

GASB 40 REPORT  
 AS OF 03/31/20

MAJOR SORT KEY IS ICC#  
 A summary of the investments held by the Treasurer's Pool is as follows:

	RATING	UNDER 12 MONTH	12 MONTH TO < 60 MONTHS	60 MONTHS TO <120 MONTHS	120 MONTHS TO <180 MONTHS	OVER 180 MONTHS	MARKET VALUE	BOOK VALUE	COUPON RATE	MATURITY DATE
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Imprest Cash							.00			
Cash in banks							.00			
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In custody of Treasurer:										
Cash and cash deposits:										
Cash on hand							.00			
Cash in banks							.00			
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Total cash and cash deposits							.00			
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Investments held by Treasurer										
U.S. TREASURY BILLS		1,176,082,250.76	.00	.00	.00	.00	1,176,082,250.76	1,170,602,391.45	1.713034	05/17/20
U.S. TREASURY NOTES		962,158,656.16	174,232,907.25	.00	.00	.00	1,136,391,563.41	1,127,180,521.73	1.757601	10/17/20
U.S. TREASURY SLG NOTE		5,886.00	.00	.00	.00	.00	5,886.00	5,886.00	.533592	01/15/21
U.S. TREAS. CERT OF IND - SLG		.00	8,353.00	.00	.00	.00	8,353.00	8,353.00	.594395	07/25/22
CERTIFICATE OF DEPOSIT		.00	.00	.00	.00	.00	.00	.00	.204615	10/11/20
FED NATL MTGE ASSOC NOTES		7,034,520.00	.00	.00	.00	.00	7,034,520.00	7,034,520.00		
FED NATL MTGE ASSOC COUPONS		25,914,014.95	.00	.00	.00	.00	25,914,014.95	25,847,002.44	2.294823	04/18/20
FED HOME LN MTGE CORP NOTES		.00	43,030,556.39	39,592,116.88	.00	.00	82,622,673.07	75,033,533.90		
FED HOME LN MTGE CORP COUPON		46,067,178.95	.00	.00	.00	.00	46,067,178.95	45,748,278.70		
FED HOME LN MTGE CORP COUPON		15,633,203.61	.00	.00	.00	.00	15,633,203.61	15,196,041.20	1.375000	07/31/20
FEDERAL HOME LOAN BANK NOTES		1,565,676,955.27	.00	.00	.00	.00	1,565,676,955.27	1,562,345,216.97		05/03/20
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Total investments held by treasurer		3,798,572,665.70	217,271,816.64	39,592,116.88	.00	.00	4,055,436,599.02	4,029,021,745.39		
		93.67%	5.36%	.98%	.00%	.00%				
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Total in custody of Treasurer							4,055,436,599.02			
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At least one security is missing a Moody's rating or an S&P rating. See INF.MKT file for details.