

LASSEN COUNTY PORTFOLIO - FEBRUARY 29, 2020

Lassen County
 Portfolio Holdings
 month end portfolio report
 Report Format: By Transaction
 Group By: Security Sector
 Average By: Face Amount / Shares
 Portfolio / Report Group: All Portfolios
 As of 2/29/2020

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity	% of Portfolio
Cash												
US Bank Active Cash	CHECKING	6/30/2010	3,105,024.64	3,105,024.64	3,105,024.64	3,105,024.64		0.600	0.600	N/A	1	3.05
US Bank Cash	EBT	3/20/2012	332,305.64	332,305.64	332,305.64	332,305.64		0.000	0.000	N/A	1	0.33
Sub Total / Average Cash			3,437,330.28	3,437,330.28	3,437,330.28	3,437,330.28	0.00	0.542	0.542		1	3.38
Certificate Of Deposit												
ABACUS FEDERAL SVGS BANK 1.7 9/18/2024	00257TBH8	10/1/2019	230,000.00	230,717.60	230,000.00	230,000.00	117.84	1.700	1.700	9/18/2024	1,663	0.23
AMERICAN EXPRESS BK FSB 2.4 5/17/2022	02587CEZ9	5/17/2017	246,000.00	250,169.70	246,000.00	246,000.00	1,682.24	2.400	2.400	5/17/2022	808	0.24
AMERICAN EXPRESS BK FSB 2.4 9/12/2022	02587CGJ3	9/12/2017	248,000.00	252,615.28	248,000.00	248,000.00	2,772.16	2.400	2.400	9/12/2022	926	0.24
AMERICAN EXPRESS CENTURION 2.45 4/5/2022	02587DN38	4/5/2017	248,000.00	252,295.36	248,000.00	248,000.00	2,447.05	2.450	2.450	4/5/2022	766	0.24
BANK OF BARODA 3.3 9/28/2023	06062R4E9	10/1/2018	250,000.00	265,065.00	250,000.00	250,000.00	3,480.82	3.300	3.300	9/28/2023	1,307	0.25
BANK OF NEW ENGLAND NH 1.5 10/19/2021	063847AW7	10/19/2016	248,000.00	248,000.00	248,000.00	248,000.00	101.92	1.500	1.500	10/19/2021	598	0.24
BANK OF NEW ENGLAND NH 3.25 7/31/2023	06426KAN8	7/31/2018	250,000.00	264,092.50	250,000.00	250,000.00	0.00	3.250	3.250	7/31/2023	1,248	0.25
BANKERS BK WEST DENVER COL 1.65 7/27/2020	06610TDS1	1/25/2017	250,000.00	250,152.50	250,000.00	250,000.00	45.21	1.650	1.650	7/27/2020	149	0.25
BARCLAYS BK DEL 2.25 7/26/2022	06740KKR7	7/31/2017	245,000.00	249,419.80	245,000.00	245,000.00	513.49	2.250	2.250	7/26/2022	878	0.24
BMW BK NORTH AMER SALT LAKE 2.1 6/15/2020	05580ABT0	6/15/2015	248,000.00	248,327.36	248,000.00	248,000.00	1,084.41	2.100	2.100	6/15/2020	107	0.24
BRIDGEWATER BANK BLOOMINGTON 1.6 7/16/2020	108622EL1	10/16/2015	250,000.00	250,095.00	250,000.00	250,000.00	142.47	1.600	1.600	7/16/2020	138	0.25
CAPITAL ONE BANK USA 1.7 4/6/2021	140420XR6	4/6/2016	248,000.00	249,220.16	248,000.00	248,000.00	1,686.40	1.700	1.700	4/6/2021	402	0.24
CAPITAL ONE NA 2.35 8/23/2022	14042RHM6	8/23/2017	247,000.00	252,159.83	247,000.00	247,000.00	95.42	2.350	2.350	8/23/2022	906	0.24
CIT BANK SALT LAKE CITY UTAH 1.9 6/10/2020	17284DCK6	6/10/2015	248,000.00	248,277.76	248,000.00	248,000.00	1,045.68	1.900	1.900	6/10/2020	102	0.24
CITIBANK NA 2.7 3/29/2021	17312QH77	3/29/2018	250,000.00	253,345.00	250,000.00	250,000.00	2,829.45	2.700	2.700	3/29/2021	394	0.25
CITIBANK NA 3 4/24/2023	17312QJ67	4/24/2018	245,000.00	255,934.35	245,000.00	245,000.00	2,577.53	3.000	3.000	4/24/2023	1,150	0.24
COMENITY CAPITAL BANK 1.6 4/12/2021	20033APV2	4/11/2016	250,000.00	251,250.00	250,000.00	250,000.00	197.26	1.600	1.600	4/12/2021	408	0.25

