

SHASTA COUNTY POOLED INVESTMENT

03/29/19

March 29, 2019

PURCHASE DATE	SECURITY TYPE	PAR AMOUNT	COST AMOUNT	% OF TOTAL	DISC	PREM	ACCRUED INTEREST	MATURITY	CUSIP	MOODY'S RATING	INT/DISC RATE	YIELD	BROKER	DAYS TO MAT	DAYS* COST	MARKET VALUE	UNREALIZED GAIN/LOSS	
	Local Agency Investment Fund (max 65,000)	30,000,000.00	30,000,000.00	5.65%				04/01/19		not rated	2.40	2.40	LAIF	3	90,000,000.00	30,186,360.70	N/A	
	Repo Agreement (10% max 20% limit)	4,000,000.00	4,000,000.00	0.75%				04/01/19			1.96	1.96	UBS		0.00	4,000,000.00	N/A	
	LIR Treasury Fund - Mutual Fund (5.00%max)	26,000,000.00	26,000,000.00	4.89%				04/01/19			2.29	2.29	UBS		0.00		N/A	
****	Total Inactive Public Deposits (7.5% limit)	0.00	0.00	0.00%												0.00		
12/07/17	US Treasury Note	5,000,000.00	4,939,843.75		(60,156.25)		0.00	4,939,843.75	05/15/19	912828R44	NA/Aaa	0.88	1.72	UBS	47	232,172,656.25	4,990,400.00	50,556.25
10/11/18	US Treasury Note	5,000,000.00	4,883,800.00		(116,200.00)			4,883,800.00	09/12/19	912796FA9	NA/NA	2.49	2.57	UBS	167	815,594,600.00	4,946,100.00	62,300.00
01/22/18	US Treasury Note	5,000,000.00	4,923,046.88		(76,953.12)		0.00	4,923,046.88	01/31/20	912828H52	NA/NA	1.25	2.03	Union Banc	308	1,516,298,439.04	4,951,350.00	28,303.12
12/07/18	US Treasury Note	5,000,000.00	4,921,679.69		(78,320.31)		0.00	4,921,679.69	02/15/20	912828W22	AA+/NA	1.38	2.72	UBS	323	1,589,702,539.87	4,954,500.00	32,820.31
12/12/18	US Treasury Note	5,000,000.00	4,919,484.90		(80,515.10)		0.00	4,919,484.90	02/29/20	912828J50	AA+/NA	1.38	2.73	UBS	337	1,657,866,411.30	4,952,350.00	32,865.10
01/03/19	US Treasury Note	5,000,000.00	5,011,061.26		(18,300.00)		29,361.26	5,011,061.26	03/31/20	9128284C1	NA/NA	2.25	2.55	UBS	368	1,844,070,543.68	4,991,600.00	(19,461.26)
12/18/18	US Treasury Note	5,000,000.00	4,927,787.02		(79,050.00)		6,837.02	4,927,787.02	05/15/20	912828X96	NA/NA	1.50	2.65	UBS	413	2,035,176,039.26	4,951,000.00	23,212.98
11/28/18	US Treasury Note	5,000,000.00	4,896,250.00		(103,750.00)		0.00	4,896,250.00	07/15/20	9128282J8	NA/NA	1.50	2.81	UBS	474	2,320,822,500.00	4,944,350.00	48,100.00
03/07/19	US Treasury Note	5,000,000.00	4,931,487.40		(72,656.25)		4,143.65	4,931,487.40	08/15/20	9128282Q2	NA/NA	1.50	2.53	Wedbush	505	2,490,401,137.00	4,939,850.00	8,362.60
03/29/19	US Treasury Note	5,000,000.00	4,998,850.79		(13,476.56)		12,327.35	4,998,850.79	08/15/21	912828RC6	NA/Aaa	2.13	2.24	Wedbush	870	4,349,000,187.30	4,983,200.00	(15,650.79)
****	Total Treasury Bill (50% limit)	50,000,000.00	49,353,291.69	9.29%								2.46				49,604,700.00	251,408.31	
****	Total Negotiable Cert of Deposit (20% limit)	0.00	0.00	0.00%												0.00	0.00	
10/20/16	JP Morgan Medium Term Note - Callable	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	09/23/19	48215LRG9	A+/Aa3	1.65	1.54	UBS	178	890,000,000.00	4,976,000.00	(24,000.00)
