

Christina N. Hernandez



Acting Treasurer-Tax Collector

March 31, 2022

To: Sutter County Board of Supervisors

Re: Sutter County Investment Portfolio Report for January 31, 2022

Following is the Sutter County Investment Portfolio report as of January 31, 2022. The schedule includes all short-term, mid-term and long-term investments held at the conclusion of business on the final day of the month. The Sutter County Treasurer and Tax Collector is given authority over the pooled investment portfolio through Board delegation pursuant to Government Code §27000.1. Investment activities of the pooled treasury are governed by Government Code §53601 as incorporated in the Sutter County Investment Policy. Investment of the county's, school districts' and special district's surplus funds start with the objective of safety of the principle to minimize possibility losses. Following safety is the liquidity objective to provide coverage of day to day operations and to meet contingency as they arise. The final objective is earning a reasonable return or yield on the funds invested. The Sutter County Investment Policy may be found on the Treasurer's webpage at: [https://www.suttercounty.org/assets/pdf/ttc/Investment\\_Policy\\_2021.pdf](https://www.suttercounty.org/assets/pdf/ttc/Investment_Policy_2021.pdf)

As Treasurer and Tax Collector, I certify that this document reflects the government agencies' pooled investments and that all investments are in compliance with the County of Sutter Investment Policy.

The combined cash and investments in the county treasury total \$379,229,771 and will provide sufficient cash flow liquidity to meet estimated pooled treasury expenditures for the next six months.

Invested treasury funds total \$360,011,728 with \$98,307,927 under the management of the Local Agency Investment Fund and California Asset Management Program. The Bank of New York, which provides third-party safekeeping services to Sutter County, provides market value data. The dollar-weighted average maturity of invested funds is 1,193 days.

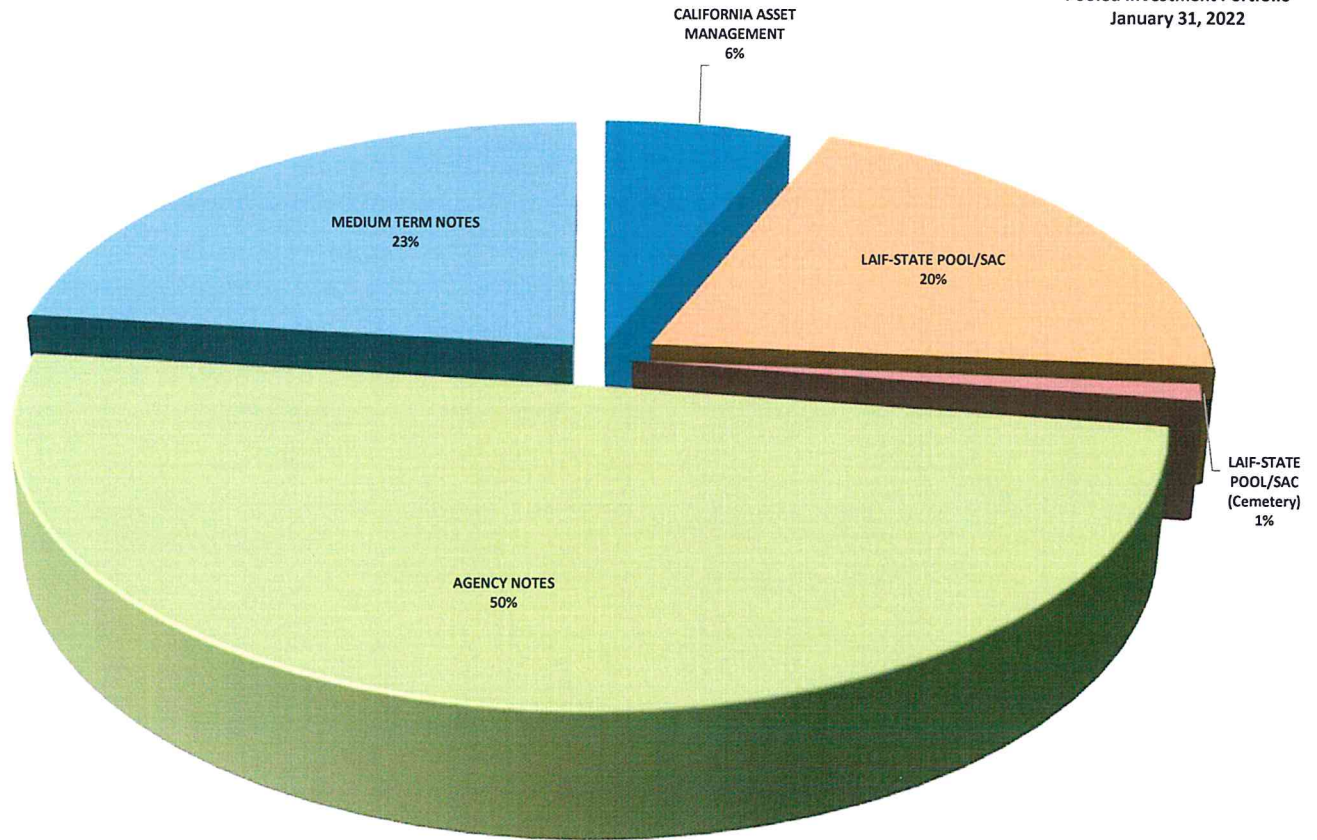
Investments are selected based on criteria contained in the Sutter County Investment Policy, which emphasizes safety, liquidity, yield and diversification. Therefore, the interest rates will fluctuate, and the types of investments will vary depending upon county needs and market availability on a particular day.

Respectfully submitted,

A handwritten signature in blue ink, appearing to read "CH Hernandez".

