

TRINITY COUNTY TREASURER'S QUARTERLY INVESTMENT REPORT
MARCH 31
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	21,535,847.90	1.510%	1.510%	N/A	1	89,675.30	QTRLY
CALIFORNIA ASSET MANAGEMENT PROGRAM												
0640-000	CAMP		Open	5,070,456.14	5,070,456.14	5,070,456.14	1.620%	1.620%	N/A	1	6,994.20	MNTLY
				TOTAL	26,659,456.14	26,606,304.04	1.565%	1.565%			96,669.50	
				DEMAND DEPOSIT ACCOUNT								
				TOTAL DEMAND DEPOSIT AND AVERAGE INTEREST	0.00	0.00						
CERTIFICATES OF DEPOSIT -- BANK												
Capital One Bank USA NA												
	Capital One Natl			245,000.00	245,000.00	241,531.09	2.250%	2.250%		1114		Bi-Ann
	Goldman Sachs Bank			245,000.00	245,000.00	241,186.43	1.900%	1.900%		755		Bi-Ann
	Everbank			245,000.00	245,000.00	240,619.39	1.800%	1.800%		762		Bi-Ann
	Discover Bank			248,000.00	248,000.00	243,846.85	2.000%	2.000%		899		Bi-Ann
	Ally Bank			248,000.00	248,000.00	243,846.85	2.000%	2.000%		899		Bi-Ann
				TOTAL CD'S AND AVERAGE INTEREST	1,476,000.00	1,562,561.70	2.0333%	2.0333%			0.00	
MUTUAL FUNDS												
13811144293	FRANKLIN FUND	8/18/92	8/18/92	1,000,000.00	1,000,000.00	823,766.37	2.0248%	2.0248%	N/A	1	1,031.20	MNTLY
38640128	FRANKLIN FUND	9/14/92	09/14/92	57,670.00	57,670.00	46,220.69	2.0248%	2.0248%	N/A	1	507.90	MNTLY
				TOTAL	1,057,670.00	869,987.06	2.0248%	2.0248%			1,539.10	
3003720968	NATIXIS Advisor Funds	08/20/92	08/20/92	2,000,000.00	2,000,000.00	1,775,978.44	1.5377%	1.5377%	N/A	1	2,639.75	MNTLY
				TOTAL	2,000,000.00	1,775,978.44	1.5377%	1.5377%			2,639.75	
				TOTAL	3,057,670.00	2,645,965.50	1.7813%	1.7813%			4,178.85	
MUTUAL FUND TOTALS AND AVERAGE INTEREST RATES												
BANKERS ACCEPTANCES												
Treasury/Investments/New Copy Qt Ending Mar 2018												

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TOTAL BANKERS ACCEPTANCE AND AVERAGE INTEREST RATES

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

AGENCIES

FHLB	313379DTS	8/14/2014	8/14/2014	500,215.33	500,000.00	499,505.00	1.250%	1.250%	6/8/2018	35		Bi-Ann
FHLB	3130A9EP2	9/9/2016	9/9/2018	999,130.00	1,005,000.00	981,880.00	1.000%	1.000%	9/26/2019	503	5,000.00	Bi-Ann
FNMA	3135G0ZA4	12/31/2015	12/31/2015	510,062.50	500,000.00	498,885.00	1.875%	1.875%	2/19/2019	286	4,687.50	Bi-Ann
FNMA	3135G0E33	12/31/2015	12/31/2015	500,750.63	500,000.00	498,900.00	1.125%	1.125%	7/20/2018	77	2,812.50	Bi-Ann
FFCB	3133EDKK7	6/4/2015	9/5/2018	508,977.78	500,000.00	499,520.00	1.600%	1.600%	9/5/2018	125	4,000.00	Bi-Ann
FHLB	313378J77	5/25/2016	5/25/2016	513,227.96	500,000.00	495,230.00	1.875%	1.875%	3/13/2020	670	4,687.50	Bi-Ann
FREDDIE MAC	3137EADK2	5/25/2016	5/25/2016	503,831.81	500,000.00	493,545.00	1.250%	1.250%	8/1/2019	448	3,125.00	Bi-Ann

TOTAL AGENCIES AND AVG. INTEREST RATES

4,036,186.01 4,005,000.00 3,967,465.00 1.425% 1.425%

COMMERCIAL PAPER

Microsoft Corp	594918BP8	11/14/17	11/14/17	483,116.67	500,000.00	480,120.00	1.550%	1.550%	8/8/2021	1175	3,875.00	
Microsoft Corp	594918BN3	11/14/17	11/14/17	496,356.67	500,000.00	491,655.00	1.100%	1.100%	8/8/2019	445	2,750.00	

COMMERCIAL PAPER TOTAL AND AVERAGE INTEREST RATES

989,473.34 1,000,000.00 971,775.00 1.325% 1.325%

TREASURY SECURITIES - COUPON

US Govt Nationala	912828RE2	2/16/18	2/16/18	1,005,674.64	1,000,000.00	998,360.00	1.500%	1.500%	8/31/2018	118	7,500.00	Bi-Ann
US Govt Nationala	912828W5S	2/16/18	2/16/18	498,164.28	500,000.00	496,580.00	1.625%	1.625%	6/30/2019	417		Bi-Ann
US Govt Nationala	912828VV9	2/16/18	2/16/18	1,005,545.58	1,000,000.00	994,690.00	2.125%	2.125%	8/30/2020	837	10,625.00	Bi-Ann
US Govt Nationala	912828XW5	2/16/18	2/16/18	484,104.80	500,000.00	484,590.00	1.750%	1.750%	6/30/2022	1497		Bi-Ann
US Govt Nationala	912828WY2	2/16/18	2/16/18	497,059.74	500,000.00	496,855.00	2.250%	2.250%	7/31/2021	1168		Bi-Ann
US Govt Nationala	912828ZP4	2/16/18	2/16/18	485,101.86	500,000.00	486,580.00	1.875%	1.875%	3/31/2022	1528	5,625.00	Bi-Ann
US Govt Nationala	912828C57	2/16/18	2/16/18	502,030.40	500,000.00	497,815.00	2.250%	2.250%	3/31/2021	1048		Bi-Ann
US Govt Nationala	912828L24	2/16/18	2/16/18	488,907.98	500,000.00	486,310.00	1.875%	1.875%	8/31/2022	1558	4,687.50	Bi-Ann

TREASURIES AND AVERAGE INTEREST RATES

4,986,589.28 5,000,000.00 4,941,780.00 1.906% 1.906%

TOTAL FUNDS INVESTED

41,185,384.77 41,198,126.14 40,685,851.24

Accruing Interest 160,223.35
Market Value + Accruing Interest 40,846,074.59

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Average Interest Rate 1.57187%
 Average Days to Maturity 45
 Market Value of Each Dollar 0.9878711

PORTFOLIO MIX

Mutual Funds	7.424%	
Med Term Note LAIF/CAMP	0.000%	Banker's Acceptances
Money Market Accts.	64.730%	Agencies
U.S. Treas	0.000%	Commercial Paper
	12.059%	
		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: Wall Street Journal, Bank Statements, Safekeeping statements from Union Bank of California and LAIF statements. Furthermore, the Investment Portfolio is structured in a manner that sufficient cash shall be available to meet the minimal projected cash needs of the County of Trinity and the Investment Pool participants during the next six months.


 TERRY MCBRAYER, TREASURER-TAX COLLECTOR