04/17/17	Toyota Motor Credit Medium Term Note	5,000,000.00	5,000,000.00			0.00		5,000,000.00	04/17/20	892367DU6	AA-/Aa3	1.95	1.80	Union Banc	385	1,925,000,000.00	4,966,850.00	(33,150.00)
12/13/18	Apple Inc Medium Term Note-Callable	5,000,000.00	4,950,733.33		(57,600.00)		8,333.33	4,950,733.33	05/06/20	037833BD1	AA+/Aa1	2.00	2.85	Union Banc	404	2,000,096,265.32	4,976,050.00	25,316.67
01/04/19	JP Morgan Chase Med Term Note-Callable	5,000,000.00	4,981,351.39		(22,850.00)		4,201.39	4,981,351.39	06/23/20	46625HLW8	A-/A2	2.75	3.07	UBS	452	2,251,570,828.28	5,002,600.00	21,248.61
03/26/19	Toyota Motor Credit Medium Term Note	5,000,000.00	5,086,641.67			53,600.00	33,041.67	5,086,641.67	01/08/21	892367FC3	Aa3/AA-	3.05	2.43	UBS	651	3,311,403,727.17	5,045,200.00	(41,441.67)
08/02/18	Bank of NY Med Term Note-Callable	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	09/23/21	06406HBY4	A/A1	3.55	3.18	UBS	909	4,545,000,000.00	5,108,750.00	108,750.00
****	Total Medium Term Notes (20% limit/ 3% ea)	30,000,000.00	30,018,726.39	5.65%								2.48				30,075,450.00	56,723.61	
08/06/18	Natxny NY CP	5,000,000.00	4,905,875.00		(94,125.00)			4,905,875.00	05/03/19	63873KS32	A-1/P-1	2.51	2.56	UBS	35	171,705,625.00	4,988,900.00	83,025.00
08/24/18	Credit Agricole CIB NY	5,000,000.00	4,908,500.00		(91,500.00)			4,908,500.00	05/21/19	22533USM6	A-1/P-1	2.44	2.49	UBS	53	260,150,500.00	4,982,550.00	74,050.00
10/22/18	JP Morgan CP	5,000,000.00	4,916,000.00		(84,000.00)			4,916,000.00	06/03/19	4664OQT35	A-1/P-1	2.70	2.78	UBS	66	324,456,000.00	4,977,850.00	61,850.00
03/20/19	MUFG Bank CP	5,000,000.00	4,972,679.17		(27,320.83)			4,972,679.17	06/07/19	62479MT78	A-1/P-1	2.49	2.50	UBS	70	348,087,541.90	4,976,450.00	3,770.83
10/01/18	Natxny CP	5,000,000.00	4,908,287.50		(91,712.50)			4,908,287.50	06/11/19	63873KTB3	A-1/P-1	2.61	2.66	UBS	74	363,213,275.00	4,975,050.00	66,762.50
10/04/18	Toyota Motor Credit Corp. CP	5,000,000.00	4,903,250.00		(96,750.00)			4,903,250.00	07/01/19	89233HU10	A-1+/P-1	2.58	2.63	UBS	94	460,905,500.00	4,967,750.00	64,500.00
11/07/18	ING US Funding CP	5,000,000.00	4,908,666.67		(91,333.33)			4,908,666.67	07/05/19	4497W1U53	A-1/P-1	2.74	2.79	Union Banc	98	481,049,333.66	4,966,350.00	57,683.33
10/30/18	JP Morgan CP	5,000,000.00	4,891,652.78		(108,347.22)			4,891,652.78	07/26/19	4664OQUS8	A-1/P-1	2.90	2.96	UBS	119	582,106,680.82	4,958,900.00	67,247.22
11/13/18	MUFG Bank CP	5,000,000.00	4,898,377.78		(101,622.22)			4,898,377.78	08/09/19	62479MV91	A-1/P-1	2.72	2.78	Union Banc	133	651,484,244.74	4,953,800.00	55,422.22
11/27/18	ING US Funding CP	5,000,000.00	4,895,388.89		(104,611.11)			4,895,388.89	08/23/19	4497W1VP8	A-1/P-1	2.80	2.86	Union Banc	147	719,622,166.83	4,948,800.00	53,411.11
