

**THE BOARD OF SUPERVISORS OF THE COUNTY OF STANISLAUS
BOARD ACTION SUMMARY**

DEPT: Treasurer / Tax Collector

BOARD AGENDA: 4.B.6
AGENDA DATE: March 1, 2022

SUBJECT:

Acceptance of the Stanislaus County Treasury Pool January 2022 Monthly Investment Report

BOARD ACTION AS FOLLOWS:

RESOLUTION NO. 2022-0084

On motion of Supervisor B. Condit Seconded by Supervisor Grewal

and approved by the following vote,

Ayes: Supervisors: B. Condit, Chiesa, Grewal, C. Condit, and Chairman Withrow


Noes: Supervisors: None

Excused or Absent: Supervisors: None

Abstaining: Supervisor: None

- 1) Approved as recommended
- 2) Denied
- 3) Approved as amended
- 4) Other:

MOTION:

ATTEST: 
ELIZABETH A. KING, Clerk of the Board of Supervisors

File No.

**THE BOARD OF SUPERVISORS OF THE COUNTY OF STANISLAUS
AGENDA ITEM**

DEPT: Treasurer / Tax Collector

BOARD AGENDA:4.B.6
AGENDA DATE: March 1, 2022

CONSENT:

CEO CONCURRENCE: YES

4/5 Vote Required: No

SUBJECT:

Acceptance of the Stanislaus County Treasury Pool January 2022 Monthly Investment Report

STAFF RECOMMENDATION:

1. Accept the January 2022 Investment Report for the Stanislaus County Treasury Pool.
2. Authorize the Chairman of the Board of Supervisors to sign on behalf of the Board that the report has been reviewed and accepted.

DISCUSSION:

On April 16, 1996, the Board of Supervisors enacted Code Sections 2.30.010 through 2.30.040. This provided for a comprehensive policy of investment delegation and oversight, including:

- Delegation of day-to-day investment to the County Treasurer-Tax Collector;
- Qualifications for the Office of County Treasurer-Tax Collector; and
- Establishment of a Treasury Pool Oversight Committee.

On June 8, 2021, the Board of Supervisors reviewed and adopted the Investment Policy (Policy), effective July 1, 2021. The Policy was prepared by the Stanislaus County Treasurer-Tax Collector and reviewed for conformity with California State law by the Treasury Oversight Committee members comprised of the County Auditor-Controller, the County Superintendent of Schools' designee, and a member of the public familiar with investments.

The Policy includes language that mandates the preparation of the monthly report and provides guidelines for its contents. Each monthly report contains a summary along with sufficient detail to show investment activity and compliance with legal and policy directives. The report is prepared by the Stanislaus County Treasurer-Tax Collector's Office, reviewed by the Treasurer-Tax Collector for conformity with the Stanislaus County Treasury Pool Investment Policy, and distributed to the Treasury Pool Oversight Committee.

The Stanislaus County Treasury Pool yield to maturity for January 2022 was 0.83%. The Average-Days-to-Maturity at the end of January was 933 days. With the current cash flow and investment schedule, the Treasury is projecting sufficient cash to meet historical cash needs for the next six months, through the end of July 2022. To provide

additional information regarding the composition of the Treasury Pool and the diversity of holdings, the Treasurer-Tax Collector's monthly investment report includes the composition of the pool, as provided by the Auditor-Controller, a comparison of the Treasury Pool investment holdings year-on-year, and a comparison of the Stanislaus County Treasury Pool to similar investment pools in the eight comparable counties. It should be noted that differences in size, cash flow, need, and composition of funds greatly impact the strategy used and that earnings rates will fluctuate over time.

Upon acceptance and signature of the Chairman, the report can be viewed on the Stanislaus County Treasurer-Tax Collector's Office website at:

<http://www.stancounty.com/tr-tax/treasury.shtm>.

POLICY ISSUE:

Section 27133(e) of the State of California Government Code requires that the Treasurer of any county having an Oversight Committee prepare an investment report for said Committee. Section 2.30.040 of the Stanislaus County Code establishes the Treasury Oversight Committee and the Stanislaus County Investment Policy further mandates preparation, review, and acceptance of the investment report.

FISCAL IMPACT:

As part of the administration of the Pool, costs associated with the report (estimated at approximately \$800 per month) are deducted from interest earnings before distribution is made to the participating agencies' funds.

BOARD OF SUPERVISORS' PRIORITY:

The recommended actions are consistent with the Board's priority of *Delivering Efficient Public Services and Community Infrastructure* by providing transparency and adherence to the law through the issuance of monthly investment reports.

STAFFING IMPACT:

There is no staffing impact associated with acceptance of the Treasury Pool's January 2022 Monthly Investment Report. Existing Department staff prepares the monthly report.

CONTACT PERSON:

Dolores Sarenana, Assistant Treasurer-Tax Collector Telephone: (209) 525-6400

ATTACHMENT(S):

1. January 2022 Monthly Investment Report



Striving to be the Best

OFFICE OF TREASURER/TAX COLLECTOR

Donna Riley
Treasurer/Tax Collector

PO Box 3052, Modesto, CA 95353-0859
Phone: 209.525.6524 Fax: 209.525-4333

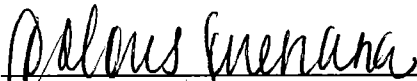
County of Stanislaus Treasury Pool
Monthly Investment Report
January 2022

The Stanislaus County Treasury Pool yield to maturity for January was 0.83%. The Average-Days-to-Maturity at the end of January was 933 days.


With our current cash flow and investment schedule, we will have sufficient cash to meet our historical cash needs for the next six months, through the end of July 2022.

The portfolio has been reviewed by both the Treasurer/Tax Collector and the Assistant Treasurer/Tax Collector for compliance with the investment policy. The US Bank custodial statement has been reviewed by both the Treasurer/Tax Collector and the Assistant Treasurer/Tax Collector for accuracy and completeness. The custodial statement is the source of market valuation for securities held by our custodial agent. All other securities are valued at cost.

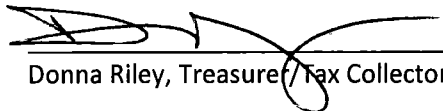
The Treasury Monthly Investment Report for January 2022 has been forwarded to the Treasury Oversight Committee members.



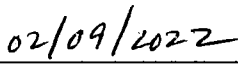
Dolores Sarena, Assistant Treasurer/Tax Collector



Date



Donna Riley, Treasurer/Tax Collector

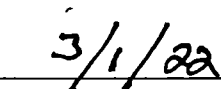


Date

The County of Stanislaus Board of Supervisors has reviewed and accepted the January 2022 Treasurer's Monthly Investment Report.



Chairman, Board of Supervisors



Date



**STANISLAUS COUNTY
SHORT-TERM INVESTMENT POOL SUMMARY
JANUARY 31, 2022**

CASHFLOW:	JANUARY 2022	YTD FY 2021/2022	JANUARY 2021	YTD FY 2020/2021
BEG. CASH BALANCE	\$ 2,129,041,492.47	\$ 1,856,172,708.82	\$ 1,889,232,635.01	\$ 1,588,704,847.52
RECEIPTS	234,674,431.04	2,209,913,973.98	198,467,085.89	2,087,257,222.10
DISBURSEMENTS	(337,587,357.20)	(2,039,958,116.49)	(297,243,996.02)	(1,885,506,344.74)
ENDING CASH BALANCE	\$ 2,026,128,566.31	\$ 2,026,128,566.31	\$ 1,790,455,724.88	\$ 1,790,455,724.88

INTEREST INCOME:	JANUARY 2022	YTD FY 2021/2022	JANUARY 2021	YTD FY 2020/2021
INTEREST RECEIVED	\$ 1,553,955.32	\$ 11,111,696.09	\$ 1,654,070.27	\$ 15,944,481.10
TREASURY EXPENSE*	(48,255.87)	(289,535.20)	(41,251.37)	(345,572.36)
AUDITOR EXPENSE*	(15,275.68)	(91,654.06)	(12,751.86)	(89,263.03)
NET DISTRIBUTION	\$ 1,490,423.78	\$ 10,730,506.83	\$ 1,600,067.04	\$ 15,509,645.71

