

BOARD OF SUPERVISORS  
Yolo County, California

To: Fin. Svcs. ✓

CONSENT CALENDAR

Excerpt of Minute Order No. 21-117: Item No. 12, of the Board of Supervisors' meeting of August 31, 2021.

MOTION: Villegas. SECOND: Barajas. AYES: Barajas, Villegas, Saylor, Sandy, Provenza.

12.

Receive and file the Yolo County Treasurer's Report on Investments for the quarter ended June 30, 2021. (No general fund impact) (Rinde)

Approved recommended action Consent.



## County of Yolo

www.yolocounty.org

To: The Chair and Members of the Board of Supervisors

### Consent-General Government 12. Financial Services

#### Board of Supervisors

**Meeting Date:** 08/31/2021

**Brief Title:** Treasurer's Investment Report - June 30, 2021

**From:** Chad Rinde, Chief Financial Officer, Department of Financial Services

**Staff Contact:** Sou Xiong, Accounting Manager, Department of Financial Services, x8212

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#### Subject

Receive and file the Yolo County Treasurer's Report on Investments for the quarter ended June 30, 2021. (No general fund impact) (Rinde)

#### Recommended Action

Receive and file the Yolo County Treasurer's Report on Investments for the quarter ended June 30, 2021.

#### Strategic Plan Goal(s)



*In Support of All Goals (Internal Departments Only)*

#### Reason for Recommended Action/Background

The County Treasury investment portfolio is summarized in Attachment A (Investment Summary), and includes the Treasurer's Investment Pool and the investment accounts managed by the Treasury that are not pooled together for investment returns. The pooled portfolio includes county funds, deposits from special districts, and school districts totaling \$723.9 million as of June 30, 2021.

The portfolio consists of 3.4% (\$24.7 million) in cash at bank, 56.4% (\$408.5 million) in short-term investments in government investment pools, such as the Local Agency Investment Fund (LAIF) and the California Asset Management Program (CAMP), and 40.2% (\$290.7 million) in an investment pool that is actively managed by professional investment advisor PFM Asset Management, LLP (PFM). These investments consist mostly of fixed income securities as authorized by government code, such as: U.S. Treasuries; securities issued by federal agencies, such as Fannie Mae, Freddie Mac, and Federal Home Loan Bank; corporate notes; commercial papers; and certificates of deposit. A summary of PFM Asset Management performance is provided as Attachment B.

The detail of investments in the Pooled Portfolio and Non-Pooled Portfolio is shown in Attachment C (Portfolio Holdings) while investment performance is described in Attachment B (PFM Investment Report). The non-pooled portfolio of \$98.4 million consists of specific investments for various entities and programs. These include \$34.0 million in government medium-term funds (LAIF and CAMP) for various districts and the 2017 Lease Revenue Bonds, \$25.6 million in investments managed by PFM for various county programs (Landfill Closure, Cache Creek, etc.), \$37.8 million in section 115 trusts held by PARS for County OPEB (Other Post Employment Benefits) and pension funding, and \$1.0 million in cash in money market accounts.

In their quarterly investment review for the 2<sup>nd</sup> quarter of calendar year 2021, PFM continues to monitor the diversification and duration in the portfolio due to expectation of rates remaining stable and at a low range. Allocations in the portfolio were made with careful consideration of inflationary pressures and uncertain Fed policy.

**CASH BALANCES**

Attachment D (Cash Balances) depicts the cash balances of the three major operation funds of the County, and their combined balance. On June 30, 2021, this unaudited balance was \$54.7 million, which increased by \$16.7 million from the prior quarter due to receipt of property taxes, Intergovernmental Transfer funds, and net operating activities.

**Collaborations (including Board advisory groups and external partner agencies)**

Other agencies having deposits in the pool include: school districts, special districts and cities. A copy of the report is posted and available on the Department of Financial Services' website. The Financial Oversight Committee reviews investment performance quarterly. All reports from the County's investment advisor PFM Asset Management LLC are available in the County Treasurer's office.

**Competitive Bid Process**

Not applicable.

**Fiscal Information**

No Fiscal Impact

Fiscal Impact of this Expenditure

Total cost of recommended action

Amount budgeted for expenditure

Additional expenditure authority needed \$0

On-going commitment (annual cost)

Source of Funds for this Expenditure

General Fund \$0

**Attachments**

- Att. A. Investment Summary
- Att. B. PFM Investment Performance
- Att. C. Portfolio Holdings
- Att. D. Cash Balances

**Form Review**

<b>Inbox</b>	<b>Reviewed By</b>	<b>Date</b>
Chad Rinde	Chad Rinde	08/22/2021 09:55 PM
Financial Services	Chad Rinde	08/22/2021 09:55 PM
County Counsel	Hope Welton	08/23/2021 08:39 AM
Joanne Vanhosear	Joanne Vanhosear	08/23/2021 01:02 PM
Elisa Sabatini	Elisa Sabatini	08/23/2021 03:18 PM
Form Started By: Sou Xiong		Started On: 08/04/2021 10:17 AM
Final Approval Date: 08/23/2021		

**COUNTY OF YOLO**  
**Treasury Pooled Portfolio**  
Investment Summary  
For the Three Months Ended June 30, 2021

	June 30, 2021	May 31, 2021	April 30, 2021
<b><u>GOVERNMENT INVESTMENT POOLS</u></b>			
Local Agency Investment Fund (LAIF) Accounts:			
County Pooled Account	\$ 74,436,356	\$ 74,436,356	\$ 74,436,356
Total Held in LAIF	<u>74,436,356</u>	<u>74,436,356</u>	<u>74,436,356</u>
California Asset Management Program (CAMP):			
County Pooled Account	<u>334,038,704</u>	<u>272,255,208</u>	<u>324,920,689</u>
Total Held in CAMP	<u>334,038,704</u>	<u>272,255,208</u>	<u>324,920,689</u>
Total Government Investment Pools	<u>408,475,059</u>	<u>346,691,563</u>	<u>399,357,045</u>
<b><u>INVESTMENTS MANAGED BY PFM (NOTE 2)</u></b>			
County Pooled Account at Market Value	289,680,911	291,338,574	291,677,898
Accrued Interest	<u>993,793</u>	<u>953,996</u>	<u>814,464</u>
Total Managed by PFM	<u>290,674,704</u>	<u>292,292,571</u>	<u>292,492,363</u>
<b><u>CASH IN BANKS</u></b>			
River City Bank - County Pool MMA	16,117,343	16,113,021	16,108,286
US BANK - County Pool Checking Account	<u>8,585,830</u>	<u>12,743,168</u>	<u>16,270,004</u>
Total Cash in Banks	<u>24,703,174</u>	<u>28,856,189</u>	<u>32,378,290</u>
<b><u>CASH IN TREASURY</u></b>			
	88,997	24,067	59,514
<b>Total Pooled Portfolio</b>	<b><u>\$ 723,941,934</u></b>	<b><u>\$ 667,864,390</u></b>	<b><u>\$ 724,287,212</u></b>

**NOTES:**

- 1 The interest apportioned on an amortized cost basis for the quarter net of Treasury fees ended June 30, 2021 was an quarterly rate of 0.121% which is an annualized rate of 0.484%.
- 2 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 June 30, 2021

	June 30, 2021	May 31, 2021	April 30, 2021
<b><u>GOVERNMENT INVESTMENT POOLS</u></b>			
Local Agency Investment Fund (LAIF) Accounts:			
Yolo County Public Agency Risk Management Insurance Authority	\$ 7,817,966	\$ 8,417,966	\$ 9,417,966
Sacramento-Yolo Mosquito & Vector Control District	14,105,638	9,905,638	9,405,638
Washington JUSD - Scholarship	43,369	43,369	43,369
Davis JUSD CFD #1	7	7	7
Davis JUSD CFD #2	628	628	628
Total Held in LAIF	<u>21,967,607</u>	<u>18,367,607</u>	<u>18,867,607</u>
California Asset Management Program (CAMP):			
2017A Lease Revenue Bonds	6,252,823	6,252,565	6,252,278
PAFA 2019 Solid Waste Revenue Bond	3,645,851	3,645,700	3,645,533
Total Held in CAMP	<u>9,898,674</u>	<u>9,898,265</u>	<u>9,897,812</u>
Zion Bank-2020 Yolo Energy Bond Funds	<u>2,257,634</u>	<u>2,257,615</u>	<u>2,257,596</u>
Total Government Investment Pools	<u>34,123,915</u>	<u>30,523,488</u>	<u>31,023,015</u>
<b><u>INVESTMENTS MANAGED BY PFM (NOTE 1)</u></b>			
Landfill Closure Trust Fund	12,834,650	12,854,201	12,562,292
Cache Creek	1,621,655	1,624,337	1,625,980
Demeter Fund	3,018,874	3,046,099	3,060,305
Ceres Endowment Account	7,942,272	7,950,941	7,941,144
Reported by PFM at Market Value	<u>25,417,451</u>	<u>25,475,579</u>	<u>25,189,721</u>
Accrued Interest - Landfill Closure Trust Fund	56,789	44,161	31,508
Accrued Interest - Cache Creek	9,400	7,242	5,085
Accrued Interest - Demeter Fund	12,792	11,714	17,535
Accrued Interest - Ceres Endowment Account	80,757	69,757	66,526
Total Managed by PFM	<u>25,577,189</u>	<u>25,608,453</u>	<u>25,310,375</u>
<b><u>INVESTMENTS MANAGED BY PARS (NOTE 2)</u></b>			
PARS OPEB TRUST Account	31,115,764	30,707,062	30,417,608
PARS PENSION TRUST Account	6,653,345	6,591,803	6,552,732
Total Managed by PARS	<u>37,769,109</u>	<u>37,298,865</u>	<u>36,970,340</u>
<b><u>CASH IN BANKS</u></b>			
Bank of New York Mellon - Demeter MMA	<u>960,513</u>	<u>934,255</u>	<u>916,896</u>
Total Cash in Banks	<u>960,513</u>	<u>934,255</u>	<u>916,896</u>
<b>Total Non-Pooled Portfolio</b>	<b><u>\$ 98,430,725</u></b>	<b><u>\$ 94,365,060</u></b>	<b><u>\$ 94,220,626</u></b>

**NOTES:**

- 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.
- 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.



# **Yolo County**

## **Investment Review Second Quarter 2021**

**Sarah Meacham, Managing Director**  
**Ken Schiebel, CFA, Managing Director**

August 12, 2021

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213 Market Street  
Harrisburg, PA 17101  
717-232-2723

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PFM Asset  
Management LLC  
**pfm.com**

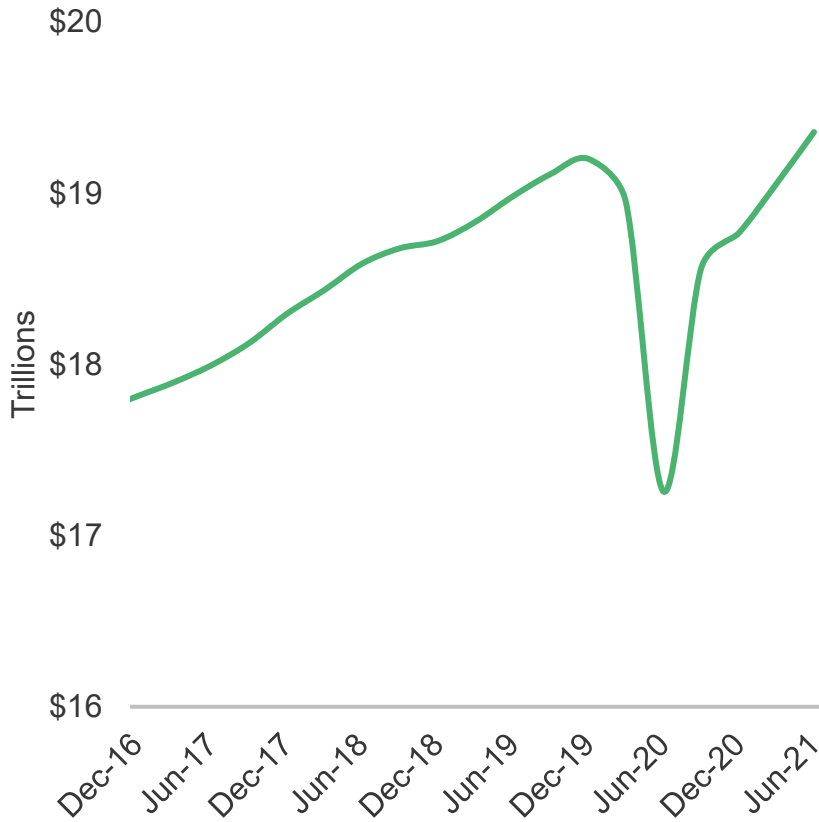


# **Economic and Interest Rate Update**

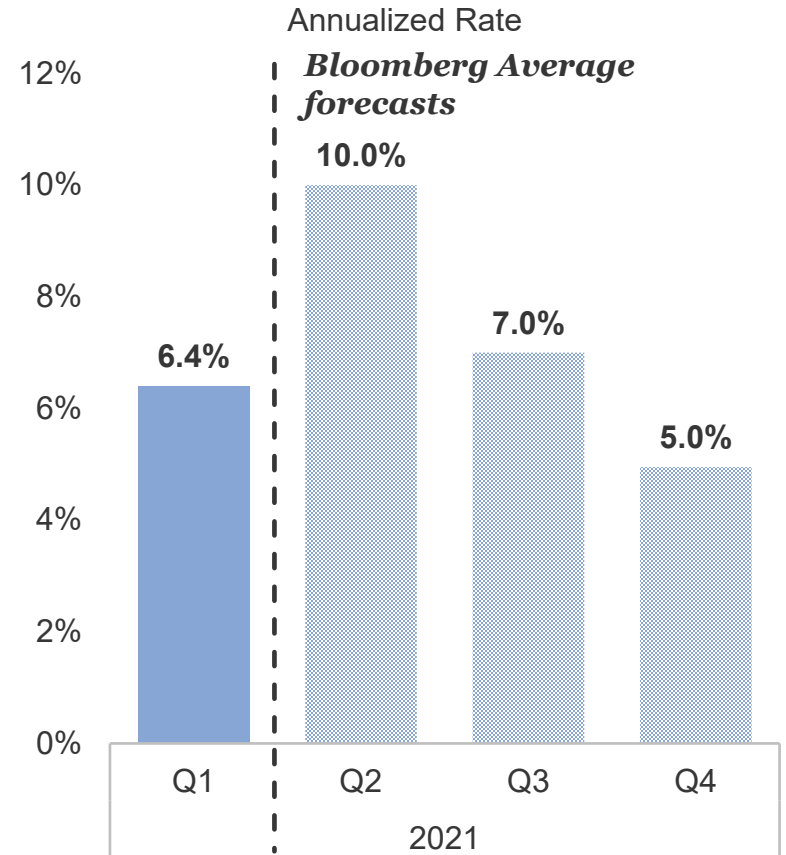


# Reopening Economy Drives GDP Growth

### U.S. Real GDP



### U.S. GDP Forecasts



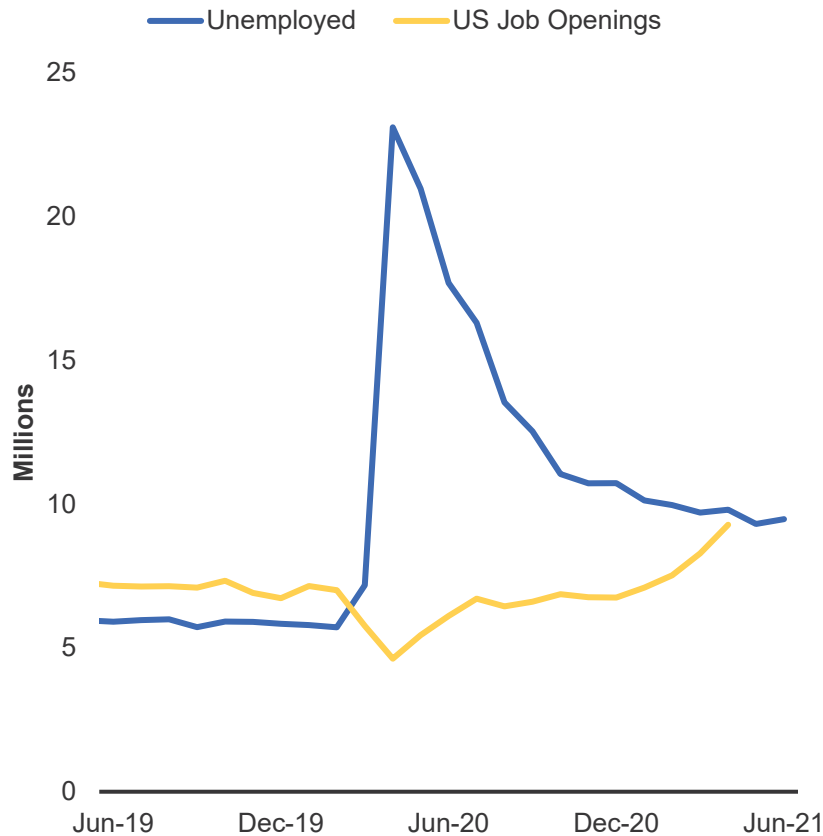
Source: Bloomberg (left), data is seasonally adjusted, as of June 30, 2021 and Bloomberg (right), Bureau of Economic Analysis, as of June 30, 2021.