01/09/19	Credit Suisse New York CP	5,000,000.00	4,913,366.67		(86,633.33)			4,913,366.67	08/23/19	2254EBVP3	A-1/P-1	2.76	2.81	UBS	147	722,264,900.49	4,948,800.00	35,433.33
12/04/18	JP Morgan CP	5,000,000.00	4,889,784.72		(110,215.28)			4,889,784.72	08/30/19	4664OQVW8	A-1/P-1	2.95	3.02	UBS	154	753,026,846.88	4,946,100.00	56,315.28
12/07/18	Natxny CP	5,000,000.00	4,890,500.00		(109,500.00)			4,890,500.00	09/03/19	63873KW37	A-1/P-1	2.92	3.01	UBS	158	772,699,000.00	4,944,650.00	54,150.00
12/14/18	Credit Suisse NY CP	5,000,000.00	4,894,338.89		(105,661.11)			4,894,338.89	09/06/19	2254EBW64	A-1/P-1	2.86	2.92	UBS	161	787,988,561.29	4,943,600.00	49,261.11
03/15/19	JP Morgan CP	5,000,000.00	4,925,688.89		(74,311.11)			4,925,688.89	10/10/19	4664OQXA4	A-1/P-1	2.56	2.60	UBS	195	960,509,333.55	4,931,200.00	5,511.11
03/06/19	Natxny CP	5,000,000.00	4,912,250.00		(87,750.00)			4,912,250.00	11/04/19	63873KY43	A-1/P-1	2.60	2.65	UBS	220	1,080,695,000.00	4,921,950.00	9,700.00
****	Total Comm Paper (20% limit)	80,000,000.00	78,534,606.96	14.78%								2.75				79,332,700.00	798,093.04	
01/02/18	Federal Farm Credit Bond	5,000,000.00	4,975,250.00		(24,750.00)		0.00	4,975,250.00	11/15/19	3133EHS87	AA+/Aaa	1.65	1.92	UBS	231	1,149,282,750.00	4,978,200.00	2,950.00
03/02/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00					5,000,000.00	03/02/20	3133EFH59	AA+/Aaa	1.38	1.38	UBS	339	1,695,000,000.00	4,954,050.00	(45,950.00)
10/26/16	Federal Farm Credit Bank (Callable)	5,000,000.00	4,995,000.00		(5,000.00)			4,995,000.00	04/06/20	3133EGXNO	AA+/Aaa	1.24	1.27	UBS	374	1,868,130,000.00	4,942,100.00	(52,900.00)
01/03/19	Federal Farm Credit Bank	5,000,000.00	4,942,933.33		(60,800.00)		3,733.33	4,942,933.33	06/17/20	3133EEPX2	AA+/AAA	1.68	2.54	Union Banc	446	2,204,548,265.18	4,959,450.00	16,516.67
08/03/16	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00					5,000,000.00	08/03/20	3133EGPP4	AA+/Aaa	1.36	1.36	UBS	493	2,465,000,000.00	4,934,950.00	(65,050.00)
10/23/18	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00					5,000,000.00	10/23/20	3133EJK32	AA+/Aaa	2.96	2.96	Wells Fargo	574	2,870,000,000.00	5,015,400.00	15,400.00
11/03/16	Federal Farm Credit Bond (Callable)	5,000,000.00	5,000,000.00				0.00	5,000,000.00	11/02/20	3133EGC29	AA+/Aaa	1.35	1.35	UBS	584	2,920,000,000.00	4,923,600.00	(76,400.00)
02/27/17	Federal Farm Credit Bank (Callable)	5,000,000.00	4,998,500.00		(1,500.00)		0.00	4,998,500.00	11/16/20	3133EG7E9	AA+/Aaa	1.87	1.87	UBS	598	2,989,103,000.00	4,962,950.00	(35,550.00)
12/14/16	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00					5,000,000.00	12/14/20	3133EGU37	AA+/Aaa	1.83	1.83	UBS	626	3,130,000,000.00	4,957,800.00	(42,200.00)
