

SONOMA COUNTY TREASURY
SHORT-TERM PORTFOLIO
GASB 40 REPORT
AS OF 06/30/18
MAJOR SORT KEY IS ICC#

A summary of the investments Held by the Treasurer's Pool is as follows:

	RATING MOODY S&P	UNDER 1 MONTH	MATURITY				MARKET VALUE	BOOK VALUE	COUPON RATE	MATURITY DATE
			1 MONTH TO < 6 MONTHS	6 MONTHS TO < 12 MONTHS	12 MONTHS TO < 60 MONTHS	OVER 60 MONTHS				
Imprest Cash							.00			
Cash in banks							18,215,627.70			
In custody of Treasurer:										
Cash and cash deposits:										
Cash on hand							99,845.62			
Cash in banks							.00			
Total cash and cash deposits							99,845.62			
Investments held by Treasurer										
TREASURY NOTES	Aaa AA+	.00	134,514,000.00	24,815,500.00	24,544,000.00	.00	183,873,500.00	184,880,493.02	.935585	12/30/18
FHLMC	Aaa AA+	76,947,290.00	75,154,717.50	69,384,200.00	209,143,552.80	.00	430,629,760.30	433,886,124.07	1.699756	02/23/20
FHLMC	Aaa AA-	.00	.00	.00	17,222,927.70	.00	17,222,927.70	17,488,522.83	1.500000	11/22/19
FEDERAL HOME LOAN BANK	Aaa AA+	.00	24,967,000.00	79,494,150.00	226,807,850.00	.00	331,269,000.00	335,221,434.54	1.770010	04/18/20
FEDERAL NAT'L MORTGAGE ASSOC.	Aaa AA+	12,491,625.00	42,884,200.00	30,630,994.50	224,188,400.25	.00	310,195,219.75	313,807,638.90	1.613793	04/07/20
FEDERAL FARM CREDIT BANK BONDS	Aaa AA+	24,994,850.00	59,796,900.00	79,268,500.00	394,536,301.25	.00	558,596,551.25	565,479,410.89	1.694621	04/01/20
MEDIUM TERM NOTES QRTLY 30/360	Aa3 AA-	.00	5,003,850.00	.00	.00	.00	5,003,850.00	5,000,000.00	3.009540	10/25/18
MEDIUM TERM NOTES FR	Aa2 AA-	.00	.00	.00	10,066,800.00	.00	10,066,800.00	10,000,000.00	2.963810	12/06/19
MEDIUM TERM NOTES	A A+	.00	.00	7,939,840.00	21,789,760.00	.00	29,729,600.00	29,957,751.96	2.256286	03/15/20
MEDIUM TERM NOTES	Aa AA+	.00	9,967,600.00	.00	19,749,500.00	.00	29,717,100.00	29,948,847.01	1.684272	06/22/19
MEDIUM TERM NOTES	Aa2 AA-	.00	.00	74,280,500.00	24,736,650.00	.00	99,017,150.00	99,622,105.83	1.738905	07/03/19
MEDIUM TERM NOTES	Aaa AAA	.00	.00	.00	7,874,480.00	.00	7,874,480.00	7,956,527.04	1.100000	08/08/19
OTHER GOV'T AGENCIES 30/360	NR A+	.00	.00	.00	3,021,770.29	.00	3,021,770.29	3,021,770.29	1.500000	08/01/19
OTHER GOV'T AGENCIES 30/360	Caa1 AA+	395,000.00	500,842.34	.00	630,823.14	.00	1,526,665.48	1,526,665.48	1.638560	02/11/19
OTHER GOV'T AGENCIES 30/360	Aa3 AA-	.00	.00	.00	4,536,054.66	.00	4,536,054.66	4,549,420.29	2.250000	10/01/19
OTHER GOV'T AGENCIES 30/360	NR NR	.00	.00	.00	965,188.85	18,533,829.24	19,499,018.09	19,499,018.09	3.000000	04/10/30
FIXED YANKEE CD ACT/360 @MAT	A1 A+	.00	95,029,106.44	110,139,093.91	.00	.00	205,168,200.35	205,000,000.00	2.353367	12/25/18
FIXED YANKEE CD ACT/360 @MAT	Aa2 AA-	24,999,538.73	.00	.00	.00	.00	24,999,538.73	25,000,000.00	1.580000	07/02/18
FIXED YANKEE CD ACT/360 @MAT	A AAA	.00	24,991,338.62	25,038,290.46	.00	.00	50,029,629.08	50,000,000.00	2.075530	12/19/18
MUTUAL FUNDS	P-3 AAA	98,914,624.04	.00	.00	.00	.00	98,914,624.04	98,914,624.04	1.926257	07/01/18
STATE LOCAL AGENCY INVEST POOL	NR NR	79,442.19	.00	.00	.00	.00	79,442.19	79,442.19	1.509470	07/01/18
CERTIFICATE OF DEPOSIT	NR NR	.00	600,000.00	3,360,000.00	.00	.00	3,960,000.00	3,960,000.00	2.300000	05/02/19
Total investments held by treasurer		238,822,369.96	473,409,554.90	504,351,068.87	1,189,814,058.94	18,533,829.24	2,424,930,881.91	2,444,799,796.47		
		9.85%	19.52%	20.80%	49.07%	.76%				
Total in custody of Treasurer							2,425,030,727.53			