

TRINITY COUNTY TREASURER'S QUARTERLY INVESTMENT REPORT
JUNE 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
LOCAL AGENCY INVESTMENT FUNDS												
99-53-000	Local Agency Invest. Fund		Open	21,589,000.00	21,589,000.00	21,548,560.97	1.854%	1.854%	N/A	1	102,510.25	QTRLY
CALIFORNIA ASSET MANAGEMENT PROGRAM												
0640-000	CAMP		Open	5,093,569.39	5,093,569.39	5,093,569.39	2.050%	2.050%		1	8,564.62	
				TOTAL	26,682,569.39	26,642,130.36	1.952%	1.952%				
DEMAND DEPOSIT FUND(S)												
992837450	Umpqua Bank	6/27/13	Varies	11,486,504.49	11,486,504.49	11,486,504.49			N/A	1	0.00	MTLY
TOTAL DEMAND DEPOSIT AND AVERAGE INTEREST												
CERTIFICATES OF DEPOSIT -- BANK												
	Capital One Bank 1404203G3	6/7/17	6/7/17	245,000.00	245,000.00	240,515.56	2.250%	2.250%	6/7/2021	1055	2,748.70	Bi-Ann
	Capital One Natl 14042RGD7	6/7/17	6/7/17	245,000.00	245,000.00	240,515.56	2.250%	2.250%	6/7/2021	1055	2,748.70	Bi-Ann
	Discover Bank 254673FS02	11/1/17	11/1/17	248,000.00	248,000.00	243,167.66	2.000%	2.000%	11/2/2020	840	2,459.62	Bi-Ann
	Ally Bank 02006L6K4	11/2/17	11/2/17	248,000.00	248,000.00	243,167.66	2.000%	2.000%	11/2/2020	840	2,459.62	Bi-Ann
	Goldman Sachs F 38148PKM8	6/7/17	6/7/17	245,000.00	245,000.00	240,685.27	1.900%	1.900%	6/8/2020	696	2,321.12	
	Everbank 29976D3D0	6/15/17	6/15/17	245,000.00	245,000.00	240,110.55	1.800%	1.800%	6/15/2020	703	2,198.96	
				TOTAL CD'S AND AVERAGE INTEREST	1,476,000.00	1,448,162.26	2.0333%	2.033%			12,188.02	
MUTUAL FUNDS												
1381144293	FRANKLIN FUND 100,704.94	8/18/92	8/18/92	1,000,000.00	1,000,000.00	820,745.22	1.6015%	1.6015%	N/A	1	1,669.16	MNTLY
				TOTAL	1,000,000.00	820,745.22	1.6015%	1.6015%	N/A	1	1,669.16	
3003720968	NATIXIS Advisor Funds 158,995.384 Shares	8/20/92	8/20/92	2,000,000.00	2,000,000.00	1,771,208.58	1.6218%	1.6280%	N/A	1	2,736.31	MNTLY
				TOTAL	2,000,000.00	1,771,208.58	1.6218%	1.6280%	N/A	1	2,736.31	
				TOTAL TOTALS AND AVERAGE INTEREST RATES	3,000,000.00	2,591,953.80	1.6117%	1.6148%			4,405.47	