01/09/18	Federal Farm Credit Bank	5,000,000.00	4,994,350.00		(5,650.00)		0.00	4,994,350.00	01/04/21	3133EH5G4	AA+/Aaa	2.07	2.11	Union Banc	647	3,231,344,450.00	4,975,500.00	(18,850.00)

03/20/19	Federal Farm Credit Bank	5,000,000.00	5,014,191.67		650.00	13,541.67	5,014,191.67	02/11/21	3133EKAJ5	AA+/Aaa	2.50	2.49	Wells Fargo	685	3,434,721,293.95	5,017,450.00	3,258.33
03/08/18	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	03/08/21	3133EJFJ3	AA+/Aaa	2.60	2.60	UBS	710	3,550,000,000.00	5,000,050.00	50.00
11/26/18	Federal Farm Credit Bank	5,000,000.00	4,999,500.00	(500.00)			4,999,500.00	05/26/21	3133EJW70	Aaa/AA+	2.88	2.88	Union Banc	789	3,944,605,500.00	5,054,650.00	55,150.00
12/14/18	Federal Farm Credit Bank	5,000,000.00	4,994,280.00	(5,720.00)			4,994,280.00	06/14/21	3133EJ2T5	Aaa/AA+	2.80	2.85	Wells Fargo	808	4,035,378,240.00	5,048,150.00	53,870.00
10/12/18	Federal Farm Credit Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	10/12/21	3133EJG45	AA+/Aaa	3.13	3.13	UBS	928	4,640,000,000.00	5,000,700.00	700.00
11/15/18	Federal Farm Credit Bank	5,000,000.00	4,998,400.00	(1,600.00)			4,998,400.00	11/15/21	3133EJT74	AA+/Aaa	3.05	3.06	UBS	962	4,808,460,800.00	5,091,150.00	92,750.00
*****	Total Federal Farm Credits (20% limit)	80,000,000.00	79,912,405.00	15.04%								2.22				79,816,150.00	(96,255.00)
09/11/17	Federal Home Loan Bank Bond	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/14/19	313379EE5	AA+/Aaa	1.63	1.31	Union Banc	77	385,000,000.00	4,992,100.00	(7,900.00)
10/25/16	Federal Home Loan Bank Bond	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/21/19	3130A8DB6	AA+/Aaa	1.13	1.00	Wedbush	84	420,000,000.00	4,985,800.00	(14,200.00)
04/06/17	Federal Home Loan Bank	5,000,000.00	5,000,000.00				5,000,000.00	07/15/19	3130AB3Q7	AA+/Aaa	1.40	1.40	Mutual Securities	108	540,000,000.00	4,985,550.00	(14,450.00)
11/01/18	Federal Home Loan Bank	5,000,000.00	4,927,250.00	(72,750.00)		0.00	4,927,250.00	09/26/19	3130A9EP2	AA+/Aaa	1.00	2.64	UBS	181	891,832,250.00	4,965,250.00	38,000.00
12/12/18	Federal Home Loan Bank	5,000,000.00	4,890,916.67	(109,083.33)			4,890,916.67	10/16/19	313384NA3	AA+/Aaa	2.55	2.61	UBS	201	983,074,250.67	4,934,000.00	43,083.33
10/02/18	Federal Home Loan Bank	5,000,000.00	4,959,260.00	(40,740.00)		0.00	4,959,260.00	02/11/20	3130ADN32	AA+/Aaa	2.13	2.74	Wedbush	319	1,582,003,940.00	4,986,050.00	26,790.00
06/03/16	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				5,000,000.00	03/03/20	3130A87M9	AA+/Aaa	1.47	1.47	UBS	340	1,700,000,000.00	4,954,950.00	(45,050.00)
11/02/18	Federal Home Loan Bank	5,000,000.00	4,956,400.00	(43,600.00)		0.00	4,956,400.00	03/13/20	3130A12B3	AA+/Aaa	2.13	2.78	UBS	350	1,734,740,000.00	4,984,250.00	27,850.00