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COMMERCIAL BK ALA MICH 2.05 7/19/2022	201282HP8	7/19/2017	245,000.00	248,251.15	245,000.00	245,000.00	137.60	2.050	2.050	7/19/2022	871	0.24
CONGRESSIONAL BANK 2.1 7/24/2024	20726ABD9	7/24/2019	247,000.00	252,073.38	247,000.00	247,000.00	511.59	2.100	2.100	7/24/2024	1,607	0.24
DISCOVER BANK CD 2.35 9/7/2022	254673BZ8	9/7/2017	247,000.00	252,199.35	247,000.00	247,000.00	2,782.98	2.350	2.350	9/7/2022	921	0.24
EAGLEBANK 1.85 10/4/2022	27002YES1	10/4/2019	249,000.00	251,198.67	249,000.00	249,000.00	315.51	1.850	1.850	10/4/2022	948	0.24
ENERBANK USA UT 1.75 10/16/2020	29266NS32	10/16/2015	250,000.00	250,435.00	250,000.00	250,000.00	155.82	1.750	1.750	10/16/2020	230	0.25
EVERBANK/JACKSONVILLE FL 1.5 8/12/2021	29976DQ86	8/12/2016	250,000.00	250,180.00	250,000.00	250,000.00	174.66	1.500	1.500	8/12/2021	530	0.25
FIRST CENTURY BANK 1.7 8/10/2020	319428AD0	2/10/2017	245,000.00	245,218.05	245,000.00	245,000.00	216.81	1.700	1.700	8/10/2020	163	0.24
FIRST NAT'L BK AMER ELANSING CD 2.05 1/20/2022	32110YJR7	1/20/2017	250,000.00	252,797.50	250,000.00	250,000.00	126.37	2.050	2.050	1/20/2022	691	0.25
FIRST SOURCE BANK 3.15 1/17/2021	33646CKP8	12/17/2018	220,000.00	226,366.80	220,000.00	220,000.00	1,404.99	3.150	3.150	11/17/2021	627	0.22
FIRST ST BK/GOTHENBURG 1.6 1/7/2025	336482CQ7	1/7/2020	220,000.00	222,802.80	220,000.00	220,000.00	212.16	1.600	1.600	1/7/2025	1,774	0.22
FIRST TECHNOLOGY FCU 2.25 9/28/2022	33715LAP5	9/28/2017	245,000.00	249,637.85	245,000.00	245,000.00	15.10	2.250	2.250	9/28/2022	942	0.24
FIRST TECHNOLOGY FEDERAL CU 3.4 8/17/2023	33715LCB4	8/17/2018	250,000.00	265,530.00	250,000.00	250,000.00	279.45	3.400	3.400	8/17/2023	1,265	0.25
Franklin Synergy Bk Tenn CD 2 1/31/2022	35471TCV2	1/31/2017	245,000.00	247,550.45	245,000.00	245,000.00	0.00	2.000	2.000	1/31/2022	702	0.24
GOLDMAN SACHS BK USA NY 2.05 6/10/2020	38148JVT5	6/10/2015	248,000.00	248,312.48	248,000.00	248,000.00	1,128.23	2.050	2.050	6/10/2020	102	0.24
GOTHENBURG ST BANK 1.5 4/6/2021-16	38349CBS1	4/6/2016	250,000.00	249,990.00	250,000.00	250,000.00	236.30	1.500	1.500	4/6/2021	402	0.25
HERSHEY STATE BANK 1.7 9/27/2024	427883AS2	10/1/2019	216,000.00	216,656.64	216,000.00	216,000.00	20.12	1.700	1.700	9/27/2024	1,672	0.21
HSBC BANK USA 2.45 3/21/2022-19	40434YGK7	3/21/2017	245,000.00	245,093.10	245,000.00	245,000.00	2,647.68	2.450	2.450	3/21/2022	751	0.24
INDUSTRIAL & COM BK CHINA CD 2.3 9/20/2022	45581EAK7	9/20/2017	220,000.00	224,415.40	220,000.00	220,000.00	124.77	2.300	2.300	9/20/2022	934	0.22
JEFFERSON FIN CRED UNION 2.45 11/10/2022	474067AF2	11/10/2017	246,000.00	252,078.66	246,000.00	246,000.00	1,832.87	2.450	2.450	11/10/2022	985	0.24
JP MORGAN CHASE BANK NA 1.65 8/16/2021	48126XAH8	8/16/2016	248,000.00	247,962.80	248,000.00	248,000.00	145.74	1.650	1.650	8/16/2021	534	0.24
KANSAS STATE BANK OF MANHATTAN 2.6 5/30/2024	50116CCF4	5/30/2019	250,000.00	260,250.00	250,000.00	250,000.00	0.00	2.600	2.600	5/30/2024	1,552	0.25
KNOX TRA EMPL CREDIT UN 2.4 12/29/2022	499724AB8	12/29/2017	245,000.00	250,946.15	245,000.00	245,000.00	451.07	2.400	2.400	12/29/2022	1,034	0.24
LAKESIDE BANK CHICAGO 1.85 10/23/2020-16	51210SKY2	10/23/2015	250,000.00	250,060.00	250,000.00	250,000.00	76.03	1.850	1.850	10/23/2020	237	0.25
LCA BANK CORP 2.05 9/14/2022	501798LB6	9/14/2017	250,000.00	253,427.50	250,000.00	250,000.00	2,358.90	2.050	2.050	9/14/2022	928	0.25
LIVE OAK BANKING COMPANY 1.4 8/19/2021	538036CH5	8/19/2016	250,000.00	250,037.50	250,000.00	250,000.00	268.49	1.400	1.400	8/19/2021	537	0.25

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MAIN STREET BANK 2.6 4/26/2024	56065GAG3	4/26/2019	220,000.00	228,899.00	220,000.00	220,000.00	47.01	2.600	2.600	4/26/2024	1,518	0.22
MARLIN BUSINESS BANK 1.4 10/28/2020	57116AMW5	10/28/2016	200,000.00	199,728.00	200,000.00	200,000.00	951.23	1.400	1.400	10/28/2020	242	0.20
MB FINANCIAL BK 2.7 4/26/2021	55266CZE9	4/26/2018	245,000.00	248,515.75	245,000.00	245,000.00	54.37	2.700	2.700	4/26/2021	422	0.24
MEDALLION BANK UTAH 2.05 12/16/2021	58403B5Q5	12/16/2016	250,000.00	252,660.00	250,000.00	250,000.00	182.53	2.050	2.050	12/16/2021	656	0.25
MERCANTILE COMMERCEBANK 2.05 12/9/2021	58733ADN6	12/9/2016	250,000.00	252,630.00	250,000.00	250,000.00	1,151.37	2.050	2.050	12/9/2021	649	0.25
MERRICK BANK 2.7 4/16/2021	59013JR68	4/16/2018	245,000.00	248,432.45	245,000.00	245,000.00	235.60	2.700	2.700	4/16/2021	412	0.24
MORGAN STANLEY BANK NA 2.65 1/11/2023	61747MF63	1/11/2018	246,000.00	253,729.32	246,000.00	246,000.00	875.15	2.650	2.650	1/11/2023	1,047	0.24
MORGAN STANLEY PVT BANK 1.9 9/12/2024	61760AY60	10/21/2019	247,000.00	249,931.89	247,000.00	247,000.00	2,185.78	1.900	1.900	9/12/2024	1,657	0.24
MOUNTAIN AMERICA FCU 2.3 10/12/2022	62384RAB2	10/12/2017	245,000.00	249,998.00	245,000.00	245,000.00	262.45	2.300	2.300	10/12/2022	956	0.24
NORTHWEST BANK 3.25 10/12/2023	66736ABN8	10/12/2018	250,000.00	264,820.00	250,000.00	250,000.00	378.42	3.250	3.250	10/12/2023	1,321	0.25
PRIVATEBANK & TRUST CO 1.5 8/30/2021	74267GVM6	8/29/2016	250,000.00	250,037.50	250,000.00	250,000.00	0.00	1.500	1.500	8/30/2021	548	0.25
RESOURCE ONE CU 1.9 1/27/2024	76124YAB2	11/27/2019	249,000.00	251,888.40	249,000.00	249,000.00	362.93	1.900	1.900	11/27/2024	1,733	0.24
RIA FEDERAL CREDIT UNION 1.8 10/11/2023	749622AP1	10/11/2019	249,000.00	251,061.72	249,000.00	249,000.00	221.03	1.800	1.800	10/11/2023	1,320	0.24
SALLIE MAE BANK/SALT LAKE 1.35 8/10/2020	795450YQ2	8/10/2016	250,000.00	249,727.50	250,000.00	250,000.00	175.68	1.350	1.350	8/10/2020	163	0.25
SCE FED CR UN IRWINDALE Var. CD 7/24/2023	78413RAA5	7/24/2018	250,000.00	248,267.50	250,000.00	250,000.00	556.32	2.250	2.250	7/24/2023	1,241	0.25
STATE BANK INDIA 1.65 10/27/2021	856283ZX7	10/27/2016	245,000.00	244,997.55	245,000.00	245,000.00	1,384.42	1.650	1.650	10/27/2021	606	0.24
STATE BANK OF REESEVILLE 2.55 4/12/2023	856487AQ6	4/12/2019	250,000.00	257,655.00	250,000.00	250,000.00	296.92	2.550	2.550	4/12/2023	1,138	0.25
SYNCHRONY BANK 2.35 10/20/2022	87165FSA3	10/20/2017	247,000.00	252,374.72	247,000.00	247,000.00	2,099.16	2.350	2.350	10/20/2022	964	0.24
THIRD FED SAV& LN 2.5 1/31/2022	88413QBY3	1/30/2018	245,000.00	249,870.60	245,000.00	245,000.00	503.42	2.500	2.500	1/31/2022	702	0.24
TOWNBANK/PORTSMOUTH VA 2.7 4/27/2021	89214PBJ7	4/27/2018	245,000.00	248,518.20	245,000.00	245,000.00	2,265.41	2.700	2.700	4/27/2021	423	0.24
UBS BANK USA 3.15 5/30/2023	90348JCR9	5/30/2018	249,000.00	261,636.75	249,000.00	249,000.00	0.00	3.150	3.150	5/30/2023	1,186	0.24
WASHINGTON FEDERAL 1.5 3/31/2021	938828AC4	3/31/2016	250,000.00	250,032.50	250,000.00	250,000.00	0.00	1.500	1.500	3/31/2021	396	0.25
WELLS FARGO BANK NA 1.6 8/3/2021	9497486Z5	8/3/2016	250,000.00	250,035.00	250,000.00	250,000.00	284.93	1.600	1.600	8/3/2021	521	0.25
Sub Total / Average Certificate Of Deposit			15,909,000.00	16,150,055.78	15,909,000.00	15,909,000.00	50,916.72	2.161	2.161		807	15.65

