



Quarterly Pooled Investment Fund Report
 As Prescribed By
 California Government Code Section 53646
For The Quarter Ended March 31, 2024

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 2024 Investment Policy during the quarter ended March 31, 2024.

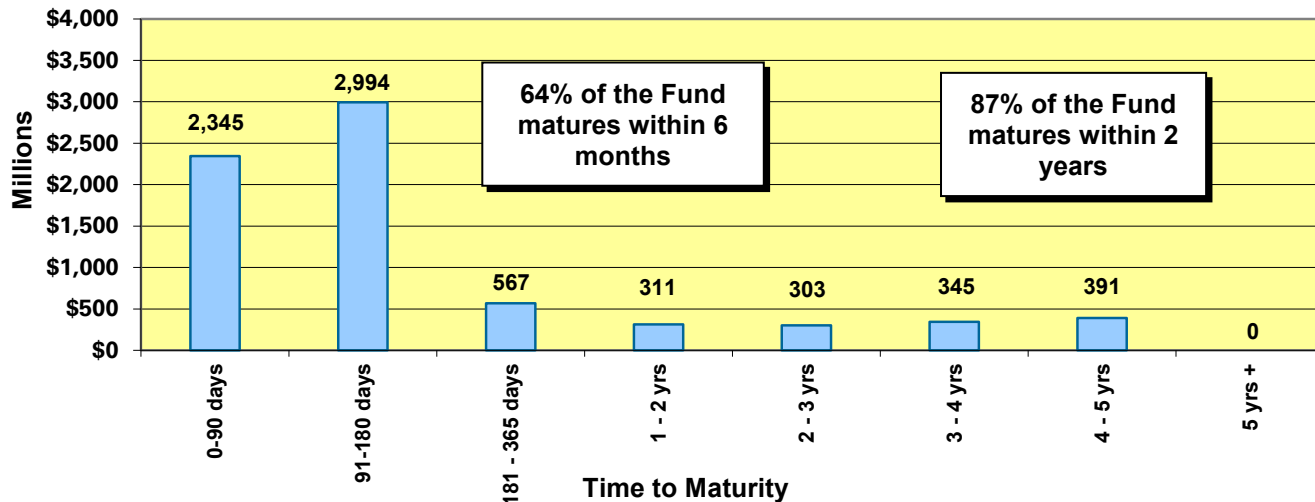
Portfolio Statistics	Quarter Ended 12/31/23	Quarter Ended 03/31/24
Average Daily Balance	\$6,489,439,409	\$7,066,351,752
Period-End Balance	\$7,470,345,745	\$7,255,289,726
Earned Interest Yield	4.713%	4.839%
Weighted Average Maturity	285 Days	291 Days
Duration in Years	0.694	0.723
Amortized Book Value	\$7,467,412,634	\$7,253,824,102
Market Value	\$7,404,409,000	\$7,218,066,466
Percent of Market to Cost	99.16%	99.51%

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 6 basis points or 0.06%. 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 March 31, 2024¹

Investment Description	Percentage of Portfolio at Cost 12/31/2023	Percentage of Portfolio at Cost 03/31/2024	Percentage of Portfolio at Market 03/31/2024	Earned Interest Yield at 03/31/2024
<i>US Agency, Treasury & Municipal Notes (USATM):</i>				
<i>US Agency Notes</i>	37.48%	30.95%	31.04%	4.470%
<i>Notes/Discount Notes FFCB</i>	9.44%	8.41%	8.38%	4.198%
<i>Notes/Discount Notes FHLB</i>	25.78%	20.22%	20.44%	5.008%
<i>Notes/Discount Notes FNMA</i>	1.32%	1.36%	1.30%	0.717%
<i>Notes/Discount Notes FHLMC</i>	0.93%	0.96%	0.92%	0.855%
<i>US Treasury Notes/Discount Notes</i>	0.70%	0.72%	0.68%	0.565%
<i>Municipal Notes</i>	0.61%	0.43%	0.43%	4.713%
Total USATM	38.80%	32.11%	32.15%	4.385%
Repurchase Agreements	0.00%	0.00%	0.00%	0.00%
Supranationals	14.00%	15.51%	15.12%	3.094%
Commercial Paper	29.30%	25.50%	25.70%	5.620%
Certificates of Deposit	15.29%	24.19%	24.32%	5.405%
LAIF	1.00%	1.03%	1.04%	4.232%
Bank Money Market	1.61%	1.66%	1.67%	4.267%
Money Market Accounts	0.00%	0.00%	0.00%	0.00%