04/20/16	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				5,000,000.00	04/20/20	3130A7RP2	AA+/Aaa	1.38	1.38	UBS	388	1,940,000,000.00	4,944,700.00	(55,300.00)
06/08/18	Federal Home Loan Bank	5,000,000.00	5,000,000.00				5,000,000.00	05/28/20	3130AECJ7	AA+/Aaa	2.63	2.55	Wedbush	426	2,130,000,000.00	5,010,800.00	10,800.00
11/02/17	Federal Home Loan Bank	5,000,000.00	5,000,000.00				5,000,000.00	06/12/20	313383HU8	AA+/Aaa	1.75	1.70	UBS	441	2,205,000,000.00	4,959,450.00	(40,550.00)
01/19/18	Federal Home Loan Bank	5,000,000.00	4,931,555.00	(68,445.00)		0.00	4,931,555.00	09/11/20	3130A66T9	AA+/Aaa	1.63	2.17	Wedbush	532	2,623,587,260.00	4,947,350.00	15,795.00
05/03/18	Federal Home Loan Bank	5,000,000.00	4,861,370.00	(138,630.00)		0.00	4,861,370.00	09/28/20	3130ACE26	AA+/Aaa	1.38	2.57	Wedbush	549	2,668,892,130.00	4,925,250.00	63,880.00
03/26/19	Federal Home Loan Bank	5,000,000.00	5,034,968.89		17,955.00	17,013.89	5,034,968.89	03/12/21	3130AFV61	AA+/Aaa	2.50	2.31	Wedbush	714	3,594,967,787.46	5,014,100.00	(20,868.89)
06/22/18	Federal Home Loan Bank	5,000,000.00	5,045,963.19		45,963.19	0.00	5,045,963.19	06/11/21	31337ZY1	AA+/Aaa	3.63	2.70	Wedbush	805	4,062,000,367.95	5,134,200.00	88,236.81
01/02/18	Federal Home Loan Bank	5,000,000.00	4,834,810.00	(165,190.00)		0.00	4,834,810.00	07/14/21	3130A8QS5	AA+/Aaa	1.13	2.09	Wedbush	838	4,051,570,780.00	4,868,300.00	33,490.00
12/06/16	Federal Home Loan Bank Bond (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	12/06/21	3130AACM8	AA+/Aaa	2.05	2.05	UBS	983	4,915,000,000.00	4,959,150.00	(40,850.00)
*****	Total Federal Home Loans (20% limit)	85,000,000.00	84,442,493.75	15.89%								2.09				84,551,250.00	108,756.25
08/30/16	Federal National Mtge Note	5,000,000.00	4,980,600.00	(19,400.00)		0.00	4,980,600.00	08/02/19	3135GON33	AA+/Aaa	0.88	1.01	Wedbush	126	627,555,600.00	4,973,550.00	(7,050.00)
11/16/18	Federal National Mtge	5,000,000.00	4,936,485.00	(63,515.00)		0.00	4,936,485.00	08/28/19	3135GOP49	AA+/Aaa	1.00	2.63	Wells Fargo	152	750,345,720.00	4,970,150.00	33,665.00
02/26/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				5,000,000.00	11/26/19	3136G2YA9	AA+ / Aaa	1.40	1.40	UBS	242	1,210,000,000.00	4,966,850.00	(33,150.00)
12/09/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			0.00	5,000,000.00	11/26/19	3136G4JE4	AA+/Aaa	1.50	1.49	Union Banc	242	1,210,000,000.00	4,968,400.00	(31,600.00)
04/14/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				5,000,000.00	01/14/20	3136G3JU5	AA+ / Aaa	1.36	1.36	Wedbush	291	1,455,000,000.00	4,957,900.00	(42,100.00)
11/21/18	Federal National Mtge Note	5,000,000.00	4,938,615.00	(61,385.00)		0.00	4,938,615.00	01/21/20	3135GOA78	AA+/Aaa	1.63	2.70	Wedbush	298	1,471,707,270.00	4,967,750.00	29,135.00