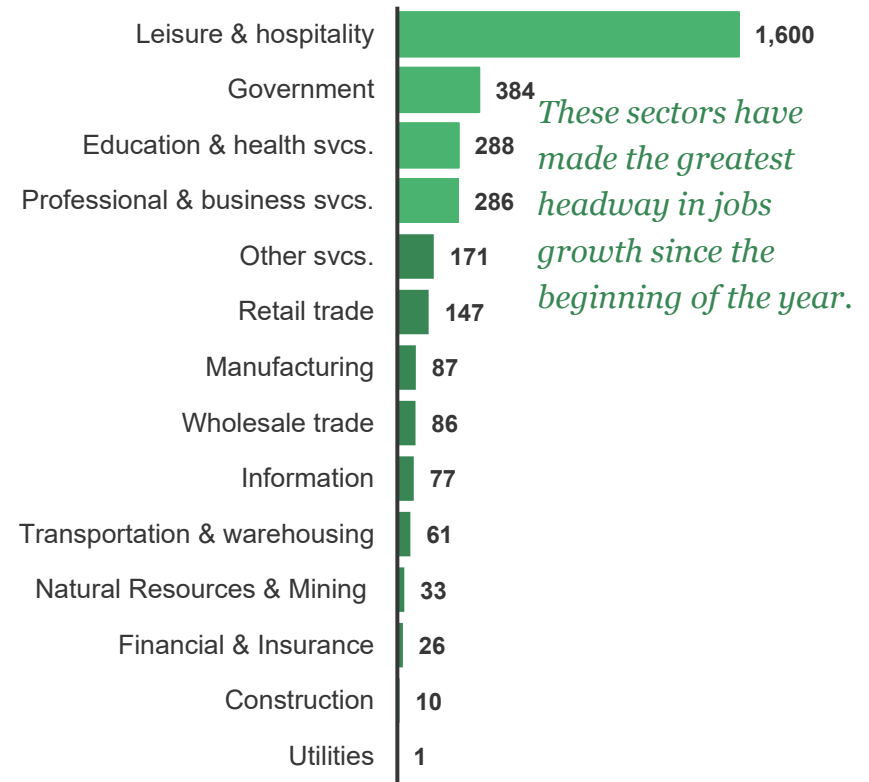


# Job Openings Hit Record High; Service Sector Leads Jobs Recovery

### Job Openings vs. Unemployed Workers



### Change in Total Nonfarm Employment since December 2020 (thousands)

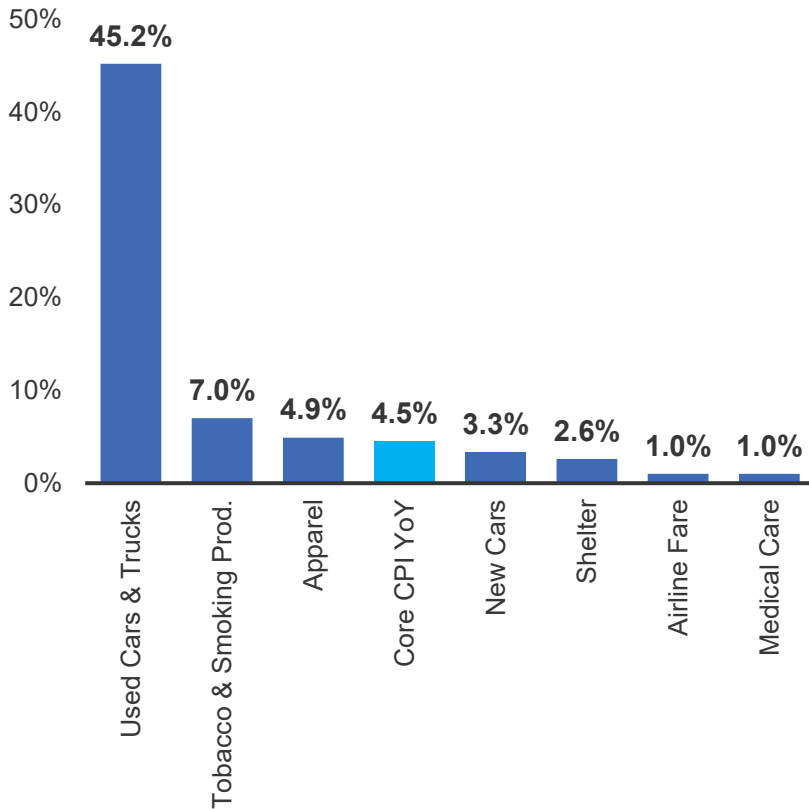


Source: Bloomberg, Bureau of Labor Statistics, as of June 30, 2021.

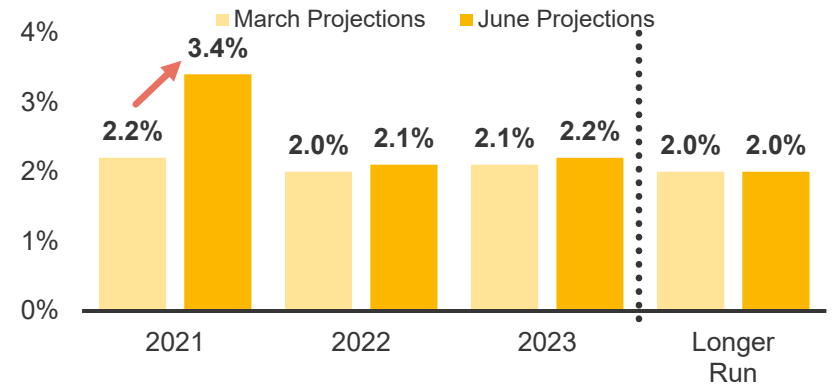


# Inflation Strengthens, but Driven by a Few Key Sectors

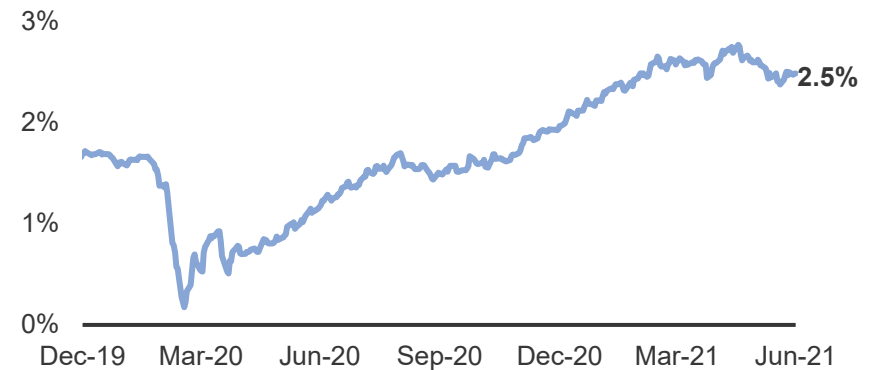
### YOY Price Change in Key Consumer Price Index Components (June 2021)



### Federal Reserve Projections Core PCE Inflation



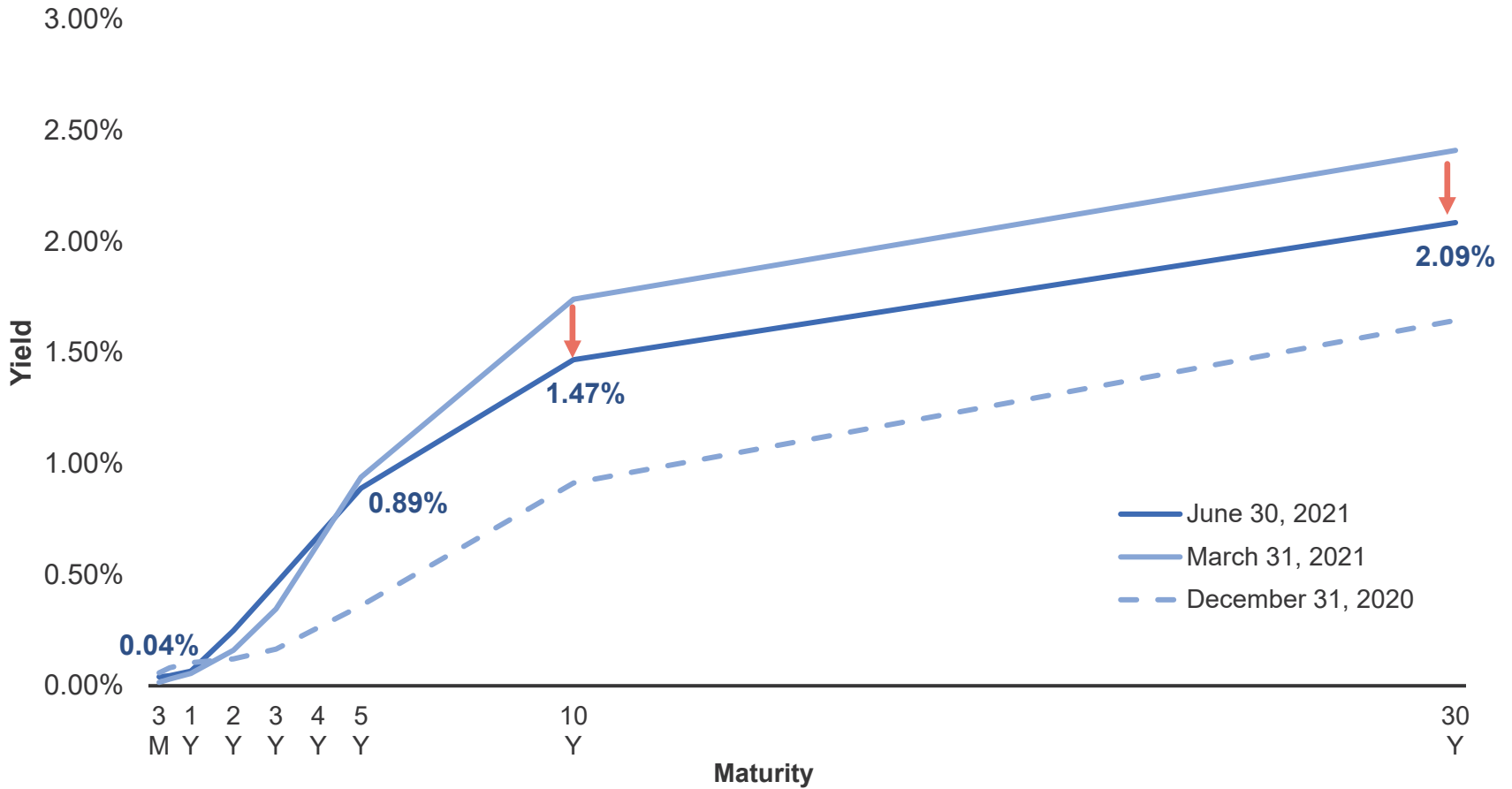
### Breakeven Inflation Rates (5 year)



Source: Bloomberg, as of June 30, 2021.



## Yield Curve Flattened in the Second Quarter as Long-Term Rates Fell

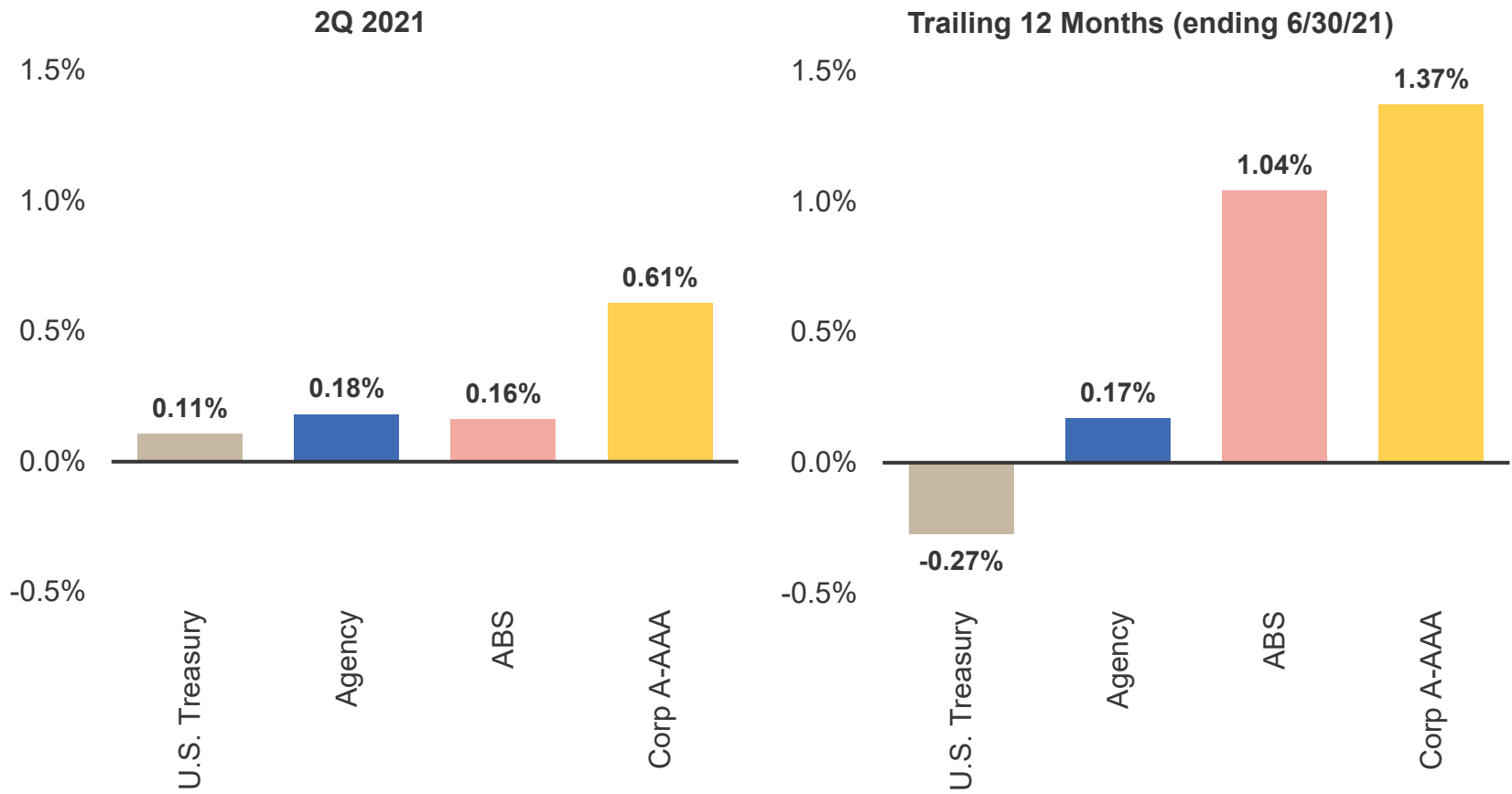


Source: Bloomberg as of June 30, 2021.



# Credit Outperforms in 2Q 2021 and Trailing 12 Months

## 1-5 Year Indices

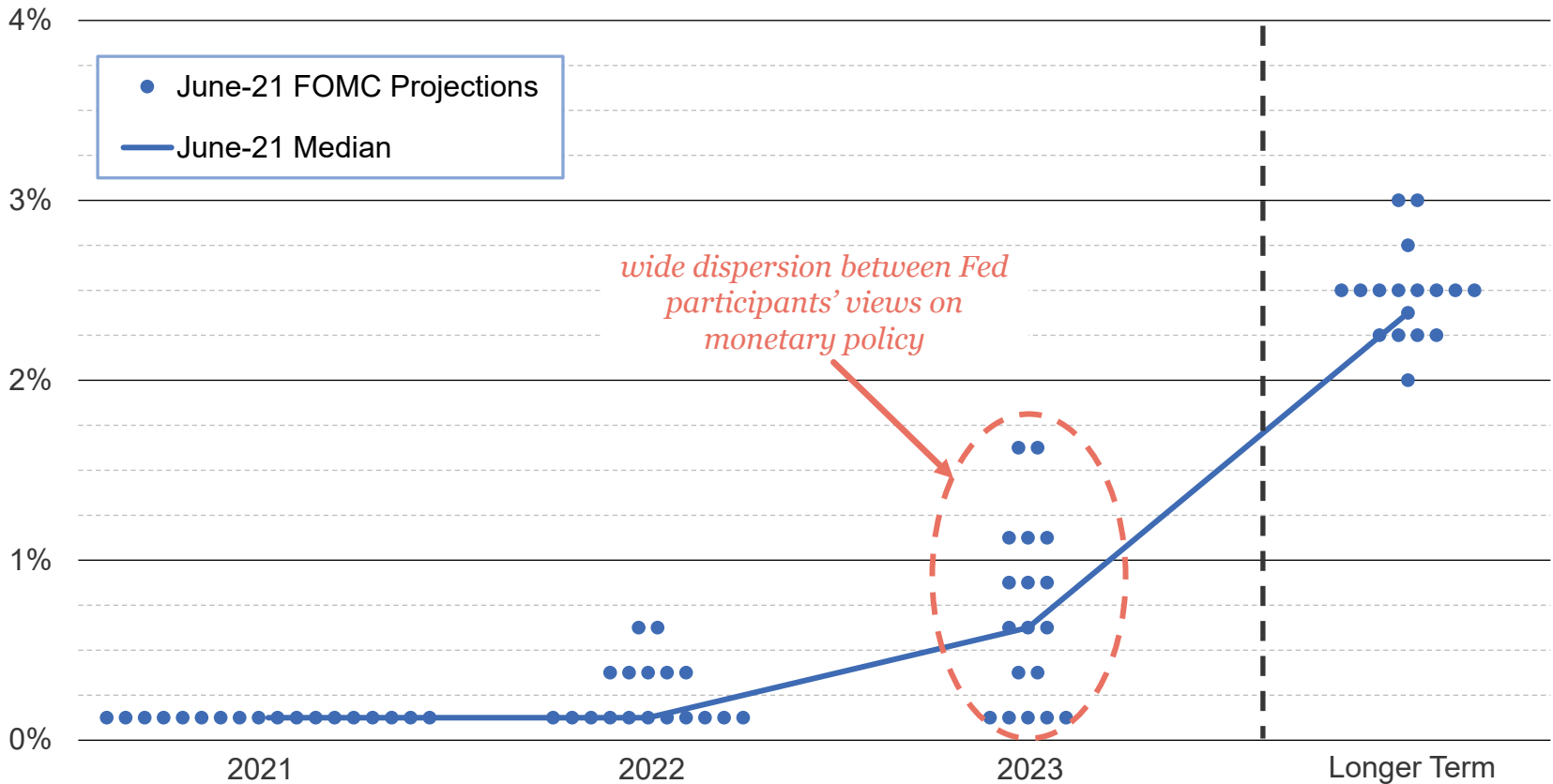


Source: ICE BofAML Indices. ABS indices are 0-5 year, based on weighted average life. As of 6/30/2021.



