



Quarterly Pooled Investment Fund Report
 As Prescribed By
 California Government Code Section 53646
For The Quarter Ended June 30, 2022

Compliance to Investment Policy

Based on the Director of Finance’s Review Group Month-End Reports, there were no items out of compliance with the Calendar Year 2022 Investment Policy during the quarter ended June 30, 2022.

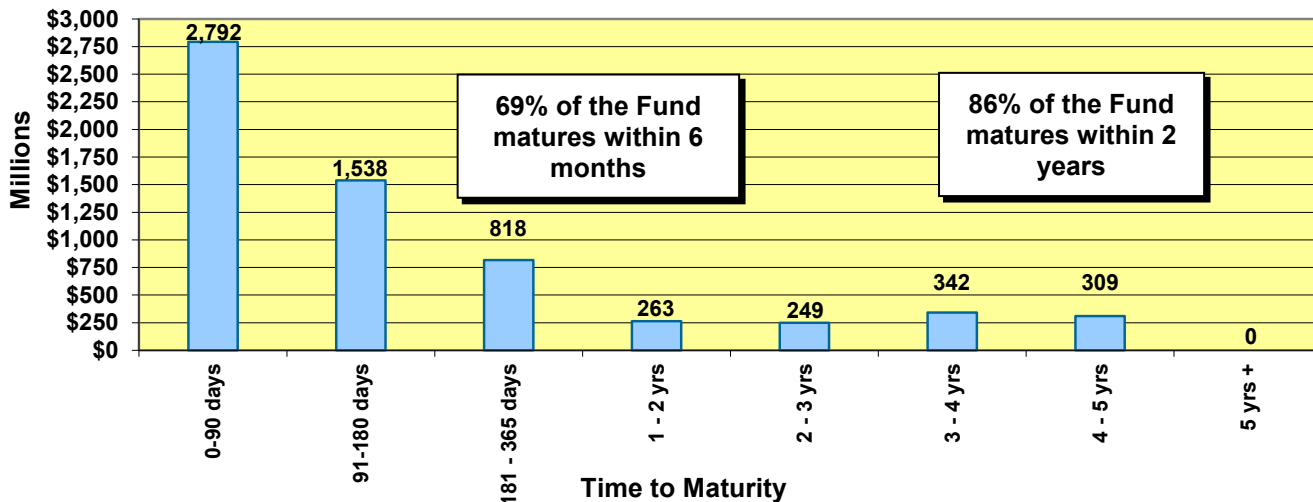
Portfolio Statistics	Quarter Ended 03/31/22	Quarter Ended 06/30/22
Average Daily Balance	\$5,410,364,293	\$5,990,406,721
Period-End Balance	\$5,605,042,093	\$6,310,279,001
Earned Interest Yield	0.617%	1.014%
Weighted Average Maturity	314 Days	278 Days
Duration in Years	0.802	0.704
Amortized Book Value	\$5,602,702,540	\$6,308,279,736
Market Value	\$5,563,054,857	\$6,252,265,599
Percent of Market to Cost	99.29%	99.11%

The earned interest yield presented above does not have any costs deducted. The investment management costs in prior years and this year continue to be approximately 8 basis points or 0.08%. The quarterly apportionment of earnings to participating funds will be made on a cash basis (as opposed to an accrual basis) for the first three quarters of the fiscal year. Earnings to participating funds will be annualized over the fiscal year based on a fund’s cumulative average daily cash balance at each quarter end and fiscal year end. At fiscal year end (fourth quarter), the earnings of the Pool will be converted to an accrual basis for the fourth quarter earnings’ allocation.

Portfolio Structure as of June 30, 2022¹

Investment Description	Percentage of Portfolio at Cost 03/31/2022	Percentage of Portfolio at Cost 06/30/2022	Percentage of Portfolio at Market 06/30/2022	Earned Interest Yield at 06/30/2022
<i>US Agency, Treasury & Municipal Notes (USATM):</i>				
<i>US Agency Notes</i>	24.53%	28.52%	28.42%	1.235%
<i>Notes/Discount Notes FFCB</i>	5.04%	8.00%	8.00%	1.706%
<i>Notes/Discount Notes FHLB</i>	15.42%	17.22%	17.26%	1.058%
<i>Notes/Discount Notes FNMA</i>	2.83%	2.20%	2.12%	1.100%
<i>Notes/Discount Notes FHLMC</i>	1.24%	1.10%	1.05%	0.855%
<i>US Treasury Notes/Discount Notes</i>	6.30%	2.81%	2.78%	0.259%
<i>Municipal Notes</i>	0.45%	0.35%	0.35%	0.616%
Total USATM	31.28%	31.68%	31.55%	1.142%
Repurchase Agreements	0.00%	0.00%	0.00%	0.000%
Supranationals	12.79%	12.87%	12.54%	1.686%
Commercial Paper	33.27%	34.22%	34.50%	1.219%
Certificates of Deposit	21.32%	18.46%	18.61%	1.455%
LAIF	1.34%	1.19%	1.20%	0.861%
Bank Money Market	0.00%	1.59%	1.60%	1.300%
Money Market Accounts	0.00%	0.00%	0.00%	0.000%

