0.493	116	07/26/2024
3130AN7K0	210004	Federal Home Loan Banks		07/29/2021	5,000,000.00	4,922,000.00	5,000,000.00	0.400	AAA	0.395	119	07/29/2024
3130ANDX5	210006	Federal Home Loan Banks		08/16/2021	5,000,000.00	4,909,100.00	5,000,000.00	0.500	AAA	0.493	137	08/16/2024
3130ANGT1	210007	Federal Home Loan Banks		08/23/2021	5,000,000.00	4,905,950.00	5,000,000.00	0.410	AAA	0.404	144	08/23/2024
3130AMCNO	200057	Federal Home Loan Banks		05/26/2021	3,000,000.00	2,941,050.00	3,000,000.00	0.500	AAA	0.493	147	08/26/2024
3130ANNS5	210009	Federal Home Loan Banks		08/30/2021	5,000,000.00	4,898,000.00	5,000,000.00	0.500	AAA	0.493	149	08/28/2024
3135G0ZR7	190028	Federal Nat'l Mortgage Assoc.		12/03/2019	3,000,000.00	2,966,010.00	3,013,564.62	2.625	AAA	1.657	158	09/06/2024
3130APK20	210029	Federal Home Loan Banks		12/03/2021	5,000,000.00	4,889,800.00	4,989,911.24	0.650	AAA	0.861	179	09/27/2024
3133ENCA6	210025	Federal Farm Credit Bank		10/25/2021	5,000,000.00	4,875,250.00	4,999,016.67	0.700	AAA	0.710	207	10/25/2024
3133EK6J0	190025	Federal Farm Credit Bank		11/08/2021	3,000,000.00	2,938,920.00	2,994,120.00	1.625	AAA	1.806	221	11/08/2024
3133ENDU1	210027	Federal Farm Credit Bank		11/15/2021	5,000,000.00	4,863,450.00	5,000,000.00	0.740	AAA	0.730	228	11/15/2024
3130APMB8	210026	Federal Home Loan Banks		11/22/2021	5,000,000.00	4,858,750.00	5,000,000.00	0.750	AAA	0.740	235	11/22/2024
3130APVG7	210028	Federal Home Loan Banks		11/30/2021	5,000,000.00	4,866,750.00	5,000,000.00	1.000	AAA	0.986	238	11/25/2024
3133ENGQ7	210030	Federal Farm Credit Bank		12/09/2021	5,000,000.00	4,858,750.00	5,000,000.00	0.920	AAA	0.907	252	12/09/2024
3133ENJH4	210040	Federal Farm Credit Bank		12/27/2021	5,000,000.00	4,845,950.00	5,000,000.00	0.940	AAA	0.927	270	12/27/2024
3130AQEM1	210038	Federal Home Loan Banks		01/06/2022	5,000,000.00	4,843,650.00	5,000,000.00	1.000	AAA	0.986	280	01/06/2025
3130AQEG4	210039	Federal Home Loan Banks		01/10/2022	5,000,000.00	4,841,200.00	5,000,000.00	1.000	AAA	0.986	284	01/10/2025
3130AQFG3	210041	Federal Home Loan Banks		01/21/2022	5,000,000.00	4,843,650.00	5,000,000.00	1.125	AAA	1.110	295	01/21/2025
3130AQLL5	210042	Federal Home Loan Banks		01/27/2022	5,000,000.00	4,846,000.00	5,000,000.00	1.200	AAA	1.184	301	01/27/2025
3130AJ2C2	190049	Federal Home Loan Banks		02/03/2020	3,000,000.00	2,909,160.00	3,000,000.00	1.625	AAA	1.603	308	02/03/2025
3133EMQG0	200040	Federal Farm Credit Bank		02/10/2021	3,000,000.00	2,882,010.00	2,999,625.00	0.320	AAA	0.328	315	02/10/2025
3136G4T52	200005	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,875,890.00	3,000,000.00	0.520	AAA	0.513	330	02/25/2025
3130AVPB2	220009	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,955,450.00	5,000,000.00	4.090	AAA	4.036	340	03/07/2025

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

**Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

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												
