

# TRINITY COUNTY TREASURERS QUARTERLY INVESTMENT REPORT

## September 30

2018

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
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**BANKERS ACCEPTANCES**

TOTAL BANKERS ACCEPTANCE AND AVERAGE INTEREST RATES												
0.00												0.00%
0.00												0.00%

**MEDIUM TERM NOTES**

MEDIUM TERM NOTES - TOTAL AND AVERAGE INTEREST RATES												
0.00												0.00%
0.00												0.00%

**AGENCIES**

FHLB	3130A9EP2	9/9/2016	9/9/2016	999,130.00	1,005,000.00	983,800.00	1.000%	1.000%	9/26/2019	358	5,000.00	Bi-Ann
FHMA	3135G0Z4	12/31/2015	12/31/2015	510,062.50	500,000.00	499,055.00	1.875%	1.875%	2/19/2019	141	4,687.50	Bi-Ann
FHMA	3135G0E3	12/31/2015	12/31/2015	500,750.63	500,000.00				7/20/2018		2,061.87	Bi-Ann
FHLB	313378J77	5/25/2016	5/25/2016	513,227.96	500,000.00	493,360.00	1.875%	1.875%	3/13/2020	525	4,687.50	Bi-Ann
FREDDIE MAC	3137EADK2	5/25/2016	5/25/2016	503,831.81	500,000.00	494,535.00	1.250%	1.250%	8/1/2019	303	3,125.00	Bi-Ann
TOTAL AGENCIES AND AVG. INTEREST RATES												11,749.37

**COMMERCIAL PAPER**

Microsoft Corp	594978BP8	11/14/17	11/14/17	493,116.67	500,000.00	479,915.00	1.550%	1.550%	8/8/2021	6,625.00	6,625.00	Bi-Ann
Microsoft Corp	594918BN3	11/14/17	11/14/17	496,356.67	500,000.00	493,590.00	1.100%	1.100%	8/8/2019			Bi-Ann
COMMERCIAL PAPER TOTAL AND AVERAGE INTEREST RATES												6,625.00

**TREASURY SECURITIES - COUPON**

912828W5	US TREASURY	2/16/18	2/16/18	498,164.28	500,000.00	497,109.38	1.625%	1.625%	6/30/2019	272	10,625.00	Bi-Ann
912828V9	US TREASURY	2/16/18	2/16/18	1,005,545.58	1,000,000.00	986,990.00	2.125%	2.125%	8/31/2020	692	10,625.00	Bi-Ann
912828XW5	US TREASURY	2/16/18	2/16/18	484,104.80	500,000.00	479,365.00	1.750%	1.750%	6/30/2022	1352	5,625.00	Bi-Ann
912828WY2	US TREASURY	2/16/18	2/16/18	497,059.74	500,000.00	491,405.00	2.250%	2.250%	7/31/2021	1023	5,625.00	Bi-Ann
912828ZP4	US TREASURY	2/16/18	2/16/18	485,101.86	500,000.00	481,075.00	1.875%	1.875%	7/31/2022	1383	4,687.50	Bi-Ann
912828C57	US TREASURY	2/16/18	2/16/18	502,030.40	500,000.00	492,635.00	2.250%	2.250%	3/31/2021	903	4,687.50	Bi-Ann
912828L24	US TREASURY	2/16/18	2/16/18	488,907.98	500,000.00	492,635.00	2.250%	2.250%	8/31/2022	1413	4,687.50	Bi-Ann
TREASURIES AND AVERAGE INTEREST RATES												25,625.00

**TOTAL FUNDS INVESTED**

67,229,215.44	67,256,824.56	65,633,133.43
		153,085.41

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**LOCAL AGENCY INVESTMENT FUNDS**

99-53-000 Local Agency Invest Fund Open 18,589,000.00 18,589,000.00 18,548,706.56 2.063% 2.063% N/A 1 104,473.69 QTRLY

**CALIFORNIA ASSET MANAGEMENT PROGRAM**

0640-000 CAMP Open 28,139,648.13 28,139,648.13 28,139,648.13 2.140% 2.140% N/A 1 46,641.17

