



**QUARTERLY REPORT OF INVESTMENTS**  
**QUARTER ENDING JUNE 30, 2022**

**DESCRIPTION**

This is a summary of the Treasurer's investment operations for the quarter ending June 30, 2022, and a statement of compliance to the currently adopted County Treasurer's Investment Policy.

**SUMMARY**

As of June 30, 2022, the Combined Pool of Investments totals were:

|                                   |    |                  |
|-----------------------------------|----|------------------|
| Cash on Hand/Banks                | \$ | 30,583,417.86    |
| Investments:                      |    |                  |
| Principal Cost                    | \$ | 1,440,275,641.84 |
| Market Value                      | \$ | 1,394,419,000.21 |
| Weighted Average Days to Maturity |    | 507              |

The details of each investment held by the Treasury as of June 30, 2022, can be found on the Treasury Pool Detail Report attached to this summary. The market value information for this report came from U.S. Bank, Broker/Dealer provided estimates, or was derived through market value calculations.

| FOR FINANCIAL STATEMENT REPORTING PURPOSES ONLY   |           |                         |                           |           |                         |
|---|-----------|-------------------------|---------------------------|-----------|-------------------------|
| Amortized Cost  | \$        | 1,434,409,663.26        | Market Value              | \$        | 1,394,419,000.21        |
| Cash on Hand/Banks  | \$        | 30,583,417.86           | Cash on Hand/Banks        | \$        | 30,583,417.86           |
| Accrued Interest  | \$        | 3,324,634.61            | Accrued Interest          | \$        | 3,324,634.61            |
| <b>Total in Treasury</b>  | <b>\$</b> | <b>1,468,317,715.73</b> | <b>Total Market Value</b> | <b>\$</b> | <b>1,428,327,052.68</b> |
| Participating Dollar Factor:  |           | 0.972764298477          |                           |           |                         |
| (Derived by dividing total market value by total amount in Treasury)  |           |                         |                           |           |                         |
| The value of each participating dollar equals the agency's fund balance as of June 30, 2022, (available from the County Auditor-Controller's Office) multiplied by the participating dollar factor. |           |                         |                           |           |                         |
| This equates to approximately a \$2,723.57 decrease per \$100,000.  |           |                         |                           |           |                         |

**SEPARATELY MANAGED FUNDS**

As of June 30, 2022, the moneys being managed by contracted parties were:

|                |    |               |
|----------------|----|---------------|
| Principal Cost | \$ | 15,060,611.39 |
| Market Value   | \$ | 15,270,036.58 |

The details of the funds being managed by contracted parties can be found on the Separately Managed Funds Detail Report attached to this summary.

## STATEMENT OF COMPLIANCE

### LIQUIDITY

The Treasury will be able to meet the expenditures of the County for the next six months due to anticipated revenues, cash flow from operations, and scheduled maturities in anticipation of expenditures. In addition, portions of the portfolio can be liquidated to meet any significant unexpected cash flow needs.

### INVESTMENT

The investment portfolio as of the quarter ending June 30, 2022, was reviewed and found to be in compliance with the current County Treasurer's Investment Policy. The Treasury continues to maintain its conservative and prudent investment objectives, which in order of priority are safety, liquidity, and yield, while maintaining compliance with federal, state, and local laws and regulations.

### REPORT FILING/DISTRIBUTION

In compliance with the California Government Code this report is submitted to:

Board of Supervisors  
County Administrative Officer  
County Treasury Oversight Committee

Respectfully submitted on July 19, 2022

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/S/ JAMES W. HAMILTON, CPA

Auditor, Controller, Treasurer, Tax Collector

**JAMES W. HAMILTON, CPA**  
**SAN LUIS OBISPO COUNTY TREASURER**  
**TREASURY POOL DETAIL REPORT - 6/30/2022 PORTFOLIO**