*BASED ON ACTUALS

	DOLLAR COST	MARKET VALUE	MAX INVEST. AS % OF TOTAL	INVESTMENTS AS % OF TOTAL	MAX DAYS TO MATURE	AVG DAYS TO MATURE	YTM 360 EQUIV.
BALANCE - 01/31/2022							
NEGOTIABLE CERT. OF DEPOSIT	\$ 130,000,000.00	\$ 129,773,955.00	30.00%	6.45%	1,825	286	0.38%
COMMERCIAL PAPER	44,928,316.67	44,909,400.00	40.00%	2.23%	270	140	0.18%
MANAGED POOL - LAIF	60,000,000.00	59,846,347.20		2.98%		1	0.23%
MANAGED POOL - CAMP	0.00	0.00		0.00%		-	
AGENCIES	1,043,455,085.84	1,023,823,347.06		51.80%	1,825	1,104	0.79%
TREASURIES	185,276,439.80	181,982,450.00		9.20%	1,825	890	0.69%
MEDIUM TERM NOTES	532,937,365.97	522,282,946.26	30.00%	26.45%	1,825	967	1.22%
MUNICIPAL BONDS	3,000,000.00	2,940,360.00		0.15%		882	0.49%
MONEY MARKET	14,960,259.52	14,960,259.52		0.74%		1	0.01%
TOTAL INVESTMENTS	\$ 2,014,557,467.80	\$ 1,980,519,065.04		100.00%		933	0.83%
BOOK CASH BALANCE	11,571,098.51	11,571,098.51					
TOTAL	\$ 2,026,128,566.31	\$ 1,992,090,163.55					

BOOK & BANK BALANCE RECONCILIATION:

ORACLE FMS ENDING BOOK CASH BALANCE	\$ 11,396,314.70
TREASURY DEPOSITS IN TRANSIT (VAULT)	172,000.13
BANK RETURNED CHECKS	2,783.68
BOOK CASH BALANCE	\$ 11,571,098.51
<u>UNRECORDED BANK ITEMS</u>	
TREASURY/TAXES/RR CREDIT CARD REVENUE	(1,329,532.24)
TREASURY DEPOSITS IN TRANSIT (CASH/COIN SHIPMENTS)	(213,900.00)
TREASURY CASH ON HAND (VAULT)	(172,000.13)
<u>UNRECORDED BOOK ITEMS</u>	
BANK CREDITS/REVENUE	15,243,988.94
BANK DEBITS/WITHDRAWALS	(18,547,868.92)
BANK RETURNED CHECKS	(2,783.68)
BANK CASH BALANCE	\$ 6,549,002.48

ORACLE FMS TOTAL INVESTMENTS RECONCILIATION:

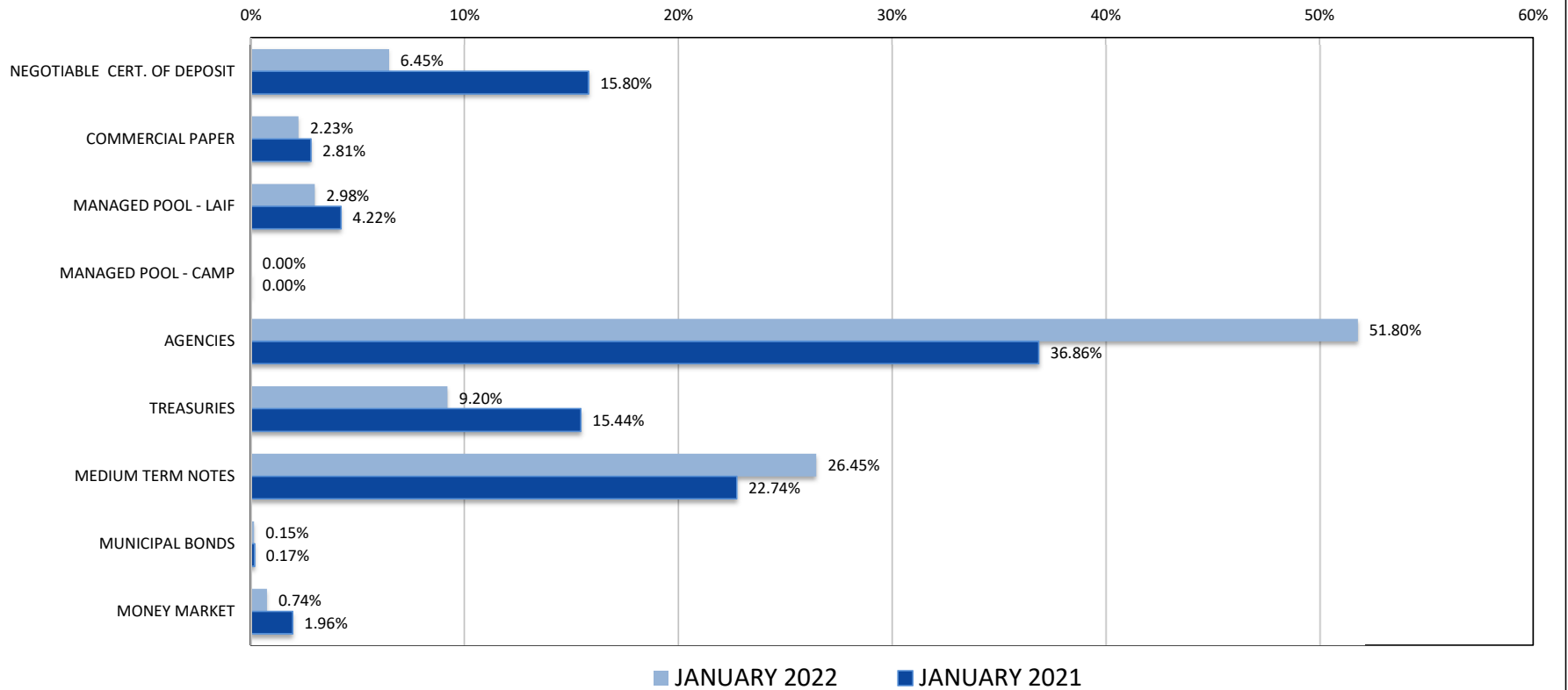
POOLED CASH - ALL FUNDS ON DEPOSIT	\$ 1,962,485,069.11
OUTSTANDING CHECKS/TRANSACTIONS	62,089,541.88
UNDISTRIBUTED YTD INTEREST	1,553,955.32
TOTAL CASH & INVESTMENTS	\$ 2,026,128,566.31

POOLED CASH PARTICIPANT DETAIL

COUNTY	41%	\$ 811,740,754.52
SCHOOL DISTRICTS	56%	1,096,226,690.49
SPECIAL DISTRICTS	3%	54,517,624.10
TOTAL	100%	\$ 1,962,485,069.11

