

COUNTY OF YOLO
Treasury Pooled Portfolio
Investment Summary
For the Three Months Ended June 30, 2023

	June 30, 2023	May 31, 2023	April 30, 2023
<u>GOVERNMENT INVESTMENT POOLS</u>			
Local Agency Investment Fund (LAIF) Accounts:			
County Pooled Account	\$ 614,867	\$ 614,867	\$ 614,867
Total Held in LAIF	614,867	614,867	614,867
California Asset Management Program (CAMP):			
County Pooled Account	441,269,451	432,493,424	517,530,874
Total Held in CAMP	441,269,451	432,493,424	517,530,874
Total Government Investment Pools	441,884,317	433,108,290	518,145,741
<u>INVESTMENTS MANAGED BY PFM (NOTE 2)</u>			
County Pooled Account at Market Value	454,470,299	458,558,578	455,700,881
PFM-Closing Cash Balance	-	0	4,901,072
Accrued Interest	2,054,524	1,724,185	1,599,458
Total Managed by PFM	456,524,823	460,282,763	462,201,411
<u>CASH IN BANKS</u>			
River City Bank - County Pool MMA (Note 3)	(5)	16,441,256	16,401,505
US BANK - County Pool Checking Account	11,989,493	45,695,244	12,792,990
Total Cash in Banks	11,989,488	62,136,500	29,194,495
<u>CASH IN TREASURY</u>			
	43,927	41,578	65,300
Total Pooled Portfolio	\$ 910,442,554	\$ 955,569,131	\$ 1,009,606,946

NOTES:

- The interest apportioned on an amortized cost basis for the quarter net of Treasury fees ended March 31, 2023 was a quarterly rate of 0.607% which is an annualized rate of 2.426%. The interest apportionment for the quarter ended June 30, 2023 will be completed in July 2023 with an effective date of June 30, 2023.
- Market values are determined by PFM Asset Management LLC (PFM), and are not materially different from those reported by Bank of New York Mellon, the third party custodian of county investments.
- The River City Bank account was closed in June of 2023. The negative balance is a result of a wire fee assessed by the bank after the balance of the account was transferred to the County. The negative balance will be resolved in July.

COUNTY OF YOLO
Non-Pooled Portfolio
Investment Summary
For the Three Months Ended June 30, 2023

	June 30, 2023	May 31, 2023	April 30, 2023
<u>GOVERNMENT INVESTMENT POOLS</u>			
Local Agency Investment Fund (LAIF) Accounts:			
Yolo County Public Agency Risk Management Insurance Authority	\$ 12,216,999	\$ 14,016,999	\$ 15,716,999
Sacramento-Yolo Mosquito & Vector Control District	17,300,217	12,500,217	12,200,217
Washington JUSD - Scholarship	44,244	44,244	44,244
Total Held in LAIF	29,561,461	26,561,461	27,961,461
California Asset Management Program (CAMP):			
2017A Lease Revenue Bonds	6,520,316	6,492,336	6,464,002
Total Held in CAMP	6,520,316	6,492,336	6,464,002
Total Government Investment Pools	36,081,777	33,053,797	34,425,462
<u>INVESTMENTS MANAGED BY PFM (NOTE 1)</u>			
Landfill Closure Trust Fund	13,755,131	13,807,259	13,850,992
Cache Creek	2,730,289	2,744,588	2,767,456
Demeter Fund	5,905,207	5,832,271	5,880,733
Ceres Endowment Account	6,029,846	6,130,705	6,180,786
Reported by PFM at Market Value	28,420,472	28,514,823	28,679,967
Accrued Interest - Landfill Closure Trust Fund	63,902	46,395	72,844
Accrued Interest - Cache Creek	10,594	6,969	15,221
Accrued Interest - Demeter Fund	34,494	24,958	40,063
Accrued Interest - Ceres Endowment Account	81,265	75,803	69,590
Total Managed by PFM	28,610,728	28,668,948	28,877,685
<u>INVESTMENTS MANAGED BY PARS (NOTE 2)</u>			
PARS OPEB TRUST Account	39,056,269	37,298,358	37,591,863
PARS PENSION TRUST Account	6,103,114	5,993,504	6,039,278
Total Managed by PARS	45,159,383	43,291,862	43,631,141
<u>CASH IN BANKS</u>			
Bank of New York Mellon - Demeter MMA	6,235	118,671	88,195
Total Cash in Banks	6,235	118,671	88,195
Total Non-Pooled Portfolio	\$ 109,858,123	\$ 105,133,277	\$ 107,022,484

NOTES:

- 1 Market values are determined by PFM Asset Management LLC (PFM), and are not materially different from those reported by Bank of New York Mellon, the third party custodian of county investments.
- 2 Market values are determined by Public Agency Retirement Services (PARS), and are not materially different from those reported by US BANK, the third party custodian of county investments.