# Fed's "Dot Plot" Reflects Evolving Monetary Policy Views

## Fed Participants' Assessments of "Appropriate" Monetary Policy



Source: Federal Reserve and Bloomberg. Individual dots represent each Fed members' judgement of the midpoint of the appropriate target range for the federal funds rate at each year end.



# Portfolio Update



## Portfolio Composition

Security Type	Market Value as of 6/30/21	% of Portfolio	% Change vs. 3/31/21	Permitted by Policy	In Compliance
U.S. Treasury	\$68,883,532	9.6%	+0.3%	100%	✓
Federal Agency	\$115,283,086	16.0%	-3.3%	100%	✓
Federal Agency CMOs	\$11,582,721	1.6%	-0.3%	100%	✓
Supranationals	\$4,670,140	0.6%	-0.1%	30%	✓
Municipal Obligations	\$9,629,267	1.3%	-0.2%	30%	✓
Negotiable CDs	\$16,901,129	2.4%	-0.6%	30%	✓
Corporate Notes	\$52,313,793	7.3%	-1.0%	30%	✓
Asset-Backed Securities	\$10,417,243	1.4%	-0.2%	20%	✓
<b>Securities Sub-Total</b>	<b>\$289,680,911</b>	<b>40.2%</b>			
Accrued Interest	\$993,793				
<b>Securities Total</b>	<b>\$290,674,704</b>				
CAMP	\$334,038,704	46.4%	+6.8%	100%	✓
LAIF – Total	\$96,403,963	13.4%	-1.4%	\$75 million per account	✓
<b>Total Investments</b>	<b>\$721,117,371</b>	<b>100.0%</b>			



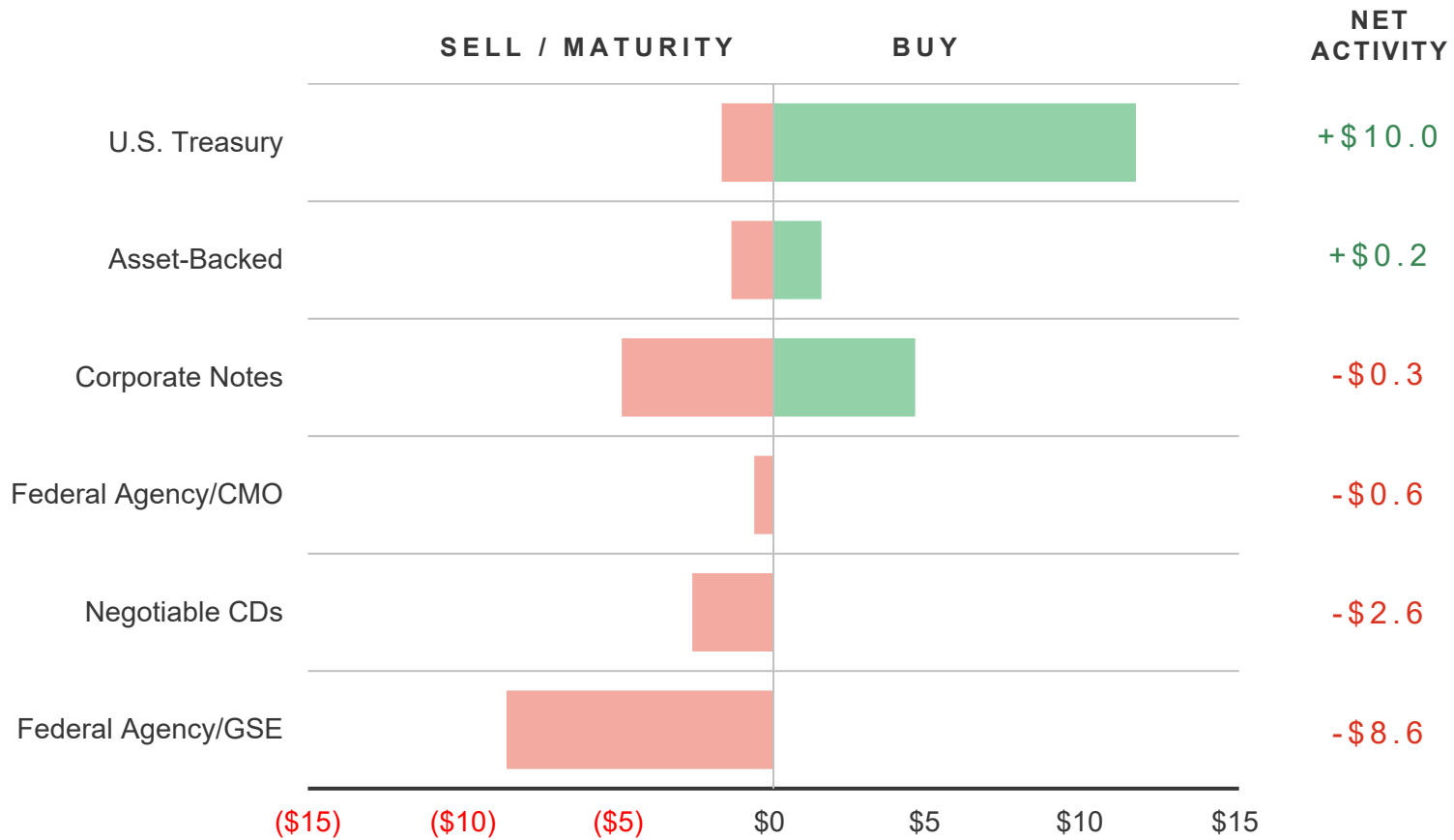
## Second Quarter Strategy Recap

- ◆ We maintained core allocations in most sectors and carefully managed risk as we considered inflationary pressures and Fed policy uncertainty.
  - Continued to reduce allocations to federal agencies and bank CDs given low yields and narrow spread levels
  - Strategic selling of shorter-term corporates to extend into longer corporates
  - Narrow yield spreads across all sectors led to an increase in U.S. Treasury allocation
  - Modestly conservative duration posture relative to benchmark given low yields
  - Selective in seeking new additions in credit sectors (corporate notes and asset-backed securities)
  - Maintained high credit quality
  - Diversification was once again additive to performance with most non-Treasury sectors outperforming comparable Treasuries





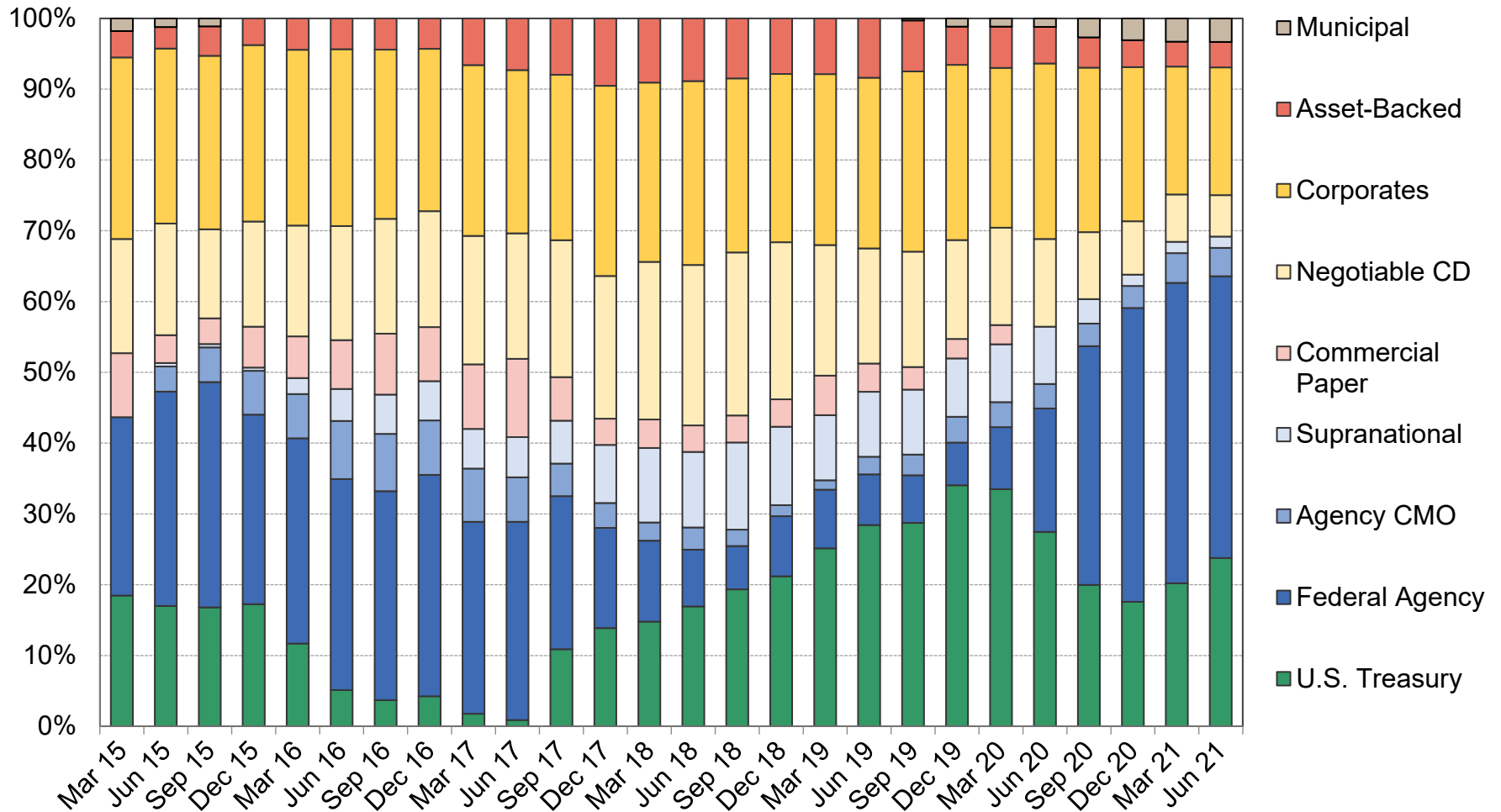
## Second Quarter Trade Activity



Portfolio purchases, sells, maturities, and paydowns from 4/1/21 – 6/30/21.



# Historical Sector Allocation—PFM-Managed Portfolio

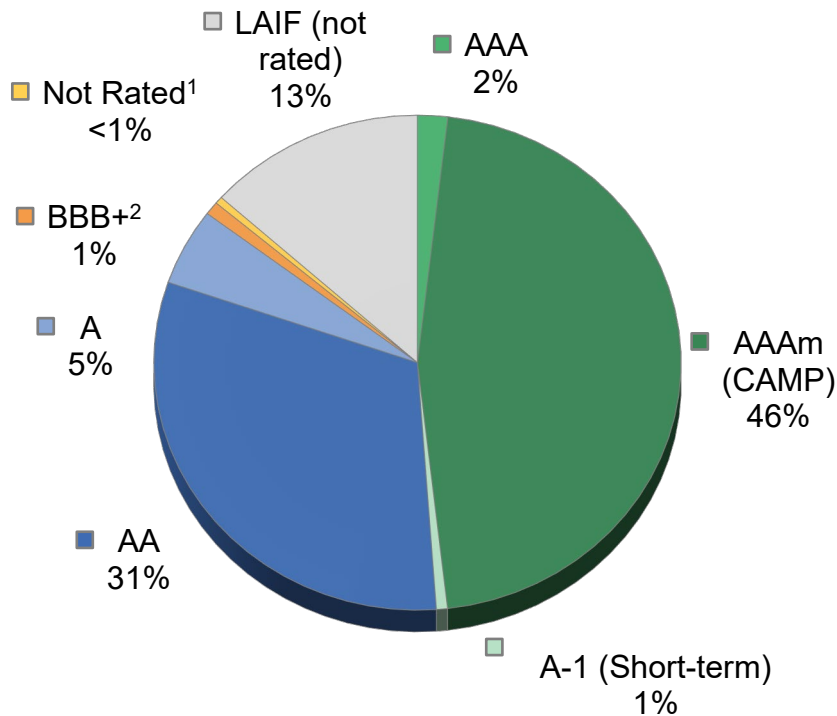




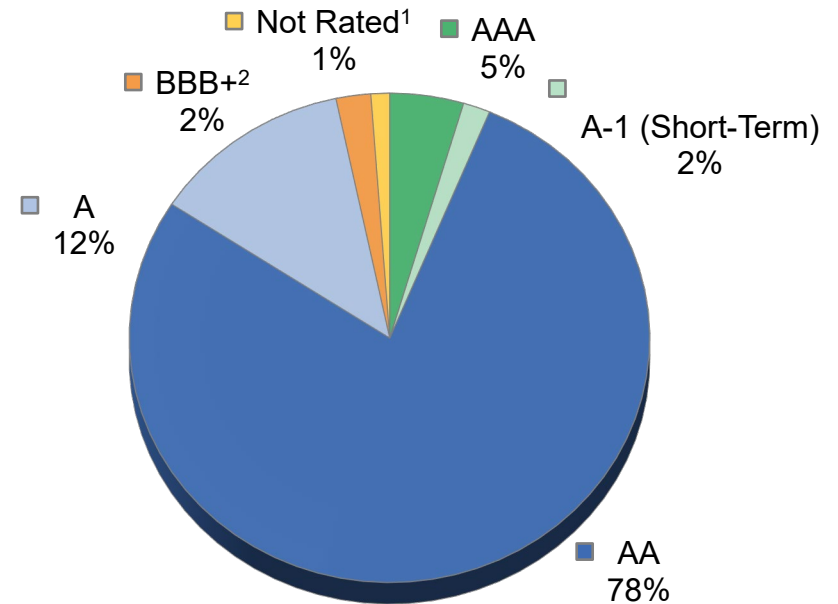
# Portfolio Credit Quality

◆ The County's portfolio comprises high-quality securities.

### Including Liquid Accounts



### Excluding Liquid Accounts



As of June 30, 2021. Percentages may not sum to 100% due to rounding.

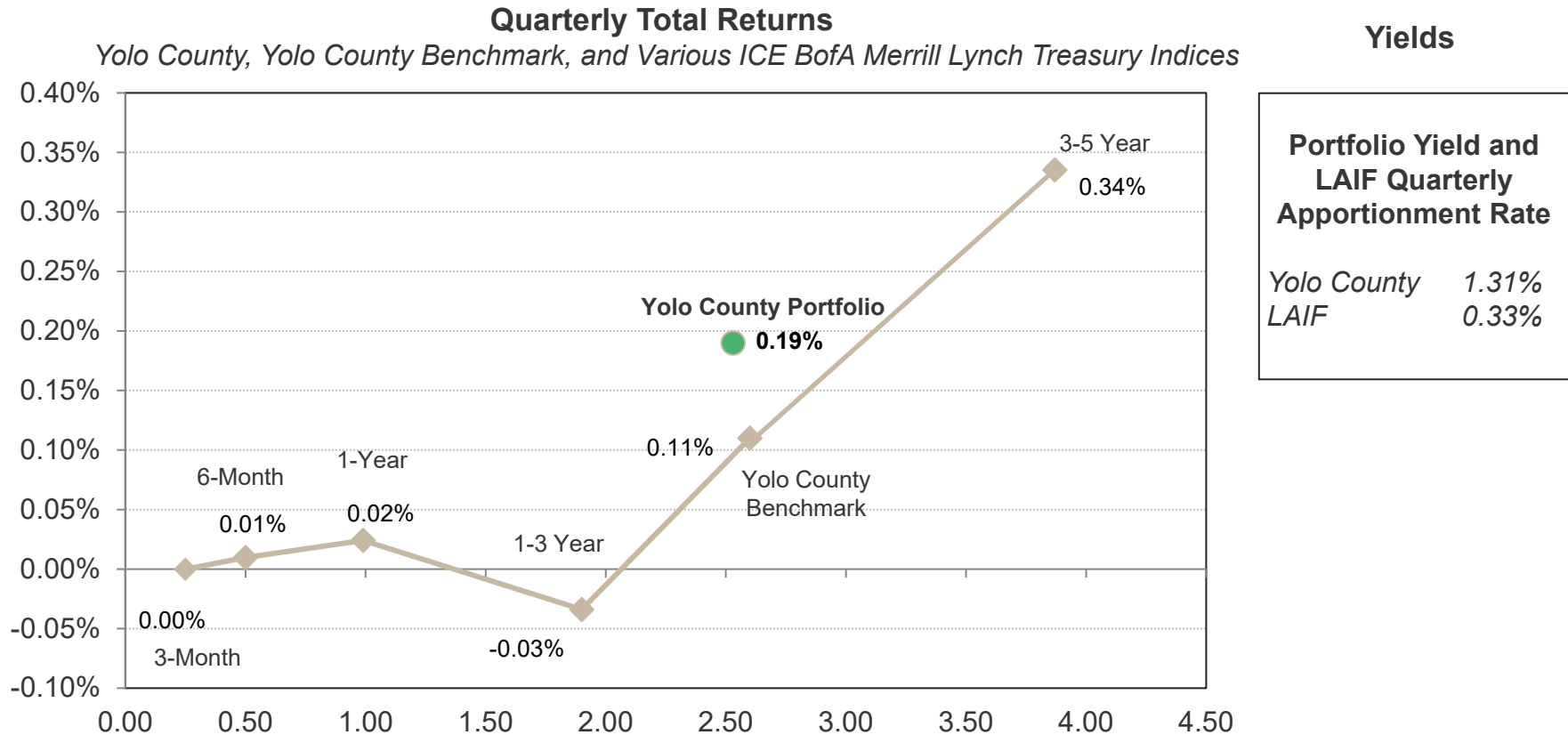
Ratings are based on Standard & Poor's.