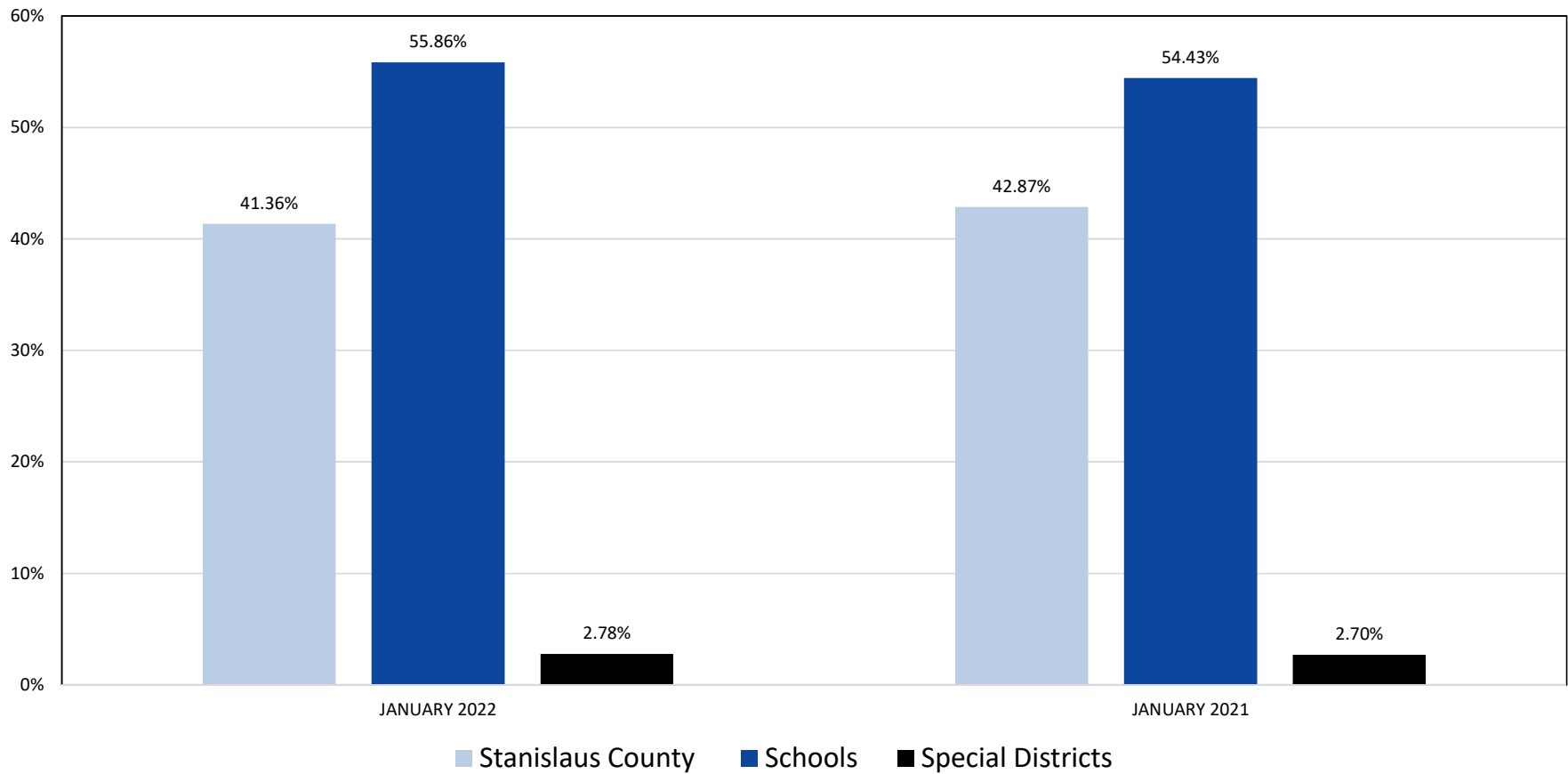


**STANISLAUS COUNTY TREASURY POOL
YEARLY COMPARISON OF ASSET DISTRIBUTION
JANUARY 31, 2022
VS. JANUARY 31, 2021**



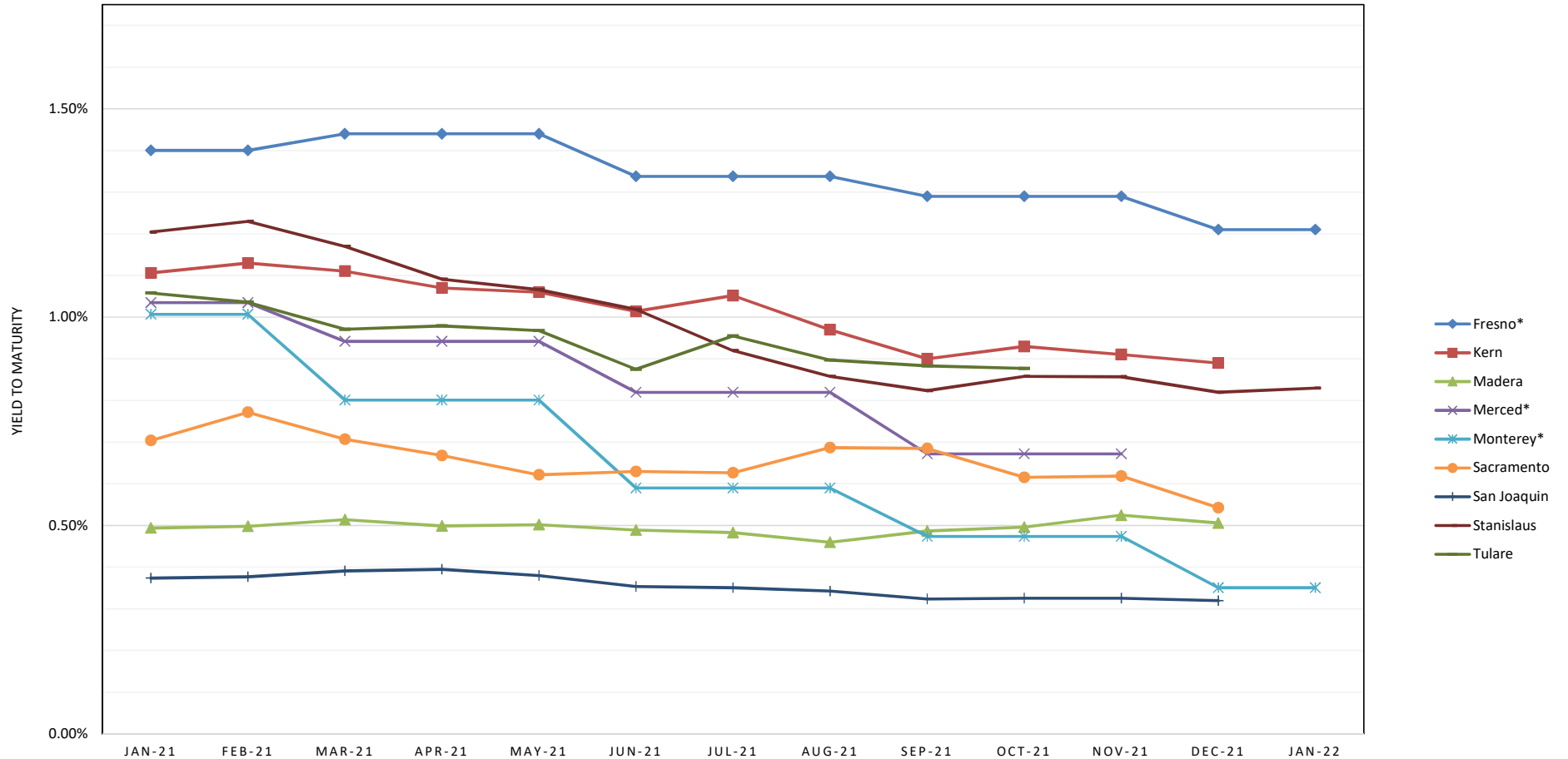


**STANISLAUS COUNTY TREASURY POOL
YEARLY COMPARISON OF PARTICIPANTS
JANUARY 31, 2022
VS. JANUARY 31, 2021**





**STANISLAUS COUNTY TREASURY POOLED INVESTMENTS
COMPARISON OF YIELD TO MATURITY FOR EIGHT COMPARABLE COUNTIES
JANUARY 2021 - JANUARY 2022**

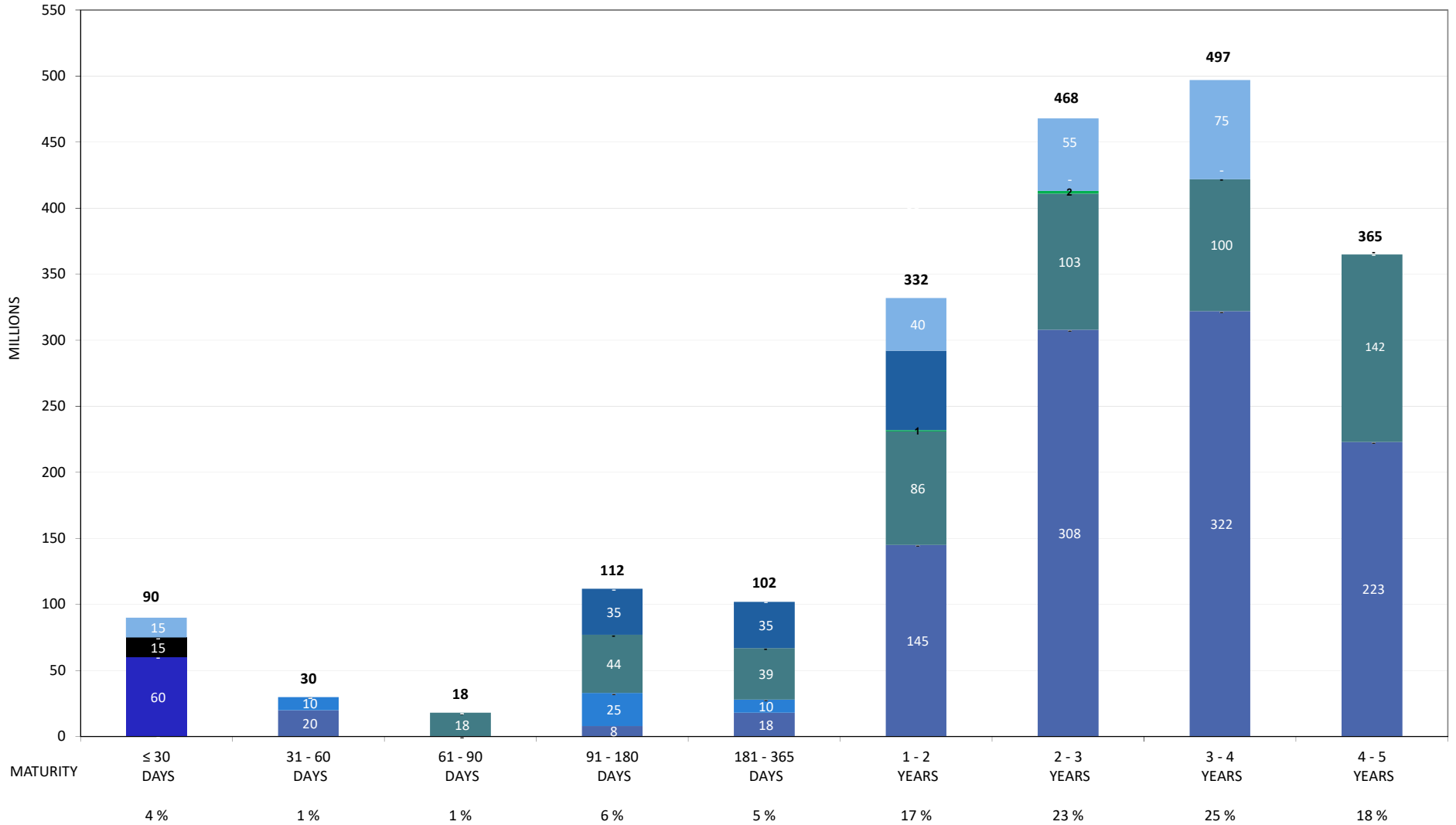


*PUBLISHED QUARTERLY



STANISLAUS COUNTY TREASURY POOL LONG TERM MATURITY DISTRIBUTION JANUARY 31, 2022

- AGENCIES
- COMMERCIAL PAPER
- MANAGED POOL - LAIF
- MANAGED POOL - CAMP
- MONEY MARKET
- MEDIUM TERM NOTES
- MUNICIPAL BONDS
- NEGOTIABLE CERT. OF DEPOSIT
- TREASURIES