Corporate

AMERICAN HONDA FINANCE 2.15 9/10/2024	02665WDDO	10/3/2019	500,000.00	510,985.00	500,950.00	500,871.95	5,046.53	2.150	2.109	9/10/2024	1,655	0.49
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AMERICAN HONDA FINANCE CORP 2.45 9/24/2020	02665WAZ4	10/20/2015	250,000.00	251,540.00	254,225.00	250,488.23	2,637.15	2.450	2.087	9/24/2020	208	0.25
APPLE INC 2.3 5/11/2022	037833CQ1	5/11/2017	250,000.00	255,502.50	250,000.00	250,000.00	1,725.00	2.300	2.300	5/11/2022	802	0.25
APPLE INC 2.4 5/3/2023	037833AK6	8/29/2018	1,000,000.00	1,032,570.00	971,219.91	980,448.68	7,733.33	2.400	3.065	5/3/2023	1,159	0.98
AUTOMATIC DATA PROCESSING INC 2.25 9/15/2020-20	053015AD5	1/19/2016	250,000.00	250,965.00	254,777.50	250,558.71	2,562.50	2.250	1.820	9/15/2020	199	0.25
BANK OF NY MELLON 2.661 5/16/2023	06406RAC1	5/24/2019	500,000.00	511,920.00	499,200.00	499,353.63	3,806.71	2.661	2.704	5/16/2023	1,172	0.49
CISCO SYSTEMS 1.85 9/20/2021	17275RBJO	12/8/2016	250,000.00	251,785.00	245,500.00	248,533.97	2,042.71	1.850	2.249	9/20/2021	569	0.25
COCA COLA CO 1.75 9/6/2024	191216CL2	10/18/2019	1,000,000.00	1,015,980.00	995,344.00	995,690.95	8,409.72	1.750	1.850	9/6/2024	1,651	0.98
COSTCO WHOLESALE CORP 2.3 5/18/2022	22160KAK1	5/18/2017	250,000.00	256,122.50	250,000.00	250,000.00	1,613.19	2.300	2.300	5/18/2022	809	0.25
EXXON MOBIL CORP 2.222 3/1/2021	30231GAV4	5/13/2016	250,000.00	251,100.00	256,620.00	251,386.83	2,746.64	2.222	1.646	3/1/2021	366	0.25
GENERAL ELECTRIC CO 3.1 1/9/2023	36962G6S8	2/26/2018	250,000.00	259,317.50	247,225.80	248,369.98	1,076.39	3.100	3.348	1/9/2023	1,045	0.25
IBM CORP 1.625 5/15/2020	459200HM6	1/31/2017	250,000.00	249,995.00	248,310.00	249,891.61	1,173.61	1.625	1.837	5/15/2020	76	0.25
INTEL CORP. 2.45 7/29/2020	458140AQ3	10/13/2015	250,000.00	250,715.00	255,727.50	250,497.75	510.42	2.450	1.947	7/29/2020	151	0.25
INTER-AMERICAN DEV BK 1.25 9/14/2021	4581X0CV8	12/6/2016	2,000,000.00	2,007,380.00	1,926,591.86	1,976,285.50	11,458.33	1.250	2.061	9/14/2021	563	1.97
INTL BK RECON & DEVELOP 1.2 12/1/2020	45905UJS8	8/19/2016	2,000,000.00	1,998,700.00	1,998,130.38	1,999,670.21	5,866.67	1.200	1.222	12/1/2020	276	1.97
INTL BK RECON & DEVELOP 1.875 10/7/2022	459058ES8	10/2/2017	2,000,000.00	2,046,260.00	1,988,506.00	1,994,026.94	14,791.67	1.875	1.996	10/7/2022	951	1.97
JOHNSON & JOHNSON 2.25 3/3/2022	478160CD4	3/8/2017	250,000.00	254,552.50	249,630.66	249,851.03	2,750.00	2.250	2.281	3/3/2022	733	0.25
KENTUCKY UTILITIES CORP 3.25 1/1/2020-20	491674BE6	1/13/2016	250,000.00	251,690.00	262,067.50	251,690.01	2,663.19	3.250	2.185	11/1/2020	246	0.25
MCDONALD'S CORP 2.2 5/26/2020	58013MET7	7/7/2015	250,000.00	250,100.00	248,215.00	249,911.71	1,420.83	2.200	2.355	5/26/2020	87	0.25
MICROSOFT CORP 1.55 8/8/2021	594918BP8	8/8/2016	250,000.00	251,227.50	250,825.00	250,237.88	226.04	1.550	1.481	8/8/2021	526	0.25
NORTHERN STATES PWR-MINN 2.2 8/15/2020-20	665772CM9	1/27/2016	250,000.00	250,650.00	253,795.00	250,384.60	213.89	2.200	1.850	8/15/2020	168	0.25
PACCAR FINANCIAL CORP 1.65 8/11/2021	69371RN44	9/1/2016	250,000.00	251,510.00	250,000.00	250,000.00	206.25	1.650	1.650	8/11/2021	529	0.25
PRAXAIR INC. 2.25 9/24/2020	74005PBP8	10/13/2015	250,000.00	251,240.00	252,810.00	250,323.44	2,421.88	2.250	2.010	9/24/2020	208	0.25
STATE STREET CORP 2.55 8/18/2020	857477AS2	1/27/2016	250,000.00	251,072.50	255,252.50	250,540.93	194.79	2.550	2.064	8/18/2020	171	0.25
TEXAS INSTRUMENTS INC 1.75 5/1/2020	882508AZ7	5/13/2015	250,000.00	250,025.00	249,050.00	249,967.06	1,434.03	1.750	1.830	5/1/2020	62	0.25
Toyota Motor Credit Corp 1.9 4/8/2021	89236TCZ6	10/21/2016	220,000.00	221,768.80	222,543.20	220,631.45	1,637.17	1.900	1.630	4/8/2021	404	0.22
UNITED HEALTH GROUP INC 3.375 11/15/2021	91324PBT8	5/7/2018	500,000.00	514,115.00	504,410.00	502,142.40	4,875.00	3.375	3.109	11/15/2021	625	0.49
US BANCORP 2.35 1/29/2021-20	91159HHL7	5/5/2016	250,000.00	251,597.50	257,515.00	251,455.37	489.58	2.350	1.886	1/29/2021	335	0.25
VISA INC 2.2 12/14/2020	92826CAB8	5/17/2016	250,000.00	251,187.50	257,000.00	251,211.29	1,145.83	2.200	1.563	12/14/2020	289	0.25