3130AVPA4	220010	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,954,400.00	5,000,000.00	4.080	AAA	4.025	354	03/21/2025
3134GWP26	200014	Federal Home Loan Mort. Co.		09/28/2020	3,000,000.00	2,872,440.00	3,000,000.00	0.500	AAA	0.493	361	03/28/2025
3130AVPC0	220011	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,949,850.00	5,000,000.00	4.080	AAA	4.024	381	04/17/2025
3133ENWH9	210052	Federal Farm Credit Bank		05/09/2022	5,000,000.00	4,894,600.00	4,994,575.00	2.900	AAA	2.935	403	05/09/2025
3130AVP97	220012	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,954,450.00	5,000,000.00	4.050	AAA	3.996	410	05/16/2025
3136G4Y64	200006	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,856,540.00	3,000,000.00	0.550	AAA	0.542	421	05/27/2025
3130AVP89	220013	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,949,200.00	5,000,000.00	4.020	AAA	3.967	431	06/06/2025
3130AVP71	220014	Federal Home Loan Banks		04/13/2023	5,000,000.00	4,947,800.00	5,000,000.00	4.010	AAA	3.957	438	06/13/2025
3130AXVA3	230010	Federal Home Loan Banks		11/20/2023	5,000,000.00	4,997,500.00	5,000,000.00	4.900	AAA	4.837	466	07/11/2025
3134GWU08	200018	Federal Home Loan Mort. Co.		10/16/2020	3,000,000.00	2,834,850.00	3,000,000.00	0.500	AAA	0.493	471	07/16/2025
3133EPRS6	230011	Federal Farm Credit Bank		11/20/2023	5,000,000.00	4,996,650.00	4,996,487.34	4.875	AAA	4.853	483	07/28/2025
3133EMFC1	200026	Federal Farm Credit Bank		10/29/2020	3,000,000.00	2,825,160.00	3,000,000.00	0.530	AAA	0.523	484	07/29/2025
3133EL3P7	200004	Federal Farm Credit Bank		08/24/2020	3,000,000.00	2,829,120.00	3,000,000.00	0.530	AAA	0.523	498	08/12/2025
3136G4Q48	200001	Federal Nat'l Mortgage Assoc.		08/19/2020	3,000,000.00	2,827,860.00	2,999,100.00	0.600	AAA	0.612	505	08/19/2025
3136G4N74	200002	Federal Nat'l Mortgage Assoc.		08/21/2020	3,000,000.00	2,825,550.00	3,000,000.00	0.560	AAA	0.552	507	08/21/2025
3136G4X57	200003	Federal Nat'l Mortgage Assoc.		08/25/2020	3,000,000.00	2,826,750.00	3,000,000.00	0.625	AAA	0.616	511	08/25/2025
3136G4Z63	200007	Federal Nat'l Mortgage Assoc.		08/27/2020	3,000,000.00	2,825,070.00	3,000,000.00	0.600	AAA	0.592	513	08/27/2025
3134GWA22	200010	Federal Home Loan Mort. Co.		09/02/2020	3,000,000.00	2,820,750.00	3,000,000.00	0.550	AAA	0.542	519	09/02/2025
3134GWA55	200008	Federal Home Loan Mort. Co.		09/09/2020	3,000,000.00	2,821,800.00	3,000,000.00	0.650	AAA	0.641	526	09/09/2025
3134GWB70	200009	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,819,130.00	3,000,000.00	0.625	AAA	0.616	532	09/15/2025
3134GWL38	200013	Federal Home Loan Mort. Co.		09/15/2020	3,000,000.00	2,815,560.00	3,000,000.00	0.540	AAA	0.533	532	09/15/2025
3134GWJ98	200011	Federal Home Loan Mort. Co.		09/16/2020	3,000,000.00	2,816,040.00	3,000,000.00	0.520	AAA	0.513	533	09/16/2025