**STANISLAUS COUNTY TREASURY POOL
INTEREST ON INVESTMENTS
JANUARY 2022**

DATE	90110/11 CERTIFICATE OF DEPOSIT	90115 COMMERCIAL PAPER	90125 MANAGED FUNDS (LAIF)	90126 MANAGED FUNDS (CAMP)	90130/31 AGENCIES COUP./DISC.	90132/33 TREASURIES COUP./DISC.	90140 MED. TERM NOTES	90145 MUNICIPAL BONDS	90165 MONEY MARKET	SYMPRO TOTAL	ORACLE	VARIANCE
1										\$ -	\$ -	-
2										-	\$ -	-
3					70,250.00					70,250.00	\$ 70,250.00	-
4				3,114.77					101.06	3,215.83	\$ 3,215.83	-
5										-	\$ -	-
6										-	\$ -	-
7										-	\$ -	-
8										-	\$ -	-
9										-	\$ -	-
10					95,875.00		554,826.83			650,701.83	\$ 650,701.83	-
11										-	\$ -	-
12							84,375.00			84,375.00	\$ 84,375.00	-
13										-	\$ -	-
14										-	\$ -	-
15										-	\$ -	-
16										-	\$ -	-
17										-	\$ -	-
18			42,023.72			16,745.93	32,375.00			91,144.65	\$ 91,144.65	-
19										-	\$ -	-
20										-	\$ -	-
21					62,500.00					62,500.00	\$ 62,500.00	-
22										-	\$ -	-
23										-	\$ -	-
24							140,956.00			140,956.00	\$ 140,956.00	-
25							240,000.00			240,000.00	\$ 240,000.00	-
26										-	\$ -	-
27										-	\$ -	-
28										-	\$ -	-
29										-	\$ -	-
30										-	\$ -	-
31					30,472.85	110,326.29	70,012.87			210,812.01	\$ 210,812.01	-
TOTAL	\$ -	\$ -	\$ 42,023.72	\$ 3,114.77	\$ 259,097.85	\$ 127,072.22	\$ 1,122,545.70		\$ 101.06	\$ 1,553,955.32	\$ 1,553,955.32	\$ -



**Stanislaus County Pool 2021/22
Portfolio Management
Portfolio Summary
January 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.
Negotiable CDs	130,000,000.00	129,773,955.00	130,000,000.00	6.45	402	286	0.380
Commercial Paper Disc. -Amortizing	45,000,000.00	44,909,400.00	44,970,583.33	2.23	199	140	0.183
Managed Pool Account - LAIF	60,000,000.00	59,846,347.20	60,000,000.00	2.98	1	1	0.227
Federal Agency Coupon Securities	1,042,484,000.00	1,023,823,347.06	1,043,455,085.84	51.79	1,502	1,104	0.794
Treasury Coupon Securities	185,000,000.00	181,982,450.00	185,276,398.75	9.20	1,122	890	0.692
Medium Term Notes	527,734,000.00	522,282,946.26	532,937,365.97	26.45	1,406	967	1.222
Municipal Bonds	3,000,000.00	2,940,360.00	3,000,000.00	0.15	1,426	882	0.492
Money Market Accounts	14,960,259.52	14,960,259.52	14,960,259.52	0.74	1	1	0.010
	2,008,178,259.52	1,980,519,065.04	2,014,599,693.41	100.00%	1,286	933	0.834

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	1,406,538.19	11,134,389.85
Average Daily Balance	2,051,981,553.51	1,816,077,056.40
Effective Rate of Return	0.81%	1.04%

Stanislaus County Pool 2021/22
Portfolio Management
Portfolio Details - Investments
January 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Negotiable CDs												
63873QRM8	3864	Natixis Banque Popular NY		12/07/2021	10,000,000.00	9,993,700.00	10,000,000.00	0.320	0.320	0.324	156	07/07/2022
60710RMF9	3874	Mizuho Bank LTD/NY		12/21/2021	25,000,000.00	24,968,750.00	25,000,000.00	0.330	0.330	0.335	176	07/27/2022
53947CM96	3826	Lloyds Bank Corp		08/27/2021	25,000,000.00	24,941,250.00	25,000,000.00	0.220	0.220	0.223	206	08/26/2022
90275DNV8	3781	UBS Ag Stamford Ct		04/09/2021	15,000,000.00	14,951,355.00	15,000,000.00	0.250	0.250	0.253	252	10/11/2022
06426GUN5	3780	Bank of the West		04/08/2021	10,000,000.00	9,985,300.00	10,000,000.00	0.250	0.250	0.253	259	10/18/2022
22536ACV4	3882	Credit Agricole CIB		12/29/2021	20,000,000.00	19,940,600.00	20,000,000.00	0.450	0.450	0.456	331	12/29/2022
21684LCJ9	3868	Cooperatieve Rabobank UA		12/08/2021	25,000,000.00	24,993,000.00	25,000,000.00	0.700	0.690	0.700	524	07/10/2023
Subtotal and Average			130,000,000.00		130,000,000.00	129,773,955.00	130,000,000.00		0.380	0.386	286	
Commercial Paper Disc. -Amortizing												
63873KCM7	3870	Natixis Banque Popular NY		12/15/2021	10,000,000.00	9,997,300.00	9,997,600.00	0.180	0.180	0.183	48	03/21/2022
22533UEL3	3865	Credit Agri CIB		12/07/2021	10,000,000.00	9,988,900.00	9,993,400.00	0.220	0.220	0.223	108	05/20/2022
63873KGS0	3859	Natixis Banque Popular NY		11/24/2021	15,000,000.00	14,962,800.00	14,979,583.33	0.280	0.283	0.287	175	07/26/2022
63873KJ24	3863	Natixis Banque Popular NY		12/07/2021	10,000,000.00	9,960,400.00	10,000,000.00		0.000	0.000	213	09/02/2022
Subtotal and Average			44,967,166.67		45,000,000.00	44,909,400.00	44,970,583.33		0.183	0.186	140	
Managed Pool Account - LAIF												
SYS61	61	Local Agency Investment Fund			60,000,000.00	59,846,347.20	60,000,000.00	0.230	0.227	0.230	1	
Subtotal and Average			71,774,193.55		60,000,000.00	59,846,347.20	60,000,000.00		0.227	0.230	1	
Managed Pool Account - CAMP												
CAMP	62	California Asset Management Pr			0.00	0.00	0.00	0.053	0.052	0.053	1	
Subtotal and Average			14,677,419.35		0.00	0.00	0.00		0.000	0.000	0	
Federal Agency Coupon Securities												
313378WG2	3607	Federal Home Loan Bank		04/10/2019	15,000,000.00	15,043,950.00	15,002,540.44	2.500	2.360	2.393	38	03/11/2022
3133EGWJ0	3621	Federal Farm Credit Bank		05/29/2019	5,695,000.00	5,731,903.60	5,668,241.95	1.400	2.111	2.140	240	09/29/2022
3133ELGU2	3665	Federal Farm Credit Bank		01/10/2020	12,000,000.00	12,111,840.00	11,995,593.00	1.550	1.568	1.590	343	01/10/2023
313383QR5	3649	Federal Home Loan Bank		10/31/2019	5,340,000.00	5,503,991.40	5,452,407.91	3.250	1.621	1.644	493	06/09/2023
31422BQP8	3656	Farmer Mac		12/16/2019	25,000,000.00	25,236,500.00	25,000,000.00	1.640	1.618	1.640	500	06/16/2023
3135G05R0	3698	Federal National Mortgage Asso		08/12/2020	10,000,000.00	9,894,700.00	9,994,907.24	0.300	0.329	0.334	555	08/10/2023
3135G05T6	3803	Federal National Mortgage Asso		06/25/2021	15,000,000.00	14,840,550.00	15,014,267.27	0.350	0.284	0.288	563	08/18/2023
3135G0U43	3646	Federal National Mortgage Asso		10/30/2019	15,000,000.00	15,427,650.00	15,279,856.68	2.875	1.653	1.676	588	09/12/2023
3130AK6F8	3724	Federal Home Loan Bank		09/21/2020	10,000,000.00	9,910,600.00	9,995,902.78	0.230	0.252	0.255	597	09/21/2023
3130AK6F8	3725	Federal Home Loan Bank		09/21/2020	5,000,000.00	4,955,300.00	4,998,634.26	0.230	0.243	0.247	597	09/21/2023

