

SHASTA COUNTY POOLED INVESTMENT

09/28/18

September 28, 2018

PURCHASE DATE	SECURITY TYPE	PAR AMOUNT	COST AMOUNT	% OF TOTAL	DISC	PREM	ACCRUED INTEREST	MATURITY	CUSIP	S&P / MOODY'S RATING	INT/DISC RATE	YIELD	BROKER	DAYS TO MAT	DAYS* COST
	Local Agency Investment Fund (max 65,000)	30,000,000.00	30,000,000.00	6.73%				10/01/18		not rated	2.16	2.16	LAIF	3	90,000,000.00
	Repo Agreement (10% max 20% limit)	42,500,000.00	42,500,000.00	9.54%				10/01/18			2.16	2.16	UBS	3	127,500,000.00
	LIR Treasury Fund - Mutual Fund (5.00%max)		0.00	0.00%									UBS		0.00
****	Total Inactive Public Deposits (7.5% limit)	0.00	0.00	0.00%											
12/11/17	US Treasury Note	5,000,000.00	4,933,711.11		(66,288.89)			10/11/18	912796NZ8	NA/NA	1.57	1.61	UBS	13	64,138,244.43
04/06/18	US Treasury Note	5,000,000.00	4,930,111.11		(69,888.89)			01/03/19	91796PK9	NNA/NA	1.85	1.90	UBS	97	478,220,777.67
12/07/17	US Treasury Note	5,000,000.00	4,939,843.75		(60,156.25)	0.00		05/15/19	912828R44	NA/Aaa	0.88	1.72	UBS	229	1,131,224,218.75
01/22/18	US Treasury Note	5,000,000.00	4,923,046.88		(76,953.12)	0.00		01/31/20	912828H52	NA/NA	1.25	2.03	Union Banc	490	2,412,292,971.20
****	Total Treasury Bill (50% limit)	20,000,000.00	19,726,712.85	4.43%								1.81			
****	Total Negotiable Cert of Deposit (20% limit)	0.00	0.00	0.00%											
01/25/16	US Bank Medium Term Note	5,000,000.00	5,000,000.00			0.00	0.00	04/25/19	91159HHH6	A+/A1	2.20	1.70	UBS	209	1,045,000,000.00
10/20/16	JP Morgan Medium Term Note	5,000,000.00	5,000,000.00			0.00	0.00	09/23/19	48215LRG9	A+/Aa3	1.65	1.54	UBS	360	1,800,000,000.00
04/17/17	Toyota Motor Credit Medium Term Note	5,000,000.00	5,000,000.00			0.00		04/17/20	89236TDU6	AA-/Aa3	1.95	1.80	Union Banc	567	2,835,000,000.00
08/02/18	Bank of NY Med Term Note	5,000,000.00	5,029,604.17			0.00	29,604.17	09/23/21	06406HBY4	A/A1	3.55	3.18	UBS	1091	5,487,298,149.47
****	Total Medium Term Notes (20% limit/ 3% ea)	20,000,000.00	20,029,604.17	4.50%								2.06			
04/04/18	JP Morgan CP	5,000,000.00	4,940,016.67		(59,983.33)			10/04/18	46640QK42	A-1/P-1	2.36	2.39	UBS	6	29,640,100.02
02/06/18	ING US Funding CP	5,000,000.00	4,926,398.61		(73,601.39)			11/02/18	4497W1L20	A-1/P-1	1.97	2.02	Union Banc	35	172,423,951.35
05/01/18	MUFG Bank CP	5,000,000.00	4,932,763.89		(67,236.11)			11/23/18	62479MLP6	A-1/P-1	2.35	2.38	Union Banc	56	276,234,777.84