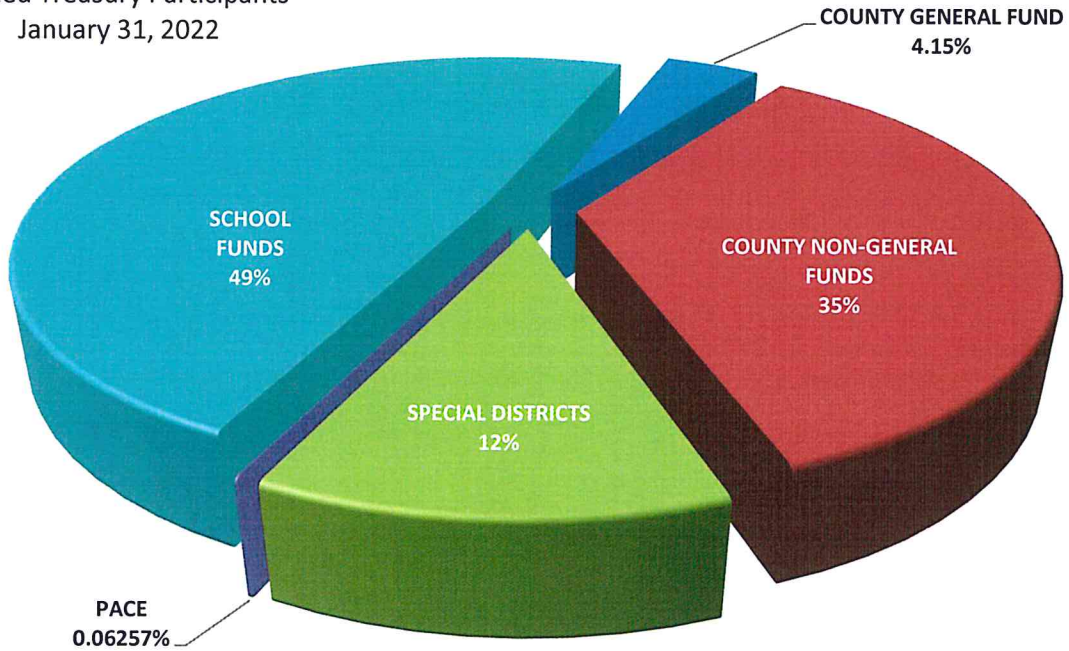
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Sutter County  
Pooled Investment Portfolio  
January 31, 2022



	<u>BOOK VALUE</u>	<u>PERCENTAGE OF MANAGED PORTFOLIO</u>	<u>INVESTED % OF POOLED PORTFOLIO</u>	<u>AVERAGE DAYS TO MATURITY</u>	<u>AVERAGE YIELD</u>
CAMP	\$22,408,354.41	6.22%	6.29%	1	0.80%
LOCAL AGENCY INVESTMENT FUND (COUNTY)	72,358,329.64	20.10%	20.30%	1	0.44%
LOCAL AGENCY INVESTMENT FUND (CEMETERY)	3,541,243.19	0.98%	-	1	0.44%
MEDIUM TERM NOTES	83,328,722.68	23.15%	23.38%	956	1.59%
AGENCY NOTES	<u>178,375,077.92</u>	<u>49.55%</u>	<u>50.04%</u>	<u>1,192</u>	<u>3.01%</u>
<b>TOTAL MANAGED INVESTMENTS</b>	<b>\$360,011,727.84</b>	<b>100.00%</b>		<u>1,193</u>	<u>2.10%</u>
LESS: LAIF FUNDS NOT POOLED	<u>3,541,243.19</u>	<u>0.98%</u>			
<b>TOTAL POOLED INVESTMENTS</b>	<b><u>\$356,470,484.65</u></b>	<b><u>99.02%</u></b>	<b><u>100.00%</u></b>	<u>1,192</u>	<u>2.12%</u>

Sutter County  
Pooled Treasury Participants  
January 31, 2022



The Pooled Treasury is comprised of 351 separate funds representing the County's General Fund, County Non-General funds, special districts, school districts and funds collected and held for the various PACE programs that are authorized by the City of Yuba City.

At the close of business January 31, 2022 pool participants' cash and investment balances consisted of the following:

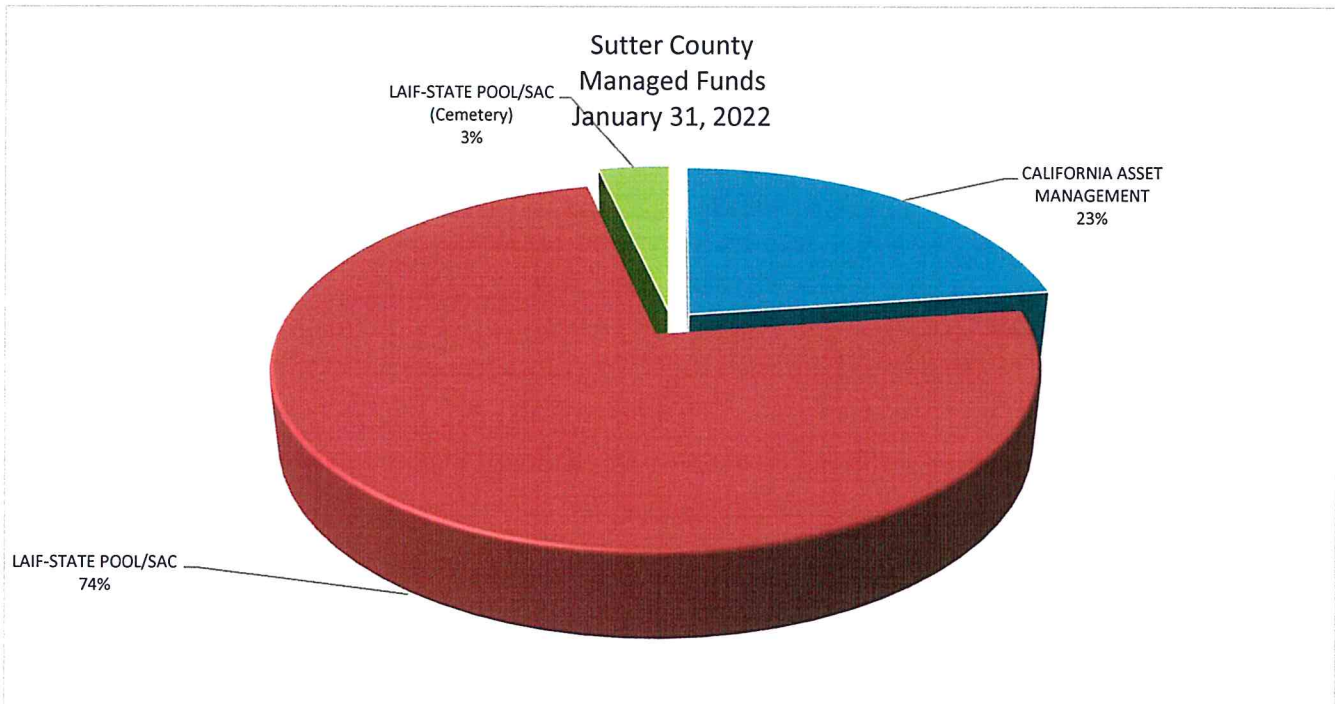
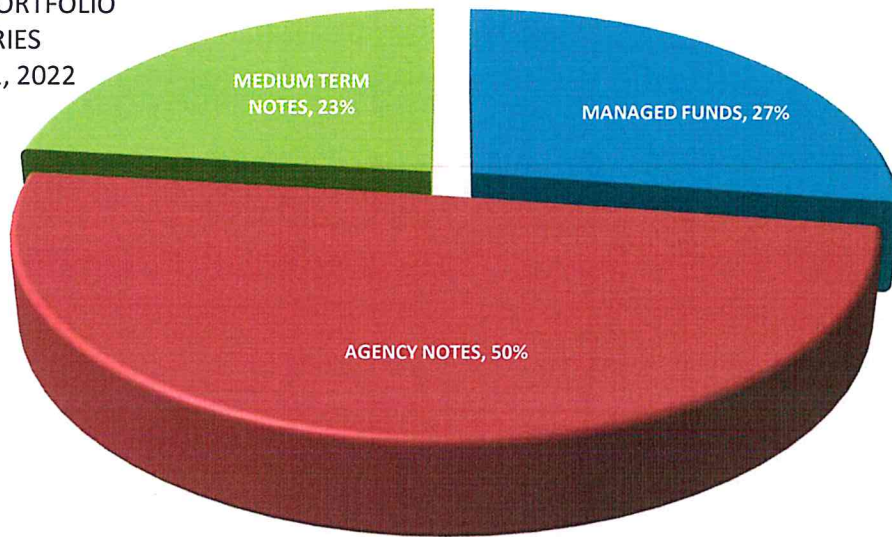
COUNTY GENERAL FUND	4.15%
COUNTY NON-GENERAL FUNDS	35.22%
SPECIAL DISTRICTS	11.86%
SCHOOL FUNDS	48.70%