LASSEN COUNTY PORTFOLIO - FEBRUARY 29, 2020

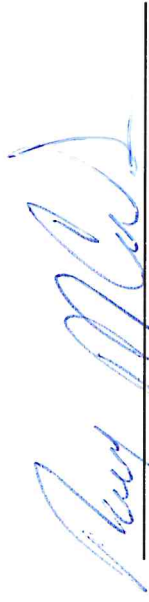
Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity	% of Portfolio
WALT DISNEY CO 1.75 8/30/2024	254687FK7	11/15/2019	500,000.00	508,225.00	496,150.00	496,382.12	24.31	1.750	1.919	8/30/2024	1,644	0.49
WELLS FARGO & COMPANY 2.1 7/26/2021	949746SAO	8/1/2016	200,000.00	201,806.00	200,924.00	200,260.98	385.00	2.100	2.002	7/26/2021	513	0.20
WELLS FARGO & COMPANY 2.1 7/26/2021	949746SAO	4/1/2019	500,000.00	504,515.00	493,389.97	495,937.84	962.50	2.100	2.698	7/26/2021	513	0.49
Sub Total / Average Corporate			15,920,000.00	16,116,119.80	15,845,905.78	15,867,003.05	94,250.86	1.937	2.049		709	15.66
Local Government Investment Pool												
LAIF LGIP-Quarterly	LAIF9918	6/30/2013	36,350,191.80	36,350,191.80	36,350,191.80	36,350,191.80	92,115.20	1.750	1.750	N/A	1	35.75
Sub Total / Average Local Government Investment Pool			36,350,191.80	36,350,191.80	36,350,191.80	36,350,191.80	92,115.20	1.750	1.750		1	35.75
Municipal												
CALIFORNIA ST 1.8 4/1/2020	13063CSQ4	5/12/2015	2,000,000.00	2,000,500.00	1,990,680.00	1,999,830.45	14,800.00	1.800	1.900	4/1/2020	32	1.97
CONNECTICUT ST 2.99 1/15/2023	20772KAE9	1/23/2018	250,000.00	261,877.50	248,167.50	248,940.59	913.61	2.990	3.150	1/15/2023	1,051	0.25
CONNECTICUT-A-TXBL 1.75 8/15/2021	20772J3F7	8/29/2016	500,000.00	504,320.00	505,950.00	501,752.35	340.28	1.750	1.500	8/15/2021	533	0.49
ILLINOIS STATE ST REV 3.49 6/15/2023	452227JM4	10/2/2018	500,000.00	521,890.00	497,990.00	498,591.93	3,586.94	3.490	3.583	6/15/2023	1,202	0.49
ILLINOIS-TXBL-BLDG 3.081 6/15/2023	452227FN6	8/30/2018	500,000.00	520,450.00	493,595.00	495,596.33	3,166.58	3.081	3.372	6/15/2023	1,202	0.49
Los Angeles Calif Mun Impt Corp Lease 3.146 11/1/	544587C30	11/27/2015	250,000.00	253,410.00	256,080.00	250,829.40	2,577.97	3.146	2.617	11/1/2020	246	0.25
LOS ANGELES MUNI IMP 3.432 11/1/2021	544587C48	11/29/2016	250,000.00	259,622.50	260,000.00	253,397.29	2,812.33	3.432	2.562	11/1/2021	611	0.25
MET GOVT NASH/DAVID CNTY 2.617 7/1/2023	592112LP9	10/30/2018	500,000.00	516,300.00	489,990.00	492,842.34	2,108.14	2.617	3.080	7/1/2023	1,218	0.49
MOUNTAIN VIEW SD #1 2.34 8/1/2023	624409BU1	5/17/2019	500,000.00	514,710.00	498,775.00	499,003.17	910.00	2.340	2.401	8/1/2023	1,249	0.49
PA HGR EDU FACS-REF 2 6/15/2022	70917SL27	9/14/2017	250,000.00	253,397.50	250,000.00	250,000.00	1,027.78	2.000	2.000	6/15/2022	837	0.25
PORT OF MORROW OR TRA 1.809 9/1/2022	73474TAM2	9/19/2017	250,000.00	254,252.50	247,207.50	248,586.51	2,236.12	1.809	2.047	9/1/2022	915	0.25
SALES TAX SECURITIZATION CORP 2.596 1/1/2022	79467BAS4	12/21/2017	250,000.00	254,737.50	251,125.00	250,513.62	1,045.61	2.596	2.478	1/1/2022	672	0.25
SAN DIEGO-A-TXBL 3.435 6/1/2023	797330AG2	10/2/2018	500,000.00	531,135.00	499,780.00	499,846.43	4,198.33	3.435	3.445	6/1/2023	1,188	0.49
STOCKTON PORT CA DIST PORT REVENUE 2.36 7/15/2020	86139PCC9	11/16/2016	250,000.00	250,142.50	253,160.00	250,325.82	721.11	2.360	2.001	7/15/2020	137	0.25
STOCKTON REDEVELOPMENT AGENCY, CA 2.125 9/1/2021	861403AS2	11/3/2016	250,000.00	251,727.50	250,852.50	250,265.85	2,626.74	2.125	2.051	9/1/2021	550	0.25
VICTOR VLY CA CMNTY CLG DIST 2.305 8/1/2023	92603PET5	5/16/2019	1,050,000.00	1,089,280.50	1,046,419.50	1,047,088.33	1,882.42	2.305	2.390	8/1/2023	1,249	1.03
Sub Total / Average Municipal			8,050,000.00	8,237,753.00	8,039,772.00	8,037,410.41	44,953.96	2.421	2.451		736	7.92
US Agency												
FAMC 1.8 8/26/2022	3132X0WX5	10/27/2017	2,000,000.00	2,032,660.00	1,971,549.34	1,985,324.76	300.00	1.800	2.111	8/26/2022	909	1.97