POOLED INVESTMENT FUND MATURITIES AS OF JUNE 30, 2022
\$6.310 Billion



¹ Percentages may not add up to 100% due to rounding

Projected Cash Flow

Based upon our cash flow model projection dated July 11, 2022, summarized below, we have sufficient cash flow to meet expenditures for the next 12 months.

Month	Bank Balance	Receipts & Maturities	Disbursements	Difference	Less Investments Beyond One Year	Funds Available for Future Cash Flow Needs*
<i>Dollar amounts represented in millions</i>						
Jul	20.0	\$1,595.9	\$1,285.3	\$310.6	\$25.0	\$285.6
Aug	20.0	\$1,586.1	\$1,072.0	\$514.1	\$25.0	\$489.1
Sep	20.0	\$1,597.0	\$926.2	\$670.8	\$25.0	\$645.8
Oct	20.0	\$1,290.0	\$924.4	\$365.6	\$25.0	\$340.6
Nov	20.0	\$1,292.7	\$855.2	\$437.5	\$25.0	\$412.5
Dec	20.0	\$1,881.7	\$904.9	\$976.8	\$25.0	\$951.8
Jan	20.0	\$1,437.0	\$1,099.0	\$338.0	\$25.0	\$313.0
Feb	20.0	\$712.8	\$822.3	(\$109.5)	\$25.0	(\$134.5)
Mar	20.0	\$946.0	\$933.4	\$12.6	\$25.0	(\$12.4)
Apr	20.0	\$1,326.4	\$833.5	\$492.9	\$25.0	\$467.9
May	20.0	\$715.0	\$1,113.5	(\$398.5)	\$25.0	(\$423.5)
Jun	20.0	\$941.0	\$879.1	\$61.9	\$25.0	\$36.9

*Any excess net cash flow amounts in this column will be used to fund negative cash flow positions in later months.

Detailed Listing of Investments

A complete detailed listing of all investments for the Pooled Investment Fund as of June 30, 2022, is contained in the back of this report. This report notes the type of investment; name of the security; the CUSIP; the purchase date; the maturity date; the coupon and the yield; the par value, book value and market value of each security; the pricing source for the market value; and the duration of each security.

External third-party investment manager(s) at June 30, 2022:

<u>Investment</u>	<u>Firm</u>	<u>Amount</u>
Local Agency Investment Fund	State Treasurer's Office	\$75,000,000.00

The Fund uses an external investment accounting system called APS2 by FIS AvantGard. The market valuations are based upon the pricing of Interactive Data Corporation (IDC).

THIS COMPLETES THE QUARTERLY REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE § 53646.