3134GWU61	200017	Federal Home Loan Mort. Co.		09/22/2020	3,000,000.00	2,814,510.00	3,000,000.00	0.520	AAA	0.513	539	09/22/2025
3130AK3Z7	200012	Federal Home Loan Banks		09/29/2020	3,000,000.00	2,812,410.00	3,000,000.00	0.570	AAA	0.562	546	09/29/2025
3136G43L5	200015	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,809,620.00	3,000,000.00	0.550	AAA	0.542	547	09/30/2025
3136G44F7	200016	Federal Nat'l Mortgage Assoc.		09/30/2020	3,000,000.00	2,809,620.00	3,000,000.00	0.550	AAA	0.542	547	09/30/2025
3134GWX43	200019	Federal Home Loan Mort. Co.		10/02/2020	3,000,000.00	2,812,530.00	3,000,000.00	0.550	AAA	0.542	549	10/02/2025
3134GWY26	200021	Federal Home Loan Mort. Co.		10/08/2020	3,000,000.00	2,808,150.00	3,000,000.00	0.570	AAA	0.562	555	10/08/2025
3133EMCP5	200022	Federal Farm Credit Bank		10/14/2020	3,000,000.00	2,808,210.00	2,998,800.00	0.520	AAA	0.533	561	10/14/2025
3134GWXX9	200020	Federal Home Loan Mort. Co.		10/15/2020	3,000,000.00	2,808,270.00	3,000,000.00	0.550	AAA	0.542	562	10/15/2025
3136G44U4	200024	Federal Nat'l Mortgage Assoc.		10/20/2020	3,000,000.00	2,797,950.00	3,000,000.00	0.500	AAA	0.493	567	10/20/2025
3136G45C3	200025	Federal Nat'l Mortgage Assoc.		10/27/2020	3,000,000.00	2,797,320.00	3,000,000.00	0.540	AAA	0.533	574	10/27/2025
3134GWYZ3	200023	Federal Home Loan Mort. Co.		10/28/2020	3,000,000.00	2,801,670.00	3,000,000.00	0.530	AAA	0.523	575	10/28/2025
3133EMFS6	200028	Federal Farm Credit Bank		11/03/2020	3,000,000.00	2,802,990.00	3,000,000.00	0.460	AAA	0.454	581	11/03/2025
3135G06G3	200043	Federal Nat'l Mortgage Assoc.		02/23/2021	3,000,000.00	2,804,190.00	2,997,029.04	0.500	AAA	0.543	585	11/07/2025
3134GW6S0	200027	Federal Home Loan Mort. Co.		11/10/2020	3,000,000.00	2,801,940.00	3,000,000.00	0.610	AAA	0.602	588	11/10/2025
3135GA2X8	200029	Federal Nat'l Mortgage Assoc.		11/18/2020	3,000,000.00	2,789,340.00	3,000,000.00	0.550	AAA	0.542	596	11/18/2025
3130AWKM1	230017	Federal Home Loan Banks		12/08/2023	5,000,000.00	4,995,900.00	5,012,729.28	4.750	AAA	4.552	620	12/12/2025

**Kings County Investment Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

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												
3130AXVC9	230012	Federal Home Loan Banks		11/20/2023	5,000,000.00	4,993,700.00	5,000,000.00	4.740	AAA	4.678	648	01/09/2026
3130AXVB1	230013	Federal Home Loan Banks		11/20/2023	5,000,000.00	4,992,650.00	5,000,000.00	4.730	AAA	4.668	662	01/23/2026
3130ALB94	200041	Federal Home Loan Banks		02/26/2021	3,000,000.00	2,771,400.00	3,000,000.00	0.630	AAA	0.621	696	02/26/2026
3133EMSU7	200047	Federal Farm Credit Bank		03/09/2021	3,000,000.00	2,776,530.00	3,000,000.00	0.800	AAA	0.789	707	03/09/2026
3130ALDN1	200042	Federal Home Loan Banks		03/16/2021	3,000,000.00	2,777,250.00	3,000,000.00	0.800	AAA	0.789	714	03/16/2026
3130ALGB4	200044	Federal Home Loan Banks		03/17/2021	3,000,000.00	2,776,980.00	3,000,000.00	0.800	AAA	0.789	715	03/17/2026