LASSEN COUNTY PORTFOLIO - FEBRUARY 29, 2020

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Market Value	Cost Value	Book Value	Accrued Interest	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity	% of Portfolio
FAMC 2.77 2/21/2023	3132XOL33	2/23/2018	2,000,000.00	2,096,560.00	2,000,000.00	2,000,000.00	1,231.11	2.770	2.770	2/21/2023	1,088	1.97
FANNIE MAE 1.25 5/6/2021	3135GOK69	5/16/2016	2,000,000.00	2,005,000.00	1,991,975.76	1,998,085.84	7,847.22	1.250	1.334	5/6/2021	432	1.97
FFCB 1.5 10/16/2024	3133EK3B0	10/23/2019	2,000,000.00	2,044,560.00	1,987,608.00	1,988,478.83	11,083.33	1.500	1.630	10/16/2024	1,691	1.97
FFCB 1.6 11/1/2023	3133EK4X1	11/13/2019	2,000,000.00	2,046,540.00	1,991,570.00	1,992,195.76	10,488.89	1.600	1.710	11/1/2023	1,341	1.97
FFCB 1.85 7/26/2024	3133EKVV4	7/31/2019	2,000,000.00	2,073,280.00	1,993,370.00	1,994,141.53	3,391.67	1.850	1.920	7/26/2024	1,609	1.97
FFCB 2.31 5/13/2024	3133EKLBO	5/13/2019	2,000,000.00	2,108,360.00	2,000,000.00	2,000,000.00	13,603.33	2.310	2.310	5/13/2024	1,535	1.97
FHLB 1.75 6/12/2020	313383HU8	1/5/2016	2,000,000.00	2,001,660.00	2,004,246.00	2,000,273.85	7,486.11	1.750	1.700	6/12/2020	104	1.97
FHLB 1.83 7/29/2020	3130A5Z77	1/5/2016	1,000,000.00	1,002,430.00	1,005,240.00	1,000,478.10	1,525.00	1.830	1.710	7/29/2020	151	0.98
FHLB 1.85 8/15/2022	3130AC5A8	8/31/2017	2,000,000.00	2,041,940.00	2,003,768.00	2,001,870.28	1,438.89	1.850	1.810	8/15/2022	898	1.97
FHLB 1.875 11/29/2021	3130AABG2	12/2/2016	2,000,000.00	2,032,480.00	1,987,404.96	1,995,584.38	9,375.00	1.875	2.008	11/29/2021	639	1.97
FHLMC 1.3 8/25/2021	3134G96V4	12/27/2017	1,000,000.00	1,003,960.00	971,309.66	988,332.30	144.44	1.300	2.116	8/25/2021	543	0.98
Sub Total / Average US Agency			22,000,000.00	22,489,430.00	21,908,041.72	21,944,765.63	67,914.99	1.829	1.929		963	21.64
Total / Average			101,666,522.08	102,780,880.66	101,490,241.58	101,545,701.17	350,151.73	1.873	1.915		504	100

California Government Code 53646 requires a statement denoting the ability of a local agency to meet its pool's expenditures for the next six months. To the best of my knowledge, the Lassen County Portfolio Pool has sufficient liquidity to meet its obligations for the next six months.

California Government Code 53646 (B) (2) requires a statement denoting that the portfolio is in compliance with the investment policy. To the best of my knowledge, the Lassen County Portfolio is in compliance.



Nancy Cardenas

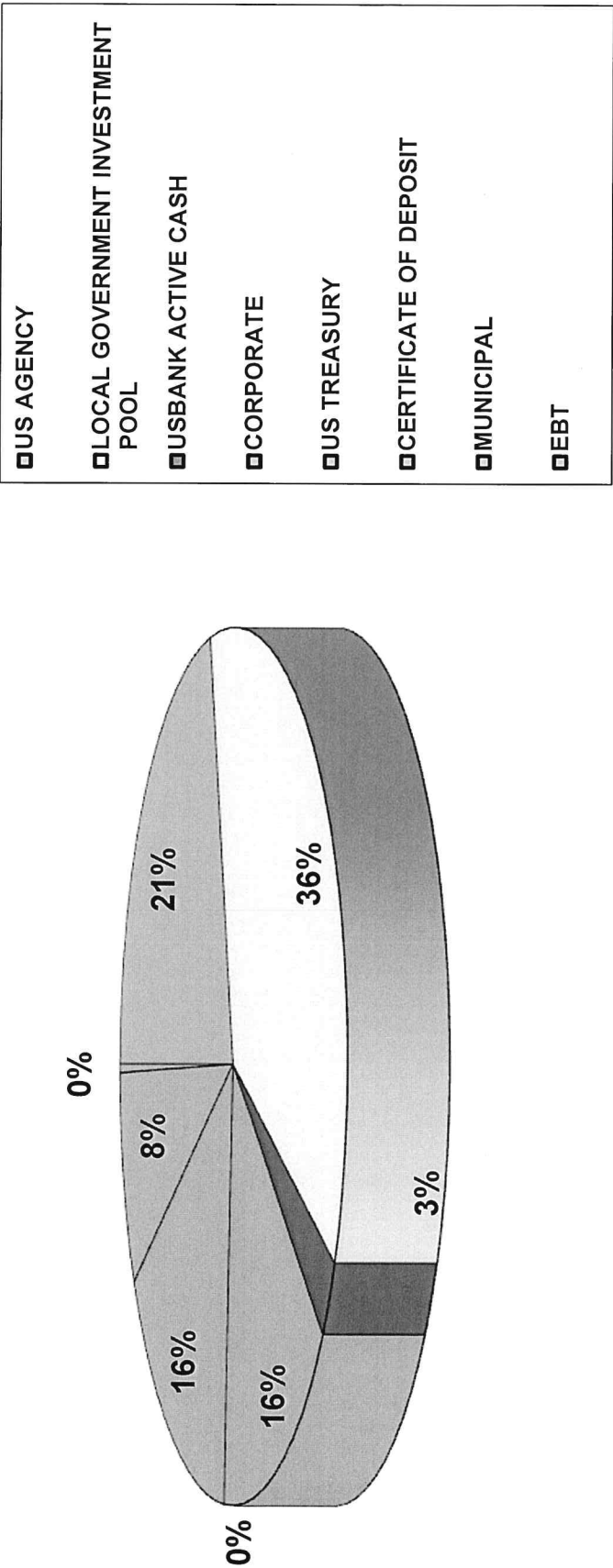
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Date

COST VALUE



PORTFOLIO HOLDINGS DISTRIBUTION
BY SECURITY SECTOR - FEBRUARY 29, 2020



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LASSEN COUNTY
ACCOUNT 19-501130



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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Grand Total	61,879,000.000	63,261,943.55	61,971,304.47			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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3,105,024.64 -
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36,350,191.80 -
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Checking *
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* Not on us Bank Stmt

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LASSEN COUNTY
ACCOUNT 19-501130



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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sales Tax II 2.596% 1/01/22 Standard & Poors Rating: AA- Moody's Rating: N/A 79467BAS4 Asset Minor Code 39	250,000.000	254,737.50 101.8950	251,125.00	3,612.50 1,360.00	1,081.67	2.55
San Diego Ca Tobacco 3.435% 6/01/23 Standard & Poors Rating: A Moody's Rating: N/A 797330AG2 Asset Minor Code 39	500,000.000	531,135.00 106.2270	499,780.00	31,355.00 10,810.00	4,293.75	3.23
Stockton Port Ca 2.360% 7/15/20 Standard & Poors Rating: N/A Moody's Rating: A3 86139PCC9 Asset Minor Code 39	250,000.000	250,142.50 100.0570	253,160.00	- 3,017.50 362.50	753.89	2.36
Stockton Ca Redev 2.125% 9/01/21 Standard & Poors Rating: AA Moody's Rating: N/A 861403AS2 Asset Minor Code 39	250,000.000	251,727.50 100.6910	250,852.50	875.00 1,622.50	2,656.25	2.11
Victor Vly Ca Cmnty 2.305% 8/01/23 Standard & Poors Rating: AA- Moody's Rating: Aa2 92603PET5 Asset Minor Code 39	1,050,000.000	1,089,280.50 103.7410	1,046,419.50	42,861.00 14,595.00	2,016.88	2.22
Total Municipal Issues	8,050,000.000	8,237,753.00	8,039,772.00	197,981.00 67,145.00	46,036.84	2.36
Total Assets	61,879,000.000	62,993,358.58	61,702,719.50	1,290,639.08 467,129.56	268,584.97	1.98
Accrued Income	.000	268,584.97	268,584.97			

