

**WHEATLAND SCHOOL DISTRICT
BOARD AGENDA ITEM**

CONSENT
 ACTION
 REPORT/INFORMATION

BOARD MEETING DATE: October 21, 2021
BOARD AGENDA NUMBER: 4.5
BOARD AGENDA ITEM: Yuba County Treasurer's Report
DEPARTMENT: District
CONTACT PERSON: Craig Guensler

REPORT/PROPOSAL:

The Yuba County Treasurer's report for the period ended June 30, 2021 verifies that all investments made with the District monies are made in accordance with adopted investment policies.

SUPERINTENDENT'S RECOMMENDATIONS:

Approve as submitted

The County of Yuba



Government Center
915 8th St., Ste 103
Marysville, CA 95901

Office of the Treasurer and Tax Collector

DAN M. MIERZWA
Treasurer & Tax Collector

Telephone (530) 749-7840
Fax (530) 749-7844

9/4/2020

To: Schools and Special District Boards

From: Dan M. Mierzwa, Treasurer and Tax Collector 

RE: Fiscal Year End Investment Portfolio Summary and GASB 31

Enclosed for your review and records is the Portfolio Summary Report as of June 30, 2020 for the County's Investment Pool, which includes the fair market value.

The fair market value stated in percentage, which includes extra interest accrued but not received, is 100.5858. This information should allow you to comply with the provisions of GASB 31.

As always, should you have any questions or comments, please do not hesitate to contact me.



Yuba County Pool Portfolio Management Portfolio Summary June 30, 2020

Yuba County Pool
915 8th Street
Suite 103
Marysville, CA 95901
(530)749-7840

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM/C 360 Equiv.	YTM/C 365 Equiv.
Mutual Funds	66,000,000.00	66,000,000.00	66,000,000.00	12.93	1	1	2.573	2.608
Negotiable CD's	45,000,000.00	45,000,832.80	45,000,832.80	8.82	342	169	1.245	1.262
Treasury Securities - Coupon	10,000,000.00	9,895,210.86	9,895,210.86	1.94	1,814	1,613	1.720	1.744
Federal Agency Issues - Coupon	192,310,000.00	192,276,899.50	192,306,675.00	37.68	1,499	133	1.336	1.355
Commercial Paper - Discount	20,000,000.00	19,837,325.00	19,837,325.00	3.89	211	162	1.388	1.408
Medium Term Corporate Notes	100,650,000.00	102,478,180.48	102,483,082.25	20.08	1,244	686	2.086	2.115
Local Agency Investment Funds	74,862,013.26	75,019,073.76	74,862,013.26	14.67	1	1	0.750	0.760
Investments	508,822,013.26	510,508,522.40	510,385,139.17	100.00%	889	240	1.562	1.584
Cash								
Passbook/Checking (not included in yield calculations)	5,213,295.93	5,213,295.93	5,213,295.93		1	1	0.592	0.600
Total Cash and Investments	514,035,309.19	515,721,818.33	515,598,435.10		889	240	1.562	1.584

Total Earnings
 June 30 Month Ending
 Current Year 698,711.98
 Average Daily Balance 512,877,061.72

"I certify that this report accurately reflects all investments, pooled or specific, and is in conformity with the investment policy filed with the Board of Supervisors as well as within the parameters of the official bonding documents. A copy of this policy is available at the office of the Treasurer. The Investment Program shown provides sufficient cash flow liquidity to meet the next six months' estimated expenditures. The market values are provided by the custodial banks and trustees pursuant to the bond documentation."