1. The "Not Rated" category comprises asset-backed securities rated Aaa by Moody's.

2. The "BBB+" category comprises securities rated in a rating category of A or better by at least one NRSRO.



## Strong Return vs. Market; In Contrast to Q1, Longer Duration Performed Better in Q2



- For periods ending June 30, 2021.
- Yolo County yield is the weighted average yield at cost.
- Source: Bloomberg, LAIF website.
- Effective December 31, 2020, the County's benchmark is the ICE Bank of America Merrill Lynch (BAML) 1-5 Year U.S. Treasury Index. From September 30, 2017, to December 31, 2020, the benchmark was the ICE BAML 0-5 Year U.S. Treasury Index. From March 31, 2015, to September 30, 2017, the benchmark was a blend of 30% ICE BAML 3-month Treasury index and 70% ICE BAML 1-3 year U.S. Treasury Index. From March 31, 2002, to March 31, 2015, the benchmark was a blend of 50% ICE BAML 1-3 Year U.S. Treasury index and 50% ICE BAML 3-month Treasury Bill index. Prior to March 31, 2002, the benchmark was the ICE BAML 1-3 Year U.S. Treasury index.



## Portfolio Maintains Strong Outperformance

### Total Return For periods ended June 30, 2021

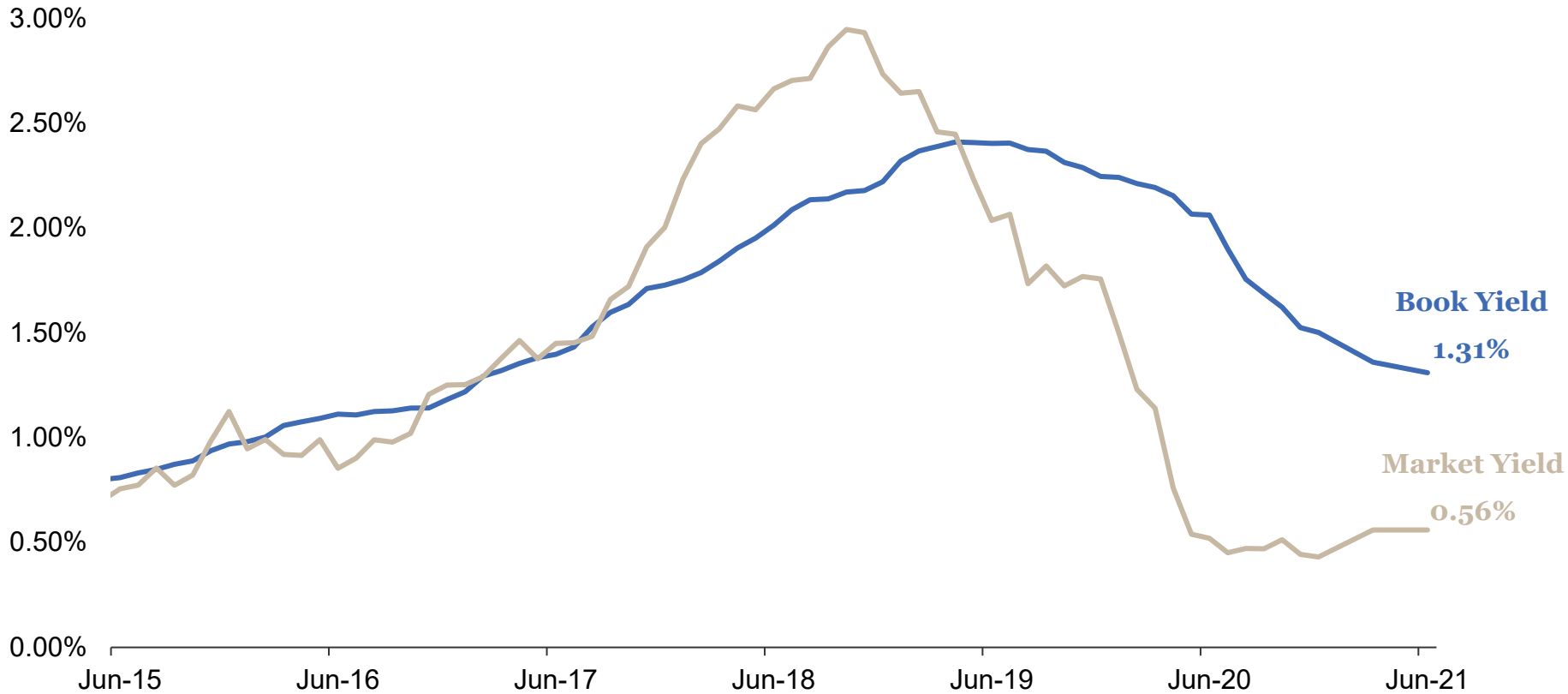
	Duration (years)	2Q 2021	Past Year	Past 5 Years	Past 10 Years	Since Inception
Yolo County	2.53	0.19%	0.23%	2.11%	1.54%	3.11%
Treasury Benchmark	2.60	0.11%	-0.28%	1.72%	1.11%	2.49%
Difference	-	+0.08%	+0.51%	+0.39%	+0.43%	+0.62%

- Performance on a trade-date basis, gross (i.e., before fees), in accordance with the CFA Institute's Global Investment Performance Standards (GIPS).
- Bank of America Merrill Lynch indices provided by Bloomberg Financial Markets.
- Inception date is June 30, 1998.
- Performance, yield, and duration calculations exclude holdings in CAMP, LAIF, and the money market fund.
- Effective December 31, 2020, the County's benchmark is the ICE Bank of America Merrill Lynch (BAML) 1-5 Year U.S. Treasury Index. From September 30, 2017, to December 31, 2020, the benchmark was the ICE Bank of America Merrill Lynch (BAML) 0-5 Year U.S. Treasury Index. From March 31, 2015, to September 30, 2017, the benchmark was a blend of 30% ICE BAML 3-month Treasury index and 70% ICE BAML 1-3 year U.S. Treasury Index. From March 31, 2002, to March 31, 2015, the benchmark was a blend of 50% ICE BAML 1-3 Year U.S. Treasury index and 50% ICE BAML 3-month Treasury Bill index. Prior to March 31, 2002, the benchmark was the ICE BAML 1-3 Year U.S. Treasury index.



## Portfolio Maintains Higher Book Yield vs. Market Yield as Market Rates Remain Range-Bound

Yield to Maturity at Cost (Book Yield) vs. Yield to Maturity at Market



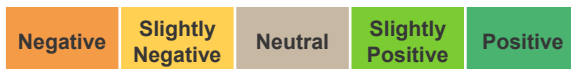
Portfolio data as of 3/31/21.



# Fixed Income Sector Outlook – Third Quarter 2021

Sector	Our Investment Preferences
<b>COMMERCIAL PAPER / CD</b>	
<b>TREASURIES</b>	
T-Bill	
T-Note	
<b>FEDERAL AGENCIES</b>	
Bullets	
Callables	
<b>SUPRANATIONALS</b>	
<b>CORPORATES</b>	
Financials	
Industrials	
<b>SECURITIZED</b>	
Asset-Backed	
Agency Mortgage-Backed	
Agency CMBS	
<b>MUNICIPALS</b>	

● Current outlook      ○ Outlook one quarter ago



## Market Expectations for Balance of 2021

- Short-term interest rates are expected to remain near zero, anchored by Fed policy.
- Longer-term yields will respond to COVID-19 infection rates, U.S. economic growth prospects, and emerging inflation trends and could rise modestly.
- Credit fundamentals remain strong, supporting the corporate and asset-backed sectors.
- Yields spreads are narrow in all sectors, limiting attractive investment opportunities.
- Suspension of the U.S. debt ceiling expires on July 31; The Treasury Dept. can continue to fund the government by employing “extraordinary measures” to conserve borrowing capacity.

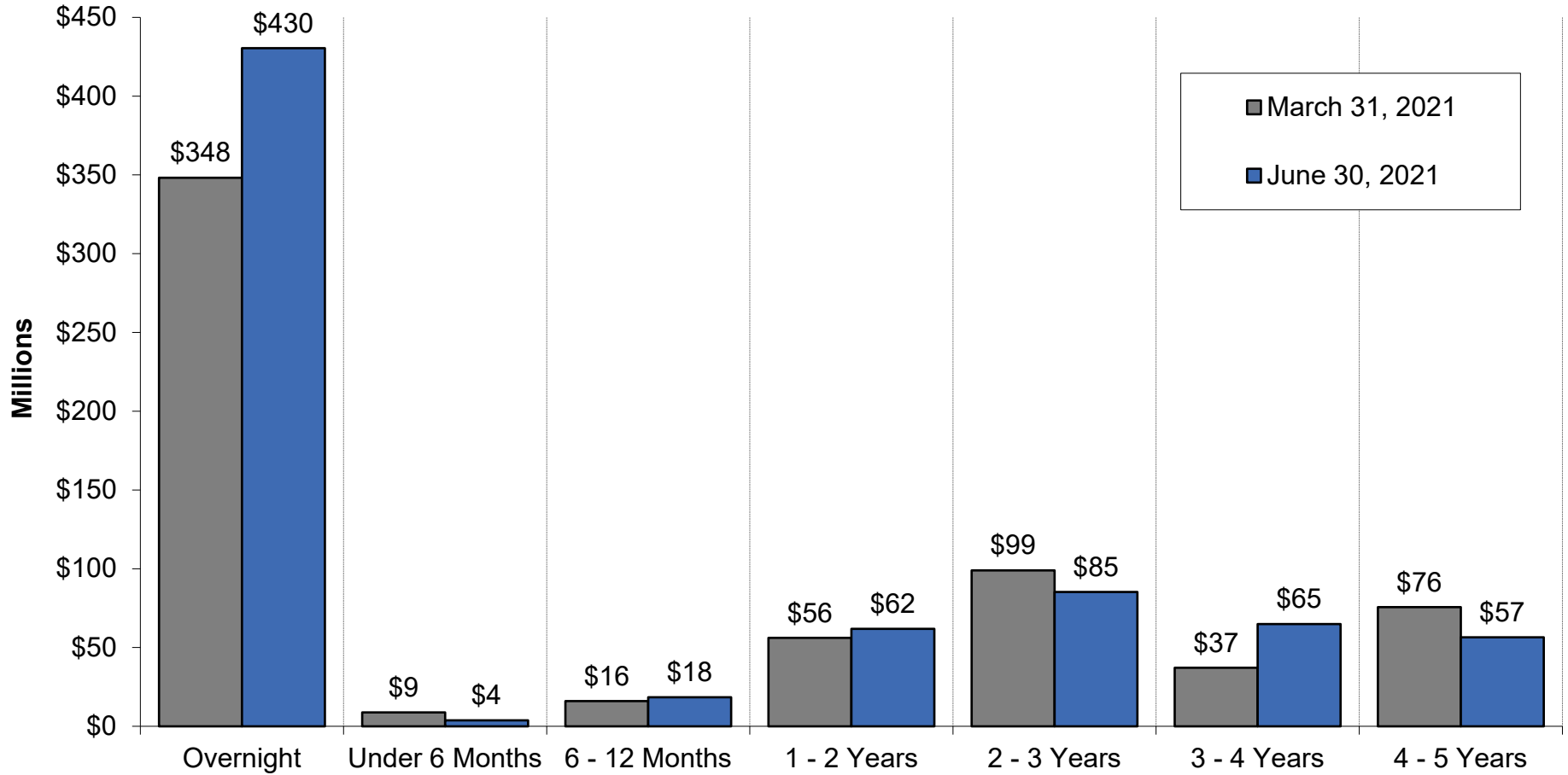


# **Additional Portfolio Information**





## Portfolio Maturity Distribution



Callable and floating-rate securities are included in the maturity distribution analysis to their stated maturity date.



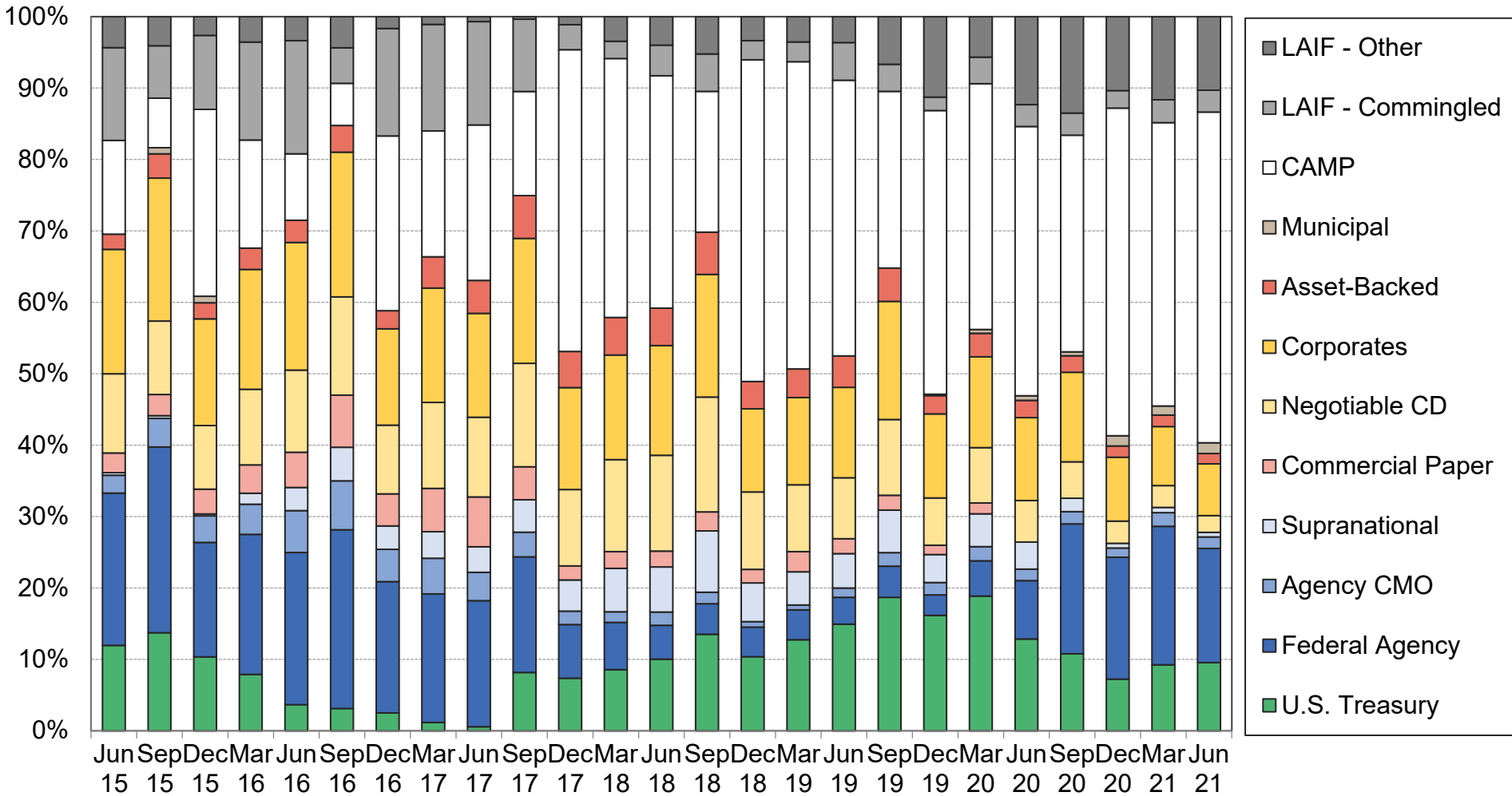
## Portfolio Issuer Distribution

Federal National Mortgage Association	25.1%	Sumitomo Mitsui Financial Group Inc	0.7%
U.S. Treasury	23.8%	Intel Corporation	0.7%
Federal Home Loan Mortgage Corporation	14.9%	DNB ASA	0.7%
Federal Home Loan Bank	2.6%	Adobe Inc	0.7%
Toyota Motor Corp	1.9%	Nissan Auto Receivables	0.7%
Intl Bank of Reconstruction and Development	1.6%	Honda Auto Receivables	0.6%
Wal-Mart Stores Inc	1.5%	Chevron Corp.	0.6%
JP Morgan Chase & Co	1.4%	Amazon.Com Inc	0.6%
Nordea Bank Ab	1.4%	United Parcel Service Inc	0.5%
Skandinaviska Enskilda Banken Ab	1.3%	Morgan Stanley	0.5%
Federal Farm Credit Bank	1.3%	Mastercard Inc	0.5%
Apple Inc	1.2%	BB&T Corporation	0.4%
US Bancorp	1.1%	Hyundai Auto Receivables	0.4%
Carmax Auto Owner Trust	1.0%	Los Angeles Community College District	0.4%
Visa Inc	1.0%	National Rural Utilities Co Finance Corp	0.4%
Societe Generale	0.9%	University Of California	0.3%
Citigroup Inc	0.9%	State of Maryland	0.3%
State of California	0.9%	San Diego Community College District	0.3%
Cisco Systems	0.9%	California State University	0.3%
Unitedhealth Group Inc	0.8%	New Jersey Turnpike Authority	0.2%
3M Company	0.8%	Capital One Prime Auto Rec Trust	0.2%
Deere & Company	0.8%	Burlington Northern Santa Fe	0.0%
Credit Suisse Group	0.8%	California Department of Water Resources	0.0%
Florida State Board of Admin Fin Corp	0.8%		
Bank Of America Co	0.8%		
Goldman Sachs Group Inc	0.7%		

Percentages exclude the portfolio's CAMP and LAIF holdings.