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LASSEN COUNTY
ACCOUNT 19-501130



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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
US Government Issues						
F H L B Deb 1.875% 11/29/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AABG2 Asset Minor Code 22	2,000,000.000	2,032,480.00 101.6240	1,987,404.96	45,075.04 15,060.00	9,583.33	1.85
F H L B Deb 1.850% 8/15/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AC5A8 Asset Minor Code 22	2,000,000.000	2,041,940.00 102.0970	2,003,768.00	38,172.00 20,400.00	1,644.44	1.81
F H L B Deb 1.830% 7/29/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A5Z77 Asset Minor Code 22	1,000,000.000	1,002,430.00 100.2430	1,005,240.00	- 2,810.00 1,100.00	1,626.67	1.83
F A M C M T N 2.770% 2/21/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3132X0L33 Asset Minor Code 22	2,000,000.000	2,096,560.00 104.8280	2,000,000.00	96,560.00 23,780.00	1,538.89	2.64
F A M C M T N 1.800% 8/26/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3132X0WX5 Asset Minor Code 22	2,000,000.000	2,032,660.00 101.6330	1,971,549.34	61,110.66 21,020.00	500.00	1.77
F F C B Deb 2.310% 5/13/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKL80 Asset Minor Code 22	2,000,000.000	2,108,360.00 105.4180	2,000,000.00	108,360.00 38,180.00	13,860.00	2.19

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LASSEN COUNTY
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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B Deb 1.850% 7/26/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKWV4 Asset Minor Code 22	2,000,000.000	2,073,280.00 103.6640	1,993,370.00	79,910.00 40,360.00	3,597.22	1.78
F F C B Deb 1.500% 10/16/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EK3B0 Asset Minor Code 22	2,000,000.000	2,044,560.00 102.2280	1,987,608.00	56,952.00 42,540.00	11,250.00	1.47
F F C B Deb 1.600% 11/01/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EK4X1 Asset Minor Code 22	2,000,000.000	2,046,540.00 102.3270	1,991,570.00	54,970.00 36,440.00	10,666.67	1.56
F H L B Deb 1.750% 6/12/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383HU8 Asset Minor Code 22	2,000,000.000	2,001,660.00 100.0830	2,004,246.00	- 2,586.00 280.00	7,680.56	1.75
F H L M C M T N 1.300% 8/25/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3134G96V4 Asset Minor Code 22	1,000,000.000	1,003,960.00 100.3960	971,309.66	32,650.34 5,690.00	216.67	1.29
F N M A 1.250% 5/06/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0K69 Asset Minor Code 22	2,000,000.000	2,005,000.00 100.2500	1,991,975.76	13,024.24 8,720.00	7,986.11	1.25
Total US Government Issues	22,000,000.000	22,489,430.00	21,908,041.72	581,388.28 253,570.00	70,150.56	1.78

Corporate Issues

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LASSEN COUNTY
ACCOUNT 19-501130



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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abacus Federal C D 1.700% 9/18/24 00257TBH8 Asset Minor Code 28	230,000.000	230,717.60 100.3120	230,000.00	717.60 2,129.80	128.55	1.69
American Express C D 2.400% 5/17/22 02587CEZ9 Asset Minor Code 28	246,000.000	250,169.70 101.6950	246,000.00	4,169.70 1,190.64	1,698.41	2.36
Amer Exp Bank C D 2.400% 9/12/22 02587CGJ3 Asset Minor Code 28	248,000.000	252,615.28 101.8610	248,000.00	4,615.28 1,222.64	2,788.47	2.36
American C D 2.450% 4/05/22 02587DN38 Asset Minor Code 28	248,000.000	252,295.36 101.7320	248,000.00	4,295.36 1,173.04	2,463.69	2.41
American Honda Mtn 2.450% 9/24/20 Standard & Poors Rating: A Moody's Rating: A2 02665WAZ4 Asset Minor Code 28	250,000.000	251,540.00 100.6160	254,225.00	-2,685.00 265.00	2,671.18	2.44
American Honda Mtn 2.150% 9/10/24 Standard & Poors Rating: A Moody's Rating: A2 02665WDD0 Asset Minor Code 28	500,000.000	510,985.00 102.1970	500,950.00	10,035.00 3,885.00	5,106.25	2.10
Apple Inc 2.400% 5/03/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833AK6 Asset Minor Code 28	1,000,000.000	1,032,570.00 103.2570	971,219.91	61,350.09 8,430.00	7,866.67	2.32
Apple Inc 2.300% 5/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833CQ1 Asset Minor Code 28	250,000.000	255,502.50 102.2010	250,000.00	5,502.50 1,487.50	1,756.94	2.25

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LASSEN COUNTY
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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Automatic Data 2.250% 9/15/20 Standard & Poors Rating: AA Moody's Rating: Aa3 053015AD5 Asset Minor Code 28	250,000.000	250,965.00 100.3860	254,777.50	- 3,812.50 182.50	2,593.75	2.24
Bmw Bank C D 2.100% 6/15/20 05580ABT0 Asset Minor Code 28	248,000.000	248,327.36 100.1320	248,000.00	327.36 - 4.96	1,098.67	2.10
Bank Baroda New C D 3.300% 9/28/23 06062R4E9 Asset Minor Code 28	250,000.000	265,065.00 106.0260	250,000.00	15,065.00 1,612.50	3,503.42	3.11
Bank New Eng Sal C D 1.500% 10/19/21 063847AW7 Asset Minor Code 28	248,000.000	248,000.00 100.0000	248,000.00	.00 987.04	112.11	1.50
Bank Of Ny Mtn 2.661% 5/16/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAC1 Asset Minor Code 28	500,000.000	511,920.00 102.3840	499,200.00	12,720.00 1,865.00	3,880.63	2.60
Bank Of New C D 3.250% 7/31/23 06426KAN8 Asset Minor Code 28	250,000.000	264,092.50 105.6370	250,000.00	14,092.50 1,450.00	667.81	3.08
Bankers Bank Of C D 1.650% 7/27/20 06610TDS1 Asset Minor Code 28	250,000.000	250,152.50 100.0610	250,000.00	152.50 105.00	56.51	1.65
Barclays Bank C D 2.250% 7/26/22 06740KKR7 Asset Minor Code 28	245,000.000	249,419.80 101.8040	245,000.00	4,419.80 1,205.40	528.60	2.21
Bridgewater Mn C D 1.600% 7/16/20 108622EL1 Asset Minor Code 28	250,000.000	250,095.00 100.0380	250,000.00	95.00 100.00	153.42	1.60