**TOTAL DEMAND DEPOSIT FUNDS(S)** 46,728,648.13 46,728,648.13 46,688,354.69 2.102% 2.102%

992837450 Umpqua Bank 6/27/13 Varies 7,312,176.43 7,312,176.43 7,312,176.43 N/A 1

**CERTIFICATES OF DEPOSIT -- BANK**

Capital One Bank 1404203G3	6/7/2017	06/07/17	245,000.00	245,000.00	240,079.78	2.250%	2.250%	6/7/2021	969	Bi-Ann
Capital One Natl 14042RGD7	6/7/2017	6/7/17	245,000.00	245,000.00	240,079.78	2.250%	2.250%	6/7/2021	969	Bi-Ann
Goldman Sachs F 38148PKM8	6/7/2017	6/7/17	245,000.00	245,000.00	240,663.25	1.900%	1.900%	6/8/2020	610	Bi-Ann
Everbank 29876D3D0	6/15/2017	6/15/17	245,000.00	245,000.00	240,203.26	1.800%	1.800%	6/15/2020	617	Bi-Ann
Discover Bank 254679FS02	1/1/2017	1/1/17	248,000.00	248,000.00	242,988.18	2.000%	2.000%	1/1/2020	754	Bi-Ann
Ally Bank 02006L6K4	1/1/2017	1/1/17	248,000.00	248,000.00	242,988.18	2.000%	2.000%	1/1/2020	754	Bi-Ann
Bank of America 06051VB704	8/16/2018	8/16/18	245,000.00	245,000.00	243,980.50	2.750%	2.750%	8/17/2020	679	Bi-Ann
BMW Bank North 05580ANX0	8/17/2018	8/17/18	245,000.00	245,000.00	245,883.75	3.150%	3.150%	8/17/2022	1399	Bi-Ann
Sallie Mae Bank 795350V280	8/15/2018	8/15/18	245,000.00	245,000.00	244,785.42	3.000%	3.000%	8/15/2021	1038	Bi-Ann
<b>TOTAL CDS AND AVERAGE INTEREST</b>			2,211,000.00	2,211,000.00	2,181,662.10	2.3444%	2.3444%			Bi-Ann

**MUTUAL FUNDS**

13811144293 FRANKLIN FUND	8/18/92	8/18/92	1,000,000.00	1,000,000.00	816,717.02	2.0595%	2.0595%	N/A	1	1,735.05	MNTLY
100,704,935 Shares											MNTLY
<b>TOTAL</b>			1,000,000.00	1,000,000.00	816,717.02	2.0595%	2.0595%	N/A	1	1,735.05	
3003720968 NATIXIS Advisor Funds	08/20/92	08/20/92	2,000,000.00	2,000,000.00	1,763,258.81	1.7007%	1.7007%	N/A	1	2,877.30	MNTLY
158,995,384 Shares	10/1/92	10/1/92									
<b>TOTAL</b>			2,000,000.00	2,000,000.00	1,763,258.81	1.7007%	1.7007%	N/A	1	2,877.30	

**TOTAL MUTUAL FUNDS** 3,000,000.00 3,000,000.00 2,579,975.83 1.8801% 1.8801%

**MUTUAL FUND TOTALS AND AVERAGE INTEREST RATES** 3,000,000.00 3,000,000.00 2,579,975.83 1.8801% 1.8801%

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Accruing Interest 153,085.41  
 Market Value + Acquiring Interest 65,786,218.84

Average Interest Rate 1.87359%  
 Average Days to Maturity 33  
 Market Value of Each Dollar 0.9762591

PORTFOLIO MIX			
	Stated Rate	Annual Yield	Estimate Acquiring Int %
Mutual Funds	4.462%		3.289%
Med Term Note	0.000%		0.000%
LAF/CAMP	69.506%		4.503%
Demand Deposit Accts.	10.876%		1.472%
U.S. Treas	5.892%		
<b>TOTAL</b>			<b>100.000%</b>

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: Wall Street Journal, Bank Statements, Safeguard Statements from Union Bank of California and LAF statements. 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.

  
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 TERRI MCBRAYER, TREASURER-TAX COLLECTOR