Stanislaus County Pool 2021/22
Portfolio Management
Portfolio Details - Investments
January 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3130AKAF3	3730	Federal Home Loan Bank		10/05/2020	14,000,000.00	13,857,620.00	13,989,430.00	0.220	0.262	0.265	611	10/05/2023
31422BNM8	3647	Farmer Mac		10/30/2019	5,800,000.00	5,856,376.00	5,794,046.34	1.630	1.668	1.691	636	10/30/2023
3133EK4X1	3648	Federal Farm Credit Bank		11/01/2019	5,000,000.00	5,046,850.00	4,992,919.06	1.600	1.661	1.684	638	11/01/2023
3133EK4X1	3650	Federal Farm Credit Bank		11/01/2019	10,000,000.00	10,093,700.00	9,990,068.75	1.600	1.636	1.659	638	11/01/2023
3133ENGW4	3869	Federal Farm Credit Bank		12/13/2021	10,000,000.00	9,897,600.00	9,990,200.00	0.660	0.703	0.713	680	12/13/2023
3133EMN81	3813	Federal Farm Credit Bank		06/30/2021	15,000,000.00	14,793,600.00	14,991,390.43	0.310	0.336	0.340	696	12/29/2023
3134GWSK3	3711	Federal Home Loan Mortgage Co		09/03/2020	15,000,000.00	14,814,000.00	15,000,000.00	0.400	0.395	0.400	755	02/26/2024
3133EL6H2	3716	Federal Farm Credit Bank		09/08/2020	10,000,000.00	9,858,900.00	9,997,002.39	0.360	0.369	0.374	762	03/04/2024
3130AQB93	3867	Federal Home Loan Bank		12/17/2021	15,000,000.00	14,922,000.00	15,000,000.00	0.880	0.868	0.880	806	04/17/2024
3135GA3C3	3740	Federal National Mortgage Asso		11/17/2020	15,000,000.00	14,749,650.00	15,000,000.00	0.350	0.345	0.350	836	05/17/2024
3135GA4S7	3743	Federal National Mortgage Asso		11/20/2020	5,000,000.00	4,916,400.00	5,000,000.00	0.375	0.370	0.375	836	05/17/2024
3130AKFU5	3744	Federal Home Loan Bank		11/24/2020	17,800,000.00	17,498,112.00	17,793,998.43	0.350	0.360	0.365	843	05/24/2024
3134GXDK7	3746	Federal Home Loan Mortgage Co		11/30/2020	14,400,000.00	14,067,648.00	14,400,000.00	0.325	0.321	0.325	849	05/30/2024
3134GWJ64	3717	Federal Home Loan Mortgage Co		09/10/2020	10,000,000.00	9,771,400.00	10,000,000.00	0.400	0.395	0.400	860	06/10/2024
3134GXDL5	3748	Federal Home Loan Mortgage Co		12/10/2020	3,000,000.00	2,927,460.00	3,000,000.00	0.350	0.345	0.350	860	06/10/2024
3134GXDL5	3749	Federal Home Loan Mortgage Co		12/10/2020	6,200,000.00	6,050,084.00	6,200,000.00	0.350	0.345	0.350	860	06/10/2024
3134GXDL5	3750	Federal Home Loan Mortgage Co		12/10/2020	15,800,000.00	15,417,956.00	15,800,000.00	0.350	0.345	0.350	860	06/10/2024
3130A1XJ2	3645	Federal Home Loan Bank		10/25/2019	20,000,000.00	20,724,600.00	20,568,223.73	2.875	1.603	1.625	864	06/14/2024
3133EMAB8	3722	Federal Farm Credit Bank		09/17/2020	10,000,000.00	9,800,600.00	9,996,829.63	0.390	0.398	0.403	867	06/17/2024
31422BE89	3738	Farmer Mac		11/06/2020	10,000,000.00	9,790,200.00	10,024,620.58	0.420	0.312	0.316	869	06/19/2024
3130AMU34	3800	Federal Home Loan Bank		06/24/2021	20,000,000.00	19,630,800.00	19,948,859.26	0.330	0.431	0.437	874	06/24/2024
3134GV3A4	3714	Federal Home Loan Mortgage Co		09/04/2020	8,000,000.00	7,851,280.00	8,009,199.13	0.500	0.446	0.452	881	07/01/2024
3130ALRX4	3872	Federal Home Loan Bank		12/20/2021	11,500,000.00	11,239,295.00	11,400,452.38	0.500	0.848	0.860	888	07/08/2024
3136G4Z71	3710	Federal National Mortgage Asso		09/02/2020	10,000,000.00	9,799,700.00	10,000,000.00	0.450	0.444	0.450	937	08/26/2024
3130AJZH5	3712	Federal Home Loan Bank		09/04/2020	3,000,000.00	2,942,580.00	2,999,515.35	0.450	0.450	0.456	938	08/27/2024
3133EL6V1	3719	Federal Farm Credit Bank		09/14/2020	10,000,000.00	9,768,800.00	9,994,768.80	0.430	0.444	0.450	952	09/10/2024
3130A2UW4	3644	Federal Home Loan Bank		10/25/2019	20,000,000.00	20,766,400.00	20,597,886.01	2.875	1.657	1.680	955	09/13/2024
3130AQD59	3879	Federal Home Loan Bank		12/30/2021	5,000,000.00	4,966,450.00	5,001,453.03	1.000	0.975	0.989	972	09/30/2024
3134GWUX2	3728	Federal Home Loan Mortgage Co		09/30/2020	22,550,000.00	21,926,492.50	22,538,736.74	0.375	0.389	0.394	972	09/30/2024
3133EMCN0	3734	Federal Farm Credit Bank		10/15/2020	5,000,000.00	4,872,650.00	4,994,927.08	0.400	0.432	0.438	987	10/15/2024
3130AKEV4	3877	Federal Home Loan Bank		12/29/2021	5,000,000.00	4,864,800.00	4,921,581.12	0.400	0.987	1.001	1,007	11/04/2024
3133ENGN4	3866	Federal Farm Credit Bank		12/09/2021	15,000,000.00	14,781,300.00	15,000,000.00	0.970	0.957	0.970	1,042	12/09/2024
3130AMZP0	3816	Federal Home Loan Bank		06/30/2021	15,000,000.00	14,635,800.00	14,995,590.48	0.650	0.651	0.660	1,123	02/28/2025
3133EMJP8	3754	Federal Farm Credit Bank		12/10/2020	20,000,000.00	19,412,800.00	20,000,000.00	0.490	0.483	0.490	1,133	03/10/2025
3130AMX80	3818	Federal Home Loan Bank		06/30/2021	4,950,000.00	4,831,893.00	4,950,000.00	0.670	0.661	0.670	1,151	03/28/2025
3130AN4X5	3820	Federal Home Loan Bank		07/01/2021	15,000,000.00	14,642,100.00	15,000,000.00	0.670	0.661	0.670	1,155	04/01/2025