04/09/18	Credit Suisse NY CP	5,000,000.00	4,904,375.00		(95,625.00)			01/04/19	2254EBN49	A-1/P-1	2.55	2.60	UBS	98	480,628,750.00
04/13/18	Credit Suisse NY CP	5,000,000.00	4,905,125.00		(94,875.00)			01/08/19	2254EBN80	A-1/P-1	2.53	2.58	UBS	102	500,322,750.00
05/01/18	Natxny CP	5,000,000.00	4,906,597.22		(93,402.78)			01/25/19	63873KNR4	A-1/P-1	2.50	2.54	UBS	119	583,885,069.18
04/24/18	MUFG Bank CP	5,000,000.00	4,935,270.83		(64,729.17)			02/04/19	62479MP49	A-1/P-1	2.39	2.47	UBS	129	636,649,937.07
06/06/18	Bank of Toyko CP	5,000,000.00	4,911,783.33		(88,216.67)			03/01/19	63479MQ14	A-1/P-1	2.37	2.41	UBS	154	756,414,632.82
06/21/18	JP Morgan CP	5,000,000.00	4,905,437.50		(94,562.50)			03/15/19	46640QQF1	A-1/P-1	2.55	2.62	UBS	168	824,113,500.00
08/06/18	Natixis NY CP	5,000,000.00	4,905,875.00		(94,125.00)			05/03/19	63873KS32	A-1/P-1	2.51	2.56	UBS	217	1,064,574,875.00
08/24/18	Credit Agricole CIB NY	5,000,000.00	4,908,500.00		(91,500.00)			05/21/19	22533USM6	A-1/P-1	2.44	2.49	UBS	235	1,153,497,500.00
****	Total Comm Paper (20% limit)	55,000,000.00	54,082,143.05	12.14%								2.46			
10/26/15	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00					10/26/18	3133EFKW6	AA+ / AAA	1.01	1.01	UBS	28	140,000,000.00
08/06/15	Federal Farm Credit Bond	5,000,000.00	5,000,000.00					11/06/18	3133EE6F2	AA+ / Aaa	1.25	1.20	Union Banc	39	195,000,000.00
12/14/15	Federal Farm Credit Bank	5,000,000.00	5,000,000.00					12/14/18	3133EFSJ7	AA+/Aaa	1.30	1.30	Union Banc	77	385,000,000.00
03/31/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00			0.00		12/28/18	3133EFT49	AA+/Aaa	1.19	1.19	UBS	91	455,000,000.00
03/29/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00					03/29/19	3133EFV38	AA+/Aaa	1.25	1.25	UBS	182	910,000,000.00
01/02/18	Federal Farm Credit Bond	5,000,000.00	4,975,250.00		(24,750.00)	0.00		11/15/19	3133EHS87	AA+/Aaa	1.65	1.92	UBS	413	2,054,778,250.00
03/02/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00					03/02/20	3133EFH59	AA+/Aaa	1.38	1.38	UBS	521	2,605,000,000.00
10/26/16	Federal Farm Credit Bank (Callable)	5,000,000.00	4,995,000.00		(5,000.00)			04/06/20	3133EGXNO	AA+/Aaa	1.24	1.27	UBS	556	2,777,220,000.00
08/03/16	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00					08/03/20	3133EGPP4	AA+/Aaa	1.36	1.36	UBS	675	3,375,000,000.00
11/03/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00			0.00		11/02/20	3133EGC29	AA+/Aaa	1.35	1.35	UBS	766	3,830,000,000.00