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LASSEN COUNTY
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Period from February 1, 2020 to February 29, 2020

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Capital One Nat'l C D 2.350% 8/23/22 14042RHM6 Asset Minor Code 28	247,000.000	252,159.83 102.0890	247,000.00	5,159.83 1,215.24	111.32	2.30
Capital One C D 1.700% 4/06/21 140420XR6 Asset Minor Code 28	248,000.000	249,220.16 100.4920	248,000.00	1,220.16 483.60	1,697.95	1.69
Cisco Systems Inc 1.850% 9/20/21 Standard & Poors Rating: AA- Moody's Rating: A1 17275RBJ0 Asset Minor Code 28	250,000.000	251,785.00 100.7140	245,500.00	6,285.00 790.00	2,068.40	1.84
Cit Bk Salt Lake C D 1.900% 6/10/20 17284DCK6 Asset Minor Code 28	248,000.000	248,277.76 100.1120	248,000.00	277.76 .00	1,058.59	1.90
Citibank Na C D 2.700% 3/29/21 17312QH77 Asset Minor Code 28	250,000.000	253,345.00 101.3380	250,000.00	3,345.00 322.50	2,847.95	2.66
Citibank Na C D 3.000% 4/24/23 17312QJ67 Asset Minor Code 28	245,000.000	255,934.35 104.4630	245,000.00	10,934.35 1,232.35	2,597.67	2.87
Coca Cola Co The 1.750% 9/06/24 Standard & Poors Rating: A+ Moody's Rating: A1 191216CL2 Asset Minor Code 28	1,000,000.000	1,015,980.00 101.5980	995,344.00	20,636.00 9,040.00	8,506.94	1.72
Comenity Capital C D 1.600% 4/12/21 20033APV2 Asset Minor Code 28	250,000.000	251,250.00 100.5000	250,000.00	1,250.00 495.00	208.22	1.59
Commercial Bank C D 2.050% 7/19/22 201282HP8 Asset Minor Code 28	245,000.000	248,251.15 101.3270	245,000.00	3,251.15 1,237.25	147.00	2.02

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Congressional C D 2.100% 7/24/24 20726ABD9 Asset Minor Code 28	247,000.000	252,073.38 102.0540	247,000.00	5,073.38 2,218.06	525.81	2.06
Costco Wholesale 2.300% 5/18/22 Standard & Poors Rating: A+ Moody's Rating: Aa3 22160KAK1 Asset Minor Code 28	250,000.000	256,122.50 102.4490	250,000.00	6,122.50 1,885.00	1,645.14	2.25
Discover Bk C D 2.350% 9/07/22 254673BZ8 Asset Minor Code 28	247,000.000	252,199.35 102.1050	247,000.00	5,199.35 1,202.89	2,798.88	2.30
Walt Disney Company 1.750% 8/30/24 Standard & Poors Rating: A Moody's Rating: A2 254687FK7 Asset Minor Code 28	500,000.000	508,225.00 101.6450	496,150.00	12,075.00 6,545.00	72.92	1.72
Eaglebank C D 1.850% 10/04/22 27002YES1 Asset Minor Code 28	249,000.000	251,198.67 100.8830	249,000.00	2,198.67 1,294.80	328.13	1.83
Enerbank USA C D 1.750% 10/16/20 29266NS32 Asset Minor Code 28	250,000.000	250,435.00 100.1740	250,000.00	435.00 212.50	167.81	1.75
Everbank C D 1.500% 8/12/21 29976DQ86 Asset Minor Code 28	250,000.000	250,180.00 100.0720	250,000.00	180.00 825.00	184.93	1.50
Exxon Mobil 2.222% 3/01/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 30231GAV4 Asset Minor Code 28	250,000.000	251,100.00 100.4400	256,620.00	- 5,520.00 - 570.00	2,777.50	2.21
First Century C D 1.700% 8/10/20 319428AD0 Asset Minor Code 28	245,000.000	245,218.05 100.0890	245,000.00	218.05 107.80	228.22	1.70

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First Natl C D 2.050% 1/20/22 32110YJR7 Asset Minor Code 28	250,000.000	252,797.50 101.1190	250,000.00	2,797.50 1,120.00	156.60	2.03
First Source C D 3.150% 11/17/21 33646CKP8 Asset Minor Code 28	220,000.000	226,366.80 102.8940	220,000.00	6,366.80 673.20	1,423.97	3.06
First State Bank C D 1.600% 1/07/25 336462CQ7 Asset Minor Code 28	220,000.000	222,802.80 101.2740	220,000.00	2,802.80 2,048.20	221.81	1.58
First Technology C D 2.250% 9/28/22 33715LAP5 Asset Minor Code 28	245,000.000	249,637.85 101.8930	245,000.00	4,637.85 1,205.40	30.04	2.21
First Technology C D 3.400% 8/17/23 33715LCB4 Asset Minor Code 28	250,000.000	265,530.00 106.2120	250,000.00	15,530.00 1,470.00	302.74	3.20
Franklin Synergy C D 2.000% 1/31/22 35471TCV2 Asset Minor Code 28	245,000.000	247,550.45 101.0410	245,000.00	2,550.45 1,134.35	443.01	1.98
General Elec Cap Mtn 3.100% 1/09/23 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 36962G6S8 Asset Minor Code 28	250,000.000	259,317.50 103.7270	247,225.80	12,091.70 1,225.00	1,119.44	2.99
Goldman Sachs Bk C D 2.050% 6/10/20 38148JVT5 Asset Minor Code 28	248,000.000	248,312.48 100.1260	248,000.00	312.48 - 9.92	1,142.16	2.05
Gothenburg ST C D 1.500% 4/06/21 38349CBS1 Asset Minor Code 28	250,000.000	249,990.00 99.9960	250,000.00	- 10.00 415.00	246.58	1.50
Hsbc Bank USA Na C D 2.450% 3/21/22 40434YGK7 Asset Minor Code 28	245,000.000	245,093.10 100.0380	245,000.00	93.10 - 191.10	2,664.12	2.45

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Hershey ST Bk C D 1.700% 9/27/24 427883AS2 Asset Minor Code 28	216,000.000	216,656.64 100.3040	216,000.00	656.64 2,002.32	30.18	1.69
Industrial Coml C D 2.300% 9/20/22 45581EAK7 Asset Minor Code 28	220,000.000	224,415.40 102.0070	220,000.00	4,415.40 1,075.80	138.63	2.25
Intel Corp 2.450% 7/29/20 Standard & Poors Rating: A+ Moody's Rating: A1 458140AQ3 Asset Minor Code 28	250,000.000	250,715.00 100.2860	255,727.50	- 5,012.50 - 245.00	544.44	2.44
IBM Corp 1.625% 5/15/20 Standard & Poors Rating: A Moody's Rating: A2 459200HM6 Asset Minor Code 28	250,000.000	249,995.00 99.9980	248,310.00	1,685.00 .00	1,196.18	1.63
Jefferson Fin C D 2.450% 11/10/22 474067AF2 Asset Minor Code 28	246,000.000	252,078.66 102.4710	246,000.00	6,078.66 1,178.34	1,849.38	2.39
Johnson Johnson 2.250% 3/03/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 478160CD4 Asset Minor Code 28	250,000.000	254,552.50 101.8210	249,630.66	4,921.84 730.00	2,781.25	2.21
Jp Morgan Chase C D 1.650% 8/16/21 48126XAH8 Asset Minor Code 28	248,000.000	247,962.80 99.9850	248,000.00	- 37.20 761.36	156.95	1.65
Kentucky Util 3.250% 11/01/20 Standard & Poors Rating: A Moody's Rating: A1 491674BE6 Asset Minor Code 28	250,000.000	251,690.00 100.6760	262,067.50	- 10,377.50 - 312.50	2,708.33	3.23