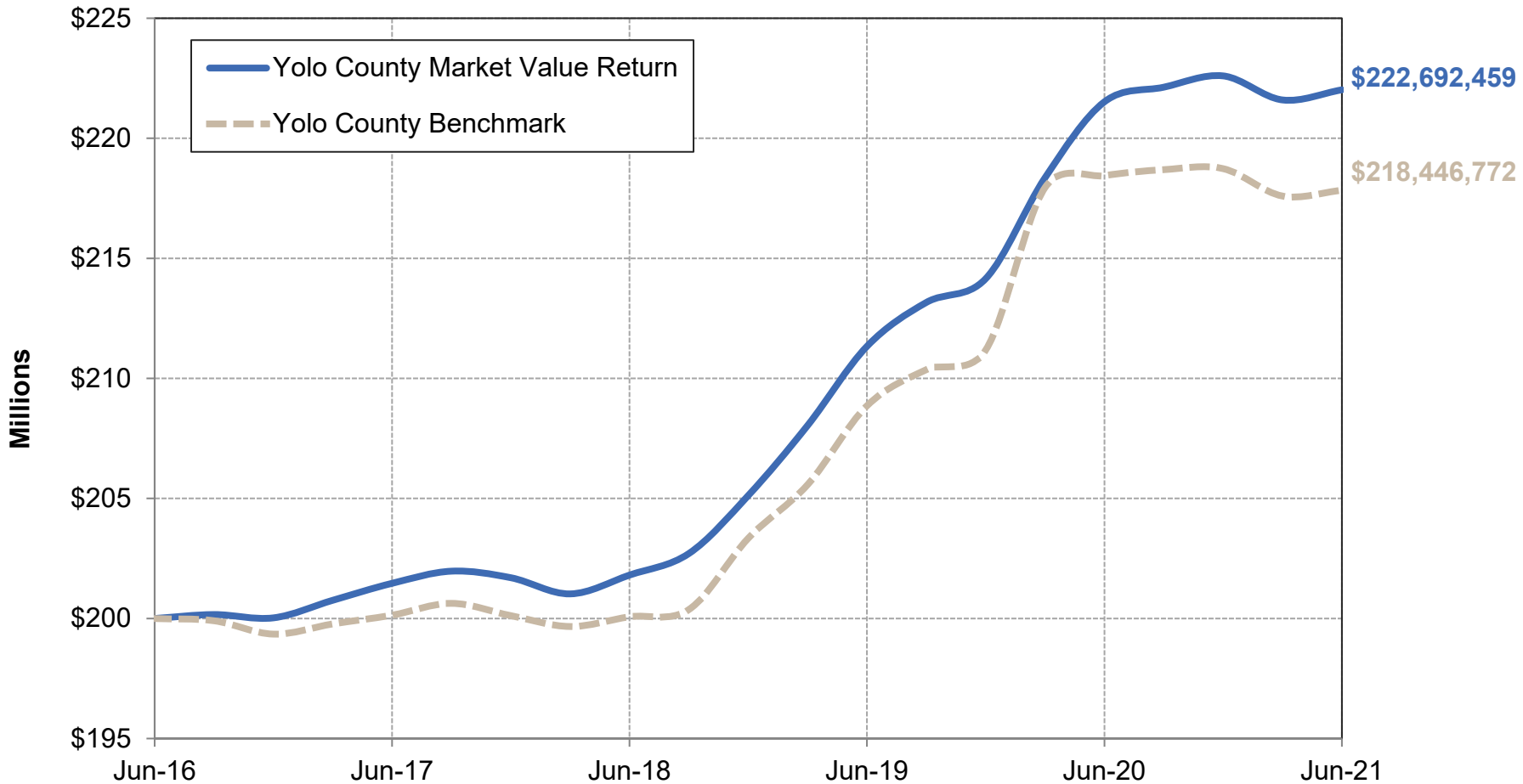


## Historical Sector Allocation—All Funds





## County's Strategy Continues to Be Effective



- Source: Bloomberg.
- Hypothetical growth of \$200 million.
- Past performance is not indicative of future performance.



## Fiscal Year Accrual Basis Earnings

INVESTMENT PORTFOLIO				
Date	Month-End Amortized Cost Value	Portfolio YTM at Cost	Actual Accrual Basis Earnings <sup>1</sup>	Earnings Rate <sup>2</sup>
Jul-20	\$288,310,119	1.90%	\$756,012	1.90%
Aug-20	\$288,868,694	1.76%	\$732,825	1.76%
Sep-20	\$288,596,518	1.69%	\$481,242	1.69%
Oct-20	\$289,505,462	1.62%	\$579,541	1.62%
Nov-20	\$288,682,877	1.53%	\$498,948	1.53%
Dec-20	\$288,329,936	1.50%	\$466,948	1.50%
Jan-21	\$293,305,452	1.41%	\$724,665	1.41%
Feb-21	\$288,686,785	1.36%	\$428,206	1.36%
Mar-21	\$288,178,985	1.36%	\$327,652	1.36%
Apr-21	\$287,685,219	1.32%	\$349,068	1.32%
May-21	\$287,118,376	1.30%	\$370,543	1.30%
Jun-21	\$286,376,442	1.31%	\$309,720	1.31%
<b>Actual FY 20-21 Total</b>			<b>\$6,025,367</b>	

1. Earnings for the period 7/01/2020 – 6/30/2021 are actual earnings and include realized gains/losses.

2. Earnings rates calculated based on the yield to maturity at cost through 6/30/2021.



## Disclosures

*This material is based on information obtained from sources generally believed to be reliable and available to the public; however, PFM Asset Management LLC cannot guarantee its accuracy, completeness, or suitability. This material is for general information purposes only and is not intended to provide specific advice or a specific recommendation. All statements as to what will or may happen under certain circumstances are based on assumptions, some but not all of which are noted in the presentation. Assumptions may or may not be proven correct as actual events occur, and results may depend on events outside of your or our control. Changes in assumptions may have a material effect on results. Past performance does not necessarily reflect and is not a guaranty of future results. The information contained in this presentation is not an offer to purchase or sell any securities.*

# Thank You



pfm



## Managed Account Detail of Securities Held

For the Month Ending **June 30, 2021**

### YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,465,000.00	AA+	Aaa	06/04/18	06/06/18	1,405,198.25	2.76	6,444.40	1,447,707.93	1,494,528.83
US TREASURY NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	4,370,000.00	AA+	Aaa	05/02/18	05/04/18	4,224,219.53	2.80	14,725.00	4,326,736.69	4,477,884.38
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	3,395,000.00	AA+	Aaa	10/02/18	10/04/18	3,232,941.80	2.93	24,782.56	3,335,612.85	3,478,814.06
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	5,675,000.00	AA+	Aaa	07/02/18	07/05/18	5,369,082.03	2.74	28,452.11	5,565,705.00	5,797,367.19
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	2,525,000.00	AA+	Aaa	02/08/19	02/12/19	2,431,989.26	2.44	9,520.49	2,485,649.30	2,581,812.50
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,000,000.00	AA+	Aaa	04/02/19	04/04/19	1,915,312.50	2.28	10,428.17	1,959,238.44	2,040,937.60
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,575,000.00	AA+	Aaa	02/08/19	02/12/19	2,446,149.41	2.44	13,426.28	2,514,922.42	2,627,707.16
US TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	2,000,000.00	AA+	Aaa	05/01/19	05/01/19	2,050,312.50	2.27	14,453.55	2,025,608.53	2,115,312.40
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	2,195,000.00	AA+	Aaa	03/06/19	03/08/19	2,217,207.23	2.52	7,709.34	2,206,239.74	2,320,526.56
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	490,000.00	AA+	Aaa	01/30/19	01/31/19	491,454.69	2.56	34.95	490,739.91	517,715.63
US TREASURY NOTES DTD 01/31/2017 2.250% 01/31/2024	912828V80	3,250,000.00	AA+	Aaa	11/06/19	11/07/19	3,330,869.14	1.64	30,502.42	3,299,379.35	3,407,421.88
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	270,000.00	AA+	Aaa	06/26/19	06/27/19	272,773.83	1.78	909.78	271,621.33	281,981.25
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,400,000.00	AA+	Aaa	07/26/19	07/30/19	2,415,187.50	1.86	130.43	2,409,254.49	2,509,874.88
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,980,000.00	AA+	Aaa	08/01/19	08/06/19	3,027,610.16	1.79	26,414.57	3,009,439.34	3,130,397.02





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,515,000.00	AA+	Aaa	09/03/19	09/05/19	1,554,472.85	1.33	9,494.48	1,540,065.91	1,580,334.38
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	2,565,000.00	AA+	Aaa	10/01/19	10/03/19	2,641,649.41	1.50	13,701.02	2,614,880.95	2,698,059.38
US TREASURY NOTES	DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	1,415,000.00	AA+	Aaa	04/07/21	04/08/21	1,409,362.11	0.60	1,778.42	1,409,688.04	1,407,925.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	7,280,000.00	AA+	Aaa	01/13/21	01/14/21	7,219,996.88	0.43	7,591.71	7,226,073.15	7,141,225.00
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	4,775,000.00	AA+	Aaa	04/05/21	04/07/21	4,661,780.27	0.89	48.66	4,667,346.31	4,683,976.56
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	6,285,000.00	AA+	Aaa	01/12/21	01/13/21	6,238,108.01	0.53	64.04	6,242,479.08	6,165,192.19
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	2,900,000.00	AA+	Aaa	02/26/21	02/26/21	2,839,960.94	0.80	4,536.26	2,844,130.32	2,842,000.00
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,615,000.00	AA+	Aaa	06/02/21	06/04/21	5,602,717.19	0.79	3,566.91	5,602,899.21	5,582,538.56
<b>Security Type Sub-Total</b>			<b>67,940,000.00</b>					<b>66,998,355.49</b>	<b>1.64</b>	<b>228,715.55</b>	<b>67,495,418.29</b>	<b>68,883,532.41</b>
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECONSTRUCTION AND DEV	NOTE	459058FY4	2,500,000.00	AAA	Aaa	09/06/17	09/08/17	2,528,050.00	1.73	21,527.78	2,503,661.74	2,526,315.00
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	2,150,000.00	AAA	Aaa	11/17/20	11/24/20	2,145,377.50	0.32	552.43	2,146,302.00	2,143,825.20
<b>Security Type Sub-Total</b>			<b>4,650,000.00</b>					<b>4,673,427.50</b>	<b>1.09</b>	<b>22,080.21</b>	<b>4,649,963.74</b>	<b>4,670,140.20</b>
<b>Municipal Bond / Note</b>												
SAN DIEGO CCD, CA TXBL GO BONDS	DTD 10/16/2019 1.996% 08/01/2023	797272QN4	725,000.00	AAA	Aaa	09/18/19	10/16/19	725,000.00	2.00	6,029.58	725,000.00	748,533.50



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,430,000.00	AA-	Aa2	10/16/19	10/24/19	2,478,624.30	1.87	14,580.00	2,457,794.98	2,548,511.10
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	755,000.00	AAA	Aaa	07/23/20	08/05/20	754,788.60	0.52	1,604.38	754,836.48	756,155.15
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DMK5	725,000.00	AA-	Aa2	08/27/20	09/17/20	725,000.00	0.69	827.71	725,000.00	719,446.50
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	100,000.00	AAA	Aa1	07/30/20	08/06/20	100,000.00	0.56	46.67	100,000.00	99,070.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	255,000.00	AA	Aa2	07/14/20	07/16/20	255,923.10	0.81	287.71	255,736.78	255,777.75
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	585,000.00	AA	Aa2	07/10/20	07/16/20	585,000.00	0.88	660.04	585,000.00	586,784.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	610,000.00	AA	Aa3	09/03/20	09/16/20	614,312.70	1.11	3,836.90	613,602.55	616,081.70
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,565,000.00	AA	Aa3	09/03/20	09/16/20	1,565,000.00	1.26	9,843.85	1,565,000.00	1,580,603.05
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,115,000.00	AA+	Aaa	10/30/20	11/10/20	1,115,000.00	0.77	3,591.23	1,115,000.00	1,115,312.20
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	605,000.00	A+	A2	01/22/21	02/04/21	605,000.00	1.05	2,586.53	605,000.00	602,991.40
<b>Security Type Sub-Total</b>		<b>9,470,000.00</b>					<b>9,523,648.70</b>	<b>1.26</b>	<b>43,894.60</b>	<b>9,501,970.79</b>	<b>9,629,266.60</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	36,890.82	AA+	Aaa	04/11/18	04/30/18	37,624.61	2.93	109.44	36,928.11	36,890.82
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	2,063,441.74	AA+	Aaa	05/16/19	05/21/19	2,076,338.24	2.54	4,799.22	2,065,923.91	2,080,297.27



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,000,000.00	AA+	Aaa	04/02/19	04/05/19	1,002,500.00	2.63	2,263.33	1,000,726.37	1,015,359.12
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,135,000.00	AA+	Aaa	09/04/19	09/09/19	1,151,758.98	1.78	2,182.04	1,141,278.67	1,155,996.72
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,335,658.42	AA+	Aaa	04/04/18	04/09/18	1,347,032.37	2.88	3,439.32	1,338,518.16	1,364,667.76
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	3,500,000.00	AA+	Aaa	01/28/21	02/02/21	3,736,386.72	0.58	8,930.83	3,701,235.40	3,673,633.08
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	1,539,552.15	AA+	Aaa	12/13/19	12/18/19	1,614,364.75	2.14	4,292.78	1,587,022.82	1,640,687.56
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	602,676.06	AA+	Aaa	11/20/19	11/26/19	602,661.59	2.09	1,050.67	602,666.61	615,188.65

<b>Security Type Sub-Total</b>		<b>11,213,219.19</b>					<b>11,568,667.26</b>	<b>1.81</b>	<b>27,067.63</b>	<b>11,474,300.05</b>	<b>11,582,720.98</b>
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<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	3,000,000.00	AA+	Aaa	08/03/20	08/06/20	3,000,000.00	0.30	3,625.00	3,000,000.00	3,000,651.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,845,000.00	AA+	Aaa	04/17/20	04/20/20	3,835,387.50	0.46	2,843.70	3,839,223.72	3,855,677.57
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	4,200,000.00	AA+	Aaa	05/20/20	05/22/20	4,187,358.00	0.35	1,137.50	4,192,033.81	4,201,541.40
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,360,000.00	AA+	Aaa	06/24/20	06/26/20	2,353,108.80	0.35	81.95	2,355,437.33	2,360,441.32
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	5,000,000.00	AA+	Aaa	07/20/20	07/21/20	4,992,250.00	0.30	173.61	4,994,748.83	5,000,935.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,810,000.00	AA+	Aaa	07/08/20	07/10/20	3,801,808.50	0.32	4,524.38	3,804,471.67	3,809,401.83
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	5,950,000.00	AA+	Aaa	08/11/20	08/12/20	5,939,290.00	0.36	6,991.25	5,942,454.99	5,948,869.50



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,655,000.00	AA+	Aaa	08/19/20	08/21/20	2,652,291.90	0.28	2,341.56	2,653,066.35	2,653,991.10
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,265,000.00	AA+	Aaa	09/02/20	09/04/20	1,265,231.00	0.24	992.67	1,265,167.94	1,264,234.68
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,690,000.00	AA+	Aaa	09/02/20	09/04/20	1,689,442.30	0.26	1,326.18	1,689,594.54	1,688,977.55
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	5,480,000.00	AA+	Aaa	12/03/18	12/06/18	5,468,930.40	2.92	47,702.64	5,474,894.38	5,791,548.96
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	3,615,000.00	AA+	Aaa	10/07/20	10/09/20	3,608,854.50	0.31	2,510.42	3,610,366.62	3,608,496.62
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	2,655,000.00	AA+	Aaa	10/14/20	10/16/20	2,645,096.85	0.25	691.41	2,647,430.19	2,645,136.68
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	1,145,000.00	AA+	Aaa	01/25/21	01/26/21	1,146,740.40	0.20	270.35	1,146,478.08	1,143,416.47
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,420,000.00	AA+	Aaa	12/02/20	12/04/20	2,417,604.20	0.28	453.75	2,418,061.48	2,415,457.66
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,620,000.00	AA+	Aaa	01/30/19	01/31/19	3,726,695.48	2.72	7,805.63	3,673,588.59	3,887,434.74
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,825,000.00	AA+	Aaa	02/07/19	02/08/19	2,814,491.00	2.58	28,642.36	2,819,529.32	2,980,389.13
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	805,000.00	AA+	Aaa	02/14/19	02/15/19	802,150.30	2.58	7,714.58	803,504.84	849,655.77
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,385,000.00	AA+	Aaa	03/03/20	03/04/20	4,521,680.45	0.96	34,440.52	4,484,305.68	4,541,518.19
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	1,490,000.00	AA+	Aaa	02/27/20	02/28/20	1,512,528.80	1.18	8,629.58	1,506,445.65	1,537,446.07
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,735,000.00	AA+	Aaa	04/15/20	04/16/20	2,721,434.40	0.60	2,924.93	2,724,714.24	2,718,888.12