The pooled portfolio is comprised of three major classes of assets. At January 31, 2022 agency notes made up 50%, medium term notes represented 23% and funds under management within the Local Area Investment Fund (LAIF) and the California Asset Management Program (CAMP) completing the portfolio at 27%.

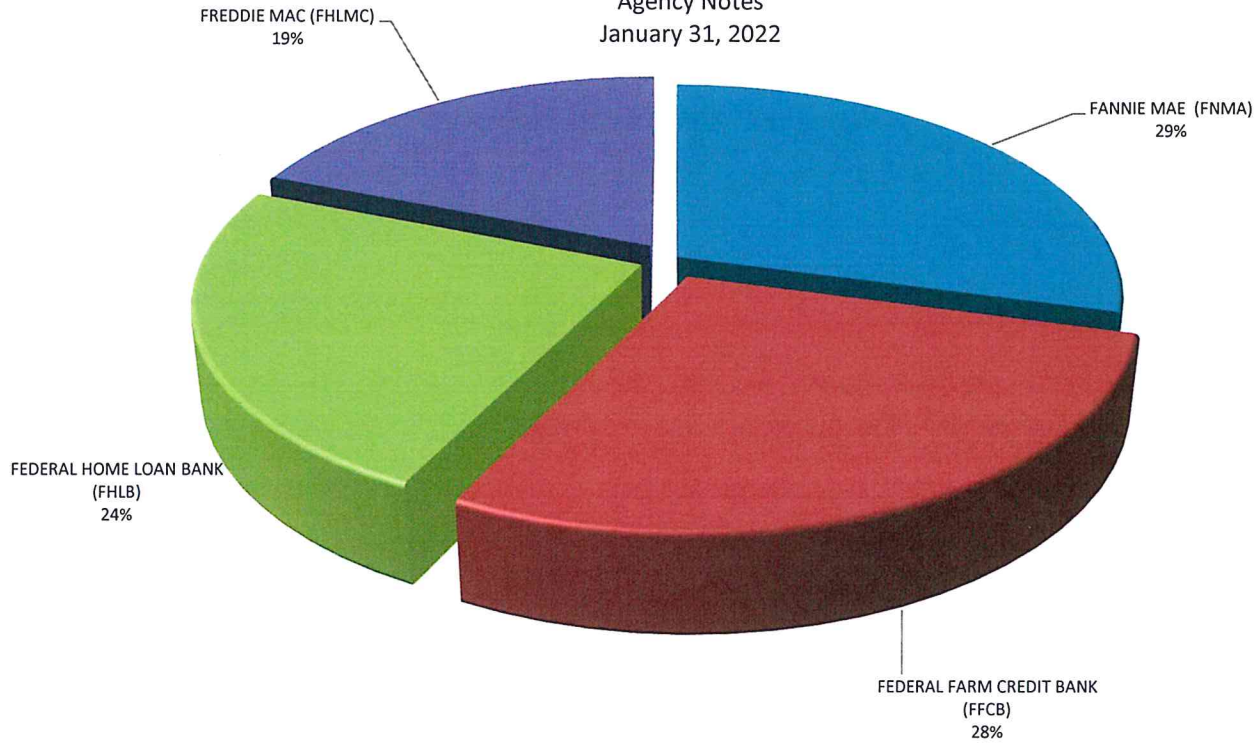
All assets are in compliance with the Sutter County Investment Policy and adhere to the requirements of California Government Code §53601-§53645 and §16429.1-§16429.3, which relate to the investing in the Local Area Investment Fund (LAIF)

Within the three major classes of assets the portfolio is further diversified, again, operating within the constraints of California Government Code and the Sutter County Investment Policy. The following charts provide a quick glance of the make-up of each category.