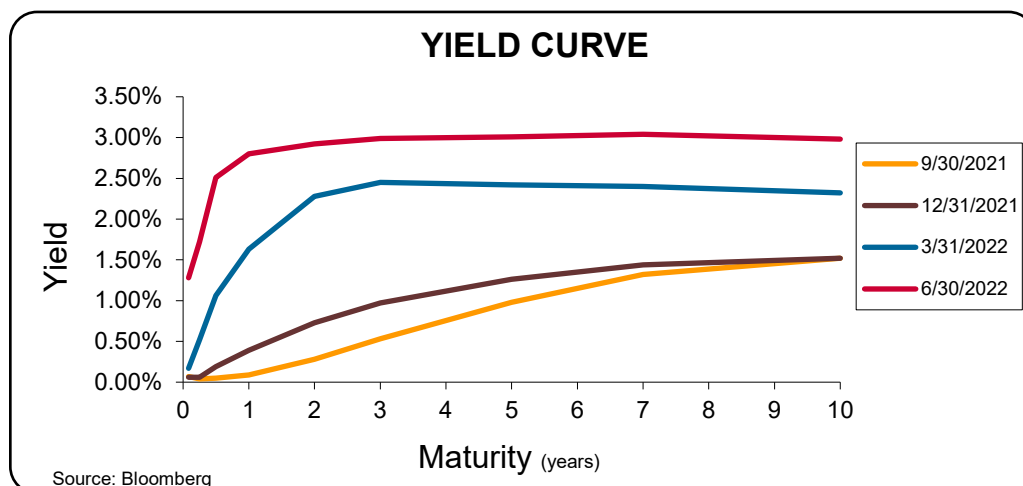
Financial Markets Commentary

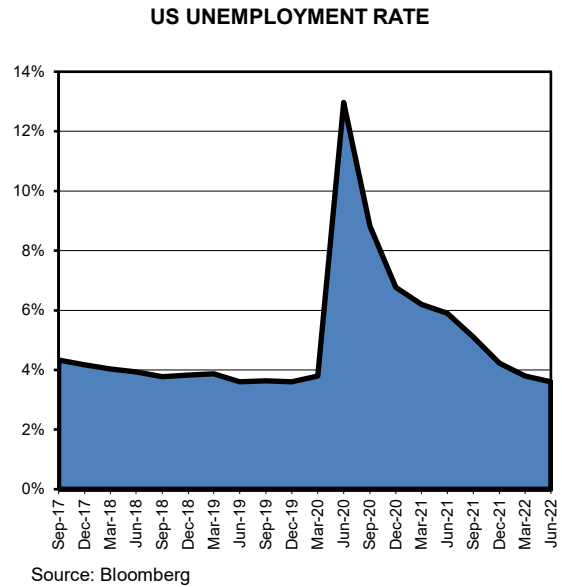
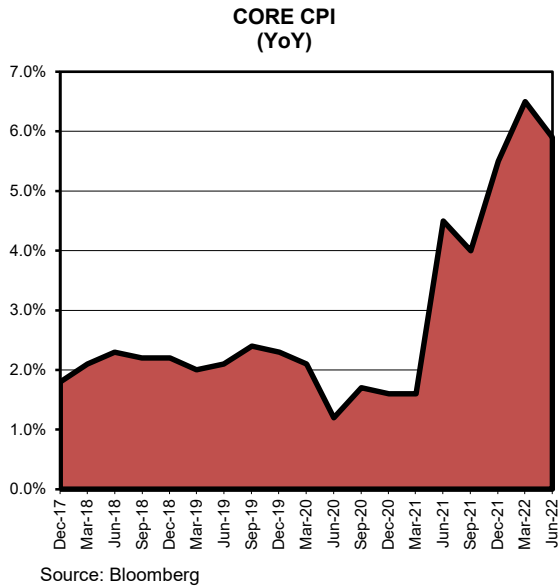
On June 15, 2022, the Federal Open Market Committee (FOMC) raised the federal funds rate by 0.75% to a range of 1.50% to 1.75%. It was the largest single rate hike since 1994 in response to the highest inflationary environment in the United States in 40 years. The FOMC restated their commitment to returning inflation to their long-term objective of 2.0%. However, the current Federal Reserve member forecast for inflation by the end of 2023 is 3.5%. The worry for the markets is inflation expectations are increasingly being unanchored and entrenched.

The Consumer Price Index (CPI) increased 9.1% year-over-year in June, the highest monthly rate since 1981. The June Core CPI, which excludes volatile food and energy prices, eased slightly to 5.9% but still above forecast and near its 41-year high. The Federal Reserve Chairman Powell has stated the FOMC has room to raise rates aggressively without immediate significant damage to the overall economy because of the strength in the labor force. June Nonfarm payrolls rose much higher than forecast at 372,000 jobs. The unemployment rate remained at 3.6% in June, near its pre-pandemic low. The US economy has now recovered almost all the jobs lost since the pandemic began in March 2020.

Bond yields continued to climb higher with the two-year Treasury note, historically the most sensitive maturity to FOMC policy, reaching 3.45% in June. Federal funds futures contracts are also pricing in an end of the year overnight rate above 3.50%. Public perception is increasingly of the opinion that Federal Reserve policy is behind on inflation. As of this writing, the two-year to ten-year Treasury yield curve is at its most negative since 2000, signaling the US economy is slowing substantially.

If this continues, the FOMC's desire for a soft landing, with inflation easing and the economic growth and the labor markets stay positive, will get more difficult to achieve. With both the bond market and the Federal Reserve forecasting several more rate hikes this year, we should expect the yield on the Pooled Investment Fund to increase for the remainder of the year with increasingly uncertain path of interest rates in 2023 and beyond.





Portfolio Management Strategy

During the past quarter, we continued to provide adequate liquidity to meet the cash flow needs of the Pooled Investment Fund participants. We are currently funding the cash flows for February 2023. We are purchasing five-year U. S. Treasury, U.S. Agency, and Washington Supranational securities on a monthly basis for the “CORE” portfolio, which is composed of all securities maturing beyond one year. This laddered structure stabilizes the yield over longer periods. Over the next quarter, our quarterly yield should range between 1.50% and 1.70%.