**AS OF: 7/1/2022 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned**

| Maturity Date             | Broker Code | Instrument | Invest. No. | Principal Cost | Purchase Price | Accrued Interest | Carrying Value | Par            | Market Value   | Market Val (Incls Acc. Int) |
|---------------------------|-------------|------------|-------------|----------------|----------------|------------------|----------------|----------------|----------------|-----------------------------|
| 07/01/2022                | CT          | CT - STF   | 32          | 99,964,049.72  | 99,964,049.72  | 0.00             | 99,964,049.72  | 99,964,049.72  | 99,531,940.67  | 99,531,940.67               |
| CALTRUST                  |             |            |             | 99,964,049.72  | 99,964,049.72  | 0.00             | 99,964,049.72  | 99,964,049.72  | 99,531,940.67  | 99,531,940.67               |
| 09/19/2022                | WF          | FFCB       | 20-0010     | 14,996,550.00  | 14,996,550.00  | 72,250.00        | 15,071,975.39  | 15,000,000.00  | 14,998,950.00  | 15,071,200.00               |
| 03/06/2023                | FHN         | FFCB       | 21-0007     | 15,851,752.80  | 15,852,726.43  | 8,612.86         | 15,866,256.52  | 15,860,000.00  | 15,607,350.20  | 15,615,963.06               |
| 03/13/2023                | WF          | FFCB       | 21-0026     | 20,267,980.00  | 20,306,730.00  | 45,000.00        | 20,128,641.24  | 20,000,000.00  | 19,716,000.00  | 19,761,000.00               |
| 06/21/2023                | ZB          | FFCB       | 22-0021     | 4,428,779.73   | 4,429,138.20   | 1,792.36         | 4,435,235.88   | 4,450,000.00   | 4,386,009.00   | 4,387,801.36                |
| 07/10/2023                | UB          | FFCB       | 21-0028     | 2,003,940.00   | 2,006,190.00   | 2,375.00         | 2,003,959.47   | 2,000,000.00   | 1,945,380.00   | 1,947,755.00                |
| 07/10/2023                | ZB          | FFCB       | 21-0005     | 6,506,200.80   | 6,509,496.45   | 7,719.93         | 6,510,626.91   | 6,501,000.00   | 6,323,457.69   | 6,331,177.62                |
| 07/14/2023                | ZB          | FFCB       | 22-0003     | 14,938,350.00  | 14,944,027.08  | 8,697.92         | 14,970,989.67  | 15,000,000.00  | 14,573,850.00  | 14,582,547.92               |
| 07/24/2023                | UB          | FFCB       | 22-0006     | 5,993,160.00   | 5,993,160.00   | 11,775.00        | 6,007,402.81   | 6,000,000.00   | 5,863,560.00   | 5,875,335.00                |
| 10/12/2023                | UB          | FFCB       | 22-0017     | 24,851,500.00  | 24,864,187.50  | 15,909.72        | 24,911,558.37  | 25,000,000.00  | 24,158,500.00  | 24,174,409.72               |
| 11/27/2023                | ZB          | FFCB       | 21-0017     | 20,000,000.00  | 20,001,527.78  | 4,722.22         | 20,004,722.22  | 20,000,000.00  | 19,250,000.00  | 19,254,722.22               |
| 12/20/2023                | UB          | FFCB       | 22-0020     | 19,991,600.00  | 19,991,600.00  | 4,155.56         | 19,997,976.38  | 20,000,000.00  | 19,321,600.00  | 19,325,755.56               |
| 03/18/2024                | WF          | FFCB       | 21-0032     | 19,976,560.00  | 19,979,726.67  | 17,166.67        | 20,003,529.63  | 20,000,000.00  | 19,157,800.00  | 19,174,966.67               |
| 05/16/2024                | UB          | FFCB       | 22-0030     | 5,856,168.50   | 5,901,983.50   | 13,387.50        | 5,878,480.53   | 5,950,000.00   | 5,821,123.00   | 5,834,510.50                |