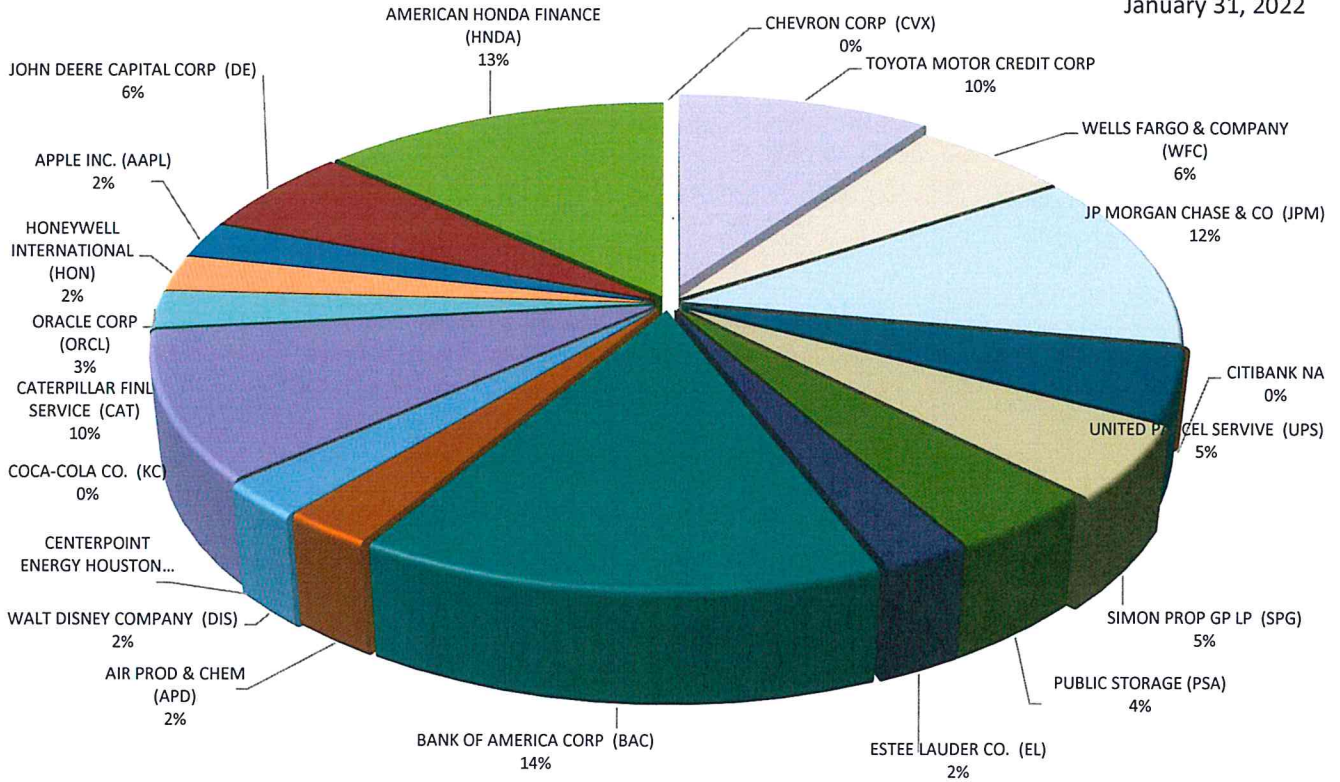
SUTTER COUNTY  
INVESTMENT PORTFOLIO  
CATEGORIES  
JANUARY 31, 2022



Sutter County  
Agency Notes  
January 31, 2022

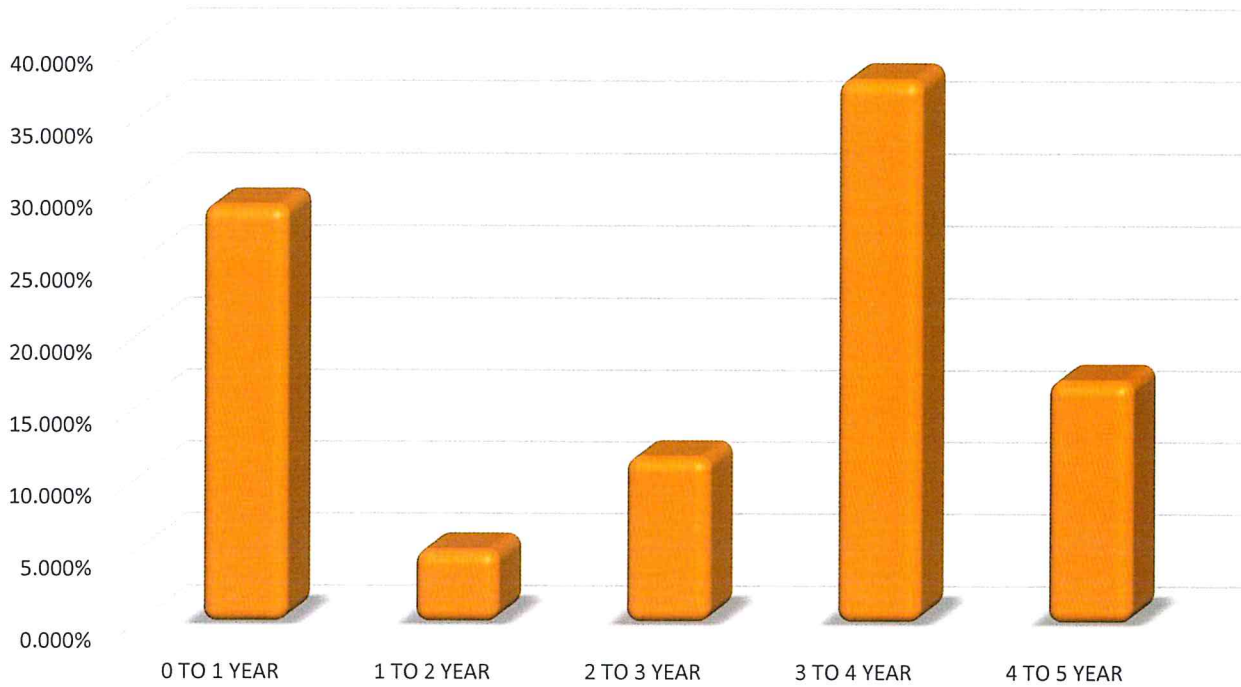


Sutter County  
Medium Term Notes  
January 31, 2022



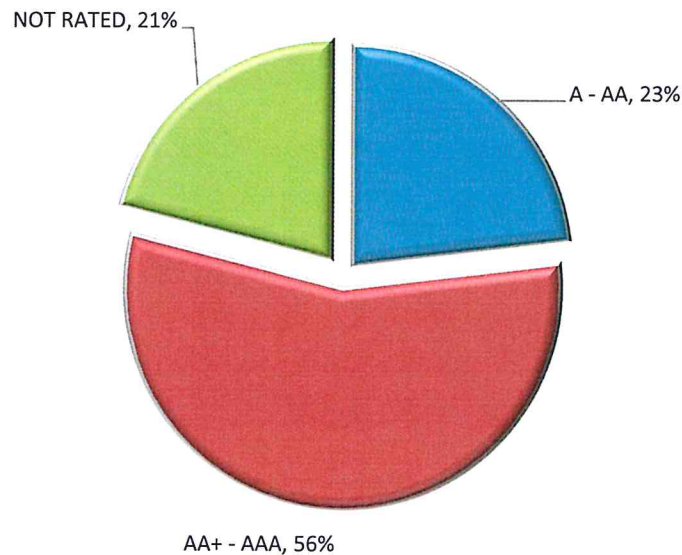
All investments conform to California Government Code §56301 with maturities of no more than five years.

### Sutter County Pooled Portfolio Aging January 31, 2022



Investments in the pool must have a category rating of A or better at the time of purchase, as prescribed in the Sutter County Investment Policy, with the exception of LAIF, which is authorized in GC §16429.1-§16429.3.

