

FY2023 2nd Quarter Investment Summary Report

Rating	Trade Date	Settlement Date	Par	Current Value	Cusip	Security	Coupon	Maturity	Callable
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Fidelity Gov't Cash Reserves	\$55,987	\$55,987							
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Treasury Bills	\$110,000	\$109,898	912796XZ7				ZERO	2/9/2023	NA
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CORPORATE - FINANCIALS/BONDS

A2/A-/AA-	03/22/22	03/24/22	\$70,000	\$69,936	48126DS83	JP Morgan	2.21	4/26/2023	NC
1.00 min rate/6.00 max rate/ libor +100									
F2F 3.25% Fixed until 4/27/20 then 3 month libor +40 bps									
A2/A-/AA-	10/24/2022	10/26/2022	\$200,000	\$198,706	46625HRL6	JP Morgan	Floater	10/24/2023	10/24/2022
A2/A-/AA-	5/11/2022	5/13/2022	\$100,000	\$99,732	06053FAA7	Bank of America	4.1	7/24/2023	NC
A2/A-/AA-	3/17/2021	3/19/2021	\$25,000	\$24,820	48126D6T1	JP Morgan	1.187	09/11/23	NC
3M LIBOR +100 bps									
Aa1/AA+	5/1/2019	5/3/2019	\$350,000	\$344,050	037833CG3	Apple	3.00	2/9/2024	12/9/2023
Aa2/AA-	10/6/2020	10/8/2020	\$200,000	\$196,468	166764BT6	Chevron	2.90	3/3/2024	1/3/2024
A2/A-/A+	10/6/2020	10/8/2020	\$90,000	\$90,036	06051GHE2	Bank of America	1.04	3/5/2024	3/5/2024
Aa1/AA	10/30/2020	11/3/2020	\$115,000	\$113,187	30231GAC6	Exxon Mobil	3.18	3/15/2024	12/15/2023
A2/A-/AA-	9/29/2020	10/1/2020	\$135,000	\$133,385	46647PBQ8	JP Morgan	1.51	6/1/2024	6/1/2023
F2F 1.514 Fixed until 6/1/2023, then 3M SOFR +145.5 bps									
A2/A-/A+	9/21/2020	9/23/2020	\$150,000	\$149,100	06051GHL6	Bank of America	3.86	7/23/2024	7/23/2023
F2F 3.864 Fixed until 7/23/2023 then 3 month libor +94 bps									
Aa2/A+/AA-	11/5/2021	11/9/2021	\$200,000	\$192,836	341081FZ5	Florida Power & Light	2.85	4/1/2025	3/1/2025
Aa2/A+	7/12/2022	7/29/2022	\$100,000	\$97,661	3134GXG32	Shell International	3.25	5/11/2025	Make Whole
A1/BBB+/A+	3/24/2022	3/28/2022	\$240,000	\$233,143	949748BP9	Wells Fargo	3.55	9/29/2025	NC
A1/BBB/A+	3/24/2022	3/28/2022	\$100,000	\$95,464	95000U2H5	Wells Fargo F2F	2.41	10/30/2025	10/30/2024
F2F 2.406 FIXED until 10/30/2024 then LIBOR +82.5 BPS									
A1/BBB+	8/3/2021	8/5/2021	\$40,000	\$34,678	95001DB25	Wells Fargo Step Up	1.00	2/21/2026	8/21/2022
1.00 @ 8/1/2020, 1.19 @ 8/1/2024, 1.50 @ 8/1/2025									
A2/A-	8/23/2021	8/25/2021	\$250,000	\$239,643	91159HMH5	US Bank	3.10	4/27/2026	3/27/2026
A1/BBB+/A+	9/27/2021	9/29/2021	\$150,000	\$141,113	95000U2N2	Wells Fargo F2F	2.19	4/30/2026	4/30/2025
2.188 Fixed to 4/30/2025, then 1 DAY SOFR + 200bps									
A2/A-	7/20/2021	7/22/2021	\$60,000	\$54,955	06051GDJ2	Bank of America	1.32	6/19/2026	6/19/2025
TOTAL CORPORATE BONDS			\$2,575,000	\$2,508,913					-\$66,087

MUNICIPALS

Aa3/AA	6/30/2020	7/2/2020	\$75,000	\$74,700	072024WN8	Bay Area CA Toll Bridge Rev	2.18	4/1/2023	-
Aa2/A+	12/29/2020	12/31/2020	\$95,000	\$93,959	68587FAF1	Oregon Edu Dist Full Faith Pens	3.62	6/30/2024	-
Aa2/-/AA	7/15/2020	7/17/2020	\$200,000	\$193,446	73474TAQ3	Port of Morrow OR Trans Rev	2.18	9/1/2024	-
/AA	7/9/2020	7/15/2020	\$70,000	\$67,642	861398CH6	Stockton CA Pub Fin Wtr Rev	2.37	10/1/2024	-
Aa2/AA+	7/17/2020	7/22/2020	\$200,000	\$196,844	5447ERW6	Los Angeles Cnty Pub Wks Fing	3.74	12/1/2024	-
Aa2/AA+	7/8/2020	7/10/2020	\$25,000	\$24,187	79765DS27	SF CA City and Cnty COPS	2.85	4/1/2025	-
-/AA+	7/21/2020	7/23/2020	\$25,000	\$24,233	904121NE6	Umatilla Cnty OR SD No 8	3.02	6/15/2025	-
Aa1/	7/8/2020	7/10/2020	\$125,000	\$115,947	9397203H9	WA St Ctrfs Partn Rev	1.20	7/1/2025	-
TOTAL MUNICIPALS			\$815,000	\$790,958					-\$24,042