Dan M. Mierzwa
 Dan M. Mierzwa, Treasurer & Tax Collector

Reporting period 06/01/2020-06/30/2020

Run Date: 06/04/2020 - 12:03

No fiscal year history available

Portfolio POOL
 RC
 PM (PRF_PM1) 7.2.5
 Report Ver. 7.3.2

Yuba County Pool Portfolio Management Portfolio Details - Investments June 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM/C 365	Days to Maturity	Maturity Date
Mutual Funds												
SYS45	1555	CALTRUST		06/28/2018	10,000,000.00	10,000,000.00	10,000,000.00	2.600		2.600	1	
SYS1504	1504	CALIF ASSET MANAGEMENT PROGRAM			56,000,000.00	56,000,000.00	56,000,000.00	2.610		2.610	1	
SYS1505	1505	UNION BANK			0.00	0.00	0.00	1.000	AAA	1.000	1	
		Subtotal and Average	67,447,094.53		66,000,000.00	66,000,000.00	66,000,000.00			2.608	1	
Negotiable CD's												
0727MA7E5	2009	BAYERISCHE LANDESBANK NY		05/28/2020	10,000,000.00	10,000,000.00	10,000,000.00	0.580	AAA	0.588	232	02/18/2021
22549L2N4	2008	CREDIT SUISSE BANK		04/14/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.200	A	1.200	44	08/14/2020
53847CFE3	2010	LLOYDS TSB BANK PLC NY		06/15/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.600	A-1	0.608	349	06/15/2021
86565BLX7	2004V	SUMITOMO MITSUI BANK NY		12/13/2018	5,000,000.00	5,000,442.31	5,000,442.31	0.783	A	2.726	58	08/28/2020
86565BLX7	2005V	SUMITOMO MITSUI BANK NY		01/17/2019	5,000,000.00	5,000,390.49	5,000,390.49	0.783	A	2.706	58	08/28/2020
90275DKJ8	129	UBS AG STAMFORD CT		03/13/2020	10,000,000.00	10,000,000.00	10,000,000.00	0.860	A	0.872	254	03/12/2021
		Subtotal and Average	45,000,832.80		45,000,832.80	45,000,832.80	45,000,832.80			1.262	169	
Treasury Securities - Coupon												
912828YV6	4026	U S Treasury		12/13/2019	10,000,000.00	9,895,210.86	9,895,210.86	1.500		1.744	1,613	11/30/2024
		Subtotal and Average	9,895,210.86		10,000,000.00	9,895,210.86	9,895,210.86			1.744	1,613	
Federal Agency Issues - Coupon												
3133ELXV1	135	FEDERAL FARM CREDIT BANK		04/28/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.010		1.010	27	04/28/2025
3133ELXV1	136	FEDERAL FARM CREDIT BANK		04/28/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.010		1.010	27	04/28/2025
3133ELE42	139	FEDERAL FARM CREDIT BANK		06/02/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.800	AAA	0.800	63	06/02/2025
3133ELE42	140	FEDERAL FARM CREDIT BANK		06/02/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.800	AAA	0.800	63	06/02/2025
3133ELJ39	145	FEDERAL FARM CREDIT BANK		06/11/2020	5,000,000.00	4,996,250.00	4,996,250.00	0.520		0.543	72	09/11/2023
3133ELK37	147	FEDERAL FARM CREDIT BANK		06/16/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.780		0.790	350	06/16/2025
3133EJQJ1	8212	FEDERAL FARM CREDIT BANK		05/25/2018	5,000,000.00	5,036,585.00	4,999,375.00	2.875		2.882	693	05/25/2022
3130AHUA9	114	FEDERAL HOME LOAN BANK		01/06/2020	9,060,000.00	9,060,000.00	9,060,000.00	1.850		1.850	5	07/06/2023
3130AJ4G1	121	FEDERAL HOME LOAN BANK		02/25/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.670		1.670	239	08/25/2023
3130AJD08	128	FEDERAL HOME LOAN BANK		04/02/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.100		1.100	93	04/02/2025
3130AJEW5	130	FEDERAL HOME LOAN BANK		04/06/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.100		1.100	97	04/06/2023
3134GUTX8	103	FEDERAL HOME LOAN MORTGAGE CRP		11/27/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.800		1.800	58	08/28/2023
3134GUJ50	111	FEDERAL HOME LOAN MORTGAGE CRP		12/30/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.875		1.875	89	09/28/2023
3134GUQ86	113	FEDERAL HOME LOAN MORTGAGE CRP		01/06/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.850		1.850	5	07/06/2023
3134GUJ37	115	FEDERAL HOME LOAN MORTGAGE CRP		01/17/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.850		1.850	16	10/17/2023
3134GUJQ8	119	FEDERAL HOME LOAN MORTGAGE CRP		02/07/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.750		1.750	37	11/07/2023
3134GVLJ5	132	FEDERAL HOME LOAN MORTGAGE CRP		04/17/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.150	AAA	1.150	16	04/17/2025