| 07/23/2024                | UB          | FFCB       | 22-0005     | 9,380,723.75   | 9,394,936.25   | 18,713.13        | 9,420,753.19   | 9,475,000.00   | 8,992,059.25   | 9,010,772.38                |
| 12/09/2024                | UB          | FFCB       | 22-0019     | 11,475,045.00  | 11,477,102.22  | 6,465.56         | 11,486,024.92  | 11,500,000.00  | 10,940,180.00  | 10,946,645.56               |
| 01/06/2025                | UB          | FFCB       | 22-0025     | 12,723,607.05  | 12,759,644.08  | 70,417.19        | 12,838,483.41  | 13,255,000.00  | 12,652,030.05  | 12,722,447.24               |
| 01/21/2025                | ZB          | FFCB       | 22-0022     | 24,282,100.00  | 24,338,933.33  | 146,666.66       | 24,498,128.98  | 25,000,000.00  | 23,949,250.00  | 24,095,916.66               |
| FEDERAL FARM CREDIT BANKS |             |            |             | 233,524,017.63 | 233,747,659.49 | 455,827.28       | 234,034,745.52 | 234,991,000.00 | 227,657,099.19 | 228,112,926.47              |
| 12/09/2022                | FHN         | FHLB       | 20-0006     | 15,088,800.00  | 15,090,362.50  | 17,187.50        | 15,030,255.89  | 15,000,000.00  | 14,972,250.00  | 14,989,437.50               |
| 02/17/2023                | WF          | FHLB       | 21-0006     | 15,426,150.00  | 15,446,775.00  | 76,770.83        | 15,189,017.86  | 15,000,000.00  | 14,876,400.00  | 14,953,170.83               |
| 09/08/2023                | FHN         | FHLB       | 21-0003     | 14,950,950.00  | 14,952,356.25  | 5,885.42         | 14,986,532.95  | 15,000,000.00  | 14,504,400.00  | 14,510,285.42               |
| 12/08/2023                | ZB          | FHLB       | 21-0011     | 14,937,000.00  | 14,937,625.00  | 1,197.92         | 14,971,587.37  | 15,000,000.00  | 14,389,500.00  | 14,390,697.92               |
| 02/13/2024                | WF          | FHLB       | 22-0016     | 2,418,204.48   | 2,437,944.76   | 22,329.17        | 2,418,426.71   | 2,330,000.00   | 2,312,874.50   | 2,335,203.67                |
| 03/08/2024                | UB          | FHLB       | 22-0024     | 25,371,500.00  | 25,439,208.33  | 255,034.72       | 25,581,954.72  | 25,000,000.00  | 25,108,250.00  | 25,363,284.72               |
| 06/14/2024                | WF          | FHLB       | 21-0015     | 19,635,804.00  | 19,877,304.00  | 24,437.50        | 18,929,835.99  | 18,000,000.00  | 17,935,380.00  | 17,959,817.50               |
| 08/15/2024                | WF          | FHLB       | 21-0039     | 20,718,840.00  | 20,768,006.67  | 113,333.33       | 20,570,937.79  | 20,000,000.00  | 19,369,600.00  | 19,482,933.33               |
| 09/13/2024                | WF          | FHLB       | 21-0012     | 20,641,947.76  | 20,656,048.87  | 15,540.00        | 20,690,659.97  | 20,720,000.00  | 19,510,780.80  | 19,526,320.80               |
| 12/13/2024                | WF          | FHLB       | 22-0007     | 19,903,380.00  | 19,916,713.33  | 7,500.00         | 19,929,225.58  | 20,000,000.00  | 18,929,200.00  | 18,936,700.00               |
| 04/14/2025                | WF          | FHLB       | 21-0040     | 6,394,750.60   | 6,397,148.73   | 6,839.10         | 6,401,662.05   | 6,395,000.00   | 5,961,482.95   | 5,968,322.05                |
| 04/28/2025                | WF          | FHLB       | 22-0002     | 8,256,732.90   | 8,257,506.19   | 9,743.48         | 8,276,526.78   | 8,310,000.00   | 7,774,005.00   | 7,783,748.48                |