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BANKERS ACCEPTANCES

TOTAL BANKERS ACCEPTANCE AND AVERAGE INTEREST RATES

0.00	0.00	0.00	0.00%	0.000%
0.00	0.00	0.00	0.00%	0.000%

MEDIUM TERM NOTES

0.000% 0.000%

MEDIUM TERM NOTES - TOTAL AND AVERAGE INTEREST RATES

0.00	0.00	0.00	0.000%	0.000%
0.00	0.00	0.00	0.000%	0.000%

AGENCIES

FFCB 3133EDKK7	6/4/15	6/4/15	508,977.78	500,000.00	499,705.00	1.600%	1.600%	9/5/2018	66			Bi-Ann
FNMA 3135G0ZA4	12/31/15	12/31/15	510,062.50	500,000.00	498,885.00	1.875%	1.875%	2/19/2019	227			Bi-Ann
FNMA 3135G0E33	12/31/15	12/31/15	500,750.63	500,000.00	498,805.00	1.125%	1.125%	7/20/2018	18			Bi-Ann
FHLB 313378J77	5/25/16	5/25/16	513,227.96	500,000.00	494,375.00	1.875%	1.875%	3/13/2020	611		3,125.00	Bi-Ann
FREDDIE MAC 3137EADK2	5/25/16	5/25/16	503,831.81	500,000.00	493,735.00	1.250%	1.250%	8/1/2019	389			Bi-Ann
FHLB 3130A9EP2	9/9/16	9/9/16	999,130.00	1,005,000.00	982,690.00	1.000%	1.000%	9/26/2019	444			
TOTAL AGENCIES AND AVG. INTEREST RATES			3,535,980.68	3,505,000.00	3,468,195.00	1.454%	1.454%				3,125.00	

COMMERCIAL PAPER

Microsoft Corp 594918BP8
Microsoft Corp 594918BN3
COMMERCIAL PAPER TOTAL AND AVERAGE INTEREST RATES

11/14/17	11/14/17	493,116.67	500,000.00	479,455.00	1.550%	1.550%	8/8/2021	1116				
11/14/17	11/14/17	496,356.67	500,000.00	492,155.00	1.100%	1.100%	8/8/2019	396				
		989,473.34	1,000,000.00	971,610.00	0.000%	0.000%					0.00	

TREASURY SECURITIES - COUPON

US Govt Nationa 912828RE2
US Govt Nationa 912828W55
US Govt Nationa 912828VV9
US Govt Nationa 912828XW5
US Govt Nationa 912828WY2
US Govt Nationa 912828P4
US Govt Nationa 912828C57
US Govt Nationa 912828L24

2/16/18	2/16/18	1,005,674.64	1,000,000.00	999,320.00	1.500%	1.500%	8/31/2018	59				Semi
2/16/18	2/16/18	498,164.28	500,000.00	496,350.00	1.625%	1.625%	6/30/2019	358			4,062.50	Semi
2/16/18	2/16/18	1,005,545.58	1,000,000.00	990,860.00	2.125%	2.125%	8/30/2020	778				Semi
2/16/18	2/16/18	484,104.80	500,000.00	482,070.00	1.750%	1.750%	6/30/2022	1438			4,375.00	Semi
2/16/18	2/16/18	497,059.74	500,000.00	494,335.00	2.250%	2.250%	7/31/2021	1109				Semi
2/16/18	2/16/18	485,101.86	500,000.00	484,045.00	1.875%	1.875%	7/31/2022	1469				Semi
2/16/18	2/16/18	502,030.40	500,000.00	495,175.00	2.250%	2.250%	3/31/2021	989				Semi
2/16/18	2/16/18	488,907.98	500,000.00	483,690.00	1.875%	1.875%	8/31/2022	1499				Semi
		4,966,589.28	5,000,000.00	4,925,845.00	1.906%	1.906%					8,437.50	

TREASURIES AND AVERAGE INTEREST RATES

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TOTAL FUNDS INVESTED

<u>52,137,117.18</u>	<u>51,534,400.91</u>
<u>52,150,073.88</u>	<u>130,666.24</u>

Accruing Interest 130,666.24
 Market Value + Accruing Interest 51,665,067.15

Average Interest Rate 1.87152%
Average Days to Maturity 42
Market Value of Each Dollar 0.9884398

PORTFOLIO MIX

Mutual Funds	5.754%
Med Term Note	0.000%
LAIF/CAMP	51.178%
Demand Deposit Accts.	22.031%
U.S. Treas	9.526%
	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 McBRAYER, TREASURER-TAX COLLECTOR