### Sutter County Pooled Portfolio Asset Ratings January 31, 2022



**SUTTER COUNTY  
INVESTMENT PORTFOLIO  
January 31, 2022**



TREASURY	NUMBER	INSTITUTION/BRANCH	CUSIP	BOOK VALUE	MARKET VALUE	PAR VALUE	INVESTED DATE	MATURES DATE	INVESTED DAYS	CURRENTLY	FIELD	RATE
2022-00A	2022-00A	CALIFORNIA ASSET MANAGEMENT	0	22,408,354.41	22,408,354.41	22,408,354.41	N/A	N/A	1	0.05000%	0.05000%	0.05000%
2022-00B	2022-00B	LAIF-STATE POOL/SAC	0	72,358,329.64	72,358,329.64	72,358,329.64	N/A	N/A	1	0.22000%	0.22000%	0.22000%
2022-00C	2022-00C	LAIF-STATE POOL/SAC (Cemetery)	0	3,541,243.19	3,541,243.19	3,541,243.19	N/A	N/A	1	0.22000%	0.22000%	0.22000%
		<b>TOTAL MANAGED FUNDS</b>		<b>98,307,927.24</b>	<b>98,307,927.24</b>	<b>98,307,927.24</b>						
<b>AGENCIES NOTES</b>												
2020-110		FEDERAL HOME LOAN BANK (FHLB)	3130AJSF7	1,000,000.00	976,080.00	1,000,000.00	07/08/20	01/08/25	1,645	0.65562%	0.65562%	0.65000%
20219		FEDERAL HOME LOAN BANK (FHLB)	3130AKJR8	4,000,000.00	3,877,640.00	4,000,000.00	12/16/20	12/16/25	1,826	0.57956%	0.57956%	0.57000%
2020-159		FEDERAL FARM CREDIT BANK (FFCB)	3133EL4W1	3,997,063.88	3,871,080.00	4,000,000.00	09/04/20	08/25/25	1,816	0.62076%	0.62076%	0.61000%
2020-169		FEDERAL FARM CREDIT BANK (FFCB)	3133EMBE1	1,999,358.43	1,962,040.00	2,000,000.00	09/30/20	03/28/24	1,275	0.30052%	0.30052%	0.30000%
20196		FEDERAL FARM CREDIT BANK (FFCB)	3133EMGF3	1,999,981.60	1,959,360.00	2,000,000.00	11/16/20	05/16/24	1,277	0.35101%	0.35000%	0.35000%
20208		FEDERAL FARM CREDIT BANK (FFCB)	3133EMHL9	1,999,871.96	1,966,500.00	2,000,000.00	12/03/20	11/30/23	1,092	0.31019%	0.31000%	0.31000%
20204		FEDERAL FARM CREDIT BANK (FFCB)	3133EMJCT	4,000,000.00	3,850,240.00	4,000,000.00	12/01/20	12/01/25	1,826	0.56971%	0.56900%	0.56000%
20217		FEDERAL FARM CREDIT BANK (FFCB)	3133EMKT8	4,000,000.00	3,846,120.00	4,000,000.00	12/17/20	12/17/25	1,826	0.54876%	0.54800%	0.50000%
20227		FEDERAL FARM CREDIT BANK (FFCB)	3133EMLR1	4,000,000.00	4,000,000.00	4,000,000.00	12/24/20	12/23/25	1,825	0.50964%	0.50900%	0.50000%
2020-179		FREDDIE MAC (FHLMC)	3134GW4Z6	4,000,000.00	3,847,960.00	4,000,000.00	10/27/20	10/27/25	1,826	0.55076%	0.55000%	0.54000%
2020-141		FREDDIE MAC (FHLMC)	3134GWKL9	2,000,000.00	1,933,500.00	2,000,000.00	08/12/20	08/12/25	1,826	0.60372%	0.60300%	0.60000%
2020-161		FREDDIE MAC (FHLMC)	3134GWPF5	2,000,000.00	1,932,220.00	2,000,000.00	09/23/20	09/23/25	1,826	0.62632%	0.62500%	0.62500%
2020-168		FREDDIE MAC (FHLMC)	3134GXWWS1	2,000,000.00	1,923,260.00	2,000,000.00	09/30/20	09/30/25	1,826	0.50397%	0.50300%	0.50000%
20197		FREDDIE MAC (FHLMC)	3134GXGHS1	4,000,000.00	3,886,120.00	4,000,000.00	11/25/20	11/25/25	1,826	0.51025%	0.51000%	0.60000%
20198		FREDDIE MAC (FHLMC)	3134GXKST1	4,000,000.00	3,889,440.00	4,000,000.00	11/25/20	11/25/25	1,826	0.63125%	0.62500%	0.62500%
20201		FREDDIE MAC (FHLMC)	3134GXDM3	4,000,000.00	3,886,640.00	4,000,000.00	12/01/20	12/01/25	1,826	0.63022%	0.62500%	0.62500%
20218		FREDDIE MAC (FHLMC)	3134GXJH8	4,000,000.00	3,943,920.00	4,000,000.00	12/29/20	12/29/23	1,095	0.22029%	0.22000%	0.22000%
20221		FREDDIE MAC (FHLMC)	3134GXJH4	4,000,000.00	3,926,200.00	4,000,000.00	06/28/24	06/28/24	1,278	0.32122%	0.32000%	0.32000%
20222		FREDDIE MAC (FHLMC)	3134GXJK1	4,000,000.00	3,899,840.00	4,000,000.00	12/30/20	09/30/24	1,370	0.36158%	0.36000%	0.36000%