Respectfully submitted,
 Bernard Santo Domingo
 Chief Investment Officer

Concur,
 Ben Lamera
 Director of Finance

Attachment County of Sacramento Short-Term Investment Portfolio

Release Date: July 22, 2022

OVERCOM POOL REPORT 1
Investments by All Types
Active Investments
June 30, 2022

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
State Pool										
LAIF	57960	100	LAIF	75,000,000.00	100.0000000	75,000,000.00	0.861			
			Subtotal	75,000,000.00		75,000,000.00				
Certificates of Deposit										
06367CVK0	84578	100	Bank of Montreal	30,000,000.00	100.0000000	30,000,000.00	1.890	11/01/2022		
13606KHL3	84574	100	Canadian Imperial Bank Corp	30,000,000.00	100.0000000	30,000,000.00	1.900	11/01/2022		
13606KJC1	84582	100	Canadian Imperial Bank Corp	30,000,000.00	100.0000000	30,000,000.00	2.220	12/01/2022		
63253T2E7	84499	100	National Australian Bank	50,000,000.00	100.0000000	50,000,000.00	1.280	09/09/2022		
63253T2N7	84572	100	National Australian Bank	30,000,000.00	100.0000000	30,000,000.00	1.950	11/14/2022		
83050PZR3	84501	100	Skandinaviska	35,000,000.00	100.0000000	35,000,000.00	1.080	07/19/2022		
83050PA66	84546	100	Skandinaviska	45,000,000.00	100.0000000	45,000,000.00	1.680	09/30/2022		
83050PB24	84551	100	Skandinaviska	45,000,000.00	100.0000000	45,000,000.00	1.760	10/19/2022		
83050PB99	84570	100	Skandinaviska	50,000,000.00	100.0000000	50,000,000.00	1.840	10/31/2022		
83050PF20	84595	100	Skandinaviska	55,000,000.00	100.0000000	55,000,000.00	2.800	12/07/2022		
86959RWJ5	84424	100	Svenska	80,000,000.00	100.0023708	80,001,896.67	0.375	07/08/2022		
86959RZQ6	84576	100	Svenska	50,000,000.00	100.0013422	50,000,671.10	1.395	09/01/2022		
86959RZX1	84590	100	Svenska	40,000,000.00	100.0016035	40,000,641.39	1.485	10/03/2022		
86959RC24	84609	100	Svenska	55,000,000.00	100.0011201	55,000,616.03	1.965	09/19/2022		
89114WPR0	84426	100	Toronto Dominion	30,000,000.00	100.0000000	30,000,000.00	0.450	07/05/2022		
89114WQ32	84437	100	Toronto Dominion	30,000,000.00	100.0000000	30,000,000.00	0.600	07/13/2022		
89114WQV0	84445	100	Toronto Dominion	10,000,000.00	100.0000000	10,000,000.00	0.690	08/03/2022		
89114WRJ6	84466	100	Toronto Dominion	25,000,000.00	100.0000000	25,000,000.00	0.820	08/17/2022		
89114WRN7	84467	100	Toronto Dominion	15,000,000.00	100.0000000	15,000,000.00	0.820	08/17/2022		
89114WT47	84502	100	Toronto Dominion	10,000,000.00	100.0000000	10,000,000.00	1.380	09/15/2022		
89114WTF2	84512	100	Toronto Dominion	20,000,000.00	100.0000000	20,000,000.00	1.450	09/22/2022		
90275DPX2	84542	100	UBS	50,000,000.00	100.0000000	50,000,000.00	1.640	10/07/2022		
90275DPY0	84543	100	UBS	60,000,000.00	100.0000000	60,000,000.00	1.640	10/11/2022		
96130ALY2	84459	100	Westpac Bank	50,000,000.00	99.9710562	49,985,528.08	0.670	08/09/2022		
96130AMM7	84496	100	Westpac Bank	50,000,000.00	100.0000000	50,000,000.00	1.180	09/06/2022		
96130AMN5	84498	100	Westpac Bank	50,000,000.00	100.0000000	50,000,000.00	1.230	09/09/2022		
96130ANE4	84526	100	Westpac Bank	70,000,000.00	100.0000000	70,000,000.00	1.400	10/03/2022		
96130ANF1	84527	100	Westpac Bank	50,000,000.00	100.0000000	50,000,000.00	1.400	10/04/2022		

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Portfolio CSIP
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OVERCOM POOL REPORT 1
Investments by All Types
June 30, 2022