3133EMUK6	200049	Federal Farm Credit Bank		03/25/2021	3,000,000.00	2,786,400.00	3,000,000.00	1.050	AAA	1.036	723	03/25/2026
3130ALS47	200048	Federal Home Loan Banks		04/07/2021	3,000,000.00	2,781,420.00	3,000,000.00	1.020	AAA	1.006	736	04/07/2026
3130ALTE4	200052	Federal Home Loan Banks		04/21/2021	3,000,000.00	2,780,250.00	3,000,000.00	1.000	AAA	0.986	750	04/21/2026
3130ALXV1	200055	Federal Home Loan Banks		04/22/2021	3,000,000.00	2,785,800.00	3,000,000.00	1.100	AAA	1.085	751	04/22/2026
3130AWLZ1	230014	Federal Home Loan Banks		11/20/2023	5,000,000.00	5,014,500.00	5,005,710.41	4.750	AAA	4.636	802	06/12/2026
3130ANN48	210008	Federal Home Loan Banks		09/09/2021	5,000,000.00	4,572,450.00	5,000,000.00	1.000	AAA	0.986	891	09/09/2026
3130AXU63	230015	Federal Home Loan Banks		11/20/2023	5,000,000.00	5,012,850.00	4,996,382.08	4.625	AAA	4.601	960	11/17/2026
3133EPG82	230019	Federal Farm Credit Bank		12/08/2023	5,000,000.00	5,009,750.00	5,027,419.44	5.060	AAA	4.828	974	12/01/2026
3133EPW76	230027	Federal Farm Credit Bank		01/19/2024	5,000,000.00	4,921,500.00	4,961,300.00	3.875	AAA	4.095	1,023	01/19/2027
3133EPX91	230031	Federal Farm Credit Bank		01/25/2024	5,000,000.00	4,953,800.00	4,993,750.00	4.125	AAA	4.113	1,029	01/25/2027
3133EPB38	230020	Federal Farm Credit Bank		12/08/2023	5,000,000.00	5,016,600.00	5,048,754.17	5.230	AAA	4.970	1,325	11/17/2027
3133EPN92	230024	Federal Farm Credit Bank		12/22/2023	5,000,000.00	4,959,500.00	5,000,000.00	4.860	AAA	4.793	1,360	12/22/2027
3134H1EK5	230005	Federal Home Loan Mort. Co.		10/11/2023	5,000,000.00	5,000,250.00	5,000,000.00	5.450	AAA	5.377	1,562	07/11/2028
3130AYMV5	230033	Federal Home Loan Banks		01/24/2024	5,000,000.00	4,944,700.00	5,000,000.00	4.450	AAA	4.389	1,575	07/24/2028
3130AWTR1	230001	Federal Home Loan Banks		09/22/2023	5,000,000.00	5,020,800.00	4,939,454.09	4.375	AAA	4.613	1,621	09/08/2028
3133EPWK7	230002	Federal Farm Credit Bank		09/22/2023	5,000,000.00	5,039,900.00	4,970,210.00	4.500	AAA	4.586	1,635	09/22/2028
3134H1DS9	230004	Federal Home Loan Mort. Co.		09/28/2023	5,000,000.00	4,995,450.00	5,000,000.00	6.000	AAA	5.918	1,641	09/28/2028
3130AXS58	230021	Federal Home Loan Banks		12/08/2023	5,000,000.00	5,010,600.00	5,045,381.94	5.150	AAA	4.953	1,687	11/13/2028
3130AXQK7	230025	Federal Home Loan Banks		01/18/2024	5,000,000.00	5,093,050.00	5,199,479.17	4.750	AAA	4.009	1,712	12/08/2028
3130AY2L9	230022	Federal Home Loan Banks		12/12/2023	5,000,000.00	4,989,050.00	5,000,000.00	5.050	AAA	4.981	1,716	12/12/2028
3130AY3Z7	230023	Federal Home Loan Banks		12/18/2023	5,000,000.00	4,971,400.00	5,000,000.00	4.750	AAA	4.685	1,722	12/18/2028
3130AYLD6	230028	Federal Home Loan Banks		01/19/2024	5,000,000.00	4,937,350.00	5,000,000.00	4.250	AAA	4.192	1,732	12/28/2028
3130AYJ31	230029	Federal Home Loan Banks		01/19/2024	5,000,000.00	4,923,150.00	4,992,615.28	4.375	AAA	4.353	1,752	01/17/2029