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**TREASURY POOL DETAIL REPORT - 6/30/2022 PORTFOLIO**

**AS OF: 7/1/2022 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned**

| Maturity Date                | Broker Code | Instrument      | Invest. No. | Principal Cost | Purchase Price | Accrued Interest | Carrying Value | Par            | Market Value   | Market Val (Incls Acc. Int) |
|------------------------------|-------------|-----------------|-------------|----------------|----------------|------------------|----------------|----------------|----------------|-----------------------------|
| 06/13/2025                   | UB          | FHLB            | 22-0031     | 2,777,747.50   | 2,808,064.34   | 4,296.88         | 2,780,307.15   | 2,750,000.00   | 2,756,765.00   | 2,761,061.88                |
| 09/12/2025                   | UB          | FHLB            | 22-0013     | 16,237,141.20  | 16,307,388.14  | 84,141.94        | 16,269,107.65  | 15,880,000.00  | 15,238,765.60  | 15,322,907.54               |
| 09/12/2025                   | UB          | FHLB            | 22-0004     | 12,360,960.00  | 12,390,710.00  | 63,583.33        | 12,363,059.73  | 12,000,000.00  | 11,515,440.00  | 11,579,023.33               |
| FEDERAL HOME LOAN BANKS      |             |                 |             | 215,119,908.44 | 215,683,162.11 | 707,821.12       | 214,389,098.19 | 211,385,000.00 | 205,155,093.85 | 205,862,914.97              |
| 07/01/2022                   | ST          | LAIF            | 1           | 75,000,000.00  | 75,000,000.00  | 140,432.72       | 75,140,432.72  | 75,000,000.00  | 74,034,406.05  | 74,174,838.77               |
| LOCAL AGENCY INVESTMENT FUND |             |                 |             | 75,000,000.00  | 75,000,000.00  | 140,432.72       | 75,140,432.72  | 75,000,000.00  | 74,034,406.05  | 74,174,838.77               |
| 07/01/2022                   | FSB         | PLCMT DEP - ICS | 37          | 100,000,000.00 | 100,000,000.00 | 0.00             | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00              |
| PLACEMENT SERVICE DEPOSITS   |             |                 |             | 100,000,000.00 | 100,000,000.00 | 0.00             | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00              |
| 07/01/2022                   | PWB         | PIMMA           | 38          | 5,000,000.00   | 5,000,000.00   | 0.00             | 5,000,000.00   | 5,000,000.00   | 5,000,000.00   | 5,000,000.00                |
| 07/01/2022                   | PPB         | PIMMA           | 39          | 25,000,000.00  | 25,000,000.00  | 0.00             | 25,000,000.00  | 25,000,000.00  | 25,000,000.00  | 25,000,000.00               |
| 07/01/2022                   | FSB         | PIMMA           | 36          | 50,000,000.00  | 50,000,000.00  | 0.00             | 50,000,000.00  | 50,000,000.00  | 50,000,000.00  | 50,000,000.00               |
| PIMMA                        |             |                 |             | 80,000,000.00  | 80,000,000.00  | 0.00             | 80,000,000.00  | 80,000,000.00  | 80,000,000.00  | 80,000,000.00               |
| 09/14/2022                   | UB          | SUPRA - IADB    | 21-0008     | 10,292,600.00  | 10,310,100.00  | 52,013.89        | 10,083,634.94  | 10,000,000.00  | 9,992,900.00   | 10,044,913.89               |
| 01/18/2023                   | UB          | SUPRA - IADB    | 21-0016     | 15,721,950.00  | 15,862,575.00  | 169,791.67       | 15,356,791.62  | 15,000,000.00  | 14,988,150.00  | 15,157,941.67               |
| 05/24/2023                   | UB          | SUPRA - IADB    | 21-0004     | 15,108,300.00  | 15,130,591.67  | 7,708.33         | 15,043,661.74  | 15,000,000.00  | 14,677,650.00  | 14,685,358.33               |