POOLED INVESTMENT FUND MATURITIES AS OF MARCH 31, 2024
\$7,255 Billion



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

Projected Cash Flow

Based upon our cash flow model projection dated April 12, 2024, summarized below, we have sufficient cash flow to meet expenditures for the next 12 months.

Month	Bank Balance	Maturities & Interest	Receipts	Disbursements	Difference	Less Investments Beyond One Year	Funds Available for Future Cash Flow Needs*
<i>Dollar amounts represented in millions</i>							
Apr	\$20.0	\$390.7	\$1,690.6	\$1,162.0	\$919.3	\$40.0	\$879.3
May	\$20.0	\$1,009.4	\$897.7	\$1,326.5	\$580.6	\$40.0	\$540.6
Jun	\$20.0	\$729.0	\$1,044.9	\$954.0	\$819.9	\$40.0	\$779.9
Jul	\$20.0	\$1,389.8	\$794.5	\$1,469.6	\$714.7	\$40.0	\$674.7
Aug	\$20.0	\$1,068.5	\$905.7	\$1,315.6	\$658.6	\$40.0	\$618.6
Sep	\$20.0	\$683.7	\$1,013.0	\$1,006.2	\$690.5	\$40.0	\$650.5
Oct	\$20.0	\$808.6	\$919.5	\$1,134.9	\$593.2	\$40.0	\$553.2
Nov	\$20.0	\$306.1	\$988.8	\$952.5	\$342.4	\$40.0	\$302.4
Dec	\$20.0	\$117.7	\$1,834.2	\$1,132.0	\$819.9	\$40.0	\$779.9
Jan	\$20.0	\$20.0	\$852.8	\$1,382.9	(\$510.1)	\$40.0	(\$550.1)
Feb	\$20.0	\$20.3	\$791.0	\$984.8	(\$173.5)	\$40.0	(\$213.5)
Mar	\$20.0	\$0.0	\$1,137.5	\$1,041.2	\$96.3	\$40.0	\$56.3

*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 March 31, 2024, 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 March 31, 2024:

<u>Investment</u>	<u>Firm</u>	<u>Amount</u>
Local Agency Investment Fund	State Treasurer's Office	\$75,000,00.00

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

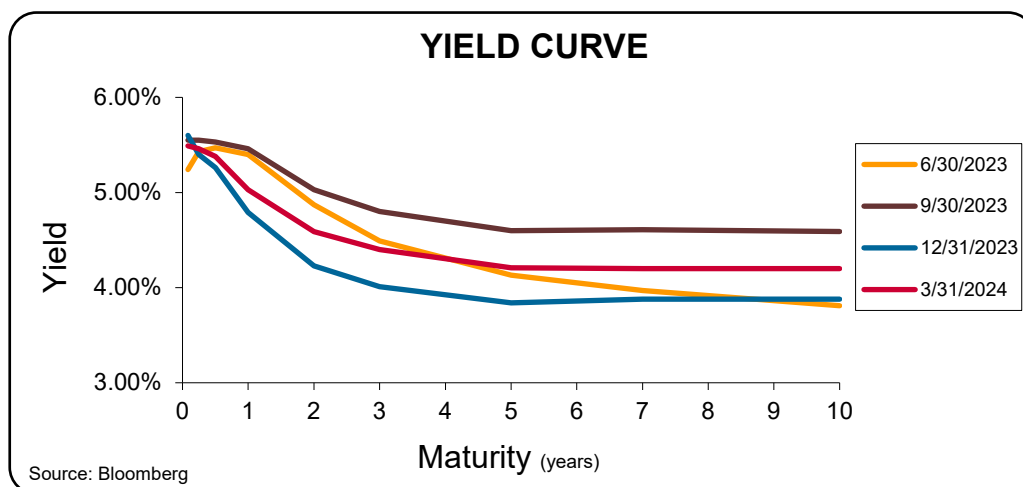
THIS COMPLETES THE QUARTERLY REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE § 53646.