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Subtotal				1,145,000,000.00		1,144,989,353.27				
CRA CDs										
SYS84561	84561	100	Bank of the West	20,000,000.00	100.0000000	20,000,000.00	2.270	05/05/2023		
Subtotal				20,000,000.00		20,000,000.00				
Commercial Paper Disc. -At Cost										
02314QH85	84438	100	AMAZON INC	50,000,000.00	99.7388889	49,869,444.44	0.500	08/08/2022		
02314QHC6	84439	100	AMAZON INC	75,000,000.00	99.7333333	74,800,000.00	0.500	08/12/2022		
02314QKE8	84507	100	AMAZON INC	50,000,000.00	99.3370000	49,668,500.00	1.170	10/14/2022		
02314QKH1	84508	100	AMAZON INC	50,000,000.00	99.3272500	49,663,625.00	1.170	10/17/2022		
02314QKL2	84509	100	AMAZON INC	50,000,000.00	99.3175000	49,658,750.00	1.170	10/20/2022		
03785ELP7	84529	100	APPLE INC.	100,000,000.00	99.1412500	99,141,250.00	1.350	11/23/2022		
03785ELE2	84530	100	APPLE INC.	50,000,000.00	99.1750000	49,587,500.00	1.350	11/14/2022		
06366HG19	84393	100	Bank of Montreal	30,000,000.00	99.8458611	29,953,758.33	0.310	07/01/2022		
06366HGB7	84398	100	Bank of Montreal	25,000,000.00	99.8191667	24,954,791.67	0.350	07/11/2022		
06366HG19	84401	100	Bank of Montreal	45,000,000.00	99.8375556	44,926,900.00	0.340	07/01/2022		
06366HJ65	84477	100	Bank of Montreal	15,000,000.00	99.5404444	14,931,066.67	0.880	09/06/2022		
06366HK30	84500	100	Bank of Montreal	50,000,000.00	99.2813889	49,640,694.44	1.300	10/03/2022		
06366HKR7	84511	100	Bank of Montreal	20,000,000.00	99.1208333	19,824,166.67	1.500	10/25/2022		
06366HLA3	84531	100	Bank of Montreal	20,000,000.00	99.1000000	19,820,000.00	1.500	11/10/2022		
06366HN37	84571	100	Bank of Montreal	50,000,000.00	98.5312500	49,265,625.00	2.250	01/03/2023		
06366HNP8	84607	100	Bank of Montreal	40,000,000.00	98.2325000	39,293,000.00	3.030	01/23/2023		
13609CG13	84394	100	Canadian Imperial Bank Corp	30,000,000.00	99.8458611	29,953,758.33	0.310	07/01/2022		
13609CGN5	84400	100	Canadian Imperial Bank Corp	90,000,000.00	99.8094444	89,828,500.00	0.350	07/22/2022		
13609CHK0	84442	100	Canadian Imperial Bank Corp	55,000,000.00	99.6700000	54,818,500.00	0.600	08/19/2022		
13609CLA7	84528	100	Canadian Imperial Bank Corp	25,000,000.00	99.0220000	24,755,500.00	1.630	11/10/2022		
13609CM57	84549	100	Canadian Imperial Bank Corp	20,000,000.00	98.8283333	19,765,666.67	1.900	12/05/2022		
13609CNL1	84605	100	Canadian Imperial Bank Corp	40,000,000.00	98.2266667	39,290,666.67	3.040	01/20/2023		
47816GG60	84414	100	JOHNSON & JOHNSON	50,000,000.00	99.8598333	49,929,916.67	0.290	07/06/2022		
47816GH51	84450	100	JOHNSON & JOHNSON	75,000,000.00	99.7181667	74,788,625.00	0.570	08/05/2022		
47816GHN2	84472	100	JOHNSON & JOHNSON	50,000,000.00	99.6250000	49,812,500.00	0.750	08/22/2022		
46640QGC9	84399	100	JP Morgan	15,000,000.00	99.8181944	14,972,729.17	0.350	07/12/2022		
46640QH12	84434	100	JP Morgan	40,000,000.00	99.7158333	39,886,333.33	0.550	08/01/2022		
46640QHF1	84462	100	JP Morgan	40,000,000.00	99.5900000	39,836,000.00	0.820	08/15/2022		
46640QJ69	84479	100	JP Morgan	5,000,000.00	99.5404444	4,977,022.22	0.880	09/06/2022		
46640QL17	84517	100	JP Morgan	100,000,000.00	99.0915278	99,091,527.78	1.550	11/01/2022		
46640QL25	84518	100	JP Morgan	40,000,000.00	99.0872222	39,634,888.89	1.550	11/02/2022		