Portfolio POOL
RC
PM (PRF_PM2) 7.2.5

**Yuba County Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM/C 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GVUE6	137	FEDERAL HOME LOAN MORTGAGE CRP		05/13/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.850		0.850	43	05/13/2025
3134GVVT2	138	FEDERAL HOME LOAN MORTGAGE CRP		05/19/2020	10,000,000.00	10,000,000.00	10,000,000.00	0.920	AAA	0.920	43	05/19/2025
3134GVZS0	141	FEDERAL HOME LOAN MORTGAGE CRP		05/28/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.900		0.900	58	05/28/2025
3134GVVC63	142	FEDERAL HOME LOAN MORTGAGE CRP		06/04/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.500	AAA	0.500	156	12/04/2023
3134GVDB2	143	FEDERAL HOME LOAN MORTGAGE CRP		06/04/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.550		0.550	246	03/04/2024
3134GVM47	144	FEDERAL HOME LOAN MORTGAGE CRP		06/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.580	AAA	0.580	181	09/29/2023
3134GVN79	146	FEDERAL HOME LOAN MORTGAGE CRP		06/30/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.500	AAA	0.500	272	06/30/2023
3134GV3T3	150	FEDERAL HOME LOAN MORTGAGE CRP		06/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.500		0.500	363	03/28/2024
3134GV3T3	151	FEDERAL HOME LOAN MORTGAGE CRP		06/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.500		0.500	363	03/28/2024
3134GBHM7	6196	FEDERAL HOME LOAN MORTGAGE CRP		05/18/2017	5,250,000.00	5,244,718.50	5,250,000.00	2.625		2.343	665	04/27/2022
3134GTV67	77	FEDERAL HOME LOAN MORTGAGE CRP		08/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.100		2.100	37	08/07/2023
3134GT3N1	79	FEDERAL HOME LOAN MORTGAGE CRP		08/26/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.750		1.750	56	08/26/2022
3134GUFM7	86	FEDERAL HOME LOAN MORTGAGE CRP		10/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.020		2.020	6	07/07/2023
3135G0X81	118	FEDERAL NATIONAL MORTGAGE ASSN		01/30/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.700		1.700	29	01/30/2023
3136G4UE1	120	FEDERAL NATIONAL MORTGAGE ASSN		02/13/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.730		1.730	43	11/13/2023
3135G03Q4	133	FEDERAL NATIONAL MORTGAGE ASSN		04/23/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.100	AAA	1.100	114	04/23/2025
3135G03Q4	134	FEDERAL NATIONAL MORTGAGE ASSN		04/23/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.100	AAA	1.100	114	04/23/2025
3136G4XL2	148	FEDERAL NATIONAL MORTGAGE ASSN		09/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.500	AAA	0.500	181	09/29/2023
3136G3WC5	6170	FEDERAL NATIONAL MORTGAGE ASSN		07/13/2016	3,000,000.00	2,939,346.00	3,001,050.00	1.350		1.278	12	07/13/2020
		Subtotal and Average	184,807,925.00		192,310,000.00	192,276,899.50	192,306,675.00			1.355	133	

Commercial Paper - Discount

89233GK70	9005	TOYOTA MTR CRED		05/06/2020	10,000,000.00	9,945,672.22	9,945,672.22	1.270	AA	1.313	98	10/07/2020
89233GPC4	9006	TOYOTA MTR CRED		05/19/2020	10,000,000.00	9,891,652.78	9,891,652.78	1.450	AA	1.503	226	02/12/2021
		Subtotal and Average	27,464,069.63		20,000,000.00	19,837,325.00	19,837,325.00			1.408	162	