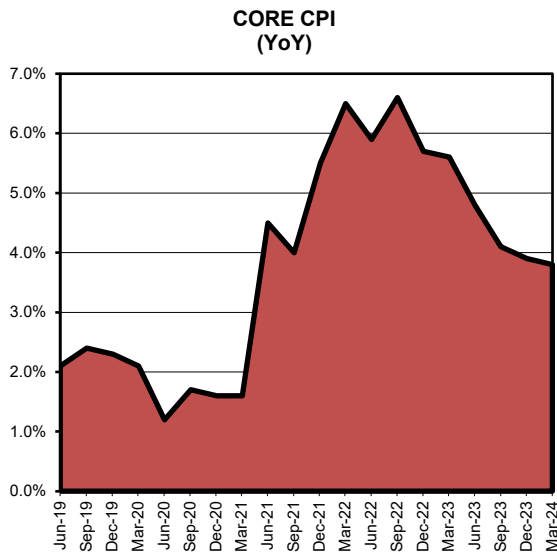
Financial Markets Commentary

On March 20, 2024, the Federal Open Market Committee (FOMC) left the federal funds rate unchanged for the sixth consecutive meeting at a range of 5.25% to 5.50%. The FOMC acknowledged that although substantial progress has been made bringing inflation down closer to their 2% inflation target, more recent inflation data has been uneven. They maintained their median forecast of three 25 bps rate cuts for 2024 with a year-end Fed Funds rate of 4.6%. But considering elevated inflationary pressures, they updated their 2025 forecast with one fewer 25 bps cut. Their forecast for the Fed Funds rate at the end 2025 is currently 3.9%, up from 3.6%.

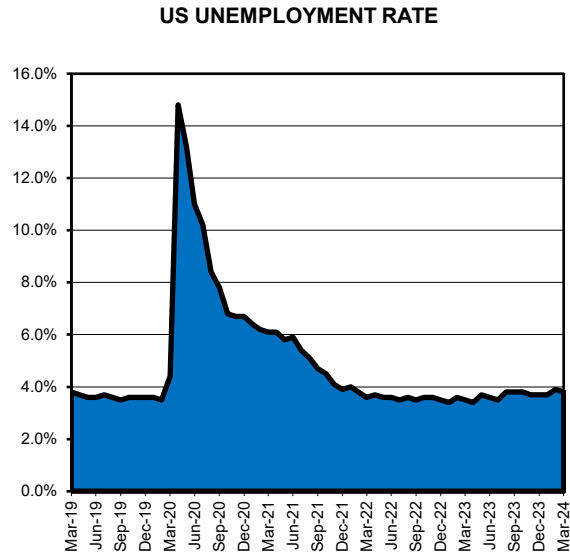
The substantial progress in lowering inflationary pressures that emerged in 2022, when the Consumer Price Index (CPI) peaked at 9.1% in June 2022, has stalled so far in 2024. The CPI for March came in at 3.5%, up from 3.2% in February. The Core CPI, which excludes volatile food and energy prices, also stalled in March with a reading of 3.8%, which was flat from February and above the forecast of 3.7%. At the same time, the labor market has continued to defy expectations. Nonfarm payrolls in March rose to 303,000, well above the estimate of 214,000 and the 275,000 reading in February. The unemployment rate also fell to 3.8% in March from 3.9% in February, near its 50-year low.

With the strength in the labor markets and the possible reemergence of inflationary pressures, the financial markets have adjusted to push out future rate cuts. The Federal Funds futures market is currently pricing in the first rate cut for September 2024, a substantial move from the beginning of the year when futures markets were pricing in a 50% chance of a cut by March 2024. Interest rates, while forecasted to stay higher for longer, will still come down eventually with the inverted yield curve. We should anticipate the yield on the Pooled Investment Fund to plateau before moving lower over the next few quarters.