02/27/17	Federal Farm Credit Bank (Callable)	5,000,000.00	4,998,500.00	(1,500.00)	0.00	11/16/20	3133EG7E9	AA+/Aaa	1.87	1.87	UBS	780	3,898,830,000.00
12/14/16	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00			12/14/20	3133EGU37	AA+/Aaa	1.83	1.83	UBS	808	4,040,000,000.00
01/09/18	Federal Farm Credit Bank	5,000,000.00	4,994,350.00	(5,650.00)	0.00	01/04/21	3133EH5G4	AA+/Aaa	2.07	2.11	Union Banc	829	4,140,316,150.00
03/08/18	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00			03/08/21	3133EJFJ3	AA+/Aaa	2.60	2.60	UBS	892	4,460,000,000.00
****	Total Federal Farm Credits (20% limit)	70,000,000.00	69,963,100.00	15.70%						1.55			

12/07/17	Federal Home Loan Bank	5,000,000.00	4,974,200.00	(25,800.00)	0.00	01/16/19	3130AAE46	AA+/Aaa	1.25	1.72	Union Banc	110	547,162,000.00
02/24/16	Federal Home Loan Bank Bond	5,000,000.00	5,000,000.00		0.00	03/08/19	31337BOK0	AA+ / Aaa	1.88	1.03	Wedbush	161	805,000,000.00
09/11/17	Federal Home Loan Bank Bond	5,000,000.00	5,000,000.00		0.00	06/14/19	313379EE5	AA+/Aaa	1.63	1.31	Union Banc	259	1,295,000,000.00
10/25/16	Federal Home Loan Bank Bond	5,000,000.00	5,000,000.00		0.00	06/21/19	3130A8DB6	AA+/Aaa	1.13	1.00	Wedbush	266	1,330,000,000.00
04/06/17	Federal Home Loan Bank	5,000,000.00	5,000,000.00			07/15/19	3130AB3Q7	AA+/Aaa	1.40	1.40	Mutual Securities	290	1,450,000,000.00
06/03/16	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00			03/03/20	3130A87M9	AA+/Aaa	1.47	1.47	UBS	522	2,610,000,000.00
04/20/16	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00			04/20/20	3130A7RP2	AA+/Aaa	1.38	1.38	UBS	570	2,850,000,000.00
06/08/18	Federal Home Loan Bank	5,000,000.00	5,013,312.92		7,115.00	05/28/20	3130AECJ7	AA+/Aaa	2.63	2.55	Wedbush	608	3,048,094,255.36
11/02/17	Federal Home Loan Bank	5,000,000.00	5,000,000.00			06/12/20	313383HU8	AA+/Aaa	1.75	1.70	UBS	623	3,115,000,000.00
01/19/18	Federal Home Loan Bank	5,000,000.00	4,931,555.00	(68,445.00)	0.00	09/11/20	3130A66T9	AA+/Aaa	1.63	2.17	Wedbush	714	3,521,130,270.00
05/03/18	Federal Home Loan Bank	5,000,000.00	4,861,370.00	(138,630.00)	0.00	09/28/20	3130ACE26	AA+/Aaa	1.38	2.57	Wedbush	731	3,553,661,470.00
06/22/18	Federal Home Loan Bank	5,000,000.00	5,136,588.19		131,050.00	06/11/21	313373ZY1	AA+/Aaa	3.63	2.70	Wedbush	987	5,069,812,543.53
01/02/18	Federal Home Loan Bank	5,000,000.00	4,834,810.00	(165,190.00)	0.00	07/14/21	3130A8QS5	AA+/Aaa	1.13	2.09	Wedbush	1020	4,931,506,200.00
08/30/18	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00			08/27/21	3130AEUP3	AA+/Aaa	2.90	2.90	UBS	1064	5,320,000,000.00
12/06/16	Federal Home Loan Bank Bond (Callable)	5,000,000.00	5,000,000.00			12/06/21	3130AACM8	AA+/Aaa	2.05	2.05	UBS	1165	5,825,000,000.00
****	Total Federal Home Loans (20% limit)	75,000,000.00	74,751,836.11	16.78%						1.87			

12/06/17	Federal National Mtge Note	5,000,000.00	4,978,250.00	(21,750.00)	0.00	10/19/18	3135GOE58	AA+/N/A	1.13	1.63	Wedbush	21	104,543,250.00
04/05/18	Federal National Mtge Note	5,000,000.00	4,989,750.00	(10,250.00)	0.00	02/19/19	3135GOZA4	Aaa/AA+	1.88	2.11	Union Banc	144	718,524,000.00
03/30/16	Federal National Mtge Note	5,000,000.00	4,999,350.00	(650.00)	0.00	02/26/19	3135GOJ53	AA+ / N/A	1.00	1.00	Wedbush	151	754,901,850.00
08/30/16	Federal National Mtge Note	5,000,000.00	4,980,600.00	(19,400.00)	0.00	08/02/19	3135GON33	AA+/Aaa	0.88	1.01	Wedbush	308	1,534,024,800.00
02/26/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			11/26/19	3136G2YA9	AA+ / Aaa	1.40	1.40	UBS	424	2,120,000,000.00
12/09/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00		0.00	11/26/19	3136G4JE4	AA+/Aaa	1.50	1.49	Union Banc	424	2,120,000,000.00
04/14/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			01/14/20	3136G3JJ5	AA+ / Aaa	1.36	1.36	Wedbush	473	2,365,000,000.00
04/06/17	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	02/28/20	3135GOT29	AA+/Aaa	1.50	1.50	Union Banc	518	2,590,000,000.00
04/19/17	Federal National Mtge	5,000,000.00	5,000,000.00		0.00	06/22/20	3135GOD75	AA+/Aaa	1.50	1.42	Wedbush	633	3,165,000,000.00
10/31/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			07/28/20	3136G4GK3	AA+/Aaa	1.35	1.35	UBS	669	3,345,000,000.00
****	Total Federal National Mtge. (20% limit)	50,000,000.00	49,947,950.00	11.21%						1.43			