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Federal Agency Coupon Securities												
31422BYS3	3804	Farmer Mac.		06/25/2021	17,753,000.00	17,305,801.93	17,736,072.26	0.650	0.671	0.680	1,182	04/28/2025
3133EMH47	3799	Federal Farm Credit Bank		06/24/2021	20,000,000.00	19,399,400.00	19,966,061.45	0.600	0.642	0.651	1,231	06/16/2025
3135GAAZ4	3757	Federal National Mortgage Asso		12/24/2020	8,000,000.00	7,729,600.00	8,000,000.00	0.500	0.493	0.500	1,239	06/24/2025
3130AQFX6	3881	Federal Home Loan Bank		12/30/2021	10,500,000.00	10,432,695.00	10,500,000.00	1.180	1.164	1.180	1,245	06/30/2025
3136G4A86	3688	Federal National Mortgage Asso		07/21/2020	25,000,000.00	24,145,000.00	24,939,236.11	0.500	0.563	0.571	1,266	07/21/2025
3133ELZ80	3693	Federal Farm Credit Bank		07/29/2020	25,000,000.00	24,199,500.00	25,000,000.00	0.580	0.572	0.580	1,274	07/29/2025
3133EL2S2	3694	Federal Farm Credit Bank		08/04/2020	10,000,000.00	9,714,700.00	10,000,000.00	0.670	0.661	0.670	1,280	08/04/2025
3134GWJW7	3695	Federal Home Loan Mortgage Co		08/04/2020	15,000,000.00	14,596,800.00	15,000,000.00	0.550	0.542	0.550	1,280	08/04/2025
3136G4Q48	3702	Federal National Mortgage Asso		08/19/2020	10,000,000.00	9,684,000.00	9,992,900.00	0.600	0.612	0.620	1,295	08/19/2025
3136G4M34	3703	Federal National Mortgage Asso		08/19/2020	5,000,000.00	4,805,300.00	5,000,000.00	0.450	0.444	0.450	1,295	08/19/2025
3133EL4W1	3715	Federal Farm Credit Bank		09/04/2020	10,000,000.00	9,674,300.00	9,996,415.41	0.610	0.612	0.620	1,301	08/25/2025
3135G05X7	3708	Federal National Mortgage Asso		08/27/2020	10,000,000.00	9,604,300.00	9,966,578.87	0.375	0.463	0.470	1,301	08/25/2025
3136G4X57	3713	Federal National Mortgage Asso		09/04/2020	7,441,000.00	7,212,412.48	7,441,000.00	0.625	0.616	0.625	1,301	08/25/2025
3130AJZ36	3707	Federal Home Loan Bank		08/27/2020	10,000,000.00	9,658,800.00	9,992,855.56	0.600	0.612	0.620	1,303	08/27/2025
3130ANW48	3831	Federal Home Loan Bank		08/30/2021	15,000,000.00	14,588,550.00	15,000,000.00	0.730	0.720	0.730	1,303	08/27/2025
3136G4N33	3704	Federal National Mortgage Asso		08/27/2020	5,000,000.00	4,823,200.00	5,000,000.00	0.500	0.528	0.536	1,303	08/27/2025
3136G4S87	3705	Federal National Mortgage Asso		08/27/2020	5,000,000.00	4,850,950.00	5,000,000.00	0.650	0.641	0.650	1,303	08/27/2025
3130AK4T0	3718	Federal Home Loan Bank		09/11/2020	5,000,000.00	4,842,500.00	4,996,388.89	0.580	0.592	0.600	1,318	09/11/2025
3134GWL38	3721	Federal Home Loan Mortgage Co		09/15/2020	15,000,000.00	14,444,850.00	15,000,000.00	0.540	0.533	0.540	1,322	09/15/2025
3133EMBJ0	3729	Federal Farm Credit Bank		10/01/2020	5,000,000.00	4,803,250.00	4,996,334.82	0.530	0.543	0.550	1,336	09/29/2025
3134GWY91	3733	Federal Home Loan Mortgage Co		10/15/2020	5,000,000.00	4,815,500.00	5,000,000.00	0.570	0.562	0.570	1,352	10/15/2025
3133EMEC2	3739	Federal Farm Credit Bank		11/09/2020	10,000,000.00	9,617,500.00	9,986,838.19	0.530	0.558	0.566	1,359	10/22/2025
31422B2J8	3735	Farmer Mac		10/29/2020	5,000,000.00	4,818,150.00	4,999,550.67	0.500	0.496	0.502	1,366	10/29/2025
3135GAZ23	3741	Federal National Mortgage Asso		11/17/2020	5,000,000.00	4,810,800.00	4,995,256.94	0.560	0.577	0.585	1,385	11/17/2025
3130AP3H6	3837	Federal Home Loan Bank		09/28/2021	11,150,000.00	10,823,974.00	11,109,057.20	0.750	0.836	0.848	1,396	11/28/2025
3130ALYU2	3787	Federal Home Loan Bank		04/28/2021	10,000,000.00	9,816,000.00	10,000,000.00	1.000	0.986	1.000	1,457	01/28/2026
3130ALCV4	3783	Federal Home Loan Bank		04/13/2021	10,000,000.00	9,642,700.00	9,924,802.97	0.750	0.927	0.940	1,484	02/24/2026
3130ANW22	3832	Federal Home Loan Bank		08/30/2021	15,000,000.00	14,507,850.00	15,000,000.00	0.850	0.838	0.850	1,485	02/25/2026
3130AKZP4	3773	Federal Home Loan Bank		02/26/2021	15,000,000.00	14,516,400.00	15,000,000.00	0.600	0.592	0.600	1,486	02/26/2026
3130APE35	3840	Federal Home Loan Bank		09/30/2021	15,000,000.00	14,684,400.00	15,000,000.00	1.000	0.986	1.000	1,518	03/30/2026
3130AM2J0	3789	Federal Home Loan Bank		04/28/2021	10,000,000.00	9,809,100.00	10,000,000.00	1.050	1.036	1.050	1,547	04/28/2026
3130ALZQ0	3790	Federal Home Loan Bank		04/28/2021	10,000,000.00	9,848,700.00	10,000,000.00	0.500	1.007	1.021	1,547	04/28/2026
3130AM6U1	3791	Federal Home Loan Bank		04/28/2021	10,000,000.00	9,815,000.00	10,000,000.00	0.625	0.982	0.996	1,547	04/28/2026
3130AMKN1	3795	Federal Home Loan Bank		05/27/2021	18,600,000.00	18,398,748.00	18,600,000.00	0.500	0.493	0.500	1,576	05/27/2026
3130AN4T4	3829	Federal Home Loan Bank		08/27/2021	10,000,000.00	9,703,900.00	10,027,321.74	0.875	0.800	0.811	1,592	06/12/2026
3130ANG95	3823	Federal Home Loan Bank		08/24/2021	8,540,000.00	8,370,822.60	8,540,000.00	0.500	1.007	1.021	1,665	08/24/2026

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Federal Agency Coupon Securities												
3130ANVS6	3830	Federal Home Loan Bank		08/30/2021	25,000,000.00	24,130,250.00	25,000,000.00	1.000	0.986	1.000	1,667	08/26/2026
3130ANW97	3833	Federal Home Loan Bank		08/30/2021	15,000,000.00	14,439,900.00	15,000,000.00	0.500	0.951	0.964	1,669	08/28/2026
3133EM3Y6	3834	Federal Farm Credit Bank		09/01/2021	15,000,000.00	14,608,950.00	15,000,000.00	0.930	0.917	0.930	1,673	09/01/2026
3130ANWH9	3838	Federal Home Loan Bank		09/28/2021	3,500,000.00	3,422,265.00	3,498,203.68	1.080	1.085	1.100	1,687	09/15/2026
3130APCH6	3839	Federal Home Loan Bank		09/29/2021	15,000,000.00	14,649,600.00	15,000,000.00	1.125	1.110	1.125	1,701	09/29/2026
3133ENDC1	3848	Federal Farm Credit Bank		11/03/2021	10,000,000.00	9,862,900.00	10,000,000.00	1.330	1.312	1.330	1,736	11/03/2026
3133ENDC1	3857	Federal Farm Credit Bank		11/03/2021	10,000,000.00	9,862,900.00	10,000,000.00	1.330	1.312	1.330	1,736	11/03/2026
3130APV51	3861	Federal Home Loan Bank		11/30/2021	6,965,000.00	6,913,946.55	6,966,160.83	1.000	1.941	1.968	1,757	11/24/2026
3130AQ3T8	3860	Federal Home Loan Bank		12/23/2021	5,000,000.00	4,972,300.00	5,000,000.00	1.000	1.618	1.641	1,786	12/23/2026
Subtotal and Average			1,043,482,315.58		1,042,484,000.00	1,023,823,347.06	1,043,455,085.84	0.794	0.805	1,104		
Treasury Coupon Securities												
912828W55	3613	U S Treasury Securities		04/29/2019	15,000,000.00	15,020,250.00	15,000,310.51	1.875	2.236	2.267	27	02/28/2022
912828ZY9	3884	U S Treasury Securities		12/30/2021	10,000,000.00	9,872,300.00	9,932,713.11	0.125	0.583	0.591	529	07/15/2023
91282CCN9	3862	U S Treasury Securities		12/07/2021	15,000,000.00	14,797,200.00	14,917,433.86	0.125	0.488	0.495	545	07/31/2023
912828T26	3801	U S Treasury Securities		06/24/2021	15,000,000.00	15,072,150.00	15,272,741.17	1.375	0.271	0.275	606	09/30/2023
91282CBV2	3814	U S Treasury Securities		06/30/2021	15,000,000.00	14,723,400.00	14,991,794.47	0.375	0.395	0.400	804	04/15/2024
91282CCG4	3802	U S Treasury Securities		06/24/2021	15,000,000.00	14,641,950.00	14,929,593.17	0.250	0.444	0.450	865	06/15/2024
91282CCL3	3841	U S Treasury Securities		10/01/2021	15,000,000.00	14,672,400.00	14,968,576.37	0.375	0.455	0.461	895	07/15/2024
9128282N9	3883	U S Treasury Securities		12/30/2021	10,000,000.00	10,209,000.00	10,310,246.05	2.125	0.854	0.866	911	07/31/2024
912828Z52	3811	U S Treasury Securities		06/30/2021	15,000,000.00	14,991,750.00	15,350,409.40	1.375	0.578	0.586	1,095	01/31/2025
912828ZC7	3812	U S Treasury Securities		06/30/2021	15,000,000.00	14,874,000.00	15,238,337.41	1.125	0.594	0.602	1,123	02/28/2025
912828ZT0	3828	U S Treasury Securities		08/27/2021	15,000,000.00	14,416,950.00	14,816,966.01	0.250	0.613	0.622	1,215	05/31/2025
91282CBC4	3817	U S Treasury Securities		06/30/2021	15,000,000.00	14,345,550.00	14,755,680.09	0.375	0.789	0.800	1,429	12/31/2025
91282CBC4	3827	U S Treasury Securities		08/27/2021	15,000,000.00	14,345,550.00	14,791,597.13	0.375	0.727	0.737	1,429	12/31/2025
Subtotal and Average			185,384,117.41		185,000,000.00	181,982,450.00	185,276,398.75	0.692	0.702	890		
Medium Term Notes												
89236TFX8	3609	Toyota Motor Credit Corp		04/12/2019	12,200,000.00	12,252,948.00	12,199,494.72	2.650	2.635	2.672	70	04/12/2022
89236TFX8	3619	Toyota Motor Credit Corp		05/06/2019	6,000,000.00	6,026,040.00	6,001,069.03	2.650	2.520	2.555	70	04/12/2022
69371RP83	3626	PACCAR Financial Corp		05/29/2019	9,845,000.00	9,903,774.65	9,851,099.63	2.650	2.382	2.415	98	05/10/2022
14912L5F4	3614	Caterpillar Financial Service		04/29/2019	5,506,000.00	5,547,074.76	5,510,973.23	2.850	2.531	2.566	120	06/01/2022
49327M2S2	3616	Key Bank NA		04/30/2019	4,100,000.00	4,126,117.00	4,096,435.67	2.400	2.620	2.656	128	06/09/2022
88579YAF8	3617	3M Company		05/02/2019	10,000,000.00	10,059,300.00	9,979,822.75	2.000	2.489	2.524	145	06/26/2022
89236THD0	3765	Toyota Motor Credit Corp		01/13/2021	14,750,000.00	14,739,232.50	14,765,344.84	0.450	0.227	0.230	171	07/22/2022
665859AN4	3629	Northern Trust Corp		05/31/2019	10,000,000.00	10,086,200.00	10,001,713.23	2.375	2.307	2.339	182	08/02/2022