Source: Bloomberg



Source: Bloomberg

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 December 2024. 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 4.70% and 4.90%.

Respectfully submitted,
Bernard Santo Domingo
Chief Investment Officer

Concur,
Chad Rinde
Director of Finance

Attachment County of Sacramento Short-Term Investment Portfolio

Release Date: April 30, 2024

OVERCOM POOL REPORT 1

Investments by All Types

Active Investments

March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Money Market Accounts										
5STARMMMA	84745	100	Five Star Bank	20,078,284.23	100.00000000	20,078,284.23	4.600			
				Subtotal	20,078,284.23	20,078,284.23				
State Pool										
LAIF	57960	100	LAIF	75,000,000.00	100.00000000	75,000,000.00	4.232			
				Subtotal	75,000,000.00	75,000,000.00				
Certificates of Deposit										
05252WUW1	85323	100	Aust & NZ Bank	60,000,000.00	100.00000000	60,000,000.00	5.530	04/04/2024		
05252WVJ9	85543	100	Aust & NZ Bank	100,000,000.00	100.00000000	100,000,000.00	5.310	08/14/2024		
05252WVK6	85576	100	Aust & NZ Bank	80,000,000.00	100.00000000	80,000,000.00	5.240	09/30/2024		
05252WVNO	85597	100	Aust & NZ Bank	120,000,000.00	100.00000000	120,000,000.00	5.250	10/01/2024		
13606KQ41	85460	100	Canadian Imperial Bank Corp	60,000,000.00	100.00000000	60,000,000.00	5.290	08/01/2024		
63253T5H7	85483	100	National Australian Bank	135,000,000.00	100.00000000	135,000,000.00	5.100	09/03/2024		
63253T5J3	85484	100	National Australian Bank	50,000,000.00	100.00000000	50,000,000.00	5.100	09/04/2024		
63253T5N4	85533	100	National Australian Bank	50,000,000.00	100.00000000	50,000,000.00	5.250	09/09/2024		
83050P4M8	85489	100	National Australian Bank	55,000,000.00	100.00000000	55,000,000.00	5.290	07/22/2024		
83050P4Q9	85490	100	Skandinaviska	55,000,000.00	100.00000000	55,000,000.00	5.300	07/31/2024		
83050P4V8	85495	100	Skandinaviska	50,000,000.00	100.00000000	50,000,000.00	5.270	07/31/2024		
83050P4U0	85496	100	Skandinaviska	100,000,000.00	100.00000000	100,000,000.00	5.270	07/25/2024		
83050P6C8	85588	100	Skandinaviska	70,000,000.00	100.00000000	70,000,000.00	5.420	09/10/2024		
83050P6J3	85593	100	Skandinaviska	20,000,000.00	100.00000000	20,000,000.00	5.400	09/10/2024		
86959R6S4	85354	100	Svenska	85,000,000.00	100.0023911	85,002,032.42	5.720	05/01/2024		
86959R7E4	85425	100	Svenska	125,000,000.00	100.0023672	125,002,958.94	5.515	06/03/2024		
86959TBJ4	85527	100	Svenska	50,000,000.00	100.0023164	50,001,158.18	5.335	08/02/2024		
86959TCQ7	85596	100	Svenska	100,000,000.00	100.0023684	100,002,368.39	5.405	09/16/2024		
87019WSH9	85400	100	SWEDBANK	30,000,000.00	100.00000000	30,000,000.00	5.520	05/02/2024		
87019WSR7	85445	100	SWEDBANK	35,000,000.00	100.00000000	35,000,000.00	5.340	05/31/2024		
87019WSX4	85462	100	SWEDBANK	55,000,000.00	100.00000000	55,000,000.00	5.280	05/31/2024		
87019WTF2	85504	100	SWEDBANK	60,000,000.00	100.00000000	60,000,000.00	5.330	08/02/2024		
87019WTL9	85519	100	SWEDBANK	50,000,000.00	100.00000000	50,000,000.00	5.330	08/02/2024		
87019WTZ8	85538	100	SWEDBANK	60,000,000.00	100.00000000	60,000,000.00	5.390	08/21/2024		