OVERCOM POST REPORT 1
Investments by All Types
June 30, 2022

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Commercial Paper Disc. -At Cost										
46640QL33	84519	100	JP Morgan	45,000,000.00	99.0829167	44,587,312.50	1.550	11/03/2022		
46640QLH2	84532	100	JP Morgan	25,000,000.00	98.9855556	24,746,388.89	1.660	11/17/2022		
46640QM24	84548	100	JP Morgan	15,000,000.00	98.8259167	14,823,887.50	1.930	12/02/2022		
63763QH26	84458	100	National Securities	50,000,000.00	99.6733333	49,836,666.67	0.700	08/02/2022		
63763QH3	84473	100	National Securities	50,000,000.00	99.6300000	49,815,000.00	0.740	08/24/2022		
63763QJ16	84474	100	National Securities	50,000,000.00	99.6031111	49,801,555.56	0.760	09/01/2022		
63763QJ24	84475	100	National Securities	65,000,000.00	99.6073333	64,744,766.67	0.760	09/02/2022		
63763QJ16	84476	100	National Securities	50,000,000.00	99.6115556	49,805,777.78	0.760	09/01/2022		
78015DH11	84435	100	Royal Bank of Canada	10,000,000.00	99.7276389	9,972,763.89	0.530	08/01/2022		
78015DLM0	84534	100	Royal Bank of Canada	15,000,000.00	98.9484444	14,842,266.67	1.690	11/21/2022		
78015DM23	84547	100	Royal Bank of Canada	15,000,000.00	98.7833333	14,817,500.00	2.000	12/02/2022		
78015DN48	84552	100	Royal Bank of Canada	40,000,000.00	98.4493889	39,379,755.56	2.260	01/04/2023		
78015DN55	84553	100	Royal Bank of Canada	45,000,000.00	98.4431111	44,299,400.00	2.260	01/05/2023		
78015DN63	84554	100	Royal Bank of Canada	50,000,000.00	98.4431111	49,221,555.56	2.260	01/06/2023		
78015DN97	84560	100	Royal Bank of Canada	45,000,000.00	98.4362222	44,296,300.00	2.270	01/09/2023		
78015DNA4	84588	100	Royal Bank of Canada	50,000,000.00	98.5427778	49,271,388.89	2.440	01/10/2023		
78015DND8	84589	100	Royal Bank of Canada	30,000,000.00	98.5224444	29,556,733.33	2.440	01/13/2023		
89116FJ68	84478	100	Toronto Dominion	10,000,000.00	99.5508889	9,955,088.89	0.860	09/06/2022		
89116FJ76	84480	100	Toronto Dominion	25,000,000.00	99.4934444	24,873,361.11	0.970	09/07/2022		
89116FJG6	84481	100	Toronto Dominion	60,000,000.00	99.3995556	59,639,733.33	1.120	09/16/2022		
89116FL99	84533	100	Toronto Dominion	20,000,000.00	99.0224444	19,804,488.89	1.660	11/09/2022		
89116FM23	84550	100	Toronto Dominion	15,000,000.00	98.8259167	14,823,887.50	1.930	12/02/2022		
			Subtotal	2,175,000,000.00		2,159,256,786.14				
Federal Agency Coupon Securities										
3133EHTS2	81702	100	Federal Farm Credit Bank	20,000,000.00	100.0235000	20,004,700.00	1.900	08/03/2022		
3133EHYR8	81773	100	Federal Farm Credit Bank	20,000,000.00	99.5310000	19,906,200.00	1.750	09/13/2022		
3133EJ3Q0	82710	100	Federal Farm Credit Bank	20,000,000.00	100.1069000	20,021,380.00	2.875	12/21/2023		
3133EKQU3	83095	100	Federal Farm Credit Bank	20,000,000.00	100.3460000	20,069,200.00	1.950	06/13/2024		
3133EKA63	83207	100	Federal Farm Credit Bank	20,000,000.00	100.2194000	20,043,880.00	1.600	08/16/2024		
3133EK6J0	83312	100	Federal Farm Credit Bank	20,000,000.00	99.0680000	19,813,600.00	1.625	11/08/2024		
3133ELKA1	84107	100	Federal Farm Credit Bank	35,802,000.00	104.2530000	37,324,659.06	1.750	01/28/2026		
3133ENTS9	84521	100	Federal Farm Credit Bank	25,000,000.00	99.2290000	24,807,250.00	2.600	04/05/2027		
3130ABS23	81662	100	Federal Home Loan Bank	20,000,000.00	100.0000000	20,000,000.00	2.000	07/14/2022		
3130A3KM5	81952	100	Federal Home Loan Bank	20,000,000.00	101.2192000	20,243,840.00	2.500	12/09/2022		
313383YJ4	82646	100	Federal Home Loan Bank	20,000,000.00	101.4860000	20,297,200.00	3.375	09/08/2023		
3130A0F70	82743	100	Federal Home Loan Bank	20,000,000.00	102.9282000	20,585,640.00	3.375	12/08/2023		