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Medium Term Notes												
05253JAU5	3638	Aust & NZ Banking Group NY		08/21/2019	15,000,000.00	15,219,150.00	15,075,729.79	2.625	1.920	1.947	281	11/09/2022
46625HJH4	3637	JP Morgan Chase Bank		08/21/2019	15,000,000.00	15,325,350.00	15,159,472.12	3.200	2.046	2.074	358	01/25/2023
49327M2U7	3636	Key Bank NA		06/28/2019	22,200,000.00	22,725,696.00	22,453,218.31	3.375	2.256	2.287	399	03/07/2023
06406RAG2	3628	Bank of New York Mellon Corp		05/30/2019	20,000,000.00	20,560,600.00	20,200,578.55	3.500	2.608	2.644	451	04/28/2023
22550L2D2	3706	Credit Suisse First Bost NY		08/31/2020	10,000,000.00	9,963,400.00	10,068,853.53	1.000	0.444	0.450	458	05/05/2023
22550L2D2	3723	Credit Suisse First Bost NY		09/18/2020	5,000,000.00	4,981,700.00	5,031,280.94	1.000	0.493	0.500	458	05/05/2023
857477AL7	3763	State Street Corp		01/13/2021	2,734,000.00	2,799,670.68	2,832,231.78	3.100	0.296	0.300	468	05/15/2023
06053FAA7	3777	Bank of Agriculture & Commerce		04/01/2021	5,257,000.00	5,476,216.90	5,534,305.30	4.100	0.504	0.511	538	07/24/2023
06406RAJ6	3806	Bank of New York Mellon Corp		06/28/2021	10,000,000.00	10,311,700.00	10,481,231.98	3.450	0.285	0.289	556	08/11/2023
89236THF5	3699	Toyota Motor Credit Corp		08/14/2020	5,000,000.00	4,942,550.00	5,001,446.50	0.500	0.474	0.481	559	08/14/2023
14913R2F3	3720	Caterpillar Financial Service		09/14/2020	5,000,000.00	4,935,600.00	5,002,564.12	0.450	0.412	0.418	590	09/14/2023
14912L5X5	3776	Caterpillar Financial Service		04/01/2021	5,000,000.00	5,215,950.00	5,302,757.66	3.750	0.386	0.392	661	11/24/2023
24422EUR8	3709	John Deere		08/28/2020	11,075,000.00	11,504,045.50	11,685,493.12	3.450	0.571	0.579	708	01/10/2024
24422EUR8	3844	John Deere		10/21/2021	3,500,000.00	3,635,590.00	3,691,249.55	3.450	0.604	0.612	708	01/10/2024
91159HHV5	3764	US Bank NA		01/13/2021	2,500,000.00	2,588,925.00	2,638,724.47	3.375	0.538	0.546	734	02/05/2024
24422EUX5	3793	John Deere		04/22/2021	7,000,000.00	7,158,760.00	7,318,644.87	2.600	0.411	0.417	765	03/07/2024
46625HJX9	3774	JP Morgan Chase Bank		04/01/2021	2,047,000.00	2,139,381.11	2,184,220.15	3.625	0.645	0.654	832	05/13/2024
04636NAC7	3875	Astrazeneca Finance LLC		12/23/2021	10,000,000.00	9,815,300.00	9,929,291.97	0.700	1.016	1.030	847	05/28/2024
91159HHX1	3727	US Bank NA		09/25/2020	5,575,000.00	5,679,252.50	5,828,672.16	2.400	0.548	0.556	910	07/30/2024
30231GBC5	3792	Exxon Mobil Corporation		04/22/2021	10,000,000.00	10,111,700.00	10,350,979.90	2.019	0.613	0.622	927	08/16/2024
06406RAL1	3775	Bank of New York Mellon Corp		04/01/2021	12,000,000.00	12,136,800.00	12,480,850.19	2.100	0.606	0.614	996	10/24/2024
14913Q3B3	3805	Caterpillar Financial Service		06/28/2021	20,000,000.00	20,239,200.00	20,797,929.59	2.150	0.681	0.690	1,011	11/08/2024
06048WQ52	3880	Bank of Agriculture & Commerce		12/30/2021	4,305,000.00	4,238,143.35	4,293,026.82	1.100	1.224	1.241	1,027	11/24/2024
91159HHZ6	3767	US Bank NA		01/13/2021	3,753,000.00	3,709,277.55	3,845,646.05	1.450	0.671	0.680	1,196	05/12/2025
69353REQ7	3766	PNC Bank NA		01/13/2021	6,450,000.00	6,746,506.50	6,966,272.66	3.250	0.777	0.788	1,216	06/01/2025
02079KAH0	3700	Alphabet Inc (Google)		08/17/2020	5,000,000.00	4,790,700.00	4,996,492.60	0.450	0.464	0.470	1,291	08/15/2025
478160CN2	3794	Johnson & Johnson		04/26/2021	10,000,000.00	9,582,600.00	9,940,816.61	0.550	0.796	0.807	1,308	09/01/2025
478160CN2	3836	Johnson & Johnson		09/03/2021	4,755,000.00	4,556,526.30	4,731,352.49	0.550	0.685	0.694	1,308	09/01/2025
48128GX54	3736	JP Morgan Chase Bank		10/30/2020	5,000,000.00	4,668,600.00	5,000,000.00	0.750	0.739	0.749	1,367	10/30/2025
06048WK41	3745	Bank of America		11/25/2020	25,000,000.00	23,193,500.00	25,000,000.00	0.650	0.641	0.650	1,393	11/25/2025
89236THW8	3770	Toyota Motor Credit Corp		01/13/2021	10,000,000.00	9,564,100.00	9,998,073.54	0.800	0.794	0.805	1,438	01/09/2026
89236THW8	3784	Toyota Motor Credit Corp		04/14/2021	15,000,000.00	14,346,150.00	14,850,536.15	0.800	1.045	1.060	1,438	01/09/2026
24422EVK2	3771	John Deere		01/15/2021	5,000,000.00	4,796,500.00	4,990,696.53	0.700	0.738	0.748	1,444	01/15/2026
24422EVK2	3858	John Deere		11/24/2021	15,000,000.00	14,389,500.00	14,579,676.46	0.700	1.412	1.432	1,444	01/15/2026
037833EB2	3772	Apple Inc		02/08/2021	15,000,000.00	14,402,850.00	14,997,600.39	0.700	0.694	0.704	1,468	02/08/2026
037833EB2	3786	Apple Inc		04/14/2021	7,899,000.00	7,584,540.81	7,806,190.12	0.700	0.986	1.000	1,468	02/08/2026

