

COUNTY OF YOLO
Treasury Pooled Portfolio
Investment Summary
For the Three Months Ended March 31, 2024

	March 31, 2024	February 29, 2024	January 31, 2024
<u>GOVERNMENT INVESTMENT POOLS</u>			
Local Agency Investment Fund (LAIF) Accounts:			
County Pooled Account	\$ 6,131,553	\$ 631,553	\$ 631,553
Total Held in LAIF	6,131,553	631,553	631,553
California Asset Management Program (CAMP):			
County Pooled Account	461,405,261	446,000,318	465,220,967
Total Held in CAMP	461,405,261	446,000,318	465,220,967
Total Government Investment Pools	467,536,814	446,631,871	465,852,520
<u>INVESTMENTS MANAGED BY PFM (NOTE 2)</u>			
County Pooled Account at Market Value	468,062,013	470,859,810	469,792,751
PFM-Closing Cash Balance	449,834	-	-
Accrued Interest	1,848,869	2,123,110	2,207,281
Total Managed by PFM	470,360,716	472,982,920	472,000,032
<u>CASH IN BANKS</u>			
US BANK - County Pool Checking Account	16,313,162	20,098,788	19,547,023
Total Cash in Banks	16,313,162	20,098,788	19,547,023
<u>CASH IN TREASURY</u>			
	530,594	32,403	65,102
Total Pooled Portfolio	\$ 954,741,285	\$ 939,745,983	\$ 957,464,677

NOTES:

- The interest apportioned on an amortized cost basis for the quarter net of Treasury fees ended December 31, 2023 was a quarterly rate of 0.940% which is an annualized rate of 3.759%. The interest apportionment for the quarter ended March 31, 2024 will be completed in April 2024 with an effective date of April 1, 2024.
- 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.

COUNTY OF YOLO
Non-Pooled Portfolio
Investment Summary
For the Three Months Ended March 31, 2024

	March 31, 2024	February 29, 2024	January 31, 2024
<u>GOVERNMENT INVESTMENT POOLS</u>			
Local Agency Investment Fund (LAIF) Accounts:			
Yolo County Public Agency Risk Management Insurance Authority	\$ 16,274,326	\$ 17,574,326	\$ 17,574,326
Sacramento-Yolo Mosquito & Vector Control District	14,937,366	13,337,366	7,837,366
Washington JUSD - Scholarship	45,446	45,446	45,446
Total Held in LAIF	31,257,138	30,957,138	25,457,138
California Asset Management Program (CAMP):			
2017A Lease Revenue Bonds	6,795,766	6,764,370	6,735,004
Total Held in CAMP	6,795,766	6,764,370	6,735,004
Total Government Investment Pools	38,052,903	37,721,508	32,192,142
<u>INVESTMENTS MANAGED BY PFM (NOTE 1)</u>			
Landfill Closure Trust Fund	13,218,499	13,160,910	13,278,038
Cache Creek	2,702,681	2,688,291	2,712,979
Demeter Fund	5,941,304	5,919,288	5,993,549
Ceres Endowment Account	5,654,641	5,663,123	6,170,711
Reported by PFM at Market Value	27,517,126	27,431,612	28,155,277
Accrued Interest - Landfill Closure Trust Fund	60,727	50,053	70,278
Accrued Interest - Cache Creek	12,408	8,918	10,319
Accrued Interest - Demeter Fund	41,736	33,671	42,788
Accrued Interest - Ceres Endowment Account	50,954	44,263	69,436
Total Managed by PFM	27,682,951	27,568,517	28,348,096
<u>INVESTMENTS MANAGED BY PARS (NOTE 2)</u>			
PARS OPEB TRUST Account	48,689,178	47,394,442	45,067,476
PARS PENSION TRUST Account	8,543,009	8,400,216	8,345,298
Total Managed by PARS	57,232,186	55,794,658	53,412,773
<u>CASH IN BANKS</u>			
Bank of New York Mellon - Demeter MMA	127,433	119,473	95,801
Total Cash in Banks	127,433	119,473	95,801
Total Non-Pooled Portfolio	\$ 123,095,474	\$ 121,204,155	\$ 114,048,813

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.