3133EPW84	230026	Federal Farm Credit Bank		01/18/2024	5,000,000.00	4,913,400.00	4,959,750.00	3.875	AAA	3.999	1,753	01/18/2029
3130AYNX0	230034	Federal Home Loan Banks		02/02/2024	5,000,000.00	4,962,200.00	5,000,000.00	4.625	AAA	4.562	1,768	02/02/2029
Subtotal and Average			423,495,389.50		419,000,000.00	407,934,800.00	419,135,420.11			2.157	638	
LAIF - Local Agency Investment Pool												
SYS990001	990001	Local Agency Investment Fund		07/01/2023	0.00	0.00	0.00	1.970	N/R	1.943	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	

**Kings County Investment Pool
Portfolio Management
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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												
912828X70	210034	United States Treasury		12/07/2021	5,000,000.00	4,986,500.00	5,031,606.25	2.000	AAA	0.709	29	04/30/2024
91282CCC3	210019	United States Treasury		08/31/2021	5,000,000.00	4,969,400.00	4,997,841.28	0.250	AAA	0.332	44	05/15/2024
912828XT2	210020	United States Treasury		08/31/2021	5,000,000.00	4,973,000.00	5,041,366.95	2.000	AAA	0.335	60	05/31/2024
912828YH7	210010	United States Treasury		08/24/2021	5,000,000.00	4,907,900.00	5,053,124.31	1.500	AAA	0.425	182	09/30/2024
91282CDB4	210024	United States Treasury		10/18/2021	5,000,000.00	4,878,800.00	4,997,841.74	0.625	AAA	0.659	197	10/15/2024
91282CDB4	210036	United States Treasury		12/07/2021	5,000,000.00	4,878,800.00	4,988,896.96	0.625	AAA	0.838	197	10/15/2024
912828YM6	210011	United States Treasury		08/24/2021	5,000,000.00	4,892,950.00	5,052,077.96	1.500	AAA	0.445	213	10/31/2024
912828Z52	210013	United States Treasury		08/26/2021	5,000,000.00	4,848,450.00	5,041,670.72	1.375	AAA	0.526	305	01/31/2025
912828ZC7	210014	United States Treasury		08/26/2021	5,000,000.00	4,824,650.00	5,028,471.14	1.125	AAA	0.542	333	02/28/2025
912828ZL7	210015	United States Treasury		08/26/2021	5,000,000.00	4,759,000.00	4,984,408.16	0.375	AAA	0.578	394	04/30/2025
912828ZW3	210012	United States Treasury		08/24/2021	5,000,000.00	4,720,300.00	4,974,012.88	0.250	AAA	0.593	455	06/30/2025
91282CBC4	210044	United States Treasury		01/31/2022	5,000,000.00	4,637,500.00	4,887,378.72	0.375	AAA	0.000	639	12/31/2025
91282CBT7	210045	United States Treasury		01/31/2022	5,000,000.00	4,632,800.00	4,900,516.04	0.750	AAA	1.554	729	03/31/2026
91282CBW0	210016	United States Treasury		08/26/2021	5,000,000.00	4,619,150.00	4,998,331.38	0.750	AAA	0.754	759	04/30/2026
912828R36	210017	United States Treasury		08/26/2021	5,000,000.00	4,699,400.00	5,105,034.82	1.625	AAA	0.757	774	05/15/2026
91282CCJ8	210018	United States Treasury		08/26/2021	5,000,000.00	4,610,150.00	5,010,069.25	0.875	AAA	0.782	820	06/30/2026
91282CCP4	210046	United States Treasury		01/31/2022	5,000,000.00	4,569,550.00	4,881,973.20	0.625	AAA	1.586	851	07/31/2026
