



**Kitsap County Inv Pool
Portfolio Management
Portfolio Summary
December 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM
Federal Agency Coupon Securities	241,500,000.00	231,579,515.00	237,826,410.85	25.70	1,053	604	1.835
Treasury Coupon Securities	375,000,000.00	356,535,050.00	374,532,394.61	40.47	1,060	625	1.125
Federal Agency Callables	120,225,000.00	112,495,030.25	117,446,057.27	12.69	1,166	746	1.839
Federal Agency FRN	20,000,000.00	20,000,200.00	20,000,000.00	2.16	846	51	1.128
LGIP	165,614,884.44	165,614,884.44	165,614,884.44	17.90	1	1	1.540
Federal Agency Variable Rate Notes	10,000,000.00	10,010,300.00	10,000,000.00	1.08	1,095	159	0.000
Investments	932,339,884.44	896,234,979.69	925,419,747.17	100.00%	878	506	1.460

Cash, Pending Redemptions and Accrued Interest

Accrued Interest at Purchase		109,627.59	109,627.59				
Ending Accrued Interest		2,188,806.80	2,188,806.80				
Pending Redemptions	20,000,000.00	20,000,000.00	20,000,000.00				
Subtotal		22,298,434.39	22,298,434.39				
Total Cash, Pending Redemptions and Investments Value	952,339,884.44	918,533,414.08	947,718,181.56		878	506	1.460

Total Earnings	December 31 Month Ending
Current Year	1,651,583.71
Average Daily Balance	959,991,755.96
Effective Rate of Return	2.03%