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	1,845,000.00	AA+	Aaa	06/03/20	06/05/20	1,854,446.40	0.52	2,210.16	1,852,373.71	1,842,728.80
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,645,000.00	AA+	Aaa	04/22/20	04/24/20	3,637,491.30	0.67	4,366.40	3,639,273.79	3,640,513.01
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	460,000.00	AA+	Aaa	09/17/20	09/18/20	461,637.60	0.42	89.44	461,367.34	456,452.02
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,380,000.00	AA+	Aaa	01/04/21	01/05/21	1,388,376.60	0.36	268.33	1,387,463.63	1,369,356.06
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	3,760,000.00	AA+	Aaa	10/01/20	10/05/20	3,777,634.40	0.40	731.11	3,774,870.03	3,730,999.12
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,215,000.00	AA+	Aaa	06/17/20	06/19/20	4,206,274.95	0.54	819.58	4,208,078.32	4,182,489.71
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,000,000.00	AA+	Aaa	07/20/20	07/21/20	5,006,750.00	0.47	972.22	5,005,450.47	4,961,435.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,245,000.00	AA+	Aaa	08/03/20	08/04/20	5,272,326.45	0.39	1,019.86	5,267,239.24	5,204,545.31
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,680,000.00	AA+	Aaa	07/21/20	07/23/20	2,666,653.60	0.48	4,466.67	2,669,163.37	2,644,741.92
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	1,315,000.00	AA+	Aaa	10/22/20	10/23/20	1,307,636.00	0.49	1,725.94	1,308,682.05	1,296,770.16
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	2,850,000.00	AA+	Aaa	08/25/20	08/27/20	2,836,662.00	0.47	3,740.63	2,838,914.25	2,810,490.45
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	5,575,000.00	AA+	Aaa	11/03/20	11/05/20	5,540,435.00	0.51	7,317.19	5,545,125.12	5,497,713.77
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	4,100,000.00	AA+	Aaa	09/23/20	09/25/20	4,087,659.00	0.44	4,185.42	4,089,546.69	4,040,418.80
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,315,000.00	AA+	Aaa	11/19/20	11/24/20	1,314,500.30	0.51	986.25	1,314,560.79	1,300,696.74



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	2,465,000.00	AA+	Aaa	11/16/20	11/16/20	2,461,573.65	0.53	1,848.75	2,462,001.71	2,438,188.20
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,005,000.00	AA+	Aaa	11/09/20	11/12/20	3,990,662.10	0.57	3,003.75	3,992,480.91	3,961,437.62
<b>Security Type Sub-Total</b>		<b>114,805,000.00</b>					<b>114,913,094.13</b>	<b>0.72</b>	<b>203,575.67</b>	<b>114,862,109.67</b>	<b>115,283,086.05</b>
<b>Corporate Note</b>											
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	2,500,000.00	AA-	A1	01/10/19	01/14/19	2,430,325.00	2.94	12,975.69	2,494,241.15	2,505,240.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,185,000.00	BBB+	A3	11/20/17	11/22/17	1,193,093.55	2.72	2,195.54	1,185,727.13	1,195,775.21
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	3,505,000.00	AA+	Aa1	01/07/19	01/09/19	3,452,985.80	3.01	34,563.19	3,494,707.93	3,546,870.73
NATIONAL RURAL UTIL COOP CORP NOTES DTD 02/02/2012 3.050% 02/15/2022	637432MO5	540,000.00	A-	A1	04/03/18	04/05/18	539,325.00	3.08	6,222.00	539,890.53	545,626.26
CHEVRON CORP (CALLABLE) NOTES DTD 03/03/2017 2.498% 03/03/2022	166764BN9	1,650,000.00	AA-	Aa2	08/08/17	08/11/17	1,671,136.50	2.20	13,510.02	1,652,801.85	1,672,228.80
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	1,225,000.00	A-	A3	04/03/18	04/05/18	1,202,251.75	3.25	8,421.88	1,220,722.02	1,246,415.45
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	540,000.00	A-	A1	04/03/18	04/05/18	525,231.00	3.12	2,376.00	537,028.25	548,595.72
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	2,350,000.00	A	A2	10/18/19	10/22/19	2,356,039.50	1.85	2,291.25	2,352,171.72	2,389,176.85
TOYOTA MOTOR CREDIT CORP NOTES DTD 09/08/2017 2.150% 09/08/2022	89236TEC5	3,400,000.00	A+	A1	09/08/17	09/12/17	3,391,840.00	2.20	22,945.28	3,398,056.29	3,476,285.80
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,700,000.00	AA-	Aa3	09/21/17	09/25/17	2,684,070.00	2.28	17,092.50	2,696,131.54	2,759,124.60



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	1,480,000.00	A-	A2	03/01/18	03/05/18	1,443,162.80	3.04	9,065.00	1,469,925.43	1,518,663.52
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,855,000.00	A+	A1	07/18/19	07/22/19	2,982,104.60	2.33	39,077.81	2,927,707.82	3,054,815.74
3M COMPANY DTD 09/14/2018 3.250% 02/14/2024	88579YBB6	2,265,000.00	A+	A1	10/17/19	10/21/19	2,386,449.30	1.95	28,013.65	2,338,778.33	2,422,082.28
UNITEDHEALTH GROUP INC CORP NOTES DTD 12/17/2018 3.500% 02/15/2024	91324PDM1	2,260,000.00	A+	A3	10/17/19	10/21/19	2,386,899.00	2.13	29,882.22	2,337,120.49	2,431,531.74
BANK OF AMERICA CORP NOTE DTD 03/05/2018 3.550% 03/05/2024	06051GHF9	2,080,000.00	A-	A2	10/07/20	10/09/20	2,220,067.20	1.51	23,792.89	2,190,205.73	2,194,653.76
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	360,000.00	BBB+	A1	04/19/21	04/22/21	360,000.00	0.73	504.39	360,000.00	360,430.92
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,080,000.00	BBB+	A1	04/20/21	04/22/21	1,081,360.80	0.69	1,513.17	1,081,227.20	1,081,292.76
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,660,000.00	AA	A1	05/10/21	05/12/21	1,657,576.40	0.50	1,016.75	1,657,686.97	1,656,386.18
JP MORGAN CHASE BANK CORP NOTE DTD 05/13/2014 3.625% 05/13/2024	46625HJX9	2,255,000.00	A-	A2	09/22/20	09/24/20	2,495,924.20	0.65	10,899.17	2,445,088.65	2,443,908.12
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,150,000.00	AA	Aa2	07/10/19	07/12/19	4,274,998.00	2.21	56,837.71	4,209,449.16	4,422,132.10
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,700,000.00	A-	A2	09/09/20	09/16/20	1,700,000.00	0.65	3,237.79	1,700,000.00	1,699,391.40
ADOBE INC CORP NOTE DTD 02/03/2020 1.900% 02/01/2025	00724PAB5	1,910,000.00	A	A2	05/01/20	05/05/20	1,996,618.50	0.92	15,120.83	1,975,526.17	1,982,175.08
MASTERCARD INC CORPORATE NOTES DTD 12/03/2019 2.000% 03/03/2025	57636OAN4	1,300,000.00	A+	A1	05/01/20	05/05/20	1,353,755.00	1.12	8,522.22	1,340,887.95	1,360,188.70



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
INTEL CORP CORPORATE NOTES DTD 03/25/2020 3.400% 03/25/2025	458140BP4	1,900,000.00	A+	A1	05/07/20	05/11/20	2,105,466.00	1.11	17,226.67	2,057,419.99	2,072,907.60
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	705,000.00	BBB+	A3	04/27/21	05/04/21	705,000.00	0.98	1,095.04	705,000.00	704,042.61
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	760,000.00	BBB+	A3	04/28/21	05/04/21	762,014.00	0.91	1,180.47	761,933.88	758,967.92
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,975,000.00	BBB+	A2	02/12/21	02/17/21	2,206,430.50	0.94	8,023.44	2,185,276.55	2,154,582.80
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 08/20/2015 3.650% 09/01/2025	12189LAY7	100,000.00	AA-	A3	12/07/20	12/09/20	113,195.00	0.80	1,216.67	111,548.65	110,300.40
<b>Security Type Sub-Total</b>		<b>50,390,000.00</b>					<b>51,677,319.40</b>	<b>1.90</b>	<b>378,819.24</b>	<b>51,426,261.38</b>	<b>52,313,793.05</b>
<b>Certificate of Deposit</b>											
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	2,710,000.00	A-1	P-1	02/14/20	02/19/20	2,710,000.00	1.80	18,563.50	2,710,000.00	2,734,444.20
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	2,115,000.00	A	A1	07/10/20	07/14/20	2,115,000.00	0.70	7,155.75	2,115,000.00	2,124,936.27
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	3,720,000.00	A+	Aa2	08/29/19	09/03/19	3,720,000.00	1.85	24,025.00	3,720,000.00	3,791,650.92
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	3,910,000.00	AA-	Aa3	08/27/19	08/29/19	3,910,000.00	1.84	25,116.32	3,910,000.00	3,984,860.86
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	1,980,000.00	AA-	Aa2	12/05/19	12/06/19	1,980,000.00	2.03	3,253.80	1,980,000.00	2,031,679.98
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,230,000.00	A+	Aa3	03/19/21	03/23/21	2,230,000.00	0.59	3,654.72	2,230,000.00	2,233,556.85
<b>Security Type Sub-Total</b>		<b>16,665,000.00</b>					<b>16,665,000.00</b>	<b>1.55</b>	<b>81,769.09</b>	<b>16,665,000.00</b>	<b>16,901,129.08</b>





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	3,450.60	AAA	Aaa	04/10/18	04/18/18	3,450.08	2.79	4.28	3,450.47	3,453.21
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	357,613.83	AAA	NR	02/19/19	02/27/19	357,604.25	2.83	365.46	357,609.78	361,536.89
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	568,441.38	AAA	NR	04/03/19	04/10/19	568,366.58	2.66	672.02	568,406.40	573,768.19
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	904,679.99	NR	Aaa	02/05/19	02/13/19	904,542.94	2.90	1,166.03	904,612.79	916,057.88
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	443,619.61	AAA	Aaa	05/21/19	05/30/19	443,529.73	2.51	494.88	443,571.80	448,856.85
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	988,287.81	NR	Aaa	05/21/19	05/28/19	988,064.35	2.51	1,098.10	988,169.10	1,003,398.34
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	654,302.87	AAA	NR	04/09/19	04/17/19	654,236.00	2.68	779.35	654,266.04	664,535.84
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	1,440,000.00	NR	Aaa	02/19/20	02/26/20	1,439,717.76	1.61	644.00	1,439,809.11	1,459,885.97
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,985,000.00	AAA	Aaa	02/04/20	02/12/20	1,984,856.68	1.66	1,464.49	1,984,903.25	2,011,648.82
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	945,000.00	AAA	NR	01/14/20	01/22/20	944,814.59	1.89	793.80	944,869.07	963,594.95
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	620,000.00	AAA	NR	04/20/21	04/28/21	619,934.78	0.38	104.71	619,937.39	619,834.77
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	465,000.00	AAA	NR	01/20/21	01/27/21	464,908.12	0.34	70.27	464,916.11	464,446.70
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	925,000.00	AAA	NR	04/13/21	04/21/21	924,800.66	0.52	213.78	924,808.69	926,224.15
<b>Security Type Sub-Total</b>		<b>10,300,396.09</b>					<b>10,298,826.52</b>	<b>1.83</b>	<b>7,871.17</b>	<b>10,299,330.00</b>	<b>10,417,242.56</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>Trade</b>	<b>Settle</b>	<b>Original</b>	<b>YTM</b>	<b>Accrued</b>	<b>Amortized</b>	<b>Market</b>	
<b>Dated Date/Coupon/Maturity</b>	<b>Rating</b>	<b>Rating</b>	<b>Date</b>	<b>Date</b>	<b>Cost</b>	<b>at Cost</b>	<b>Interest</b>	<b>Cost</b>	<b>Value</b>	
<b>CUSIP</b>	<b>Par</b>									
<b>Managed Account Sub-Total</b>					<b>285,433,615.28</b>	<b>286,318,339.00</b>	<b>1.31</b>	<b>993,793.16</b>	<b>286,374,353.92</b>	<b>289,680,910.93</b>
<b>Securities Sub-Total</b>					<b>\$285,433,615.28</b>	<b>\$286,318,339.00</b>	<b>1.31%</b>	<b>\$993,793.16</b>	<b>\$286,374,353.92</b>	<b>\$289,680,910.93</b>
<b>Accrued Interest</b>										<b>\$993,793.16</b>
<b>Total Investments</b>										<b>\$290,674,704.09</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,465,000.00	RBS		102.02	1,494,528.83	89,330.58	46,820.90	1.24	0.14
US TREASURY NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	4,370,000.00	MERRILL		102.47	4,477,884.38	253,664.85	151,147.69	1.32	0.15
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	3,395,000.00	TD		102.47	3,478,814.06	245,872.26	143,201.21	1.56	0.19
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	5,675,000.00	BNP_PARI		102.16	5,797,367.19	428,285.16	231,662.19	1.65	0.20
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	2,525,000.00	TD		102.25	2,581,812.50	149,823.24	96,163.20	1.73	0.21
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,000,000.00	NOMURA		102.05	2,040,937.60	125,625.10	81,699.16	2.05	0.27
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,575,000.00	RBC		102.05	2,627,707.16	181,557.75	112,784.74	2.05	0.27
US TREASURY NOTES	DTD 10/01/2018 2.875% 09/30/2023	9128285D8	2,000,000.00	BARCLAYS		105.77	2,115,312.40	64,999.90	89,703.87	2.18	0.30
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	2,195,000.00	TD		105.72	2,320,526.56	103,319.33	114,286.82	2.31	0.33
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	490,000.00	MERRILL		105.66	517,715.63	26,260.94	26,975.72	2.44	0.35
US TREASURY NOTES	DTD 01/31/2017 2.250% 01/31/2024	912828V80	3,250,000.00	MORGAN_S		104.84	3,407,421.88	76,552.74	108,042.53	2.51	0.37
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	270,000.00	MORGAN_S		104.44	281,981.25	9,207.42	10,359.92	2.76	0.42
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,400,000.00	RBC		104.58	2,509,874.88	94,687.38	100,620.39	2.93	0.46
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,980,000.00	TD		105.05	3,130,397.02	102,786.86	120,957.68	2.98	0.48
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,515,000.00	HSBC		104.31	1,580,334.38	25,861.53	40,268.47	3.07	0.50
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	2,565,000.00	HSBC		105.19	2,698,059.38	56,409.97	83,178.43	3.15	0.51
US TREASURY NOTES	DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	1,415,000.00	BNP_PAR		99.50	1,407,925.00	(1,437.11)	(1,763.04)	3.72	0.64



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	7,280,000.00	JPM_CHA		98.09	7,141,225.00	(78,771.88)	(84,848.15)	4.06	0.72
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	4,775,000.00	JPM_CHA		98.09	4,683,976.56	22,196.29	16,630.25	4.47	0.81
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	6,285,000.00	BARCLAY		98.09	6,165,192.19	(72,915.82)	(77,286.89)	4.47	0.81
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	2,900,000.00	MERRILL		98.00	2,842,000.00	2,039.06	(2,130.32)	4.54	0.82
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,615,000.00	RBC		99.42	5,582,538.56	(20,178.63)	(20,360.65)	4.83	0.87
<b>Security Type Sub-Total</b>			<b>67,940,000.00</b>				<b>68,883,532.41</b>	<b>1,885,176.92</b>	<b>1,388,114.12</b>	<b>3.05</b>	<b>0.50</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BANK OF RECONSTRUCTION AND DEV NOTE	DTD 01/26/2017 2.000% 01/26/2022	459058FY4	2,500,000.00	DEUTSCHE		101.05	2,526,315.00	(1,735.00)	22,653.26	0.57	0.16
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	2,150,000.00	TD		99.71	2,143,825.20	(1,552.30)	(2,476.80)	2.39	0.37
<b>Security Type Sub-Total</b>			<b>4,650,000.00</b>				<b>4,670,140.20</b>	<b>(3,287.30)</b>	<b>20,176.46</b>	<b>1.41</b>	<b>0.26</b>
<b>Municipal Bond / Note</b>											
SAN DIEGO CCD, CA TXBL GO BONDS	DTD 10/16/2019 1.996% 08/01/2023	797272ON4	725,000.00	RBC		103.25	748,533.50	23,533.50	23,533.50	2.04	0.43
CA ST TXBL GO BONDS	DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,430,000.00	MORGAN_S		104.88	2,548,511.10	69,886.80	90,716.12	2.20	0.23
MD ST TXBL GO BONDS	DTD 08/05/2020 0.510% 08/01/2024	574193TO1	755,000.00	JPM_CHA		100.15	756,155.15	1,366.55	1,318.67	3.06	0.46
CA ST UNIV TXBL REV BONDS	DTD 09/17/2020 0.685% 11/01/2024	13077DMK5	725,000.00	GOLDMAN		99.23	719,446.50	(5,553.50)	(5,553.50)	3.30	0.92
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	100,000.00	MORGAN_		99.07	99,070.00	(930.00)	(930.00)	3.39	0.84