Stanislaus County Pool 2021/22
Portfolio Management
Portfolio Details - Investments
January 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Medium Term Notes												
74460WAA5	3871	Public Storage		12/21/2021	10,000,000.00	9,589,400.00	9,839,989.44	0.875	1.343	1.362	1,475	02/15/2026
808513BF1	3785	Charles Schwab Corp		04/14/2021	19,283,000.00	18,531,927.15	19,152,015.28	0.900	1.003	1.017	1,499	03/11/2026
89236TJK2	3842	Toyota Motor Credit Corp		10/04/2021	25,000,000.00	24,177,750.00	24,907,682.48	1.125	1.195	1.212	1,598	06/18/2026
63254AAS7	3843	National Australia Bank/NY		10/21/2021	15,000,000.00	15,356,550.00	15,743,886.16	2.500	1.327	1.345	1,622	07/12/2026
22550L2G5	3878	Credit Suisse First Bost NY		12/30/2021	10,000,000.00	9,527,500.00	9,831,602.26	1.250	1.729	1.753	1,648	08/07/2026
06048WN22	3824	Bank of America Corp		08/26/2021	15,000,000.00	14,019,300.00	15,000,000.00	1.250	1.233	1.250	1,667	08/26/2026
48128G4X5	3825	JP Morgan Chase Bank		08/30/2021	15,000,000.00	14,438,400.00	15,000,000.00	1.200	1.184	1.200	1,669	08/28/2026
14913R2U0	3885	Caterpillar Financial Service		01/10/2022	5,000,000.00	4,932,700.00	5,005,435.76	1.700	1.654	1.677	1,802	01/08/2027
14913R2U0	3886	Caterpillar Financial Service		01/10/2022	5,000,000.00	4,932,700.00	5,004,694.52	1.700	1.657	1.680	1,802	01/08/2027
Subtotal and Average			549,087,254.39		527,734,000.00	522,282,946.26	532,937,365.97		1.222	1.239	967	
Municipal Bonds												
13067WRA2	3697	CA St. Dept. of Water Resource		08/06/2020	1,250,000.00	1,232,500.00	1,250,000.00	0.414	0.408	0.414	668	12/01/2023
13067WRB0	3696	CA St. Dept. of Water Resource		08/06/2020	1,750,000.00	1,707,860.00	1,750,000.00	0.560	0.552	0.560	1,034	12/01/2024
Subtotal and Average			3,000,000.00		3,000,000.00	2,940,360.00	3,000,000.00		0.492	0.499	882	
Money Market Accounts												
SYS3505	3505	Dreyfus Treasury/Agency Fund			14,960,259.52	14,960,259.52	14,960,259.52	0.010	0.010	0.010	1	
Subtotal and Average			9,609,086.55		14,960,259.52	14,960,259.52	14,960,259.52		0.010	0.010	1	
Total and Average			2,051,981,553.51		2,008,178,259.52	1,980,519,065.04	2,014,599,693.41		0.834	0.846	933	

Stanislaus County Pool 2021/22
Portfolio Management
Activity By Type
January 1, 2022 through January 31, 2022

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Negotiable CDs							
Subtotal							130,000,000.00
Commercial Paper Disc. -Amortizing							
Subtotal							44,970,583.33
Managed Pool Account - LAIF (Monthly Summary)							
SYS61	61	Local Agency Investment Fund	0.230		10,000,000.00	25,000,000.00	
Subtotal							60,000,000.00
Managed Pool Account - CAMP (Monthly Summary)							
CAMP	62	California Asset Management Pr	0.053		95,000,000.00	180,000,000.00	
Subtotal							0.00
Federal Agency Coupon Securities							
Subtotal							1,043,455,085.84
Treasury Coupon Securities							
Subtotal							185,276,398.75
Medium Term Notes							
084670BF4	3598	Berkshire Hathaway Finance Cor	3.400	01/31/2022	0.00	10,000,000.00	
084670BF4	3603	Berkshire Hathaway Finance Cor	3.400	01/31/2022	0.00	5,000,000.00	
14913R2U0	3885	Caterpillar Financial Service	1.700	01/10/2022	5,005,500.00	0.00	
14913R2U0	3886	Caterpillar Financial Service	1.700	01/10/2022	5,004,750.00	0.00	
24422EUQ0	3597	John Deere	3.200	01/10/2022	0.00	15,000,000.00	
Subtotal							532,937,365.97
Municipal Bonds							
Subtotal							3,000,000.00
Money Market Accounts (Monthly Summary)							
SYS3505	3505	Dreyfus Treasury/Agency Fund	0.010		56,360,434.30	47,578,913.87	
Subtotal							14,960,259.52
Total					171,370,684.30	282,578,913.87	2,014,599,693.41

**Stanislaus County Pool 2021/22
Portfolio Management
Activity Summary
January 2021 through January 2022**

Month End	Year	Number of Securities	Total Invested	Yield to Maturity		Managed Pool Rate	Number of Investments Purchased	Number of Investments Redeemed	Average Term	Average Days to Maturity
				360 Equivalent	365 Equivalent					
January	2021	145	1,778,545,179.70	1.199	1.216	0.420	7	4	991	667
February	2021	143	1,659,345,842.28	1.227	1.244	0.370	2	5	1,073	715
March	2021	139	1,663,448,237.19	1.174	1.190	0.350	0	4	1,052	684
April	2021	154	1,718,609,078.96	1.091	1.106	0.350	20	6	1,160	814
May	2021	149	1,693,054,730.75	1.066	1.081	0.350	1	6	1,178	816
June	2021	158	1,840,578,405.71	1.019	1.033	0.300	15	3	1,216	870
July	2021	156	1,626,545,486.92	0.919	0.932	0.050	1	16	1,253	915
August	2021	151	1,751,637,514.33	0.858	0.870	0.221	11	5	1,286	969
September	2021	152	1,809,895,764.61	0.824	0.835	0.206	6	4	1,281	968
October	2021	152	1,768,874,056.38	0.858	0.870	0.203	4	4	1,331	1,001
November	2021	153	1,814,092,493.66	0.857	0.869	0.203	5	1	1,334	989
December	2021	174	2,126,424,045.85	0.820	0.831	0.230	22	0	1,224	904
January	2022	176	2,014,599,693.41	0.834	0.846	0.230	2	3	1,286	933
Average		154	1,789,665,425.37	0.980%	0.994%	0.268	7	5	1,205	865

**Stanislaus County Pool 2021/22
Portfolio Management
Distribution of Investments By Type
January 2021 through January 2022**

Security Type	January 2021	February 2021	March 2021	April 2021	May 2021	June 2021	July 2021	August 2021	September 2021	October 2021	November 2021	December 2021	January 2022	Average by Period
Certificates of Deposit - Bank														
Negotiable CDs	15.8	13.9	12.4	13.4	12.2	7.1	5.6	5.7	4.1	2.8	2.8	6.1	6.5	8.3%
Commercial Paper Disc. -Amortizing	2.8	3.0	3.0	2.9	3.0	2.7	1.5	1.4			0.8	2.1	2.2	2.0%
Bankers Acceptances -Amortizing														
Managed Pool Account - LAIF	4.2	1.8	4.5	1.2	2.7	1.4		3.1	4.1	4.2	4.1	3.5	3.0	2.9%
Managed Pool Account - CAMP							2.2		2.8	1.4	0.6	4.0		0.8%
Federal Agency Coupon Securities	36.9	40.1	40.0	44.0	45.7	47.9	51.4	52.0	53.6	53.1	53.3	49.1	51.8	47.6%
Federal Agency Disc. -Amortizing														
Treasury Coupon Securities	15.4	14.8	12.9	9.9	9.2	13.4	8.4	9.4	7.5	8.5	8.3	8.7	9.2	10.4%
Treasury Discounts -Amortizing														
Rolling Repurchase Agreements														
Repurchase Agreements - Term														
Medium Term Notes	22.7	25.3	24.9	27.6	27.2	26.7	29.9	27.5	26.9	29.2	28.7	26.0	26.5	26.8%
California Registered Warrants														
Municipal Bonds	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.1	0.2	0.2%
Money Market Accounts	2.0	1.0	2.1	0.9		0.7	0.9	0.6	0.9	0.6	1.3	0.3	0.7	0.9%
Municipal Anticipation Note														
Calif Local Agency Indebtedness														