20228		FANNIE MAE (FNMA)	3135G05X7	1,997,108.84	1,921,600.00	2,000,000.00	08/25/25	08/25/25	1,705	0.38073%	0.37500%	0.37500%
2020-180		FANNIE MAE (FNMA)	3135G06B4	2,000,000.00	1,928,180.00	2,000,000.00	10/22/20	10/22/25	1,826	0.56581%	0.56000%	0.56000%
20212		FANNIE MAE (FNMA)	3135G06K4	2,000,000.00	1,936,940.00	2,000,000.00	12/17/20	12/17/25	1,826	0.65524%	0.65000%	0.65000%
20231		FANNIE MAE (FNMA)	3135G06Q1	6,009,594.74	5,768,700.00	6,000,000.00	12/30/20	12/30/25	1,826	0.54577%	0.64000%	0.64000%
20204		FANNIE MAE (FNMA)	3135GA6J5	2,000,000.00	1,971,660.00	2,000,000.00	12/07/20	12/07/23	1,095	0.32020%	0.32000%	0.32000%
20224		FANNIE MAE (FNMA)	3135GAC25	4,000,000.00	3,927,160.00	4,000,000.00	12/24/20	09/24/24	1,370	0.31115%	0.31000%	0.31000%
2020-185		FANNIE MAE (FNMA)	3135GAC43	4,000,000.00	3,863,760.00	4,000,000.00	10/28/20	07/28/25	1,734	0.50541%	0.50000%	0.50000%
20190		FANNIE MAE (FNMA)	3135GAC68	4,000,000.00	3,872,080.00	4,000,000.00	11/02/20	10/29/25	1,822	0.60522%	0.60000%	0.60000%
2020-137		FANNIE MAE (FNMA)	3135GAC43	4,000,000.00	3,885,480.00	4,000,000.00	08/14/20	08/14/25	1,826	0.65295%	0.65000%	0.65000%
2020-136		FANNIE MAE (FNMA)	3135GAD75	4,000,000.00	3,878,640.00	4,000,000.00	07/30/20	07/29/25	1,825	0.60366%	0.60000%	0.60000%
2020-134		FANNIE MAE (FNMA)	3135GAG31	4,000,000.00	3,886,240.00	4,000,000.00	07/30/20	07/20/25	1,816	0.56277%	0.56000%	0.56000%
2020-140		FANNIE MAE (FNMA)	3135GAG98	2,000,000.00	1,936,120.00	2,000,000.00	08/18/20	08/18/25	1,826	0.50565%	0.50000%	0.50000%
2020-149		FANNIE MAE (FNMA)	3135G4HT1	1,999,709.53	1,929,220.00	2,000,000.00	03/29/17	03/29/22	1,826	2.12304%	2.17000%	2.17000%
2017-022		FANNIE MAE (FNMA)	3135G4MG3	2,000,000.00	2,005,980.00	2,000,000.00	08/21/20	08/21/25	1,826	0.56466%	0.56000%	0.56000%
2020-150		FANNIE MAE (FNMA)	3135G4NT4	2,000,000.00	1,931,980.00	2,000,000.00	08/26/20	08/26/25	1,826	0.60380%	0.60000%	0.60000%
2020-155		FANNIE MAE (FNMA)	3135G4X32	2,000,000.00	1,932,320.00	2,000,000.00	08/26/20	08/26/25	1,826	0.60380%	0.60000%	0.60000%
2020-123		FANNIE MAE (FNMA)	3135G4ZRT	4,000,000.00	3,891,320.00	4,000,000.00	07/21/20	07/21/25	1,826	0.70020%	0.70000%	0.70000%
21050		FEDERAL HOME LOAN BANK (FHLB)	3130AMKB7	4,000,000.00	3,921,920.00	4,000,000.00	05/26/21	05/26/26	1,826	1.05000%	1.05000%	1.05000%
21052		FEDERAL HOME LOAN BANK (FHLB)	3130AMMQ2	3,000,000.00	2,926,620.00	3,000,000.00	06/08/26	06/08/26	1,826	0.91000%	0.91000%	0.91000%
21054		FEDERAL HOME LOAN BANK (FHLB)	3130AMPJ5	2,000,000.00	1,953,360.00	2,000,000.00	06/16/21	06/16/26	1,826	0.95000%	0.95000%	0.95000%
21066		FEDERAL HOME LOAN BANK (FHLB)	3130AMT28	4,000,000.00	3,886,260.00	4,000,000.00	06/30/21	06/30/26	1,826	1.00000%	1.00000%	1.00000%
21082		FEDERAL HOME LOAN BANK (FHLB)	3130ANPE4	4,000,000.00	3,886,260.00	4,000,000.00	08/26/21	08/26/25	1,461	0.70000%	0.70000%	0.70000%
21085		FEDERAL FARM CREDIT BANK (FFCB)	3133EM3T7	3,997,199.80	3,895,400.00	4,000,000.00	09/01/21	09/01/26	1,826	0.88500%	0.87000%	0.87000%
21089		FEDERAL HOME LOAN BANK (FHLB)	3130ANTP5	2,000,000.00	1,963,420.00	2,000,000.00	09/16/21	09/16/24	1,096	0.50000%	0.50000%	0.50000%
21090		FEDERAL HOME LOAN BANK (FHLB)	3130ANRR3	4,000,000.00	3,914,200.00	4,000,000.00	09/17/21	09/17/26	1,826	1.00000%	1.00000%	1.00000%

