

**TRINITY COUNTY TREASURER'S QUARTERLY INVESTMENT REPORT**  
**MARCH 31**

**2020**

Account # or CUSIP #	Issuer	Purchase Date	Settlement Date	Book Value \$	Face Value \$	Market Value \$	Stated Rate	Annual Yield	Maturity Date	Days to Maturity	Estimate Accruing Int.\$	Int. Pmt Frequency
<b>LOCAL AGENCY INVESTMENT FUNDS</b>												
99-53-000	Local Agency Invest. Fund		Open	14,589,000.00	14,589,000.00	14,588,999.76	2.030%	2.030%	N/A	1	73,488.48	QTRLY
<b>CALIFORNIA ASSET MANAGEMENT PROGRAM</b>												
0640-000	CAMP		Open	17,147,319.04	17,147,319.04	17,147,319.04	0.980%	0.980%	N/A	1	21,733.98	MNTLY
				14,589,000.00	14,589,000.00	14,588,999.76	2.030%	2.030%			95,222.46	
<b>TOTAL</b>												
<b>DEMAND DEPOSIT ACCOUNT</b>												
<b>TOTAL DEMAND DEPOSIT AND AVERAGE INTEREST</b>				0.00	0.00	0.00						
<b>CERTIFICATES OF DEPOSIT -- BANK</b>												
<b>Capital One Bank USA NA</b>				245,000.00	245,000.00	248,913.11	2.250%	2.250%	6/7/2021	391		Bi-Ann
1404203G3				245,000.00	245,000.00	248,913.11	2.250%	2.250%	6/7/2021	391		Bi-Ann
14042RGD7				245,000.00	245,000.00	245,334.01	1.900%	1.900%	6/8/2020	32		Bi-Ann
<b>Goldman Sachs Bank Everbank</b>				245,000.00	245,000.00	245,316.62	1.800%	1.800%	6/15/2020	39		Bi-Ann
<b>Discover Bank</b>				248,000.00	248,000.00	249,325.04	2.000%	2.000%	11/2/2020	176		Bi-Ann
<b>Ally Bank</b>				248,000.00	248,000.00	249,325.04	2.000%	2.000%	11/2/2020	176	3,386.44	Bi-Ann
<b>BANK OF AMERICA</b>				245,000.00	245,000.00	246,389.28	2.750%	2.750%	8/17/2020	101	2,840.66	Bi-Ann
<b>MORGAN STANLEY</b>				245,000.00	245,000.00	264,029.56	2.300%	2.300%	7/5/2024	1499	2,778.90	Bi-Ann
<b>MORGAN STANLEY</b>				245,000.00	245,000.00	259,406.17	2.250%	2.250%	7/5/2023	1139	3,890.47	Bi-Ann
<b>BMW BANK NORTH AMERICA</b>				245,000.00	245,000.00	260,734.32	3.150%	3.150%	8/17/2022	821	3,581.70	Bi-Ann
<b>CITIBANK NATL</b>				245,000.00	245,000.00	255,691.00	2.900%	2.900%	2/7/2022	631	3,705.21	Bi-Ann
<b>SALLIE MAE BANK</b>				245,000.00	245,000.00	252,385.54	3.000%	3.000%	8/16/2021	460		Bi-Ann
<b>TOTAL CD'S AND AVERAGE INTEREST</b>				2,946,000.00	2,946,000.00	3,025,762.80	2.3792%	2.3792%			20,193.38	
<b>MUTUAL FUNDS</b>												
13811144293	FRANKLIN FUND	8/18/92	8/18/92	671,710.00	671,710.00	530,129.64	1.3422%	1.3422%	N/A	1	1,050.58	MNTLY
				67,704.94	67,704.94	530,129.64	1.3422%	1.3422%	N/A	1	1,050.58	