Meredith Green, Treasurer

Reporting period 12/01/2022-12/31/2022

Run Date: 01/06/2023 - 13:27

No fiscal year history available

Portfolio KCIP
AP
IE (PRF_PM1) 7.3.11
Report Ver. 7.3.11

**Kitsap County Inv Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Federal Agency Coupon Securities												
3133EMBS0	10148	Federal Farm Credit Bank		10/02/2020	10,000,000.00	9,649,700.00	9,996,060.46	0.200	1,095	274	0.253	10/02/2023
3133EMNG3	10157	Federal Farm Credit Bank		01/19/2021	10,000,000.00	9,532,700.00	9,998,005.00	0.230	1,095	383	0.249	01/19/2024
3133EMQL9	10158	Federal Farm Credit Bank		02/12/2021	10,000,000.00	9,484,500.00	9,998,737.59	0.200	1,095	407	0.211	02/12/2024
3133EMWK4	10168	Federal Farm Credit Bank		05/07/2021	10,000,000.00	9,981,900.00	9,999,975.05	0.140	622	18	0.145	01/19/2023
3133ENEJ5	10197	Federal Farm Credit Bank		11/18/2021	10,000,000.00	9,358,700.00	9,992,791.20	0.875	1,096	687	0.914	11/18/2024
3133ENGF1	10198	Federal Farm Credit Bank		12/03/2021	10,000,000.00	9,609,200.00	9,993,335.65	0.500	728	334	0.573	12/01/2023
3133ENPY0	10203	Federal Farm Credit Bank		03/09/2022	5,000,000.00	4,722,200.00	4,993,465.29	1.750	1,084	786	1.813	02/25/2025
3133ENWCO	10207	Federal Farm Credit Bank		05/06/2022	5,000,000.00	4,863,950.00	4,992,336.40	2.625	728	488	2.743	05/03/2024
3133ENXE5	10213	Federal Farm Credit Bank		05/23/2022	5,000,000.00	4,808,550.00	4,990,342.41	2.850	1,096	873	2.935	05/23/2025
3133ENZS2	10217	Federal Farm Credit Bank		06/28/2022	5,000,000.00	4,892,950.00	4,997,613.33	3.100	731	544	3.133	06/28/2024
3133ENB74	10220	Federal Farm Credit Bank		07/21/2022	5,000,000.00	4,860,250.00	4,994,207.41	3.150	1,096	932	3.198	07/21/2025
3133ENC73	10225	Federal Farm Credit Bank		07/26/2022	5,000,000.00	4,890,900.00	4,996,233.33	3.250	731	572	3.300	07/26/2024
3133ENJ35	10236	Federal Farm Credit Bank		08/25/2022	5,000,000.00	4,866,650.00	4,995,437.00	3.320	1,280	1,151	3.351	02/25/2026
3133ENH45	10237	Federal Farm Credit Bank		08/25/2022	5,000,000.00	4,816,700.00	4,953,830.58	3.125	1,460	1,331	3.398	08/24/2026
3133ENJ84	10239	Federal Farm Credit Bank		08/26/2022	5,000,000.00	4,896,050.00	4,993,099.65	3.375	731	603	3.462	08/26/2024
3133ENL40	10241	Federal Farm Credit Bank		09/13/2022	5,000,000.00	4,907,850.00	4,992,331.85	3.500	731	621	3.594	09/13/2024
3133ENP95	10243	Federal Farm Credit Bank		09/30/2022	5,000,000.00	4,990,750.00	4,967,582.78	4.250	1,096	1,003	4.505	09/30/2025
3133ELQ49	10244	Federal Farm Credit Bank		10/14/2022	5,000,000.00	4,515,600.00	4,544,766.11	0.700	990	911	4.621	06/30/2025
3133EN3S7	10252	Federal Farm Credit Bank		12/07/2022	5,000,000.00	4,927,300.00	4,977,208.00	3.750	1,826	1,801	3.852	12/07/2027
313383YJ4	10223	Federal Home Loan Bank		07/20/2022	5,000,000.00	4,949,650.00	5,005,751.23	3.375	415	250	3.201	09/08/2023
3130ALED2	10234	Federal Home Loan Bank		08/22/2022	5,000,000.00	4,356,550.00	4,544,073.51	1.020	1,647	1,515	3.411	02/24/2027
3130AQF65	10247	Federal Home Loan Bank		11/08/2022	5,000,000.00	4,475,850.00	4,404,886.65	1.250	1,504	1,450	4.571	12/21/2026
3130AQUT8	10249	Federal Home Loan Bank		11/17/2022	5,000,000.00	4,547,650.00	4,571,925.16	2.010	1,553	1,508	4.301	02/17/2027
3130ATUC9	10254	Federal Home Loan Bank		12/07/2022	10,000,000.00	10,047,900.00	10,081,653.88	4.500	1,101	1,076	4.199	12/12/2025
3137EAES4	10136	Federal Home Loan Mtg Corp		06/26/2020	10,000,000.00	9,793,600.00	9,995,268.52	0.250	1,095	176	0.348	06/26/2023
3137EAEW5	10145	Federal Home Loan Mtg Corp		09/04/2020	6,500,000.00	6,304,415.00	6,499,511.24	0.250	1,099	250	0.261	09/08/2023
3137EAEY1	10150	Federal Home Loan Mtg Corp		10/16/2020	10,000,000.00	9,644,900.00	9,990,156.94	0.125	1,095	288	0.250	10/16/2023
3137EAEZ8	10152	Federal Home Loan Mtg Corp		11/05/2020	15,000,000.00	14,430,750.00	14,996,191.03	0.250	1,096	309	0.280	11/06/2023
3137EAFA2	10156	Federal Home Loan Mtg Corp		12/04/2020	10,000,000.00	9,585,400.00	9,996,947.50	0.250	1,095	337	0.283	12/04/2023
3137EAEX3	10245	Federal Home Loan Mtg Corp		10/21/2022	10,000,000.00	8,998,800.00	8,928,746.75	0.375	1,068	996	4.618	09/23/2025
3135G05G4	10153	Federal National Mtg Assn		11/10/2020	10,000,000.00	9,765,500.00	9,998,680.94	0.250	972	190	0.275	07/10/2023
3135G06H1	10155	Federal National Mtg Assn		11/25/2020	10,000,000.00	9,605,900.00	9,996,565.25	0.250	1,097	330	0.288	11/27/2023
3135G06G3	10246	Federal National Mtg Assn		11/04/2022	5,000,000.00	4,496,250.00	4,448,693.16	0.500	1,099	1,041	4.694	11/07/2025
Subtotal and Average			234,864,244.92		241,500,000.00	231,579,515.00	237,826,410.85		1,053	604	1.835	
Treasury Coupon Securities												
91282CBM2	10160	U.S. Treasury		03/04/2021	10,000,000.00	9,501,200.00	9,982,171.85	0.125	1,078	410	0.285	02/15/2024
912828YE4	10161	U.S. Treasury		03/10/2021	10,000,000.00	9,466,800.00	10,127,165.35	1.250	1,270	608	0.478	08/31/2024