91282CCW9	210047	United States Treasury		01/31/2022	5,000,000.00	4,570,500.00	4,897,137.44	0.750	AAA	1.585	882	08/31/2026
91282CCZ2	210048	United States Treasury		01/31/2022	5,000,000.00	4,576,000.00	4,893,911.48	0.875	AAA	1.590	912	09/30/2026
Subtotal and Average			99,273,934.05		95,000,000.00	90,554,800.00	94,765,670.68			0.764	460	
Medium Term Notes												
037833DM9	190020	Apple Inc		10/28/2019	2,000,000.00	1,968,700.00	1,999,712.49	1.800	Aaa	1.805	163	09/11/2024
037833EB2	200038	Apple Inc		02/08/2021	3,000,000.00	2,783,220.00	3,000,000.00	0.700	Aaa	0.690	678	02/08/2026
037833EB2	200046	Apple Inc		03/01/2021	2,000,000.00	1,855,480.00	1,991,645.24	0.700	Aaa	0.902	678	02/08/2026
037833BY5	230036	Apple Inc		02/09/2024	5,000,000.00	4,859,950.00	4,881,160.76	3.250	Aaa	4.445	693	02/23/2026
037833BZ2	230018	Apple Inc		12/08/2023	3,000,000.00	2,850,090.00	2,853,335.77	2.450	Aaa	4.485	855	08/04/2026
037833DN7	210049	Apple Inc		04/05/2022	5,000,000.00	4,693,350.00	4,916,964.29	2.050	Aaa	2.722	893	09/11/2026
931142ER0	210043	Wal-Mart Stores		01/31/2022	5,000,000.00	4,583,750.00	4,911,809.72	1.050	Aa2	1.764	899	09/17/2026
002824BF6	230016	Abbott Laboratories		11/20/2023	5,000,000.00	4,886,250.00	4,853,456.88	3.750	Aa3	4.745	973	11/30/2026
594918BY9	230006	Microsoft Corp		10/02/2023	5,000,000.00	4,846,450.00	4,772,921.93	3.300	Aaa	4.892	1,041	02/06/2027
478160CP7	230007	JOHNSON & JOHNSON		10/02/2023	5,000,000.00	4,449,300.00	4,370,625.98	0.950	Aaa	4.882	1,248	09/01/2027
037833EC0	230035	Apple Inc		02/09/2024	5,000,000.00	4,420,700.00	4,438,666.67	1.200	Aaa	4.231	1,408	02/08/2028
931142FB4	230008	Wal-Mart Stores		10/02/2023	5,000,000.00	4,899,250.00	4,778,973.67	3.900	Aa2	4.941	1,475	04/15/2028
037833ET3	230030	Apple Inc		01/22/2024	5,000,000.00	4,921,200.00	5,008,350.00	4.000	Aaa	4.104	1,500	05/10/2028
931142EE9	230009	Wal-Mart Stores		10/02/2023	5,000,000.00	4,870,150.00	4,767,125.00	3.700	Aa2	4.803	1,547	06/26/2028
037833EH9	230032	Apple Inc		01/23/2024	5,000,000.00	4,394,250.00	4,420,184.93	1.400	Aaa	4.203	1,587	08/05/2028
Subtotal and Average			61,949,810.96		65,000,000.00	61,282,090.00	61,964,933.33			3.811	1,108	

**Kings County Investment Pool
Portfolio Management
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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
BofW MMA Deposit Account												
SYS999993	999993	Bank of the West		07/01/2019	170,024,084.19	170,024,084.19	170,024,084.19	4.550	Aa2	4.488	1	
Subtotal and Average			125,408,908.30		170,024,084.19	170,024,084.19	170,024,084.19			4.488	1	
CAMP - California Asset Mgmt Progr												
999995	999995	California Asset Mgmt Program		01/27/2023	101,375,783.53	101,375,783.53	101,375,783.53	5.480		5.405	1,396	01/27/2028
Subtotal and Average			100,952,763.48		101,375,783.53	101,375,783.53	101,375,783.53			5.405	1,396	
Total and Average			811,080,806.29		850,399,867.72	831,171,557.72	847,265,891.84			2.978	615	