Medium Term Corporate Notes

06051GFB0	11064	BANK OF AMERICA		06/08/2020	10,000,000.00	11,253,333.33	11,253,333.33	4.125	A	1.030	1,300	01/22/2024
06406FAD5	11057	BANK OF NEW YORK MELLON		11/06/2019	5,000,000.00	5,030,369.23	5,030,369.23	2.200	A	2.018	1,080	08/16/2023
17325FAR9	11055v	CITIBANK NA		02/14/2019	5,000,000.00	5,010,190.81	5,010,190.81	1.613		2.027	357	07/23/2021
40433UTH9	11039v	HSBC FINANCE CORP		08/19/2016	5,000,000.00	4,930,360.00	5,000,000.00	1.481		2.371	414	08/19/2021
40433UTH9	11052v	HSBC FINANCE CORP		08/20/2018	2,000,000.00	1,972,144.00	1,999,582.95	1.481		2.569	414	08/19/2021
46647PAT3	11054v	JPMorgan & Chase Co		11/13/2018	10,000,000.00	10,011,119.57	10,011,119.57	0.918	A	2.906	352	06/18/2022
46625HRL6	11062	JPMorgan & Chase Co		04/23/2020	5,000,000.00	5,174,278.47	5,174,278.47	2.700	A	1.505	890	05/18/2023
69353RFE3	11060	PNC BANK		12/16/2019	7,000,000.00	7,073,854.61	7,073,854.61	2.450	A	2.014	727	07/28/2022
6935REU8	11061	PNC BANK		04/03/2020	6,150,000.00	6,164,158.11	6,164,158.11	2.450	A	1.970	97	11/05/2020

Portfolio POOL

RC

PM (PRF_PM2) 7.2.5

**Yuba County Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2020**

CUSIP	Investment #	Investment Notes	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM/C 365	Days to Maturity	Maturity Date
Medium Term Corporate Notes													
89236TEA9	11046v		TOYOTA MTR CRED		08/04/2017	5,000,000.00	4,873,495.00	5,000,000.00	2.125		2.125	728	06/29/2022
89236TES0	11049		TOYOTA MTR CRED		02/06/2018	10,000,000.00	10,211,980.00	9,983,407.82	2.750		2.815	939	01/26/2023
89236TEY7	11050v		TOYOTA MTR CRED		07/19/2018	4,000,000.00	3,987,419.92	3,987,419.92	3.100		3.213	1,029	04/26/2023
90331HNP4	11058		US BANK OF CALIFORNIA		11/27/2019	6,500,000.00	6,578,199.21	6,578,199.21	3.150		1.924	298	04/26/2021
90331HNX7	11059		US BANK OF CALIFORNIA		12/11/2019	10,000,000.00	10,217,188.22	10,217,188.22	3.450	AA	1.947	471	11/16/2021
95000N2L2	11045v		WELLS FARGO COMPANY		06/27/2017	10,000,000.00	9,991,130.00	10,000,000.00	1.006		2.051	726	06/27/2022
			Subtotal and Average	99,858,098.58		100,650,000.00	102,479,180.48	102,483,082.25			2.115	686	
Local Agency Investment Funds													
SYS12000	12000		LOCAL AGENCY INVESTMENT FUND			74,862,013.26	75,019,073.76	74,862,013.26	0.760		0.760	1	
			Subtotal and Average	74,524,134.22		74,862,013.26	75,019,073.76	74,862,013.26			0.760	1	
			Total and Average	512,877,061.72		508,822,013.26	510,508,522.40	510,385,139.17			1.584	240	

**Yuba County Pool
Portfolio Management
Portfolio Details - Cash
June 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM/C 365	Days to Maturity
Passbook/Checking Accounts											
SYS1006	1006	US BANK OF CALIFORNIA			5,213,295.93	5,213,295.93	5,213,295.93	0.600		0.600	1
		Average Balance	0.00								1
		Total Cash and Investments	512,877,061.72		514,035,309.19	515,721,818.33	515,598,435.10			1.584	240