04/06/17	Federal National Mtge Note	5,000,000.00	5,000,000.00			0.00	5,000,000.00	02/28/20	3135GOT29	AA+/Aaa	1.50	1.50	Union Banc	336	1,680,000,000.00	4,958,450.00	(41,550.00)
04/19/17	Federal National Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/22/20	3135GOD75	AA+/Aaa	1.50	1.42	Wedbush	451	2,255,000,000.00	4,946,200.00	(53,800.00)
10/31/16	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				5,000,000.00	07/28/20	3136G4GK3	AA+/Aaa	1.35	1.35	UBS	487	2,435,000,000.00	4,933,300.00	(66,700.00)
11/08/18	Federal National Mtge Note	5,000,000.00	4,991,145.14	(11,650.00)		2,795.14	4,991,145.14	10/30/20	3135GOU84	AA+ / Aaa	2.88	2.99	Union Banc	581	2,899,855,326.34	5,042,200.00	51,054.86
11/27/18	Federal National Mtge Note	5,000,000.00	5,011,731.94		1,350.00	10,381.94	5,011,731.94	10/30/20	3135GOU84	AA+/Aaa	2.88	2.86	UBS	581	2,911,816,257.14	5,042,200.00	30,468.06
12/19/18	Federal National Mtge Note	5,000,000.00	5,010,899.16		10,899.16	0.00	5,010,899.16	06/22/21	3135GOU35	AA+/Aaa	2.75	2.65	Wedbush	816	4,088,893,714.56	5,047,500.00	36,600.84
10/16/18	Federal National Mtge Note	5,000,000.00	4,815,410.56	(187,645.00)		3,055.56	4,815,410.56	10/05/22	3135GOT78	AA+/Aaa	2.00	3.01	Wedbush	1286	6,192,617,980.16	4,952,850.00	137,439.44
*****	Total Federal National Mtge. (20% limit)	65,000,000.00	64,684,886.80	12.17%								2.03				64,727,300.00	42,413.20
01/05/18	Federal Home Loan Mtge (Callable)	5,000,000.00	4,960,000.00	(40,000.00)		0.00	4,960,000.00	05/24/19	3134G9NB9	AA+/Aaa	1.23	1.82	Mutual Securities	56	277,760,000.00	4,991,100.00	31,100.00
04/11/17	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	05/30/19	3137EADG1	AA+/Aaa	1.75	1.32	Wedbush	62	310,000,000.00	4,994,450.00	(5,550.00)
12/30/16	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00				5,000,000.00	06/28/19	3134GAE42	AA+/Aaa	1.50	1.50	UBS	91	455,000,000.00	4,988,500.00	(11,500.00)
04/04/18	Federal Home Loan Mtge	5,000,000.00	4,915,430.00	(84,570.00)		0.00	4,915,430.00	07/19/19	3137EAEB1	AA+/Aaa	0.88	2.21	Wedbush	112	550,528,160.00	4,976,150.00	60,720.00
08/29/18	Federal Home Loan Mtge	5,000,000.00	4,934,650.00	(65,350.00)		0.00	4,934,650.00	07/19/19	3137EAEB1	AA+/Aaa	0.88	2.36	UBS	112	552,680,800.00	4,976,150.00	41,500.00
11/01/17	Federal Home Loan Mtge	5,000,000.00	4,981,055.00	(18,945.00)		0.00	4,981,055.00	08/15/19	3137EAEH8	AA+/NA	1.38	1.59	Wedbush	139	692,366,645.00	4,980,650.00	(405.00)
04/07/17	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00			0.00	5,000,000.00	09/09/19	3134GA7A6	AA+/Aaa	1.50	1.50	UBS	164	820,000,000.00	4,978,250.00	(21,750.00)
04/17/17	Federal Home Loan Mtge	5,000,000.00	4,991,550.00	(8,450.00)		0.00	4,991,550.00	10/02/19	3137EADM8	AA+/Aaa	1.25	1.32	UBS	187	933,419,850.00	4,969,650.00	(21,900.00)