OVERCOM POOL REPORT 1
Investments by All Types
June 30, 2022

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
3130A1XJ2	83117	100	Federal Home Loan Bank	20,000,000.00	104.2565000	20,851,300.00	2.875	06/14/2024		
3130A2UW4	83226	100	Federal Home Loan Bank	20,000,000.00	105.0991000	21,019,820.00	2.875	09/13/2024		
3130A2UW4	83275	100	Federal Home Loan Bank	20,000,000.00	105.5200000	21,104,000.00	2.875	09/13/2024		
3130A3GE8	83375	100	Federal Home Loan Bank	20,000,000.00	104.8360000	20,967,200.00	2.750	12/13/2024		
3130AQF65	84383	100	Federal Home Loan Bank	25,000,000.00	99.7238230	24,930,955.75	1.250	12/21/2026		
3137EAEU9	83527	100	Federal Home Loan Mtg Corp	20,000,000.00	101.5790000	20,315,800.00	1.500	02/12/2025		
3137EAEU9	84141	100	Federal Home Loan Mtg Corp	50,000,000.00	98.5980000	49,299,000.00	0.375	07/21/2025		
3135G0T78	81842	100	Federal National Mtg Assn	20,000,000.00	99.8528000	19,970,560.00	2.000	10/05/2022		
3135G0T78	81868	100	Federal National Mtg Assn	20,000,000.00	99.6970000	19,939,400.00	2.000	10/05/2022		
3135G05X7	84024	100	Federal National Mtg Assn	50,000,000.00	98.4598000	49,229,900.00	0.375	08/25/2025		
3135G04Z3	84145	100	Federal National Mtg Assn	50,000,000.00	99.1973000	49,598,650.00	0.500	06/17/2025		
			Subtotal	575,802,000.00		580,344,134.81				
Federal Agency Disc. -At Cost										
313313D96	84436	100	Federal Farm Credit Bank	76,000,000.00	99.7133333	75,782,133.33	0.480	08/31/2022		
313313R59	84513	100	Federal Farm Credit Bank	50,000,000.00	99.2109722	49,605,486.11		12/01/2022		
313313R59	84541	100	Federal Farm Credit Bank	50,000,000.00	99.1525000	49,576,250.00	1.350	12/01/2022		
313312BG4	84598	100	Federal Farm Credit Bank	100,000,000.00	98.4483333	98,448,333.33	2.450	01/31/2023		
313312BG4	84603	100	Federal Farm Credit Bank	50,000,000.00	98.4652778	49,232,638.89	2.500	01/31/2023		
313385ZR0	84365	100	Federal Home Loan Bank	200,000,000.00	99.9187500	199,837,500.00	0.130	07/22/2022		
313385ZR0	84367	100	Federal Home Loan Bank	100,000,000.00	99.9187500	99,918,750.00	0.130	07/22/2022		
313385A30	84390	100	Federal Home Loan Bank	200,000,000.00	99.9163889	199,832,777.78	0.140	08/01/2022		
313385N51	84510	100	Federal Home Loan Bank	75,000,000.00	99.3253056	74,493,979.17		11/07/2022		
313385ZY5	84599	100	Federal Home Loan Bank	100,000,000.00	99.8522222	99,852,222.22		07/29/2022		
313385ZY5	84602	100	Federal Home Loan Bank	75,000,000.00	99.8570000	74,892,750.00	1.430	07/29/2022		
313384BG3	84604	100	Federal Home Loan Bank	150,000,000.00	98.4652778	147,697,916.67		01/31/2023		
			Subtotal	1,226,000,000.00		1,219,170,737.50				
Treasury Coupon Securities										
9128283D0	84269	100	U.S. Treasury	50,000,000.00	105.1484375	52,574,218.75	2.250	10/31/2024		
			Subtotal	50,000,000.00		52,574,218.75				
Treasury Discounts -At Cost										
912796K57	84354	100	U.S. Treasury	125,000,000.00	99.9212778	124,901,597.22	0.130	07/14/2022		
			Subtotal	125,000,000.00		124,901,597.22				