| 09/27/2023                   | UB          | SUPRA - IBRD    | 21-0023     | 21,538,800.00  | 21,662,133.33  | 156,666.67       | 20,840,074.89  | 20,000,000.00  | 19,995,200.00  | 20,151,866.67               |
| 11/15/2023                   | WF          | SUPRA - IADB    | 21-0002     | 14,991,405.00  | 14,991,613.33  | 4,791.67         | 15,001,094.41  | 15,000,000.00  | 14,472,000.00  | 14,476,791.67               |
| 01/16/2024                   | WF          | SUPRA - IADB    | 21-0009     | 21,476,600.00  | 21,631,183.33  | 240,625.00       | 20,952,421.90  | 20,000,000.00  | 19,864,400.00  | 20,105,025.00               |
| 02/21/2024                   | WF          | SUPRA - IADB    | 21-0021     | 5,425,300.00   | 5,471,133.33   | 54,166.67        | 5,272,829.92   | 5,000,000.00   | 4,994,350.00   | 5,048,516.67                |
| 03/19/2024                   | UB          | SUPRA - IBRD    | 21-0018     | 15,641,450.46  | 15,722,500.46  | 103,338.75       | 15,244,083.26  | 14,589,000.00  | 14,462,805.15  | 14,566,143.90               |
| 08/28/2024                   | UB          | SUPRA - IBRD    | 21-0019     | 20,866,600.00  | 20,950,766.67  | 101,966.30       | 20,605,462.18  | 20,000,000.00  | 19,360,400.00  | 19,462,366.30               |
| 10/15/2024                   | WF          | SUPRA - IADB    | 21-0010     | 14,971,395.00  | 14,971,395.00  | 10,766.67        | 14,994,058.81  | 15,000,000.00  | 14,055,150.00  | 14,065,916.67               |
| 10/16/2024                   | UB          | SUPRA - IFC     | 21-0013     | 15,583,200.00  | 15,600,387.50  | 42,968.75        | 15,384,732.09  | 15,000,000.00  | 14,435,550.00  | 14,478,518.75               |
| 11/19/2024                   | WF          | SUPRA - IFC     | 21-0014     | 15,000,000.00  | 15,000,000.00  | 7,437.50         | 15,007,437.50  | 15,000,000.00  | 14,015,400.00  | 14,022,837.50               |
| 11/25/2024                   | UB          | SUPRA - IBRD    | 21-0029     | 21,700,000.00  | 21,738,888.89  | 50,000.00        | 21,091,591.06  | 20,000,000.00  | 19,732,200.00  | 19,782,200.00               |
| 03/11/2025                   | WF          | SUPRA - IBRD    | 21-0030     | 25,106,500.00  | 25,110,145.83  | 57,291.67        | 25,129,365.94  | 25,000,000.00  | 23,489,000.00  | 23,546,291.67               |
| 04/03/2025                   | UB          | SUPRA - IADB    | 21-0033     | 7,562,175.00   | 7,563,086.46   | 16,041.67        | 7,559,043.20   | 7,500,000.00   | 7,052,250.00   | 7,068,291.67                |
| 04/03/2025                   | UB          | SUPRA - IADB    | 21-0036     | 10,092,300.00  | 10,093,758.33  | 21,388.89        | 10,085,269.38  | 10,000,000.00  | 9,403,000.00   | 9,424,388.89                |
| 04/03/2025                   | UB          | SUPRA - IADB    | 21-0038     | 3,482,438.61   | 3,482,941.88   | 7,381.31         | 3,480,139.85   | 3,451,000.00   | 3,244,975.30   | 3,252,356.61                |
| SUPRANATIONALS               |             |                 |             | 254,561,014.07 | 255,293,201.01 | 1,104,345.41     | 251,131,692.69 | 245,540,000.00 | 238,235,380.45 | 239,339,725.86              |
| 07/28/2022                   | ZB          | T-BILL          | 22-0026     | 14,965,893.75  | 14,965,893.75  | 0.00             | 14,991,393.75  | 15,000,000.00  | 14,987,850.00  | 14,987,850.00               |
| TREASURY BILL                |             |                 |             | 14,965,893.75  | 14,965,893.75  | 0.00             | 14,991,393.75  | 15,000,000.00  | 14,987,850.00  | 14,987,850.00               |