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For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	255,000.00	JPM_CHA	04/15/25	100.31	255,777.75	(145.35)	40.97	3.73	0.80
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	585,000.00	JPM_CHA	04/15/25	100.31	586,784.25	1,784.25	1,784.25	3.73	0.80
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	610,000.00	MERRILL		101.00	616,081.70	1,769.00	2,479.15	3.89	1.00
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,565,000.00	MERRILL		101.00	1,580,603.05	15,603.05	15,603.05	3.89	1.00
LOS ANGELES CCD, CA TXBL GO BONDS	DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,115,000.00	MERRILL		100.03	1,115,312.20	312.20	312.20	4.02	0.77
NJ TURNPIKE AUTHORITY TXBL REV BONDS	DTD 02/04/2021 1.047% 01/01/2026	646140DP5	605,000.00	CITIGRP		99.67	602,991.40	(2,008.60)	(2,008.60)	4.39	1.12

<b>Security Type Sub-Total</b>			<b>9,470,000.00</b>				<b>9,629,266.60</b>	<b>105,617.90</b>	<b>127,295.81</b>	<b>3.22</b>	<b>0.67</b>
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**Federal Agency Collateralized Mortgage Obligation**

FNA 2018-M5 A2	DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	36,890.82	JPM_CHAS		100.00	36,890.82	(733.79)	(37.29)	0.14	3.56
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	2,063,441.74	JPM_CHAS		100.82	2,080,297.27	3,959.03	14,373.36	0.46	1.16
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,000,000.00	JPM_CHAS		101.54	1,015,359.12	12,859.12	14,632.75	0.76	1.04
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,135,000.00	CANT_FIT		101.85	1,155,996.72	4,237.74	14,718.05	1.07	0.60
FHLMC SERIES K721 A2	DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,335,658.42	CITIGRP		102.17	1,364,667.76	17,635.39	26,149.60	0.94	1.08
FHMS K724 A2	DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	3,500,000.00	JPM_CHA		104.96	3,673,633.08	(62,753.64)	(27,602.32)	2.12	0.91
FANNIEMAE-ACES	DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	1,539,552.15	JPM_CHAS		106.57	1,640,687.56	26,322.81	53,664.74	2.46	0.86
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	602,676.06	JPM_CHAS		102.08	615,188.65	12,527.06	12,522.04	1.76	1.39

<b>Security Type Sub-Total</b>			<b>11,213,219.19</b>				<b>11,582,720.98</b>	<b>14,053.72</b>	<b>108,420.93</b>	<b>1.48</b>	<b>0.98</b>
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**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	3,000,000.00	NOMURA	08/06/21	100.02	3,000,651.00	651.00	651.00	0.10	0.29
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,845,000.00	CITIGRP		100.28	3,855,677.57	20,290.07	16,453.85	1.80	0.22
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	4,200,000.00	CITIGRP		100.04	4,201,541.40	14,183.40	9,507.59	1.89	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAE54	2,360,000.00	TD		100.02	2,360,441.32	7,332.52	5,003.99	1.99	0.24
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAE54	5,000,000.00	MORGAN_		100.02	5,000,935.00	8,685.00	6,186.17	1.99	0.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,810,000.00	CITIGRP		99.98	3,809,401.83	7,593.33	4,930.16	2.02	0.26
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	5,950,000.00	CITIGRP	08/10/22	99.98	5,948,869.50	9,579.50	6,414.51	1.11	0.31
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,655,000.00	CITIGRP		99.96	2,653,991.10	1,699.20	924.75	2.14	0.27
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,265,000.00	NOMURA		99.94	1,264,234.68	(996.32)	(933.26)	2.18	0.28
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,690,000.00	WELLS_F		99.94	1,688,977.55	(464.75)	(616.99)	2.18	0.28
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	5,480,000.00	TD		105.69	5,791,548.96	322,618.56	316,654.58	2.13	0.28
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	3,615,000.00	TD	09/21/22	99.82	3,608,496.62	(357.88)	(1,870.00)	1.22	0.33
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	2,655,000.00	WELLS_F		99.63	2,645,136.68	39.83	(2,293.51)	2.29	0.29
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	1,145,000.00	MORGAN_		99.86	1,143,416.47	(3,323.93)	(3,061.61)	2.40	0.31
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,420,000.00	CITIGRP		99.81	2,415,457.66	(2,146.54)	(2,603.82)	2.42	0.33
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,620,000.00	BARCLAYS		107.39	3,887,434.74	160,739.26	213,846.15	2.36	0.33



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**YOLO COUNTY - TREASURY POOL - 97420100**

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<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,825,000.00	NOMURA		105.50	2,980,389.13	165,898.13	160,859.81	2.51	0.37
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	805,000.00	BARCLAYS		105.55	849,655.77	47,505.47	46,150.93	2.53	0.37
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,385,000.00	MORGAN_		103.57	4,541,518.19	19,837.74	57,212.51	3.41	0.60
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	1,490,000.00	WELLS_FA		103.18	1,537,446.07	24,917.27	31,000.42	3.52	0.61
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,735,000.00	CITIGRP		99.41	2,718,888.12	(2,546.28)	(5,826.12)	3.75	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	1,845,000.00	HSBC		99.88	1,842,728.80	(11,717.60)	(9,644.91)	3.77	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,645,000.00	CITIGRP		99.88	3,640,513.01	3,021.71	1,239.22	3.77	0.66
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	460,000.00	WELLS_F		99.23	456,452.02	(5,185.58)	(4,915.32)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,380,000.00	RBS		99.23	1,369,356.06	(19,020.54)	(18,107.57)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	3,760,000.00	NOMURA		99.23	3,730,999.12	(46,635.28)	(43,870.91)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,215,000.00	NOMURA		99.23	4,182,489.71	(23,785.24)	(25,588.61)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,000,000.00	MORGAN_		99.23	4,961,435.00	(45,315.00)	(44,015.47)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,245,000.00	KEYBANC		99.23	5,204,545.31	(67,781.14)	(62,693.93)	3.93	0.70
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,680,000.00	WELLS_F		98.68	2,644,741.92	(21,911.68)	(24,421.45)	4.02	0.70
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	1,315,000.00	NOMURA		98.61	1,296,770.16	(10,865.84)	(11,911.89)	4.12	0.71
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	2,850,000.00	BARCLAY		98.61	2,810,490.45	(26,171.55)	(28,423.80)	4.12	0.71
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	5,575,000.00	NOMURA		98.61	5,497,713.77	(42,721.23)	(47,411.35)	4.12	0.71



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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	4,100,000.00	CITIGRP		98.55	4,040,418.80	(47,240.20)	(49,127.89)	4.20	0.72
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,315,000.00	NOMURA		98.91	1,300,696.74	(13,803.56)	(13,864.05)	4.31	0.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	2,465,000.00	CITIGRP		98.91	2,438,188.20	(23,385.45)	(23,813.51)	4.31	0.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,005,000.00	BARCLAY		98.91	3,961,437.62	(29,224.48)	(31,043.29)	4.31	0.75
<b>Security Type Sub-Total</b>		<b>114,805,000.00</b>				<b>115,283,086.05</b>	<b>369,991.92</b>	<b>420,976.38</b>	<b>2.92</b>	<b>0.49</b>

<b>Corporate Note</b>										
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	2,500,000.00	MITSU	08/20/21	100.21	2,505,240.00	74,915.00	10,998.85	0.14	0.90
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,185,000.00	MORGAN_S	11/08/21	100.91	1,195,775.21	2,681.66	10,048.08	0.36	0.82
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	3,505,000.00	WELLS_FA		101.19	3,546,870.73	93,884.93	52,162.80	0.60	0.53
NATIONAL RURAL UTIL COOP CORP NOTES DTD 02/02/2012 3.050% 02/15/2022	637432MO5	540,000.00	WELLS_FA		101.04	545,626.26	6,301.26	5,735.73	0.62	1.37
CHEVRON CORP (CALLABLE) NOTES DTD 03/03/2017 2.498% 03/03/2022	166764BN9	1,650,000.00	WELLS_FA	02/03/22	101.35	1,672,228.80	1,092.30	19,426.95	0.59	0.50
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	1,225,000.00	TD	03/01/22	101.75	1,246,415.45	44,163.70	25,693.43	0.66	0.42
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	540,000.00	GOLDMAN		101.59	548,595.72	23,364.72	11,567.47	0.81	0.45
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	2,350,000.00	KEYBANC		101.67	2,389,176.85	33,137.35	37,005.13	0.95	0.20
TOYOTA MOTOR CREDIT CORP NOTES DTD 09/08/2017 2.150% 09/08/2022	89236TEC5	3,400,000.00	MIZUHO		102.24	3,476,285.80	84,445.80	78,229.51	1.17	0.26
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,700,000.00	WELLS_FA	08/15/22	102.19	2,759,124.60	75,054.60	62,993.06	1.11	0.33





**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	1,480,000.00	MKTX		102.61	1,518,663.52	75,500.72	48,738.09	1.24	0.36
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,855,000.00	US_BANCO		107.00	3,054,815.74	72,711.14	127,107.92	2.48	0.65
3M COMPANY DTD 09/14/2018 3.250% 02/14/2024	88579YBB6	2,265,000.00	WELLS_FA		106.94	2,422,082.28	35,632.98	83,303.95	2.51	0.58
UNITEDHEALTH GROUP INC CORP NOTES DTD 12/17/2018 3.500% 02/15/2024	91324PDM1	2,260,000.00	WELLS_FA		107.59	2,431,531.74	44,632.74	94,411.25	2.51	0.58
BANK OF AMERICA CORP NOTE DTD 03/05/2018 3.550% 03/05/2024	06051GHF9	2,080,000.00	JSEB		105.51	2,194,653.76	(25,413.44)	4,448.03	2.56	1.45
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	360,000.00	MORGAN_	04/05/23	100.12	360,430.92	430.92	430.92	1.75	0.69
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,080,000.00	GOLDMAN	04/05/23	100.12	1,081,292.76	(68.04)	65.56	1.75	0.69
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,660,000.00	JPM_CHA		99.78	1,656,386.18	(1,190.22)	(1,300.79)	2.85	0.53
JP MORGAN CHASE BANK CORP NOTE DTD 05/13/2014 3.625% 05/13/2024	46625HJX9	2,255,000.00	JPM_CHA		108.38	2,443,908.12	(52,016.08)	(1,180.53)	2.75	0.67
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,150,000.00	MKTX	04/15/23	106.56	4,422,132.10	147,134.10	212,682.94	1.74	0.66
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,700,000.00	JPM_CHA		99.96	1,699,391.40	(608.60)	(608.60)	3.18	0.66
ADOBE INC CORP NOTE DTD 02/03/2020 1.900% 02/01/2025	00724PAB5	1,910,000.00	JSEB		103.78	1,982,175.08	(14,443.42)	6,648.91	3.46	0.83
MASTERCARD INC CORPORATE NOTES DTD 12/03/2019 2.000% 03/03/2025	57636QAN4	1,300,000.00	DEUTSCH		104.63	1,360,188.70	6,433.70	19,300.75	3.54	0.72
INTEL CORP CORPORATE NOTES DTD 03/25/2020 3.400% 03/25/2025	458140BP4	1,900,000.00	MIZUHO		109.10	2,072,907.60	(32,558.40)	15,487.61	3.52	0.92
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	705,000.00	CITIGRP		99.86	704,042.61	(957.39)	(957.39)	3.77	1.02



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	760,000.00	GOLDMAN		99.86	758,967.92	(3,046.08)	(2,965.96)	3.77	1.02
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,975,000.00	MORGAN_	02/22/25	109.09	2,154,582.80	(51,847.70)	(30,693.75)	3.44	1.35
BURLINGTN NORTH SANTA FE CORP NOTES (CAL	DTD 08/20/2015 3.650% 09/01/2025	12189LAY7	100,000.00	WELLS_F	06/01/25	110.30	110,300.40	(2,894.60)	(1,248.25)	3.66	1.11
<b>Security Type Sub-Total</b>			<b>50,390,000.00</b>				<b>52,313,793.05</b>	<b>636,473.65</b>	<b>887,531.67</b>	<b>1.94</b>	<b>0.67</b>
<b>Certificate of Deposit</b>											
SOCIETE GENERALE NY CERT DEPOS	DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	2,710,000.00	MERRILL		100.90	2,734,444.20	24,444.20	24,444.20	0.62	0.35
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	2,115,000.00	SMBC		100.47	2,124,936.27	9,936.27	9,936.27	1.02	0.24
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	3,720,000.00	BARCLAYS		101.93	3,791,650.92	71,650.92	71,650.92	1.15	0.19
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	3,910,000.00	MERRILL		101.91	3,984,860.86	74,860.86	74,860.86	1.15	0.19
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	1,980,000.00	GOLDMAN		102.61	2,031,679.98	51,679.98	51,679.98	1.42	0.20
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,230,000.00	CSFB		100.16	2,233,556.85	3,556.85	3,556.85	1.71	0.49
<b>Security Type Sub-Total</b>			<b>16,665,000.00</b>				<b>16,901,129.08</b>	<b>236,129.08</b>	<b>236,129.08</b>	<b>1.15</b>	<b>0.26</b>
<b>Asset-Backed Security</b>											
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	3,450.60	BARCLAYS		100.08	3,453.21	3.13	2.74	0.05	2.71
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	357,613.83	MERRILL		101.10	361,536.89	3,932.64	3,927.11	0.46	2.18



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - TREASURY POOL - 97420100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	568,441.38	SOCGEN		100.94	573,768.19	5,401.61	5,361.79	0.40	2.17
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	904,679.99	MITSU		101.26	916,057.88	11,514.94	11,445.09	0.48	2.34
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	443,619.61	JPM_CHAS		101.18	448,856.85	5,327.12	5,285.05	0.52	2.00
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	988,287.81	WELLS_FA		101.53	1,003,398.34	15,333.99	15,229.24	0.55	1.84
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	654,302.87	RBC		101.56	664,535.84	10,299.84	10,269.80	0.63	2.09
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	1,440,000.00	JPM_CHAS		101.38	1,459,885.97	20,168.21	20,076.86	1.08	1.11
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,985,000.00	MITSU		101.34	2,011,648.82	26,792.14	26,745.57	0.93	1.18
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	945,000.00	MERRILL		101.97	963,594.95	18,780.36	18,725.88	1.12	1.31
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	620,000.00	BARCLAY		99.97	619,834.77	(100.01)	(102.62)	2.12	0.39
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	465,000.00	MITSU		99.88	464,446.70	(461.42)	(469.41)	2.10	0.37
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	925,000.00	MERRILL		100.13	926,224.15	1,423.49	1,415.46	2.36	0.49
<b>Security Type Sub-Total</b>		<b>10,300,396.09</b>				<b>10,417,242.56</b>	<b>118,416.04</b>	<b>117,912.56</b>	<b>1.06</b>	<b>1.39</b>
<b>Managed Account Sub-Total</b>		<b>285,433,615.28</b>				<b>289,680,910.93</b>	<b>3,362,571.93</b>	<b>3,306,557.01</b>	<b>2.53</b>	<b>0.57</b>
<b>Securities Sub-Total</b>		<b>\$285,433,615.28</b>				<b>\$289,680,910.93</b>	<b>\$3,362,571.93</b>	<b>\$3,306,557.01</b>	<b>2.53</b>	<b>0.57%</b>
<b>Accrued Interest</b>						<b>\$993,793.16</b>				
<b>Total Investments</b>						<b>\$290,674,704.09</b>				



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
TSY INFL IX N/B DTD 01/15/2014 0.625% 01/15/2024	912828B25	2,275,000.00	AA+	Aaa	07/31/19	07/31/19	2,421,474.07	0.22	7,505.49	2,351,598.96	2,811,895.43
UNITED STATES TREASURY INFL IX BONDS DTD 07/15/2015 0.375% 07/15/2025	912828XL9	2,139,000.00	AA+	Aaa	07/31/19	07/31/19	2,208,014.68	0.31	4,166.00	2,183,940.40	2,650,055.12
<b>Security Type Sub-Total</b>		<b>4,414,000.00</b>					<b>4,629,488.75</b>	<b>0.26</b>	<b>11,671.49</b>	<b>4,535,539.36</b>	<b>5,461,950.55</b>
<b>Municipal Bond / Note</b>											
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	25,000.00	NR	NR	11/13/20	11/24/20	25,000.00	1.48	184.63	25,000.00	25,483.25
<b>Security Type Sub-Total</b>		<b>25,000.00</b>					<b>25,000.00</b>	<b>1.48</b>	<b>184.63</b>	<b>25,000.00</b>	<b>25,483.25</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	1,119,000.00	AA+	Aaa	01/17/17	01/18/17	1,120,700.88	1.97	10,941.33	1,119,176.37	1,130,036.70
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	2,215,000.00	AA+	Aaa	04/27/17	04/27/17	2,209,528.95	1.93	9,921.35	2,214,156.90	2,244,966.74
FANNIE MAE AGENCY NOTES DTD 10/06/2017 2.000% 10/05/2022	3135G0T78	1,765,000.00	AA+	Aaa	12/08/17	12/12/17	1,747,579.45	2.22	8,432.78	1,760,431.81	1,806,110.38
<b>Security Type Sub-Total</b>		<b>5,099,000.00</b>					<b>5,077,809.28</b>	<b>2.04</b>	<b>29,295.46</b>	<b>5,093,765.08</b>	<b>5,181,113.82</b>
<b>Corporate Note</b>											
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	175,000.00	A-	A3	12/08/17	12/12/17	170,731.75	2.38	925.56	174,781.44	175,436.98
MORGAN STANLEY BONDS DTD 11/17/2016 2.625% 11/17/2021	61746BED4	175,000.00	BBB+	A1	12/08/17	12/12/17	174,504.75	2.70	561.46	174,952.06	176,562.75
CITIGROUP INC DTD 11/01/2011 4.500% 01/14/2022	172967FT3	165,000.00	BBB+	A3	12/08/17	12/12/17	176,223.30	2.73	3,444.38	166,479.91	168,710.85