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Treasury Coupon Securities												
91282CBR1	10162	U.S. Treasury		03/16/2021	10,000,000.00	9,480,100.00	9,989,350.74	0.250	1,095	439	0.339	03/15/2024
912828YV6	10163	U.S. Treasury		04/14/2021	15,000,000.00	14,193,750.00	15,276,135.64	1.500	1,326	699	0.527	11/30/2024
912828R69	10164	U.S. Treasury		04/22/2021	10,000,000.00	9,882,400.00	10,059,889.06	1.625	769	150	0.165	05/31/2023
91282CAF8	10165	U.S. Treasury		04/22/2021	10,000,000.00	9,723,100.00	9,996,238.91	0.125	845	226	0.186	08/15/2023
912828ZW3	10169	U.S. Treasury		05/25/2021	10,000,000.00	9,059,000.00	9,912,996.31	0.250	1,497	911	0.604	06/30/2025
91282CCC3	10170	U.S. Treasury		06/08/2021	10,000,000.00	9,412,100.00	9,991,619.05	0.250	1,072	500	0.312	05/15/2024
912828Z52	10171	U.S. Treasury		06/14/2021	10,000,000.00	9,398,400.00	10,192,875.44	1.375	1,327	761	0.440	01/31/2025
912828YY0	10172	U.S. Treasury		06/16/2021	10,000,000.00	9,492,200.00	10,255,626.93	1.750	1,294	730	0.458	12/31/2024
91282CCG4	10173	U.S. Treasury		06/17/2021	10,000,000.00	9,385,200.00	9,978,006.46	0.250	1,094	531	0.402	06/15/2024
91282CCG4	10175	U.S. Treasury		06/25/2021	10,000,000.00	9,385,200.00	9,968,294.63	0.250	1,086	531	0.470	06/15/2024
91282CCL3	10177	U.S. Treasury		08/11/2021	10,000,000.00	9,367,600.00	9,988,315.24	0.375	1,069	561	0.452	07/15/2024
91282CCT6	10179	U.S. Treasury		08/26/2021	10,000,000.00	9,342,200.00	9,988,064.52	0.375	1,085	592	0.449	08/15/2024
91282CCX7	10180	U.S. Treasury		09/15/2021	10,000,000.00	9,319,900.00	9,988,009.67	0.375	1,096	623	0.446	09/15/2024
91282CAK7	10181	U.S. Treasury		09/15/2021	10,000,000.00	9,686,300.00	9,994,224.10	0.125	730	257	0.207	09/15/2023
912828ZT0	10182	U.S. Treasury		09/17/2021	10,000,000.00	9,078,100.00	9,912,812.28	0.250	1,352	881	0.616	05/31/2025
912828ZF0	10183	U.S. Treasury		09/23/2021	10,000,000.00	9,184,400.00	9,978,313.48	0.500	1,285	820	0.598	03/31/2025
91282CCX7	10184	U.S. Treasury		09/24/2021	10,000,000.00	9,319,900.00	9,977,164.07	0.375	1,087	623	0.510	09/15/2024
912828ZC7	10186	U.S. Treasury		10/13/2021	10,000,000.00	9,334,800.00	10,086,416.76	1.125	1,234	789	0.720	02/28/2025
91282CCN9	10188	U.S. Treasury		10/21/2021	10,000,000.00	9,736,700.00	9,986,644.61	0.125	648	211	0.357	07/31/2023
91282CBU4	10189	U.S. Treasury		10/22/2021	10,000,000.00	9,897,600.00	9,995,761.90	0.125	525	89	0.299	03/31/2023
91282CCC3	10190	U.S. Treasury		10/22/2021	10,000,000.00	9,412,100.00	9,944,911.86	0.250	936	500	0.656	05/15/2024
91282CDB4	10191	U.S. Treasury		10/27/2021	10,000,000.00	9,338,700.00	9,974,115.69	0.625	1,084	653	0.772	10/15/2024
91282CCL3	10192	U.S. Treasury		11/04/2021	10,000,000.00	9,367,600.00	9,950,114.33	0.375	984	561	0.703	07/15/2024
91282CCD1	10193	U.S. Treasury		11/04/2021	10,000,000.00	9,821,500.00	9,990,183.25	0.125	573	150	0.365	05/31/2023
91282CDH1	10195	U.S. Treasury		11/15/2021	10,000,000.00	9,333,600.00	9,988,298.36	0.750	1,096	684	0.813	11/15/2024
91282CDV0	10201	U.S. Treasury		02/23/2022	10,000,000.00	9,594,900.00	9,928,198.49	0.875	707	395	1.551	01/31/2024
912828W71	10204	U.S. Treasury		03/21/2022	10,000,000.00	9,687,500.00	10,016,550.17	2.125	741	455	1.989	03/31/2024
91282CBG5	10205	U.S. Treasury		04/11/2022	5,000,000.00	4,984,950.00	4,993,783.10	0.125	295	30	1.657	01/31/2023
9128283V0	10206	U.S. Treasury		04/20/2022	5,000,000.00	4,810,150.00	4,969,308.86	2.500	1,017	761	2.808	01/31/2025
912828YY0	10209	U.S. Treasury		05/12/2022	5,000,000.00	4,746,100.00	4,893,953.82	1.750	964	730	2.860	12/31/2024
91282CEQ0	10210	U.S. Treasury		05/16/2022	5,000,000.00	4,821,500.00	4,983,028.33	2.750	1,095	865	2.901	05/15/2025
91282CEU1	10216	U.S. Treasury		06/15/2022	10,000,000.00	9,665,200.00	9,926,551.09	2.875	1,096	896	3.191	06/15/2025
91282CEY3	10221	U.S. Treasury		07/15/2022	10,000,000.00	9,685,900.00	9,941,913.78	3.000	1,096	926	3.242	07/15/2025
912828A7	10227	U.S. Treasury		08/08/2022	5,000,000.00	4,557,400.00	4,733,002.50	1.500	1,468	1,322	3.080	08/15/2026
91282CFE6	10229	U.S. Treasury		08/15/2022	10,000,000.00	9,708,600.00	9,986,361.56	3.125	1,096	957	3.180	08/15/2025
912828X88	10230	U.S. Treasury		08/18/2022	5,000,000.00	4,661,550.00	4,855,306.27	2.375	1,731	1,595	3.092	05/15/2027
91282CFB2	10235	U.S. Treasury		08/22/2022	5,000,000.00	4,730,650.00	4,924,333.08	2.750	1,804	1,672	3.109	07/31/2027
91282CFK2	10242	U.S. Treasury		09/23/2022	5,000,000.00	4,900,000.00	4,922,315.89	3.500	1,088	988	4.116	09/15/2025