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CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Supra-National										
4581X0DA3	82020	100	Inter-American Dev Bank	20,000,000.00	100.0842000	20,016,840.00	2.500	01/18/2023		
4581X0DA3	82091	100	Inter-American Dev Bank	20,000,000.00	98.6810000	19,736,200.00	2.500	01/18/2023		
45818WBX3	82399	100	Inter-American Dev Bank	20,000,000.00	99.5643000	19,912,860.00	2.870	07/20/2023		
45818WBY1	82496	100	Inter-American Dev Bank	20,000,000.00	100.0620000	20,012,400.00	2.960	08/16/2023		
4581X0DF2	82832	100	Inter-American Dev Bank	20,000,000.00	99.9300000	19,986,000.00	2.625	01/16/2024		
45818WVCJ3	82938	100	Inter-American Dev Bank	20,000,000.00	99.8797000	19,975,940.00	2.375	04/09/2024		
45818WVCJ3	83027	100	Inter-American Dev Bank	20,000,000.00	100.2218000	20,044,360.00	2.375	04/09/2024		
45818WBW5	83103	100	Inter-American Dev Bank	20,000,000.00	100.0000000	20,000,000.00	2.976	06/15/2023		
45818WDA1	84016	100	Inter-American Dev Bank	25,000,000.00	99.7130000	24,928,250.00	0.800	03/04/2026		
4581X0CU0	84135	100	Inter-American Dev Bank	25,000,000.00	105.3590000	26,339,750.00	2.000	06/02/2026		
45818WDJ2	84240	100	Inter-American Dev Bank	10,000,000.00	99.7294000	9,972,940.00	0.800	08/19/2026		
4581X0EB0	84421	100	Inter-American Dev Bank	25,000,000.00	99.7940000	24,948,500.00	1.500	01/13/2027		
4581X0EB0	84446	100	Inter-American Dev Bank	25,000,000.00	98.4179000	24,604,475.00	1.500	01/13/2027		
45818WDL7	84497	100	Inter-American Dev Bank	25,000,000.00	99.3978000	24,849,450.00	1.780	03/12/2027		
45818WDM5	84575	100	Inter-American Dev Bank	20,000,000.00	99.4736000	19,894,720.00	2.750	04/12/2027		
45818WDR4	84583	100	Inter-American Dev Bank	30,000,000.00	100.0000000	30,000,000.00	2.980	06/09/2027		
45905UT53	82149	100	Int Bk Recon & Develop	20,000,000.00	99.5213000	19,904,260.00	2.720	03/08/2023		
459058FF5	82260	100	Int Bk Recon & Develop	20,000,000.00	94.5600000	18,912,000.00	1.750	04/19/2023		
459058GL1	82547	100	Int Bk Recon & Develop	20,000,000.00	99.1472000	19,829,440.00	3.000	09/27/2023		
459058GQ0	82909	100	Int Bk Recon & Develop	20,000,000.00	100.9035000	20,180,700.00	2.500	03/19/2024		
459058JL8	84059	100	Int Bk Recon & Develop	50,000,000.00	98.6180000	49,309,000.00	0.500	10/28/2025		
459058JX2	84163	100	Int Bk Recon & Develop	25,000,000.00	100.1548000	25,038,700.00	0.875	07/15/2026		
459058JX2	84201	100	Int Bk Recon & Develop	25,000,000.00	100.1535000	25,038,375.00	0.875	07/15/2026		
459058JL8	84259	100	Int Bk Recon & Develop	50,000,000.00	99.1160000	49,558,000.00	0.500	10/28/2025		
45950VVL6	82967	100	Intl Finance Corp	20,000,000.00	100.0000000	20,000,000.00	2.826	04/20/2023		
45950VNP7	83447	100	Intl Finance Corp	20,000,000.00	99.8053000	19,961,060.00	1.680	01/20/2025		
45950KCP3	83489	100	Intl Finance Corp	20,000,000.00	100.0279000	20,005,580.00	2.876	07/31/2023		
45950VPV2	84057	100	Intl Finance Corp	25,000,000.00	100.1462000	25,036,550.00	0.970	04/14/2026		
45950VPX8	84101	100	Intl Finance Corp	25,000,000.00	99.7026000	24,925,650.00	0.860	05/14/2026		
45950VQF6	84250	100	Intl Finance Corp	15,000,000.00	99.9218000	14,988,270.00	0.820	09/15/2026		
45950KCX6	84280	100	Intl Finance Corp	25,000,000.00	98.5890000	24,647,250.00	0.750	10/08/2026		
45950KCX6	84325	100	Intl Finance Corp	25,000,000.00	97.6689000	24,417,225.00	0.750	10/08/2026		
			Subtotal	750,000,000.00		746,974,745.00				
SupraNational Discount										
459053A38	84577	100	Int Bk Recon & Develop	65,000,000.00	99.8333333	64,891,666.67	1.000	08/01/2022		

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CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
				Subtotal	65,000,000.00	64,891,666.67				
Variable Rate Muni										
VRSAC1718	81911	100	Sacramento County	709,485.94	100.0000000	709,485.94	0.616	08/01/2022		
VRSAC1819	82684	100	Sacramento County	1,520,837.19	100.0000000	1,520,837.19	0.616	08/01/2023		
VRSAC1920	83331	100	Sacramento County	3,172,934.58	100.0000000	3,172,934.58	0.616	08/01/2024		
VRSAC2021	83953	100	Sacramento County	6,050,644.66	100.0000000	6,050,644.66	0.616	08/01/2025		
VRSAC2122	84345	100	Sacramento County	10,696,928.04	100.0000000	10,696,928.04	0.616	08/03/2026		
				Subtotal	22,150,830.41	22,150,830.41				
Bank Money Market										
BNKOFWEST	84271	100	Bank of the West	100,024,931.51	100.0000000	100,024,931.51	1.300			
				Subtotal	100,024,931.51	100,024,931.51				
				Total	6,328,977,761.92	6,310,279,001.28				