10/29/15	Federal Home Loan Mtge CP	5,000,000.00	5,000,000.00			10/29/18	3134G72V2	AA+/AAA	1.10	1.10	Union Banc	31	155,000,000.00
05/31/16	Federal Home Loan Mtge CP-Callable	5,000,000.00	4,995,000.00	(5,000.00)	0.00	12/21/18	3134G9MS3	AA+/AAA	1.10	1.14	UBS	84	419,580,000.00
01/05/18	Federal Home Loan Mtge (Callable)	5,000,000.00	4,960,000.00	(40,000.00)	0.00	05/24/19	3134G9NB9	AA+/Aaa	1.23	1.82	Mutual Securities	238	1,180,480,000.00
04/11/17	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	05/30/19	3137EADG1	AA+/Aaa	1.75	1.32	Wedbush	244	1,220,000,000.00
12/30/16	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00			06/28/19	3134GAE42	AA+/Aaa	1.50	1.50	UBS	273	1,365,000,000.00
04/04/18	Federal Home Loan Mtge	5,000,000.00	4,915,430.00	(84,570.00)	0.00	07/19/19	3137EAEB1	AA+/Aaa	0.88	2.21	Wedbush	294	1,445,136,420.00
08/29/18	Federal Home Loan Mtge	5,000,000.00	4,939,511.11	(65,350.00)	4,861.11	07/19/19	3137EAEB1	AA+/Aaa	0.88	2.36	UBS	294	1,452,216,266.34
11/01/17	Federal Home Loan Mtge	5,000,000.00	4,981,055.00	(18,945.00)	0.00	08/15/19	3137EAEH8	AA+/NA	1.38	1.59	Wedbush	321	1,598,918,655.00
04/07/17	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00		0.00	09/09/19	3134GAT76	AA+/Aaa	1.50	1.50	UBS	346	1,730,000,000.00
04/17/17	Federal Home Loan Mtge	5,000,000.00	4,991,550.00	(8,450.00)	0.00	10/02/19	3137EADM8	AA+/Aaa	1.25	1.32	UBS	369	1,841,881,950.00
10/26/17	Federal Home Loan Mtge	5,000,000.00	4,998,375.69	(1,624.31)		10/25/19	3134GBHT2	AA+/Aaa	1.63	1.64	Union Banc	392	1,959,363,270.48
12/14/17	Federal Home Loan Mtge	5,000,000.00	4,961,180.00	(38,820.00)	0.00	01/17/20	3137EAE55	AA+/Aaa	1.50	1.88	Wedbush	476	2,361,521,680.00
04/06/17	Federal Home Loan Mtge CP	4,976,830.00	4,976,830.00		0.00	05/01/20	3137EADR7	AA+/Aaa	1.38	1.53	Wedbush	581	2,891,538,230.00
04/07/16	Federal Home Loan Mtge CP-Callable	4,800,000.00	4,800,000.00			10/07/20	3134G8YQ6	AA+/Aaa	1.53	1.53	Union Banc	740	3,552,000,000.00

02/23/18	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00			02/23/21	3134GSDK8	AA+/Aaa	2.50	2.50	UBS	879	4,395,000,000.00
12/13/17	Federal Home Loan Mtge - Callable	5,000,000.00	4,998,750.00	(1,250.00)	0.00	02/26/21	3134GB3B6	AA+/Aaa	2.00	2.01	UBS	882	4,408,897,500.00
04/20/17	Federal Home Loan Mtge(Callable)	5,000,000.00	5,000,000.00			10/20/21	3134GBJB9	AA+/Aaa	2.00	2.00	UBS	1118	5,590,000,000.00
****	Total Fed HM LN Mtge. Corp Disc Note (20%	84,776,830.00	84,517,681.80	18.97%									
****	Total Gov't. National Mtge. Assn. (60% limit	0.00	0.00	0.00%									

TOTAL 447,276,830.00 445,519,027.98 100.00% (1,942,168.41) 138,165.00 46,201.39

Cost of Investments	445,519,027.98	415,880,815.90	UBOC			TOTAL DAYS* COST	156,870,099,215.51
Cash in Treasury	15,933.32	30,000,000.00	LAIF	184,366.39		TOTAL COST AMOUNT	445,519,027.98
Cash in US Bank	3,454,606.53		REPO			WEIGHTED AVERAGE MATURITY	352.11
Return Checks			LIR			WEIGHTED AVERAGE MATURITY	0.98
Shasta Lake LAIF	259,887.52		GNMA				
Active Deposits	8,160,682.93						
Adjustments		<u>445,880,815.90</u>					
Balance in Treasury	<u>457,410,138.28</u>			(361,787.92)			

I certify that this report accurately reflects the County Treasurers investments, and is in conformance with the adopted County Investment Policy Statement.