OVERCOM POOL REPORT 1
Investments by All Types
March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Certificates of Deposit										
87019WUK9	85556	100	SWEDBANK	60,000,000.00	100.00000000	60,000,000.00	5.330	08/30/2024		
				Subtotal		1,715,008,517.93				
CRA CDs										
SYS85030	85030	100	Bank of Montreal	20,000,000.00	100.00000000	20,000,000.00	5.700	04/12/2024		
SYS85058	85058	100	Central Valley Community Bank	238,000.00	100.00000000	238,000.00	4.750	05/15/2024		
SYS85020	85020	100	East West	20,000,000.00	100.00000000	20,000,000.00	4.800	04/12/2024		
				Subtotal		40,238,000.00				
Commercial Paper Disc. -At Cost										
06366GD55	85280	100	Bank of Montreal	40,000,000.00	96.9145000	38,765,800.00	5.610	04/05/2024		
06366GE39	85297	100	Bank of Montreal	25,000,000.00	96.6088889	24,152,222.22	5.600	05/03/2024		
06366GFH7	85387	100	Bank of Montreal	20,000,000.00	96.8033333	19,360,666.67	5.480	06/17/2024		
06366GGK9	85402	100	Bank of Montreal	15,000,000.00	96.4985278	14,474,779.17	5.410	07/19/2024		
06366GFJ3	85416	100	Bank of Montreal	20,000,000.00	97.0641667	19,412,833.33	5.420	06/18/2024		
06366GG29	85450	100	Bank of Montreal	35,000,000.00	97.1708333	34,009,791.67	5.250	07/02/2024		
06366GH69	85497	100	Bank of Montreal	45,000,000.00	97.3120000	43,790,400.00	5.120	08/06/2024		
06366GH69	85498	100	Bank of Montreal	60,000,000.00	97.3366667	58,402,000.00	5.100	08/06/2024		
06366GH85	85530	100	Bank of Montreal	20,000,000.00	97.4382222	19,487,644.44	5.240	08/08/2024		
06366GHW2	85536	100	Bank of Montreal	45,000,000.00	97.2160000	43,747,200.00	5.220	08/30/2024		
13609BD34	85271	100	Canadian Imperial Bank Corp	25,000,000.00	96.9082778	24,227,069.44	5.510	04/03/2024		
13607EGG8	85399	100	Canadian Imperial Bank Corp	25,000,000.00	96.5563889	24,139,097.22	5.390	07/16/2024		
13607EGF0	85464	100	Canadian Imperial Bank Corp	30,000,000.00	97.2175833	29,165,275.00	5.190	07/15/2024		
13607EGS2	85492	100	Canadian Imperial Bank Corp	50,000,000.00	97.3719167	48,685,958.33	5.170	07/26/2024		
13607EGX1	85493	100	Canadian Imperial Bank Corp	75,000,000.00	97.3196667	72,989,750.00	5.160	07/31/2024		
13609BH97	85552	100	Canadian Imperial Bank Corp	30,000,000.00	97.6465000	29,293,950.00	5.230	08/09/2024		
13609BK10	85585	100	Canadian Imperial Bank Corp	55,000,000.00	97.1111111	53,411,111.11	5.200	10/01/2024		
13607EJ67	85603	100	Canadian Imperial Bank Corp	25,000,000.00	97.6420000	24,410,500.00	5.240	09/06/2024		
47816FHC8	85570	100	JOHNSON & JOHNSON	40,000,000.00	97.7165833	39,086,633.33	5.170	08/12/2024		
46640PD18	85133	100	JP Morgan	150,000,000.00	96.9719167	143,756,250.00	5.550	04/01/2024		
59515ME76	85330	100	Microsoft Corp	75,000,000.00	97.0614167	72,728,937.50	5.370	05/07/2024		
59515ME84	85339	100	Microsoft Corp	45,000,000.00	97.0614167	43,677,637.50	5.370	05/08/2024		
59515MF34	85418	100	Microsoft Corp	15,000,000.00	97.3250000	14,598,750.00	5.350	06/03/2024		
63763PED7	85319	100	National Securities	75,000,000.00	96.7399167	72,554,937.50	5.510	05/13/2024		
63763PEA3	85321	100	National Securities	40,000,000.00	96.8317500	38,732,700.00	5.510	05/10/2024		
63763PFA2	85352	100	National Securities	40,000,000.00	96.6543056	38,661,722.22	5.450	06/10/2024		