**SUTTER COUNTY  
INVESTMENT PORTFOLIO  
January 31, 2022**



TREASURY		INSTITUTION/BRANCH	CUSIP	BOOK VALUE	MARKET VALUE	PAR VALUE	INVESTED DATE	MATURES DATE	DAYS INVESTED	CURRENT YIELD	RATE
21112	FEDERAL HOME LOAN BANK (FHLB)	3130APRD9	2,000,000.00	1,973,100.00	2,000,000.00	11/16/21	05/16/25	1,277	1.030000%	1.030000%	
21113	FEDERAL HOME LOAN BANK (FHLB)	3130APOM0	2,000,000.00	1,979,560.00	2,000,000.00	11/18/21	11/18/24	1,096	1.000000%	1.000000%	
21118	FEDERAL FARM CREDIT BANK (FFCB)	3133ENFR6	4,250,000.00	4,216,000.00	4,250,000.00	12/01/21	12/01/25	1,461	1.340000%	1.340000%	
21121	FEDERAL HOME LOAN BANK (FHLB)	3130AQGP4	2,000,000.00	1,988,640.00	2,000,000.00	12/30/21	12/30/26	1,826	1.610000%	1.610000%	
21125	FEDERAL FARM CREDIT BANK (FFCB)	3133ENHC7	4,000,000.00	3,972,440.00	4,000,000.00	12/16/21	12/14/26	1,824	1.600000%	1.599866%	
21127	FEDERAL HOME LOAN BANK (FHLB)	3130APVC6	3,648,190.12	3,617,807.00	3,650,000.00	12/16/21	12/01/26	1,811	1.375000%	1.385433%	
21128	FEDERAL HOME LOAN BANK (FHLB)	3130AQDD2	2,500,000.00	2,475,125.00	2,500,000.00	12/30/21	12/30/26	1,826	1.450000%	1.450000%	
21130	FEDERAL FARM CREDIT BANK (FFCB)	3133ENHV5	4,000,000.00	3,968,640.00	4,000,000.00	12/22/21	06/22/26	1,643	1.390000%	1.390000%	
22002	FEDERAL FARM CREDIT BANK (FFCB)	3133ENUC5	4,000,000.00	3,912,760.00	4,000,000.00	12/22/21	12/22/26	1,826	1.290000%	1.290000%	
22004	FEDERAL FARM CREDIT BANK (FFCB)	3133ENK64	3,978,000.00	3,949,720.00	4,000,000.00	01/12/22	01/11/27	1,825	1.584911%	1.470000%	
22004	FEDERAL FARM CREDIT BANK (FFCB)	3133ENL00	4,000,000.00	3,978,080.00	4,000,000.00	01/26/22	01/26/26	1,461	1.530000%	1.530000%	
22003	FEDERAL HOME LOAN BANK (FHLB)	3130AQCKM4	4,000,000.00	3,996,320.00	4,000,000.00	01/28/22	01/28/27	1,826	1.750000%	1.750000%	
TOTAL AGENCY NOTES			178,375,077.92	174,290,892.00	178,400,000.00						
MEDIUM TERM NOTES			83,328,722.68	81,397,125.95	82,495,000.00						
2019-144	AIR PROD & CHEM (APD)	009158AV8	2,061,041.86	2,083,800.00	2,000,000.00	12/10/19	07/31/24	1,695	3.089899%	3.350000%	
20230	AMERICAN HONDA FINANCE (HNDA)	02665WDL2	4,069,155.23	3,901,640.00	4,000,000.00	12/28/20	07/08/25	1,653	1.193465%	1.200000%	
2020-166/176	AMERICAN HONDA FINANCE (HNDA)	02665WDN8	7,022,433.75	6,795,920.00	7,000,000.00	09/24/20	09/10/25	1,812	1.006822%	1.000000%	
20220	APPLE INC. (AAPL)	037833D74	2,042,605.23	1,962,920.00	2,000,000.00	12/16/20	05/11/25	1,607	1.115855%	1.125000%	
20215	BANK OF AMERICA CORP (BAC)	06048WK41	3,996,852.57	3,712,480.00	4,000,000.00	12/10/20	11/25/25	1,811	0.662866%	0.650000%	
20211	BANK OF AMERICA CORP (BAC)	06048WK58	4,000,000.00	3,896,160.00	4,000,000.00	12/18/23	12/18/23	1,095	0.404343%	0.400000%	
20223	CATERPILLAR FINL SERVICE (CAT)	14912L5X5	2,126,290.05	2,086,500.00	2,000,000.00	12/16/20	11/24/23	1,073	3.439933%	3.750000%	
2020-080	CATERPILLAR FINL SERVICE (CAT)	14912L6C0	2,101,336.40	2,081,800.00	2,000,000.00	05/01/20	06/09/24	1,500	3.039855%	3.300000%	
20229	CATERPILLAR FINL SERVICE (CAT)	14913R2H9	4,030,433.85	3,855,440.00	4,000,000.00	12/28/20	11/13/25	1,781	0.810500%	0.800000%	
20209	JOHN DEERE CAPITAL CORP (DE)	24422EVH9	1,005,328.87	994,260.00	1,000,000.00	12/04/20	07/05/23	943	0.693566%	0.700000%	
21008	JOHN DEERE CAPITAL CORP (DE)	24422EVK2	3,999,804.18	3,837,480.00	4,000,000.00	02/01/21	01/15/26	1,809	0.712711%	0.500000%	
2019-150	BANK OF AMERICA CORP (BAC)	06048WM49	2,000,000.00	1,924,180.00	2,000,000.00	06/15/21	06/15/26	1,826	1.000000%	1.000000%	
20225	WALT DISNEY COMPANY (DIS)	254687FK7	1,989,366.38	2,005,620.00	2,000,000.00	12/10/19	08/30/24	1,725	1.687356%	1.750000%	
2020-096	HONEYWELL INTERNATIONAL (HON)	29736RAN0	2,003,213.25	2,020,900.00	2,000,000.00	12/10/19	12/01/24	1,818	1.906161%	2.000000%	
2020-153	JP MORGAN CHASE & CO (JPM)	438516CB0	2,032,257.69	1,975,180.00	2,000,000.00	06/04/20	06/01/25	1,823	1.324244%	1.350000%	
2020-093	ORACLE CORP (ORCL)	48128GV98	2,000,000.00	1,888,080.00	2,000,000.00	08/28/20	08/28/25	1,826	0.774088%	0.750000%	
2019-123	SIMON PROP GP LP (SPG)	828807CR8	4,129,927.62	4,155,760.00	4,000,000.00	06/01/20	04/01/25	1,765	2.365611%	2.500000%	
2020-079	TOYOTA MOTOR CREDIT CORP	89236TDK8	2,030,959.05	2,031,060.00	2,000,000.00	05/01/20	02/01/24	1,553	3.471233%	3.750000%	
2017-086	TOYOTA MOTOR CREDIT CORP	89236TEA9	2,000,000.00	2,000,680.00	2,000,000.00	08/03/17	06/26/22	1,788	2.147956%	2.250000%	
2019-122	UNITED PARCEL SERVICE (UPS)	91132BT2	4,013,007.36	4,072,880.00	4,000,000.00	11/01/19	09/01/24	1,766	2.090722%	2.200000%	
2017-071	WELLS FARGO & COMPANY (WFC)	9500N2L2	2,000,000.00	2,010,360.00	2,000,000.00	06/27/17	06/27/22	1,826	0.954222%	0.933255%	
2020-074	WELLS FARGO & COMPANY (WFC)	95001D6U9	1,000,000.00	998,410.00	1,000,000.00	04/30/20	04/30/23	1,095	2.138693%	2.150000%	
2020-075	WELLS FARGO & COMPANY (WFC)	95001D6W5	2,000,000.00	1,981,640.00	2,000,000.00	04/30/20	04/30/25	1,826	2.487444%	2.500000%	
21081	BANK OF AMERICA CORP (BAC)	06048WN22	2,000,000.00	1,968,700.00	2,000,000.00	08/26/21	08/26/26	1,826	1.250000%	1.250000%	
21106	JP MORGAN CHASE & CO (JPM)	48128G5U0	2,000,000.00	1,960,120.00	2,000,000.00	10/29/21	10/29/26	1,826	1.480000%	1.480000%	
21115	JP MORGAN CHASE & CO (JPM)	48130UZH1	4,000,000.00	4,000,000.00	4,000,000.00	11/30/21	11/30/26	1,826	1.500000%	1.500000%	
21120	PUBLIC STORAGE (PSA)	74460DAG4	3,486,845.56	3,424,435.95	3,495,000.00	12/03/21	11/09/26	1,802	1.500000%	1.500000%	
21124	TOYOTA MOTOR CREDIT CORP	89236TGL3	4,094,504.38	4,034,200.00	4,000,000.00	12/15/21	10/07/24	1,027	2.000000%	1.150000%	
TOTAL MEDIUM TERM NOTES			83,328,722.68	81,397,125.95	82,495,000.00						
TOTAL POOL INVESTMENTS			360,011,727.84	353,995,945.19	359,202,927.24						
AVERAGE										1.039233%	1.041877%