10/26/17	Federal Home Loan Mtge	5,000,000.00	4,998,375.69	(1,624.31)			4,998,375.69	10/25/19	3134GBHT2	AA+/Aaa	1.63	1.64	Union Banc	210	1,049,658,894.90	4,976,800.00	(21,575.69)
12/14/17	Federal Home Loan Mtge	5,000,000.00	4,961,180.00	(38,820.00)		0.00	4,961,180.00	01/17/20	3137EAE5E	AA+/Aaa	1.50	1.88	Wedbush	294	1,458,586,920.00	4,962,450.00	1,270.00
04/06/17	Federal Home Loan Mtge CP	4,976,830.00	4,976,830.00			0.00	4,976,830.00	05/01/20	3137EADR7	AA+/Aaa	1.38	1.53	Wedbush	399	1,985,755,170.00	4,943,350.00	(33,480.00)
11/21/18	Federal Home Loan Mtge	5,000,000.00	4,897,300.00	(102,700.00)		0.00	4,897,300.00	07/30/20	3134G3Z1	AA+/Aaa	1.55	2.80	UBS	489	2,394,779,700.00	4,942,600.00	45,300.00
04/07/16	Federal Home Loan Mtge CP-Callable	4,800,000.00	4,800,000.00			0.00	4,800,000.00	10/07/20	3134G8YQ6	AA+/Aaa	1.53	1.53	Union Banc	558	2,678,400,000.00	4,737,120.00	(62,880.00)
12/06/18	Federal Home Loan Mrge	5,000,000.00	4,949,720.00	(50,280.00)		0.00	4,949,720.00	02/16/21	3137EAE19	AA+/Aaa	2.38	2.85	Wedbush	690	3,415,306,800.00	5,004,850.00	55,130.00
02/23/18	Federal Home Loan Mtge CP-Callable	5,000,000.00	5,000,000.00				5,000,000.00	02/23/21	3134GSDK8	AA+/Aaa	2.50	2.50	UBS	697	3,485,000,000.00	4,992,000.00	(8,000.00)
12/13/17	Federal Home Loan Mtge - Callable	5,000,000.00	4,998,750.00	(1,250.00)		0.00	4,998,750.00	02/26/21	3134GB3B6	AA+/Aaa	2.00	2.01	UBS	700	3,499,125,000.00	4,957,900.00	(40,850.00)
04/20/17	Federal Home Loan Mtge(Callable)	5,000,000.00	5,000,000.00				5,000,000.00	10/20/21	3134GBJB9	AA+/Aaa	2.00	2.00	UBS	936	4,680,000,000.00	4,954,700.00	(45,300.00)

*****	Total Fed HM LN Mtge. Corp Disc Note (20%	84,776,830.00	84,364,840.69	15.88%			1.90		84,326,670.00	(38,170.69)
TOTAL		534,776,830.00	531,311,251.28	100.00%	(3,744,763.27)	130,417.35	148,767.20		506,620,580.70	
Cost of Investments		531,311,251.28	475,454,146.04	UBOC						
Cash in Treasury		47,149.63	30,000,000.00	LAF		279,184.55		TOTAL DAYS* COST	187,093,543,257.94	
Cash in US Bank		1,965,487.64		REPO				TOTAL COST AMOUNT	531,311,251.28	
Return Checks			26,000,000.00	LIR				WEIGHTED AVERAGE MATURITY	DAYS	352.14
Shasta Lake LAF		262,878.56		GNMA				WEIGHTED AVERAGE MATURITY	YEARS	0.98
Active Deposits		6,855,884.91								
Adjustments			<u>531,454,146.04</u>		(142,894.76)					
Balance in Treasury		<u>540,442,652.02</u>								

I certify that this report accurately reflects the County Treasurers investments, and is in conformance with the adopted County Investment Policy Statement.
Furthermore, I certify to the best of my knowledge, sufficient investment liquidity, and anticipated revenues are available to meet the County's budgeted expenditure requirements for the next six months.
PAR + DISC + PREM + ACC INT = COST