OVERCOM POOL REPORT 1
Investments by All Types
March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Commercial Paper Disc. -At Cost										
63763OHG7	85550	100	National Securities	50,000,000.00	97.5823611	48,791,180.56	5.150	08/16/2024		
63763PHK8	85551	100	National Securities	50,000,000.00	97.5394444	48,769,722.22	5.150	08/19/2024		
63763PJ59	85557	100	National Securities	30,000,000.00	97.3637500	29,209,125.00	5.130	09/05/2024		
78015CF72	85304	100	Royal Bank of Canada	70,000,000.00	96.1852222	67,329,655.56	5.560	06/07/2024		
78015CFU1	85350	100	Royal Bank of Canada	100,000,000.00	96.2666667	96,266,666.67	5.600	06/28/2024		
78015CHI3	85378	100	Royal Bank of Canada	100,000,000.00	96.0638889	96,063,888.89	5.450	08/01/2024		
78015CGJ5	85398	100	Royal Bank of Canada	25,000,000.00	96.5264444	24,131,611.11	5.390	07/18/2024		
78015CGH9	85438	100	Royal Bank of Canada	35,000,000.00	96.8740000	33,905,900.00	5.210	07/17/2024		
78015CHP0	85591	100	Royal Bank of Canada	20,000,000.00	97.7250000	19,545,000.00	5.250	08/23/2024		
78015CJ60	85604	100	Royal Bank of Canada	25,000,000.00	97.6465000	24,411,625.00	5.230	09/06/2024		
89116EE25	85277	100	Toronto Dominion	40,000,000.00	96.5004167	38,600,166.67	5.550	05/02/2024		
89116EE66	85298	100	Toronto Dominion	25,000,000.00	96.5622222	24,140,555.56	5.600	05/06/2024		
89116EF65	85315	100	Toronto Dominion	40,000,000.00	96.3200000	38,528,000.00	5.520	06/06/2024		
89116EFB4	85366	100	Toronto Dominion	25,000,000.00	96.6973611	24,174,340.28	5.530	06/11/2024		
89116EE25	85401	100	Toronto Dominion	15,000,000.00	97.6620833	14,649,312.50	5.430	05/02/2024		
89116EFL2	85417	100	Toronto Dominion	20,000,000.00	97.0559444	19,411,188.89	5.380	06/20/2024		
89116EGK3	85419	100	Toronto Dominion	75,000,000.00	96.6687500	72,501,562.50	5.330	07/19/2024		
89116EGA5	85434	100	Toronto Dominion	30,000,000.00	96.8525833	29,055,775.00	5.370	07/10/2024		
89116EJ61	85605	100	Toronto Dominion	15,000,000.00	97.6195000	14,642,925.00	5.290	09/06/2024		
				Subtotal	1,910,000,000.00	1,849,851,818.06				
Federal Agency Coupon Securities										
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		
3133ENG87	84650	100	Federal Farm Credit Bank	25,000,000.00	99.5127000	24,878,175.00	2.920	08/17/2027		
3133ENL99	84739	100	Federal Farm Credit Bank	30,000,000.00	96.5629000	28,968,870.00	3.375	09/15/2027		
3133EPFU4	85024	100	Federal Farm Credit Bank	20,000,000.00	98.4898539	19,697,970.77	3.500	04/12/2028		
3133EPJ08	85061	100	Federal Farm Credit Bank	30,000,000.00	99.6725000	29,901,750.00	3.600	05/09/2028		
3133EPC45	85368	100	Federal Farm Credit Bank	30,000,000.00	99.2786000	29,783,580.00	4.625	11/13/2028		
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		