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| Maturity Date                   | Broker Code | Instrument | Invest. No. | Principal Cost          | Purchase Price          | Accrued Interest    | Carrying Value          | Par                     | Market Value            | Market Val (Incls Acc. Int) |
|---------------------------------|-------------|------------|-------------|-------------------------|-------------------------|---------------------|-------------------------|-------------------------|-------------------------|-----------------------------|
| 07/15/2022                      | ZB          | T-NOTE     | 20-0005     | 15,033,984.38           | 15,140,268.35           | 121,098.07          | 15,121,600.50           | 15,000,000.00           | 15,003,150.00           | 15,124,248.07               |
| 08/15/2022                      | WF          | T-NOTE     | 20-0008     | 14,932,437.90           | 15,005,196.05           | 84,530.38           | 15,081,418.51           | 15,000,000.00           | 15,000,900.00           | 15,085,430.38               |
| 10/15/2022                      | UB          | T-NOTE     | 20-0009     | 19,829,687.50           | 19,874,018.10           | 57,855.19           | 20,040,446.21           | 20,000,000.00           | 19,959,400.00           | 20,017,255.19               |
| 11/30/2022                      | UB          | T-NOTE     | 20-0001     | 12,138,750.00           | 12,243,668.03           | 20,327.87           | 12,039,175.04           | 12,000,000.00           | 11,981,280.00           | 12,001,607.87               |
| 04/15/2023                      | ZB          | T-NOTE     | 21-0024     | 15,043,945.31           | 15,050,126.63           | 7,889.34            | 15,022,744.09           | 15,000,000.00           | 14,698,200.00           | 14,706,089.34               |
| 06/15/2023                      | ZB          | T-NOTE     | 21-0025     | 15,042,187.50           | 15,060,835.04           | 1,639.34            | 15,017,765.76           | 15,000,000.00           | 14,618,550.00           | 14,620,189.34               |
| 08/15/2023                      | ZB          | T-NOTE     | 21-0020     | 14,978,906.25           | 14,984,765.63           | 7,044.20            | 14,998,219.27           | 15,000,000.00           | 14,526,600.00           | 14,533,644.20               |
| 10/15/2023                      | ZB          | T-NOTE     | 21-0022     | 14,969,531.25           | 14,972,415.87           | 3,944.67            | 14,990,132.57           | 15,000,000.00           | 14,460,900.00           | 14,464,844.67               |
| 02/15/2024                      | UB          | T-NOTE     | 22-0014     | 19,753,125.00           | 19,761,277.17           | 9,392.26            | 19,824,702.40           | 20,000,000.00           | 19,108,600.00           | 19,117,992.26               |
| 04/30/2024                      | ZB          | T-NOTE     | 21-0031     | 10,507,812.50           | 10,586,265.54           | 33,695.65           | 10,333,014.22           | 10,000,000.00           | 9,825,400.00            | 9,859,095.65                |
| 05/15/2024                      | UB          | T-NOTE     | 22-0011     | 14,790,234.38           | 14,792,720.57           | 4,789.40            | 14,843,213.18           | 15,000,000.00           | 14,256,450.00           | 14,261,239.40               |
| 07/31/2024                      | UB          | T-NOTE     | 21-0037     | 15,852,539.06           | 15,911,534.23           | 132,959.25          | 15,669,142.91           | 15,000,000.00           | 14,737,500.00           | 14,870,459.25               |
| 11/15/2024                      | UB          | T-NOTE     | 22-0018     | 7,952,500.00            | 7,957,638.12            | 7,663.04            | 7,968,949.43            | 8,000,000.00            | 7,585,600.00            | 7,593,263.04                |
| 01/31/2025                      | WF          | T-NOTE     | 21-0034     | 15,458,203.13           | 15,495,806.72           | 86,032.46           | 15,396,428.14           | 15,000,000.00           | 14,386,500.00           | 14,472,532.46               |
| 02/28/2025                      | UB          | T-NOTE     | 21-0035     | 15,308,789.06           | 15,326,214.33           | 56,402.85           | 15,267,542.53           | 15,000,000.00           | 14,277,000.00           | 14,333,402.85               |
| 05/31/2025                      | UB          | T-NOTE     | 22-0009     | 19,434,375.00           | 19,435,473.90           | 4,234.97            | 19,529,911.65           | 20,000,000.00           | 18,455,400.00           | 18,459,634.97               |
| 07/31/2025                      | UB          | T-NOTE     | 22-0008     | 9,708,593.75            | 9,717,085.60            | 10,428.18           | 9,764,826.81            | 10,000,000.00           | 9,181,600.00            | 9,192,028.18                |
| 07/31/2025                      | UB          | T-NOTE     | 22-0027     | 18,415,625.00           | 18,425,431.63           | 20,856.35           | 18,541,580.85           | 20,000,000.00           | 18,363,200.00           | 18,384,056.35               |
| 08/15/2025                      | ZB          | T-NOTE     | 22-0029     | 9,743,359.38            | 9,778,718.50            | 75,138.13           | 9,833,730.92            | 10,000,000.00           | 9,687,900.00            | 9,763,038.13                |
| 08/31/2025                      | ZB          | T-NOTE     | 22-0010     | 14,503,125.00           | 14,513,484.12           | 12,533.97           | 14,590,135.45           | 15,000,000.00           | 13,734,450.00           | 13,746,983.97               |
| 10/31/2025                      | ZB          | T-NOTE     | 22-0012     | 24,138,671.88           | 24,145,577.96           | 10,529.89           | 24,272,248.64           | 25,000,000.00           | 22,781,250.00           | 22,791,779.89               |
| 11/30/2025                      | UB          | T-NOTE     | 22-0015     | 19,421,875.00           | 19,424,759.62           | 6,352.46            | 19,507,734.63           | 20,000,000.00           | 18,267,200.00           | 18,273,552.46               |
| 01/31/2026                      | UB          | T-NOTE     | 22-0028     | 10,976,250.00           | 10,985,324.59           | 18,770.72           | 11,052,551.34           | 12,000,000.00           | 10,911,600.00           | 10,930,370.72               |
| 02/15/2026                      | UB          | T-NOTE     | 22-0023     | 19,206,250.00           | 19,252,935.08           | 122,099.44          | 19,375,670.23           | 20,000,000.00           | 19,008,600.00           | 19,130,699.44               |
| TREASURY NOTE                   |             |            |             | 367,140,758.23          | 367,841,541.38          | 916,208.08          | 368,082,885.28          | 372,000,000.00          | 354,817,230.00          | 355,733,438.08              |
| <b>TOTALS</b>                   |             |            |             | <b>1,440,275,641.84</b> | <b>1,442,495,507.46</b> | <b>3,324,634.61</b> | <b>1,437,734,297.87</b> | <b>1,433,880,049.72</b> | <b>1,394,419,000.21</b> | <b>1,397,743,634.82</b>     |
| <b>QUARTERLY SUMMARY TOTALS</b> |             |            |             | <b>1,440,275,641.84</b> |                         |                     |                         |                         | <b>1,394,419,000.21</b> |                             |