CALLABLE AND BULLET AGENCIES / US TREASURIES

Aaa/AA+	10/24/2022	10/25/2022	\$250,000	\$249,527	3133ENV98	FFCB	4.67	7/26/2023	Continuous
Aaa/AA+	11/5/2021	11/24/2021	\$150,000	\$144,729	3130APT96	FHLB	0.50	11/24/2023	2/24/2022
Aaa/AA+	5/11/2022	5/24/2022	\$100,000	\$98,217	3130ARZ95	FHLB	2.70	11/24/2023	5/24/2023
AA+	10/24/2022	10/25/2022	\$265,000	\$263,776	3130ATLH8	FHLB	4.50	11/27/2023	Continuous
Aaa/AA+	11/8/2021	11/22/2021	\$200,000	\$191,408	3130APP58	FHLB	0.63	2/22/2024	2/22/2022
AA+			\$100,000	\$98,839	3134GXW91	FHLMC		9/20/2024	
Aaa/AA+	10/24/2022	10/25/2022	\$200,000	\$199,766	3134GX54C4	FHLMC	5.00	11/8/2024	5/8/2023
Aaa/AA+	11/5/2021	11/22/2021	\$150,000	\$140,587	3130APTD7	FHLB	0.84	11/22/2024	2/22/2022
Aaa/AA+	12/21/2021	12/30/2021	\$125,000	\$117,333	3130AQEX7	FHLB	1.05	12/30/2024	3/20/2022
AAA/AA+	4/25/2022	4/28/2022	\$125,000	\$121,388	3130ARN72	FHLB	3.00	1/28/2025	7/28/2022
Aaa/AA+	6/24/2021	6/30/2021	\$200,000	\$180,625	3130AMT28	FHLB	1.00	6/30/2026	12/30/2021
Aaa/AA+	11/5/2021	11/23/2021	\$250,000	\$231,270	3130APSX4	FHLB	0.75	11/23/2026	2/23/2022
AAA/AA+	7/12/2022	7/13/2022	\$200,000	\$194,660	3130ASF53	FHLB	3.25	6/30/2027	6/30/2023
AA+	7/12/2022	7/13/2022	\$200,000	\$195,076	3134GXG32	FHLB	4.00	7/27/2027	1/27/2023
TOTAL AGENCIES			\$2,265,000	\$2,427,201					\$162,201

	PAR	CURRENT VALUE		INVESTMENT METRICS			
				TARGET		ACTUAL	
TOTAL INVESTABLE PORTFOLIO	\$5,820,987	\$5,892,957	1.24%	CASH RESERVES	NONE	55,987	0.66%
				T-BILLS	NONE	109,898	1.30%
LGIP @ 12/31/2022***	\$2,622,347	\$2,622,347	1.90%	CORPORATES	35%	2,575,000	30.50%
				MUNICIPALS	10%	815,000	9.65%
TOTAL INVESTMENTS @ 12/31/2022***	\$8,443,334	\$8,515,304		AGENCIES / BULLETS	NONE	2,265,000	26.83%
				LGIP	NONE	2,622,347	31.06%
TOTAL LIQUIDITY / FF&C (including ARPA Funds)		\$7,527,956	89.16%	TOTAL			100.00%

***PURCHASED IN 2ND QUARTER FY2023

***Less ARPA funds \$3,948,766 treated as restricted

Total Funds Invested (including ARPA Funds) \$12,464,070

Weighted Avg Maturity	TARGET	ACTUAL
	2.5 yrs	1.892
% of portfolio callable	75%	70.38%



OREGON
STATE
TREASURY

Oregon Short Term Fund

Rate Changes:

January 27, 2023	3.75%
January 6, 2023	3.35%
December 8, 2022	3.10%
November 16, 2022	2.85%
November 1, 2022	2.50%
October 11, 2022	2.20%
September 8, 2022	1.90%
August 10, 2022	1.65%
July 20, 2022	1.40%
June 27, 2022	1.15%
May 27, 2022	0.90%
May 10, 2022	0.75%
April 7, 2022	0.65%
March 16, 2022	0.55%
October 13, 2021	0.45%
July 29, 2021	0.55%
March 1, 2021	0.60%
October 21, 2020	0.75%