

TRINITY COUNTY TREASURER'S QUARTERLY INVESTMENT REPORT
MARCH 31
2017

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	27,589,000.00	27,589,000.00	27,566,265.31	0.780%	0.780%	N/A	1	52,793.62	QTRLY
CALIFORNIA ASSET MANAGEMENT PROGRAM												
0640-000	CAMP		Open	5,012,347.62	5,012,347.62	5,012,347.62	0.890%	0.890%	N/A	1	3,784.61	MNTLY
TOTAL DEMAND DEPOSIT ACCOUNT				32,601,347.62	32,601,347.62	32,578,612.93	0.835%	0.835%				
992837450	Umpqua Bank	6/27/13	Varies	3,400,233.63	3,400,233.63	3,400,233.63			N/A	1		
TOTAL DEMAND DEPOSIT AND AVERAGE INTEREST				3,400,233.63	3,400,233.63	3,400,233.63						
CERTIFICATES OF DEPOSIT -- BANK												
Sallie Mae Bank	795450UE3	10/22/2014	10/23/17	248,000.00	248,000.00	248,280.57	1.500%	1.500%	10/23/2017	203		Bi-Ann
Ally Bank	02006LKN2	10/22/2014	4/24/17	248,000.00	248,000.00	248,038.90	1.150%	1.150%	4/24/2017	24	1,429.91	Bi-Ann
TOTAL CD'S AND AVERAGE INTEREST				496,000.00	496,000.00	496,319.47	1.3250%	1.3250%			1,429.91	
MUTUAL FUNDS												
13811144293	FRANKLIN FUND	8/18/92	8/18/92	1,000,000.00	1,000,000.00	841,893.26	1.5086%	1.5086%	N/A	1	1,125.69	MNTLY
	100,704.94											
38640128	FRANKLIN FUND	9/14/92	09/14/92	326,050.00	326,050.00	272,957.77	1.5086%	1.5086%	N/A	1	554.45	MNTLY
	32,650.45											
	133,355.39			1,326,050.00	1,326,050.00	1,114,851.03	1.5086%	1.5086%	N/A	1	1,680.14	
3003720968	NATIXIS Advisor Funds	08/20/92	08/20/92	2,000,000.00	2,000,000.00	1,804,597.61	1.3839%	1.3839%	N/A	1	2,503.69	MNTLY
	158,995.384 Shares	10/1/92	10/1/92									
	158,995.384 Total Shares			2,000,000.00	2,000,000.00	1,804,597.61	1.3839%	1.3839%	N/A	1	2,503.69	
MUTUAL FUND TOTALS AND AVERAGE INTEREST RATES				3,326,050.00	3,326,050.00	2,919,448.64	1.4463%	1.4463%			4,183.83	

BANKERS ACCEPTANCES

Treas Investments/New Copy Qt Ending Mar 2017

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							0.000%	0.000%				
TOTAL BANKERS ACCEPTANCE AND AVERAGE INTEREST RATES				0.00	0.00	0.00	0.000%	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			
AGENCIES												
FHLMC	3137EADL04	5/15/2014	5/15/2014	500,138.89	500,000.00	500,110.00	1.000%	1.000%	9/29/2017	179	2,500.00	Bi-Ann
FHLB	313379DT3	8/14/2014	8/14/2014	500,215.33	500,000.00	500,450.00	1.250%	1.250%	6/8/2018	428	3,125.00	Bi-Ann
FNMA	3135G0PQ0	8/14/2014	8/14/2014	498,877.50	500,000.00	499,640.00	0.875%	0.875%	12/26/2017	266		Bi-Ann
FNMA	3135G0E33	12/31/2015	12/31/2015	500,750.63	500,000.00	499,685.00	1.125%	1.125%	7/20/2018	470	2,812.50	Bi-Ann
FNMA	3135G0ZA4	12/31/2015	12/31/2015	510,062.50	500,000.00	505,035.00	1.875%	1.875%	2/19/2017	679	4,687.50	Bi-Ann
FHLB	3130A9EP2	9/9/2016	9/9/2016	999,130.00	1,000,000.00	989,080.00	1.000%	1.000%	9/26/2019	896	5,000.00	Bi-Ann
FREDDIE MAC	3137EADK2	5/25/2016	5/25/2016	503,831.81	500,000.00	498,160.00	1.250%	1.250%	8/1/2019	841		Bi-Ann
FHLB	313378J77	5/25/2016	5/25/2016	513,227.96	500,000.00	503,820.00	1.875%	1.875%	3/13/2020	1063	4,687.50	Bi-Ann
FFCB	3133EDKK7	6/4/2015	6/4/2015	508,977.78	500,000.00	502,980.00	1.600%	1.600%	9/5/2018	518	4,000.00	Bi-Ann
TOTAL AGENCIES AND AVG. INTEREST RATES				5,035,212.40	5,000,000.00	4,998,960.00	1.317%	1.317%	26,812.50			
COMMERCIAL PAPER												
COMMERCIAL PAPER TOTAL AND AVERAGE INTEREST RATES				0.00	0.00	0.00	0.000%	0.000%	0.00			
TREASURY SECURITIES - COUPON												
							0.000%	0.000%				
TREASURIES AND AVERAGE INTEREST RATES				0.00	0.00	0.00	0.000%	0.000%	0.00			
TOTAL FUNDS INVESTED				<u>44,858,843.65</u>	<u>44,823,631.25</u>	<u>44,393,574.67</u>						<u>85,219.86</u>
						Accruing Interest			<u>85,219.86</u>			
						Market Value + Accruing Interest	<u>44,478,794.53</u>					

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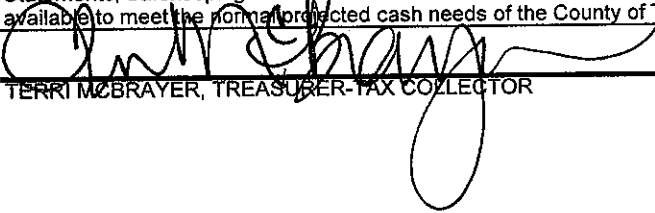
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Average Interest Rate 0.86224%
 Average Days to Maturity 3
 Market Value of Each Dollar 0.9896282

PORTFOLIO MIX

Mutual Funds	7.414%	CDs	1.106%
Med Term Note	0.000%	Banker's Acceptances	0.000%
LAIF/CAMP	72.675%	Agencies	11.225%
Money Market Accts.	7.580%	Commercial Paper	0.000%
U.S. Treas	0.000%		
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 normal projected cash needs of the County of Trinity and the Investment Pool participants during the next six months.



TERRI MCBRAYER, TREASURER-TAX COLLECTOR