**JAMES W. HAMILTON, CPA**

**SAN LUIS OBISPO COUNTY TREASURER**

**TREASURY POOL DETAIL REPORT - 6/30/2022 PORTFOLIO**

**AS OF: 7/1/2022 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned**

**TREASURY POOL DETAIL REPORT DEFINITIONS/CODES**

| <b>Code</b> | <b>Broker/Bank/Issuer - The name of the broker or bank from which the instrument was purchased or issued.</b> |
|-------------|---|
| CT          | CalTrust  |
| FHN         | FHN Financial   Capital Markets   |
| FSB         | Five Star Bank  |
| IBRD        | International Bank of Reconstruction and Development (World Bank)   |
| IADB        | Inter-American Development Bank   |
| IFC         | International Finance Corporation   |
| PPB         | Pacific Premier Bank  |
| PWB         | Pacific Western Bank  |
| ST          | State of California   |
| UB          | MUFG Union Bank, N.A.   |
| WF          | Wells Fargo Institutional Sec., LLC   |
| ZB          | Zions First National Bank   |

| <b>Code</b>   | <b>Instrument - Type of investment purchased from a broker.</b>   |
|---------------|---|
| CT-STF        | CalTrust Short-Term Fund  |
| FFCB          | Federal Farm Credit Bank  |
| FHLB          | Federal Home Loan Bank  |
| LAIF          | Local Agency Investment Fund  |
| PIMMA         | Public Investment Money Market Account (interest bearing deposit account secured by collateral per CGC section 53651 et. Seq) |
| T-BILL        | Treasury Bill   |
| T-NOTE        | Treasury Note   |
| SUPRA         | Supranational   |
| PLCMT DEP-ICS | Placement Service Deposits - Insured Cash Sweep (FDIC insured)  |

Principal Cost - The amount invested in an instrument excluding any purchased accrued interest.

Purchase Price - The amount paid for an instrument which includes the principal cost and any purchased accrued interest.

Carrying Value - The principal cost of an instrument amortized through quarter end including any accrued interest.

Par - The full value of an instrument.

Market Value - Current market value price of an investment priced as of the last day of the quarter.

Market Value (incl. acc. int.) - Current market value price of an investment plus any accrued interest.