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Investments by All Types
March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
3130ATS57	85025	100	Federal Home Loan Bank	10,000,000.00	102.96100000	10,296,100.00	4.500	03/10/2028		
3130AWTR1	85254	100	Federal Home Loan Bank	30,000,000.00	99.3070770	29,792,123.10	4.375	09/08/2028		
3130AXQK7	85452	100	Federal Home Loan Bank	30,000,000.00	103.70080000	31,110,240.00	4.750	12/08/2028		
3137EAEP0	83527	100	Federal Home Loan Mtg Corp	20,000,000.00	101.57900000	20,315,800.00	1.500	07/12/2025		
3137EAEU9	84141	100	Federal Home Loan Mtg Corp	50,000,000.00	98.59800000	49,299,000.00	0.375	07/21/2025		
3135G05X7	84024	100	Federal National Mtg Assn	50,000,000.00	98.45980000	49,229,900.00	0.375	08/25/2025		
3135G04Z3	84145	100	Federal National Mtg Assn	50,000,000.00	99.19730000	49,598,650.00	0.500	06/17/2025		
			Subtotal	600,802,000.00		603,804,023.68				
Federal Agency Disc. -At Cost										
313312YA2	85342	100	Federal Farm Credit Bank	50,000,000.00	96.6476944	48,323,847.22	5.270	06/12/2024		
313312YS3	85343	100	Federal Farm Credit Bank	50,000,000.00	96.4270833	48,213,541.67	5.250	06/28/2024		
313312YV6	85423	100	Federal Farm Credit Bank	100,000,000.00	97.1102778	97,110,277.78	5.050	07/01/2024		
313312VU1	85458	100	Federal Farm Credit Bank	65,000,000.00	98.3677778	63,939,055.56	5.200	04/19/2024		
313312J76	85600	100	Federal Farm Credit Bank	100,000,000.00	97.3055556	97,305,555.56	5.000	10/07/2024		
313384WR6	85292	100	Federal Home Loan Bank	100,000,000.00	96.6623333	96,662,333.33	5.270	05/10/2024		
313384WR6	85294	100	Federal Home Loan Bank	200,000,000.00	96.6853333	193,370,666.67	5.280	05/10/2024		
313384XV6	85341	100	Federal Home Loan Bank	25,000,000.00	96.7031250	24,175,781.25	5.275	06/07/2024		
313384XR5	85391	100	Federal Home Loan Bank	42,150,000.00	97.2621250	40,995,985.69	5.215	06/03/2024		
313384ZP7	85394	100	Federal Home Loan Bank	100,000,000.00	96.6460000	96,646,000.00	5.160	07/19/2024		
313384ZP7	85406	100	Federal Home Loan Bank	200,000,000.00	96.8016667	193,603,333.33	5.050	07/19/2024		
313384ZF9	85420	100	Federal Home Loan Bank	50,000,000.00	96.9559722	48,477,986.11	5.050	07/11/2024		
313384YZ6	85421	100	Federal Home Loan Bank	100,000,000.00	97.0308333	97,030,833.33	5.090	07/05/2024		
313384ZC6	85422	100	Federal Home Loan Bank	100,000,000.00	96.9884167	96,988,416.67	5.090	07/08/2024		
313384A41	85453	100	Federal Home Loan Bank	140,000,000.00	97.0130833	135,818,316.67	4.910	08/01/2024		
313384YC7	85454	100	Federal Home Loan Bank	65,188,000.00	97.6058333	63,627,290.63	5.070	06/14/2024		
313384YW3	85455	100	Federal Home Loan Bank	40,000,000.00	97.4071667	38,962,866.67	4.965	07/02/2024		
313384YX1	85456	100	Federal Home Loan Bank	80,000,000.00	97.3933750	77,914,700.00	4.965	07/03/2024		
313384J34	85599	100	Federal Home Loan Bank	85,000,000.00	97.3286528	82,729,354.86	5.035	10/03/2024		
			Subtotal	1,692,338,000.00		1,641,896,143.00				
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				