Transactions  
For the Month ended

January 31, 2022

Treasury Number	CUSIP CONF#	Settlement Date	Broker	Asset	Rate / COUPON	Purchase at Cost	Sale / Call	Maturities	Coupon Received
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**MANAGED FUNDS**

22001	STMT	1/5/2022	CAMP	CAMP INTEREST	0.0500%	390.93			390.93
22005	STMT	1/18/2022	LAIF	LAIF SC INTEREST	0.2300%	32,602.30			
22006	STMT	1/18/2022	LAIF	LAIF CEM INTEREST	0.2300%	2,021.99			
						<u>35,015.22</u>	<u>0.00</u>		<u>390.93</u>

**PURCHASES/SALES/CALLS/MATURITIES**

21132	3133ENHV5	1/4/2022	PIPER	FEDERAL FARM CREDIT BANK	1.3900%	2,000,000.00			
2020-002	3134GUQ94	1/10/2022	CALL	FREDDIE MAC (FHLMC)	1.8000%		4,000,000.00		
22002	3133ENKG4	1/12/2022	CANTOR	FEDERAL FARM CREDIT BANK	1.4700%	3,978,000.00			
22003	3130AQKM4	1/28/2022	CANTOR	FEDERAL HOME LOAN BANK	1.7500%	4,000,000.00			
22004	3133ENLDO	1/26/2022	FHN	FEDERAL FARM CREDIT BANK	1.5300%	4,000,000.00			
						<u>13,978,000.00</u>	<u>4,000,000.00</u>	<u>0.00</u>	<u>0.00</u>

**COUPONS**

20209	24422EVH9	1/5/2022		DEERE JOHN CAP CORP (MTN)	0.7000%				3,500.00
20230	2665WDL2	1/7/2022		AMERICAN HONDA FIN CORP	1.2000%				24,000.00
2020-110	3130AJSF7	1/7/2022		FEDERAL HOME LN BKS	0.6500%				3,250.00
2020-002	3134GUQ94	1/7/2022		FEDERAL HOME LN BKS	1.8000%				36,000.00
21008	24422EVK2	1/18/2022		DEERE JOHN CAP CORP (MTN)	0.7000%				14,000.00
2020-123	3136G4ZR7	1/21/2022		FEDERAL NATL MTG	0.7000%				14,000.00
2020-185	3136G46K4	1/28/2022		FEDERAL NATL MTG	0.5000%				10,000.00
2019-144	09158AV8	1/28/2022		AIR PRODS & CHEMS INC	3.3500%				33,500.00
2020-134	3136G4G31	1/28/2022		FEDERAL NATL MTG	0.6500%				13,000.00
2020-136	3136G4D75	1/31/2022		FEDERAL NATL MTG	0.6000%				12,000.00
									<u>163,250.00</u>
Total coupons from bonds									<u>163,250.00</u>
Total coupons received this period									<u>163,640.93</u>

Total portfolio activity	<u>14,013,015.22</u>	<u>4,000,000.00</u>	<u>0.00</u>
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Reconciliation		
Total Change due to activity		10,013,015.22
Net accretion and amortization of premiums and discounts		
Portfolio balance	December 31, 2021	<u>349,998,712.62</u>
Total Pool Portfolio	January 31, 2022	<u>360,011,727.84</u>