**JAMES W. HAMILTON, CPA**  
**SAN LUIS OBISPO COUNTY AUDITOR-CONTROLLER-TREASURER-TAX COLLECTOR**  
**SEPARATELY MANAGED FUNDS DETAIL REPORT**  
**AS OF: 6/30/2022**

|   |   | Principal Cost | Market Value  |
|---|---|----------------|---------------|
| Trustee Name:   | The Bank of New York Mellon Trust Co., N.A. |                |               |
| Accounts:   | Service Account                             | 0.00           | 0.00          |
|   | Principal Account                           | 0.00           | 0.00          |
|   | Interest Account                            | 3.00           | 3.00          |
|   | Series A, B, C Bond Fund                    | 6,161.91       | 6,161.91      |
| Money held in conjunction with: SLO 03 Series A,B,C Pension Trust Obligation Bond                       |   |                |               |
|   |   | 6,164.91       | 6,164.91      |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | Revenue Fund                                | 980.90         | 980.90        |
|   | Interest Account                            | 1.37           | 1.37          |
|   | Principal Account                           | 1.96           | 1.96          |
|   | Reserve Fund                                | 0.00           | 0.00          |
|   | Debt Service Fund                           | 458.71         | 458.71        |
| Money held in conjunction with: SLO County Revenue Bonds 2011 Series A-Lopez Dam Imp Refunding          |   |                |               |
|   |   | 1,442.94       | 1,442.94      |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | Lease Payment Fund                          | 2.71           | 2.71          |
|   | Reserve Fund                                | 0.00           | 0.00          |
| Money held in conjunction with: SLO County COP 07 Series A (Paso Robles Courthouse Project)             |   |                |               |
|   |   | 2.71           | 2.71          |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | Revenue Fund                                | 6.99           | 6.99          |
|   | Interest Account                            | 470.99         | 470.99        |
|   | Principal Account                           | 0.00           | 0.00          |
|   | Reserve Fund                                | 1,803,716.59   | 1,803,716.59  |
| Money held in conjunction with: SLO County Financing Authority Lease Revenue Refunding Bonds 2012 Ser A |   |                |               |
|   |   | 1,804,194.57   | 1,804,194.57  |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | 07 Series A & B Revenue Fund                | 22.39          | 22.39         |
|   | 07 Series A & B Interest Account            | 543,298.25     | 543,298.25    |
|   | 07 Series A & B Principal Account           | 0.00           | 0.00          |
|   | 07 Series A & B Redemption Fund             | 0.00           | 0.00          |
|   | 07 Series A Reserve Fund                    | 9,173,216.23   | 9,382,641.42  |
|   | 07 Series A Project Fund                    | 0.01           | 0.01          |
|   | 07 Series A Rebate Fund                     | 148,208.64     | 148,208.64    |
|   | 07 Series B Reserve Fund                    | 0.00           | 0.00          |
| Money held in conjunction with: SLO Cnty Rev Bond Ser A & B (Nacimiento Water Project)                  |   |                |               |
|   |   | 9,864,745.52   | 10,074,170.71 |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | Base Rental Fund                            | 50.21          | 50.21         |
|   | Interest Account                            | 0.00           | 0.00          |
|   | Principal Account                           | 0.00           | 0.00          |
|   | Construction Fund                           | 3,383,997.88   | 3,383,997.88  |
| Money held in conjunction with: SLO County Financing Authority Lease Revenue Bonds 2020 Ser A           |   |                |               |
|   |   | 3,384,048.09   | 3,384,048.09  |
| Trustee Name:   | U.S. Bank Trust, N.A.                       |                |               |
| Accounts:   | Base Rental Fund                            | 12.65          | 12.65         |
|   | Interest Account                            | 0.00           | 0.00          |
|   | Principal Account                           | 0.00           | 0.00          |
|   | Cost of Issuance Fund                       | 0.00           | 0.00          |
| Money held in conjunction with: SLO County Financing Authority Lease Revenue Refunding Bonds 2020 Ser B |   |                |               |
|   |   | 12.65          | 12.65         |
|   |   | 15,060,611.39  | 15,270,036.58 |

**NOTE: This report has been produced from information provided by the Trustees identified above.**