OVERCOM POOL REPORT 1
Investments by All Types
March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Supra-National										
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		
45818WDA1	84016	100	Inter-American Dev Bank	25,000,000.00	99.7130000	24,928,250.00	0.800	03/04/2026		
4581X0CJU0	84135	100	Inter-American Dev Bank	25,000,000.00	105.3590000	26,339,750.00	2.000	06/02/2026		
45818WVDJ2	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		
45818WVDL7	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		
4581X0CY2	84613	100	Inter-American Dev Bank	25,000,000.00	96.6270000	24,156,750.00	2.375	07/07/2027		
45818WEE2	84691	100	Inter-American Dev Bank	25,000,000.00	99.1780000	24,794,500.00	3.420	09/07/2027		
45818WFEF9	84773	100	Inter-American Dev Bank	30,000,000.00	100.0000000	30,000,000.00	4.550	11/10/2027		
4581X0EH1	84874	100	Inter-American Dev Bank	30,000,000.00	99.7533000	29,925,990.00	4.000	01/12/2028		
4581X0EH7	84909	100	Inter-American Dev Bank	30,000,000.00	100.2995000	30,089,850.00	4.000	01/12/2028		
45818WEM4	84937	100	Inter-American Dev Bank	30,000,000.00	99.0520000	29,715,600.00	4.250	03/03/2028		
45818WEQ5	85099	100	Inter-American Dev Bank	30,000,000.00	98.9767000	29,693,010.00	3.800	06/09/2028		
4581X0DX3	85193	100	Inter-American Dev Bank	30,000,000.00	85.3950000	25,618,500.00	1.125	07/20/2028		
4581X0EN4	85532	100	Inter-American Dev Bank	40,000,000.00	99.4220000	39,768,800.00	4.125	02/15/2029		
45818WFA9	85589	100	Inter-American Dev Bank	40,000,000.00	99.6420000	39,856,800.00	4.170	03/19/2029		
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		
459058KT9	85138	100	Int Bk Recon & Develop	30,000,000.00	95.5108000	28,653,240.00	3.500	07/12/2028		
459052XF8	85414	100	Int Bk Recon & Develop	90,000,000.00	97.5537500	87,798,375.00	5.150	05/24/2024		
45950VNP7	83447	100	Intl Finance Corp	20,000,000.00	99.8053000	19,961,060.00	1.680	01/20/2025		
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		
45950VRN8	84838	100	Intl Finance Corp	30,000,000.00	99.7045000	29,911,350.00	3.800	12/09/2027		
45950VSJ6	85302	100	Intl Finance Corp	30,000,000.00	98.5359000	29,560,770.00	4.500	09/13/2028		
45950VSS6	85479	100	Intl Finance Corp	40,000,000.00	100.0000000	40,000,000.00	4.050	01/10/2029		
Subtotal				1,040,000,000.00		1,028,022,000.00				

OVERCOM POOL REPORT 1
Investments by All Types
March 31, 2024

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
SupraNational Discount										
459052XB7	85385	100	Int Bk Recon & Develop	50,000,000.00	97.3123611	48,656,180.56	5.230	05/20/2024		
459052XD3	85386	100	Int Bk Recon & Develop	50,000,000.00	97.2833056	48,641,652.78	5.230	05/22/2024		
	Subtotal			100,000,000.00		97,297,833.34				
Variable Rate Muni										
VRSAC1920	83331	100	Sacramento County	1,157,548.39	100.0000000	1,157,548.39	4.713	08/01/2024		
VRSAC2021	83953	100	Sacramento County	2,039,439.86	100.0000000	2,039,439.86	4.713	08/01/2025		
VRSAC2122	84345	100	Sacramento County	3,356,538.04	100.0000000	3,356,538.04	4.713	08/03/2026		
VRSAC2223	84850	100	Sacramento County	7,069,962.50	100.0000000	7,069,962.50	4.713	08/02/2027		
VARSAC2324	85449	100	Sacramento County	17,539,660.13	100.0000000	17,539,660.13	4.713	08/01/2028		
	Subtotal			31,163,148.92		31,163,148.92				
Bank Money Market										
BNKOFWEST	84271	100	Bank of the West	100,355,737.71	100.0000000	100,355,737.71	4.200			
	Subtotal			100,355,737.71		100,355,737.71				
	Total			7,374,975,170.86		7,255,289,725.62				