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3003720968	NATIXIS Advisor Funds 158,995.384 Shares	08/20/92 10/1/92	08/20/92 10/1/92	2,000,000.00	2,000,000.00	1,828,446.92	1.5037%	1.5037%	N/A	1	2,316.22	MNTLY
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158,995.384 Total Shares												
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<b>MUTUAL FUND TOTALS AND AVERAGE INTEREST RATES</b>												
BANKERS ACCEPTANCES												
TOTAL BANKERS ACCEPTANCE AND AVERAGE INTEREST RATES												
MEDIUM TERM NOTES												
MICROSOFT CO 594918BP86												
MEDIUM TERM NOTES - TOTAL AND AVERAGE INTEREST RATES												
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AGENCIES												
FHLB	313383WWD9	1/29/2019	1/29/2019	514,526.39	1,015,625.00	533,170.00	3.125%	3.125%	9/9/2022	843	7,812.50	Bi-Ann
FHLB	3130AF5B9	1/29/2019	1/29/2019	509,764.33	507,500.00	520,045.00	3.000%	3.000%	10/21/2021	516		Bi-Ann
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TOTAL AGENCIES AND AVG. INTEREST RATES												
COMMERCIAL PAPER												
Microsoft Corp 594918BP8												
COMMERCIAL PAPER TOTAL AND AVERAGE INTEREST RATES												
TREASURY SECURITIES - COUPON												

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US Govt Nationala 912828VV9		2/16/18	2/16/18	1,005,545.58	1,000,000.00	1,008,320.00	2.125%	2.125%	8/30/2020	114	10,625.00	Bi-Ann
US Govt Nationala 912828XW5		2/16/18	2/16/18	484,104.80	500,000.00	517,190.00	1.750%	1.750%	6/30/2022	774		Bi-Ann
US Govt Nationala 912828WY2		2/16/18	2/16/18	497,059.74	500,000.00	513,790.00	2.250%	2.250%	7/31/2021	445	5,625.00	Bi-Ann
US Govt Nationala 912828ZP4		2/16/18	2/16/18	485,101.86	500,000.00	519,120.00	1.875%	1.875%	7/31/2022	805	4,687.50	Bi-Ann
US Govt Nationala 912828C57		2/16/18	2/16/18	502,030.40	500,000.00	510,585.00	2.250%	2.250%	3/31/2021	325	5,625.00	Bi-Ann
US Govt Nationala 912828L24		2/16/18	2/16/18	488,907.98	500,000.00	519,590.00	1.875%	1.875%	8/31/2022	835	4,687.50	Bi-Ann
				3,462,750.36	3,500,000.00	3,588,595.00	2.021%	2.021%				
<b>TREASURIES AND AVERAGE INTEREST RATES</b>												
<b>TOTAL FUNDS INVESTED</b>				25,679,984.42	26,229,835.00	25,123,663.92					161,720.14	

Accruing Interest 161,720.14  
Market Value + Accruing Interest 25,285,384.06

Average Interest Rate 1.53490%  
Average Days to Maturity 39  
Market Value of Each Dollar 0.978336416

**PORTFOLIO MIX**

Mutual Funds	10.404%	CDs	11.472%
Med Term Note	1.920%	Banker's Acceptances	0.000%
LAIF/CAMP	56.811%	Agencies	3.989%
Money Market Acctis.	0.000%	Commercial Paper	1.920%
U.S. Treas	13.484%	TOTAL	100.000%

I hereby declare, that to the best of my knowledge, all investments held within the Trinity County Investment Pool comply with Government Codes and the terms of the Trinity County Investment Policy approved by the Board of Supervisors in a public meeting, and are valued correctly within this report. Valuations are supplied by Bank & Investment Statements, Safekeeping Statements from Bank of New York Mellon. Furthermore, the Investment Portfolio is structured in a manner that sufficient cash shall be available to meet the normal projected cash needs of the County of Trinity and the Investment Pool participants during the next six months.

  
TERRI MCBRYER, TREASURER-TAX COLLECTOR