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Treasury Coupon Securities												
91282CFW6	10248	U.S. Treasury		11/15/2022	10,000,000.00	10,060,200.00	9,984,067.18	4.500	1,096	1,049	4.560	11/15/2025
Subtotal and Average			393,880,162.98		375,000,000.00	356,535,050.00	374,532,394.61		1,060	625	1.125	
Federal Agency Callables												
3133EMYN6	10167	Federal Farm Credit Bank		05/06/2021	10,000,000.00	9,132,900.00	10,000,000.00	0.710	1,461	856	0.710	05/06/2025
3133EMLP5	10176	Federal Farm Credit Bank		07/14/2021	4,000,000.00	3,668,760.00	3,980,461.66	0.320	1,258	722	0.570	12/23/2024
3133EM5U2	10185	Federal Farm Credit Bank		10/01/2021	10,000,000.00	9,901,200.00	9,997,584.91	0.090	536	79	0.199	03/21/2023
3133EM5V0	10187	Federal Farm Credit Bank		10/14/2021	10,000,000.00	9,139,100.00	9,952,465.64	0.560	1,254	810	0.777	03/21/2025
3133EL3H5	10214	Federal Farm Credit Bank		06/02/2022	5,000,000.00	4,521,000.00	4,696,343.39	0.570	1,167	954	3.025	08/12/2025
3133ENZY9	10219	Federal Farm Credit Bank		07/12/2022	5,000,000.00	4,828,550.00	5,000,000.00	3.960	1,826	1,653	3.960	07/12/2027
3130AQYJ6	10202	Federal Home Loan Bank		02/28/2022	5,000,000.00	4,722,750.00	5,000,000.00	2.050	1,095	788	2.050	02/27/2025
3130AQLR9	10208	Federal Home Loan Bank		05/06/2022	5,000,000.00	4,672,050.00	4,842,765.00	1.500	1,019	779	3.050	02/18/2025
3130AQLMR1	10212	Federal Home Loan Bank		05/18/2022	5,000,000.00	4,655,150.00	4,833,516.51	1.250	985	757	2.932	01/27/2025
3130ASLE7	10218	Federal Home Loan Bank		06/30/2022	5,000,000.00	4,942,500.00	5,000,000.00	3.200	456	271	3.203	09/29/2023
3130APXT7	10240	Federal Home Loan Bank		09/07/2022	5,000,000.00	4,506,600.00	4,610,438.10	1.600	1,562	1,446	3.747	12/17/2026
3130ASXA2	10250	Federal Home Loan Bank		11/18/2022	3,000,000.00	2,941,080.00	2,941,113.89	4.000	1,195	1,151	4.678	02/25/2026
3130AKGG5	10255	Federal Home Loan Bank		12/15/2022	3,225,000.00	2,947,940.25	2,967,054.72	0.300	1,075	1,058	4.209	11/24/2025
3134GWSK3	10146	Federal Home Loan Mtg Corp		09/17/2020	5,000,000.00	4,743,050.00	5,000,000.00	0.400	1,257	421	0.400	02/26/2024
3134GWXB7	10147	Federal Home Loan Mtg Corp		10/01/2020	10,000,000.00	9,564,200.00	9,998,927.23	0.300	1,184	362	0.311	12/29/2023
3134GW5R3	10194	Federal Home Loan Mtg Corp		11/08/2021	5,000,000.00	4,485,900.00	4,954,496.85	0.650	1,449	1,030	0.980	10/27/2025
3134GWZG4	10215	Federal Home Loan Mtg Corp		06/13/2022	5,000,000.00	4,491,450.00	4,630,381.65	0.600	1,225	1,023	3.414	10/20/2025
3135G05R0	10143	Federal National Mtg Assn		08/12/2020	10,000,000.00	9,741,900.00	9,996,729.22	0.300	1,093	221	0.354	08/10/2023
3136G4N74	10233	Federal National Mtg Assn		08/18/2022	5,000,000.00	4,516,300.00	4,641,885.96	0.560	1,099	963	3.543	08/21/2025
3135G06L2	10251	Federal National Mtg Assn		12/05/2022	5,000,000.00	4,372,650.00	4,401,892.54	0.875	1,474	1,447	4.186	12/18/2026
Subtotal and Average			115,504,706.92		120,225,000.00	112,495,030.25	117,446,057.27		1,166	746	1.839	
Federal Agency FRN												
3133EM7M8	10151	Federal Farm Credit Bank		10/28/2020	20,000,000.00	20,000,200.00	20,000,000.00	4.424	846	51	1.128	02/21/2023
Subtotal and Average			20,000,000.00		20,000,000.00	20,000,200.00	20,000,000.00		846	51	1.128	
Money Market Accounts												
8397213	10071	JPM Chase		05/25/2019	0.00	0.00	0.00	0.200	1	1	0.200	
48313084	10056	Opus Bank		01/01/2019	0.00	0.00	0.00	0.090	1	1	0.090	
48527857	10057	Opus Bank		01/01/2019	0.00	0.00	0.00	0.090	1	1	0.090	
TMPG CHARGES	10178	TMPG Charges		08/01/2021	0.00	0.00	0.00		1	1	0.000	
0973875826	10058	Umpqua Bank		01/01/2019	0.00	0.00	0.00	1.860	1	1	1.860	
Subtotal and Average			0.00		0.00	0.00	0.00		0	0	0.000	