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	175,000.00	A	A2	12/08/17	12/12/17	176,566.25	2.41	382.81	175,297.40	178,566.68
TOYOTA MOTOR CREDIT CORP NOTES DTD 09/08/2017 2.150% 09/08/2022	89236TEC5	350,000.00	A+	A1	12/11/17	12/13/17	344,554.00	2.50	2,362.01	348,633.78	357,852.95
APPLE INC CORP (CALLABLE) NOTES DTD 09/12/2017 2.100% 09/12/2022	037833DC1	355,000.00	AA+	Aa1	12/08/17	12/12/17	348,592.25	2.51	2,257.21	353,382.37	362,111.36
JPMORGAN CHASE & CO CORP NOTES DTD 01/25/2013 3.200% 01/25/2023	46625HJH4	165,000.00	A-	A2	07/19/19	07/23/19	169,395.60	2.40	2,288.00	166,964.65	172,317.92
BANK OF AMERICA CORP NOTE DTD 03/05/2018 3.550% 03/05/2024	06051GHF9	165,000.00	A-	A2	09/28/20	09/30/20	175,861.95	1.57	1,887.42	173,484.81	174,095.13
DEERE & COMPANY CORPORATE NOTES (CALLABL DTD 03/30/2020 2.750% 04/15/2025	244199BH7	135,000.00	A	A2	12/28/20	12/30/20	146,796.30	0.68	783.75	145,390.88	144,105.08
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	250,000.00	A	A1	03/04/21	03/08/21	256,815.00	0.93	744.44	256,284.38	256,343.00
<b>Security Type Sub-Total</b>		<b>2,110,000.00</b>					<b>2,140,041.15</b>	<b>2.13</b>	<b>15,637.04</b>	<b>2,135,651.68</b>	<b>2,166,102.70</b>
<b>Managed Account Sub-Total</b>		<b>11,648,000.00</b>					<b>11,872,339.18</b>	<b>1.30</b>	<b>56,788.62</b>	<b>11,789,956.12</b>	<b>12,834,650.32</b>
<b>Securities Sub-Total</b>		<b>\$11,648,000.00</b>					<b>\$11,872,339.18</b>	<b>1.30%</b>	<b>\$56,788.62</b>	<b>\$11,789,956.12</b>	<b>\$12,834,650.32</b>
<b>Accrued Interest</b>											<b>\$56,788.62</b>
<b>Total Investments</b>											<b>\$12,891,438.94</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY CACHE CREEK - 97420140**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	380,000.00	AA+	Aaa	09/13/16	09/14/16	376,967.60	1.42	1,768.06	379,920.73	380,584.44
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	970,000.00	AA+	Aaa	08/26/16	08/29/16	967,846.60	1.30	4,513.19	969,944.21	971,491.86
<b>Security Type Sub-Total</b>		<b>1,350,000.00</b>					<b>1,344,814.20</b>	<b>1.33</b>	<b>6,281.25</b>	<b>1,349,864.94</b>	<b>1,352,076.30</b>
<b>Corporate Note</b>											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	65,000.00	A-	A2	03/18/19	03/20/19	64,873.25	2.77	575.25	64,971.22	65,925.93
BANK OF NY MELLON CORP NOTES DTD 04/30/2018 3.500% 04/28/2023	06406RAG2	63,000.00	A	A1	03/04/19	03/06/19	63,924.84	3.12	385.88	63,406.83	66,624.71
BANK OF AMERICA CORP NOTES DTD 07/23/2013 4.100% 07/24/2023	06053FAA7	62,000.00	A-	A2	03/04/19	03/06/19	64,076.38	3.27	1,108.59	62,976.59	66,597.11
JPMORGAN CHASE & CO CORP NOTES DTD 01/28/2014 3.875% 02/01/2024	46625HJT8	65,000.00	A-	A2	03/18/19	03/20/19	67,096.25	3.15	1,049.48	66,113.52	70,430.69
<b>Security Type Sub-Total</b>		<b>255,000.00</b>					<b>259,970.72</b>	<b>3.08</b>	<b>3,119.20</b>	<b>257,468.16</b>	<b>269,578.44</b>
<b>Managed Account Sub-Total</b>		<b>1,605,000.00</b>					<b>1,604,784.92</b>	<b>1.62</b>	<b>9,400.45</b>	<b>1,607,333.10</b>	<b>1,621,654.74</b>
<b>Securities Sub-Total</b>		<b>\$1,605,000.00</b>					<b>\$1,604,784.92</b>	<b>1.62%</b>	<b>\$9,400.45</b>	<b>\$1,607,333.10</b>	<b>\$1,621,654.74</b>
<b>Accrued Interest</b>											<b>\$9,400.45</b>
<b>Total Investments</b>											<b>\$1,631,055.19</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 11/15/2012 1.625% 11/15/2022	912828TY6	294,000.00	AA+	Aaa	12/31/19	12/31/19	294,034.45	1.62	610.17	294,016.47	299,925.92
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	280,000.00	AA+	Aaa	12/31/19	12/31/19	292,742.19	1.67	681.83	287,859.17	297,150.00
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	285,000.00	AA+	Aaa	12/31/19	12/31/19	290,644.34	1.70	512.96	288,922.12	300,185.14
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	250,000.00	AA+	Aaa	04/06/21	04/07/21	244,755.86	0.83	2.55	245,013.67	245,234.38
<b>Security Type Sub-Total</b>		<b>1,109,000.00</b>					<b>1,122,176.84</b>	<b>1.48</b>	<b>1,807.51</b>	<b>1,115,811.43</b>	<b>1,142,495.44</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FNMA POOL #AC1637 DTD 08/01/2009 5.000% 09/01/2039	31417KZB6	59,151.96	AA+	Aaa	12/15/14	12/18/14	65,806.56	4.26	246.47	64,046.11	67,460.84
FNMA POOL #AU6744 DTD 10/01/2013 4.000% 10/01/2043	3138X6P66	115,408.79	AA+	Aaa	11/21/13	11/26/13	120,818.57	3.74	384.70	119,441.93	126,112.15
FHLMC POOL #G08551 DTD 10/01/2013 4.000% 10/01/2043	3128MJTH3	120,776.37	AA+	Aaa	11/21/13	11/26/13	126,041.47	3.76	402.59	124,701.65	132,020.85
<b>Security Type Sub-Total</b>		<b>295,337.12</b>					<b>312,666.60</b>	<b>3.85</b>	<b>1,033.76</b>	<b>308,189.69</b>	<b>325,593.84</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	195,000.00	AA+	Aaa	11/13/18	11/14/18	194,935.65	3.01	1,283.75	194,993.76	196,608.17
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	200,000.00	AA+	Aaa	11/13/18	11/14/18	197,734.00	3.13	1,740.97	198,967.90	211,370.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	195,000.00	AA+	Aaa	10/29/20	10/30/20	195,362.70	0.46	37.92	195,310.36	193,495.97
<b>Security Type Sub-Total</b>		<b>590,000.00</b>					<b>588,032.35</b>	<b>2.23</b>	<b>3,062.64</b>	<b>589,272.02</b>	<b>601,474.54</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
BLACKROCK INC CORP NOTES DTD 05/25/2012 3.375% 06/01/2022	09247XAJ0	100,000.00	AA-	Aa3	11/13/18	11/15/18	99,982.00	3.38	281.25	99,995.34	102,913.70
WAL-MART STORES INC CORP (CALLABLE) NOTE DTD 10/20/2017 2.350% 12/15/2022	931142DU4	100,000.00	AA	Aa2	11/13/18	11/15/18	95,982.00	3.41	104.44	98,566.35	102,819.70
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 05/18/2016 2.700% 05/18/2023	46625HRL6	100,000.00	A-	A2	04/08/19	04/10/19	98,981.00	2.97	322.50	99,533.67	103,951.50
BANK OF NY MELLON (CALLABLE) NOTES DTD 08/16/2016 2.200% 08/16/2023	06406FAD5	100,000.00	A	A1	04/08/19	04/10/19	97,001.00	2.94	825.00	98,535.42	103,581.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 09/20/2018 3.450% 09/20/2023	89236TFN0	100,000.00	A+	A1	11/13/18	11/15/18	99,080.00	3.66	967.92	99,578.46	106,362.40
AMERICAN HONDA FINANCE CORP NOTES DTD 10/10/2018 3.625% 10/10/2023	02665WCQ2	100,000.00	A-	A3	11/13/18	11/15/18	99,864.00	3.66	815.63	99,936.86	107,122.70
BANK OF AMERICA CORP NOTE DTD 01/21/2014 4.125% 01/22/2024	06051GFB0	100,000.00	A-	A2	04/01/19	04/03/19	104,583.00	3.09	1,821.88	102,441.66	108,820.70
APPLE INC CORP NOTES (CALLABLE) DTD 11/13/2017 2.750% 01/13/2025	037833DF4	100,000.00	AA+	Aa1	03/04/21	03/08/21	107,006.00	0.89	1,283.33	106,407.42	106,911.90
PEPSICO INCMCORP NOTES (CALLABLE) DTD 04/30/2015 2.750% 04/30/2025	713448CT3	100,000.00	A+	A1	03/04/21	03/08/21	107,152.00	0.98	465.97	106,574.42	106,826.30
<b>Security Type Sub-Total</b>		<b>900,000.00</b>					<b>909,631.00</b>	<b>2.77</b>	<b>6,887.92</b>	<b>911,569.60</b>	<b>949,309.90</b>
<b>Managed Account Sub-Total</b>		<b>2,894,337.12</b>					<b>2,932,506.79</b>	<b>2.29</b>	<b>12,791.83</b>	<b>2,924,842.74</b>	<b>3,018,873.72</b>
<b>Securities Sub-Total</b>		<b>\$2,894,337.12</b>					<b>\$2,932,506.79</b>	<b>2.29%</b>	<b>\$12,791.83</b>	<b>\$2,924,842.74</b>	<b>\$3,018,873.72</b>
<b>Accrued Interest</b>											<b>\$12,791.83</b>
<b>Total Investments</b>											<b>\$3,031,665.55</b>





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>												
NYC, NY T/E GO BONDS DTD 10/23/2012 4.000% 08/01/2021		64966J2V7	400,000.00	AA	Aa2	10/04/12	10/23/12	465,812.00	1.95	6,666.67	400,636.76	401,264.00
ROCKLIN SCH DIST, CA T/E GO BONDS DTD 08/07/2003 0.000% 08/01/2021		773754FQ4	480,000.00	AA-	Aa2	07/23/03	08/07/03	184,761.60	8.76	0.00	478,606.73	479,932.80
GA ST T/E GO BONDS DTD 01/08/2013 5.000% 10/01/2021		373384ZW9	280,000.00	AAA	Aaa	06/28/13	07/03/13	338,573.20	2.21	3,500.00	281,789.09	283,418.80
OR DEPT ADMIN LOTTERY T/E REV BONDS DTD 04/16/2013 4.000% 04/01/2022		68607VC37	400,000.00	AAA	Aa2	04/04/13	04/16/13	469,608.00	1.88	4,000.00	405,829.03	411,516.00
TN ST T/E GO BONDS DTD 03/15/2012 5.000% 08/01/2022		880541SP3	400,000.00	AAA	Aaa	06/27/13	07/02/13	484,392.00	2.40	8,333.33	410,075.14	421,060.00
POTTERVILLE SD, MI T/E GO BONDS DTD 09/10/2020 4.000% 05/01/2023		738170GA1	300,000.00	AA	NR	11/05/20	11/09/20	327,378.00	0.30	2,000.00	320,283.37	320,334.00
PORT AUTH OF NY/NJ T/E REV BONDS DTD 05/04/2018 5.000% 07/15/2023		73358WU51	300,000.00	A+	Aa3	10/13/20	10/15/20	337,350.00	0.44	6,916.67	327,705.28	329,316.00
NY ST DORM AUTH PITS T/E REV BONDS DTD 10/20/2016 5.000% 02/15/2024		64990E5M5	275,000.00	AA+	Aa2	11/03/20	11/05/20	315,664.25	0.45	5,194.44	307,578.96	309,050.50
NV ST T/E GO BONDS DTD 11/10/2020 5.000% 05/01/2024		641462JA5	100,000.00	AA+	Aa1	11/05/20	11/10/20	116,009.00	0.36	833.33	113,067.28	113,295.00
LOS ANGELES USD, CA T/E GO BONDS DTD 11/10/2020 5.000% 07/01/2024		544647CU2	500,000.00	NR	Aa3	10/28/20	11/10/20	581,680.00	0.47	12,500.00	567,359.88	571,390.00
PORT AUTH OF NY/NJ T/E REV BONDS DTD 05/04/2018 5.000% 07/15/2024		73358WU69	135,000.00	A+	Aa3	09/14/20	09/16/20	157,906.80	0.52	3,112.50	153,187.80	154,210.50
SHASTA UNION HSD, CA TXBL GO BONDS DTD 05/21/2003 0.000% 08/01/2024		820174EJ5	930,000.00	AA-	Baa2	05/21/03	05/27/03	326,113.80	8.74	0.00	842,035.71	910,665.30
LA ST T/E GO BONDS DTD 02/28/2019 5.000% 03/01/2025		546417BX3	125,000.00	AA-	Aa3	11/05/20	11/09/20	149,668.75	0.38	2,083.33	145,999.02	146,216.25
EDEN ISD, TX T/E GO BONDS DTD 09/22/2020 5.000% 02/15/2026		279555AF3	115,000.00	AAA	NR	10/14/20	10/16/20	141,233.80	0.64	2,172.22	137,759.30	138,917.70



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
NYC, NY T/E GO BONDS DTD 08/10/2017 5.000% 08/01/2026	64966MPD5	300,000.00	AA	Aa2	09/14/20	09/16/20	373,728.00	0.72	6,250.00	363,828.86	365,751.00
HONOLULU, HI T/E GO BONDS DTD 09/14/2017 5.000% 09/01/2026	438687CB9	300,000.00	NR	Aa1	10/13/20	10/15/20	377,700.00	0.52	5,000.00	368,326.78	367,461.00
HI ST T/E GO BONDS DTD 02/14/2018 5.000% 01/01/2027	419792WD4	300,000.00	AA+	Aa2	10/13/20	10/15/20	379,938.00	0.62	7,500.00	370,813.30	370,962.00
CT ST T/E GO BONDS DTD 06/20/2018 5.000% 06/15/2027	20772KCK3	350,000.00	A+	Aa3	09/14/20	09/16/20	444,255.00	0.88	777.78	433,233.71	436,072.00
CA ST T/E GO BONDS DTD 09/09/2020 5.000% 11/01/2027	13063DWM6	200,000.00	AA-	Aa2	10/13/20	10/15/20	259,010.00	0.70	1,666.67	253,070.01	253,260.00
CA ST T/E GO BONDS (CALLABLE) DTD 03/14/2019 5.000% 04/01/2030	13063DLF3	180,000.00	AA-	Aa2	10/13/20	10/15/20	237,931.20	1.36	2,250.00	233,075.48	232,657.20
<b>Security Type Sub-Total</b>		<b>6,370,000.00</b>					<b>6,468,713.40</b>	<b>2.54</b>	<b>80,756.94</b>	<b>6,914,261.49</b>	<b>7,016,750.05</b>
<b>Money Market Mutual Fund</b>											
MONEY MARKET FUND	IA0005669	925,521.89	NR	NR	06/15/21	06/15/21	925,521.89	0.00	0.00	925,521.89	925,521.89
<b>Security Type Sub-Total</b>		<b>925,521.89</b>					<b>925,521.89</b>		<b>0.00</b>	<b>925,521.89</b>	<b>925,521.89</b>
<b>Managed Account Sub-Total</b>		<b>7,295,521.89</b>					<b>7,394,235.29</b>	<b>2.24</b>	<b>80,756.94</b>	<b>7,839,783.38</b>	<b>7,942,271.94</b>
<b>Securities Sub-Total</b>		<b>\$7,295,521.89</b>					<b>\$7,394,235.29</b>	<b>2.54%</b>	<b>\$80,756.94</b>	<b>\$7,839,783.38</b>	<b>\$7,942,271.94</b>
<b>Accrued Interest</b>											<b>\$80,756.94</b>
<b>Total Investments</b>											<b>\$8,023,028.88</b>

**Yolo County Treasurer  
Cash Balances of Major Funds  
Three Year Trend to June 2021**