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LGIP												
LGIP	10055	WA ST LGIP		01/01/2019	165,614,884.44	165,614,884.44	165,614,884.44	1.540	1	1	1.540	
		Subtotal and Average	185,742,641.15		165,614,884.44	165,614,884.44	165,614,884.44		1	1	1.540	
Federal Agency Variable Rate Notes												
3133ELH72	10134	Federal Farm Credit Bank		06/09/2020	10,000,000.00	10,010,300.00	10,000,000.00		1,095	159	0.000	06/09/2023
		Subtotal and Average	10,000,000.00		10,000,000.00	10,010,300.00	10,000,000.00		1,095	159	0.000	
		Total and Average	959,991,755.96		932,339,884.44	896,234,979.69	925,419,747.17		878	506	1.460	

**Kitsap County Inv Pool
Portfolio Management
Portfolio Details - Cash
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
		Average Balance	0.00	Accrued Interest at Purchase		109,627.59	109,627.59			0	0
				Ending Accrued Interest		2,188,806.80	2,188,806.80				
				Subtotal		2,298,434.39	2,298,434.39				
		Total Cash and Investment Value	959,991,755.96		932,339,884.44	898,533,414.08	927,718,181.56		878	506	1.460

**Kitsap County Inv Pool
Portfolio Management
Portfolio Details - Pending Redemptions
December 31, 2022**

Security #	Investment #	Issuer	Purchase Settlement Date	Mat/Sale Settlement Date	Par Value
Treasury Coupon Securities					
91282CBD2	10166	U.S. Treasury	05/05/2021	12/31/2022	10,000,000.00
91282CBD2	10199	U.S. Treasury	12/08/2021	12/31/2022	10,000,000.00
				Subtotal	20,000,000.00
Total Pending Redemptions					20,000,000.00