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Knox Tva Empl C D 2.400% 12/29/22 499724AB8 Asset Minor Code 28	245,000.000	250,946.15 102.4270	245,000.00	5,946.15 1,166.20	467.18	2.34
Ks Statebank C D 2.600% 5/30/24 50116CCF4 Asset Minor Code 28	250,000.000	260,250.00 104.1000	250,000.00	10,250.00 2,155.00	534.24	2.50
Lca Bank C D 2.050% 9/14/22 501798LB6 Asset Minor Code 28	250,000.000	253,427.50 101.3710	250,000.00	3,427.50 1,267.50	2,372.95	2.02
Lakeside Bank C D 1.850% 10/23/20 51210SKY2 Asset Minor Code 28	250,000.000	250,060.00 100.0240	250,000.00	60.00 7.50	88.70	1.85
Live Oak Banking C D 1.400% 8/19/21 538036CH5 Asset Minor Code 28	250,000.000	250,037.50 100.0150	250,000.00	37.50 852.50	278.08	1.40
Mb Financial C D 2.700% 4/26/21 55266CZE9 Asset Minor Code 28	245,000.000	248,515.75 101.4350	245,000.00	3,515.75 360.15	91.88	2.66
Mainstreet Bank C D 2.600% 4/26/24 56065GAG3 Asset Minor Code 28	220,000.000	228,899.00 104.0450	220,000.00	8,899.00 1,881.00	62.68	2.50
Marlin Business C D 1.400% 10/28/20 57116AMW5 Asset Minor Code 28	200,000.000	199,728.00 99.8640	200,000.00	- 272.00 268.00	958.90	1.40
McDonalds Corp Mtn 2.200% 5/26/20 Standard & Poors Rating: BBB+ Moody's Rating: Baa1 58013MET7 Asset Minor Code 28	250,000.000	250,100.00 100.0400	248,215.00	1,885.00 - 192.50	1,451.39	2.20
Medallion Bank C D 2.050% 12/16/21 58403B5Q5 Asset Minor Code 28	250,000.000	252,660.00 101.0640	250,000.00	2,660.00 1,027.50	196.58	2.03

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Mercantil C D 2.050% 12/09/21 58733ADN6 Asset Minor Code 28	250,000.000	252,630.00 101.0520	250,000.00	2,630.00 1,015.00	1,165.41	2.03
Merrick Bk C D 2.700% 4/16/21 59013JR68 Asset Minor Code 28	245,000.000	248,432.45 101.4010	245,000.00	3,432.45 340.55	248.36	2.66
Microsoft Corp 1.550% 8/08/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 594918BP8 Asset Minor Code 28	250,000.000	251,227.50 100.4910	250,825.00	402.50 1,115.00	247.57	1.54
Morgan Stanley C D 2.650% 1/11/23 61747MF63 Asset Minor Code 28	246,000.000	253,729.32 103.1420	246,000.00	7,729.32 1,131.60	893.01	2.57
Morgan Stanley C D 1.900% 9/12/24 61760AY60 Asset Minor Code 28	247,000.000	249,931.89 101.1870	247,000.00	2,931.89 2,255.11	2,198.64	1.88
Mountain Amer C D 2.300% 10/12/22 62384RAB2 Asset Minor Code 28	245,000.000	249,998.00 102.0400	245,000.00	4,998.00 1,195.60	277.89	2.25
Northern States Pwr 2.200% 8/15/20 Standard & Poors Rating: A Moody's Rating: Aa3 665772CM9 Asset Minor Code 28	250,000.000	250,650.00 100.2600	253,795.00	- 3,145.00 137.50	244.44	2.19
Northwest Bank C D 3.250% 10/12/23 66736ABN8 Asset Minor Code 28	250,000.000	264,820.00 105.9280	250,000.00	14,820.00 1,645.00	400.68	3.07
Paccar Financial Mtn 1.650% 8/11/21 Standard & Poors Rating: A+ Moody's Rating: A1 69371RN44 Asset Minor Code 28	250,000.000	251,510.00 100.6040	250,000.00	1,510.00 1,657.50	229.17	1.64

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Praxair Inc 2.250% 9/24/20 Standard & Poors Rating: A Moody's Rating: A2 74005BPB8 Asset Minor Code 28	250,000.000	251,240.00 100.4960	252,810.00	- 1,570.00 185.00	2,453.13	2.24
Privatebank C D 1.500% 8/30/21 74267GVM6 Asset Minor Code 28	250,000.000	250,037.50 100.0150	250,000.00	37.50 872.50	1,910.96	1.50
Ria Federal C D 1.800% 10/11/23 749622AP1 Asset Minor Code 28	249,000.000	251,061.72 100.8280	249,000.00	2,061.72 1,857.54	233.31	1.79
Resource One C D 1.900% 11/27/24 Standard & Poors Rating: N/A Moody's Rating: N/A 76124YAB2 Asset Minor Code 28	249,000.000	251,888.40 101.1600	249,000.00	2,888.40 2,298.27	375.89	1.88
Sce Federal C D 2.750% 7/24/23 78413RAA5 Asset Minor Code 28	250,000.000	248,267.50 99.3070	250,000.00	- 1,732.50 37.50	696.92	2.77
Sallie Mae C D 1.350% 8/10/20 795450YQ2 Asset Minor Code 28	250,000.000	249,727.50 99.8910	250,000.00	- 272.50 190.00	184.93	1.35
State Bank India C D 1.650% 10/27/21 856283ZX7 Asset Minor Code 28	245,000.000	244,997.55 99.9990	245,000.00	- 2.45 987.35	1,395.49	1.65
State Bk Of C D 2.550% 4/12/23 856487AQ6 Asset Minor Code 28	250,000.000	257,655.00 103.0620	250,000.00	7,655.00 1,290.00	314.38	2.47
State Street Corp 2.550% 8/18/20 Standard & Poors Rating: A Moody's Rating: A1 857477AS2 Asset Minor Code 28	250,000.000	251,072.50 100.4290	255,252.50	- 4,180.00 - 70.00	230.21	2.54

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Synchrony Bank C D 2.350% 10/20/22 87165FSA3 Asset Minor Code 28	247,000.000	252,374.72 102.1760	247,000.00	5,374.72 1,202.89	2,115.06	2.30
Texas Instruments 1.750% 5/01/20 Standard & Poors Rating: A+ Moody's Rating: A1 882508AZ7 Asset Minor Code 28	250,000.000	250,025.00 100.0100	249,050.00	975.00 7.50	1,458.33	1.75
Third Fed Sav Ln C D 2.500% 1/31/22 88413QBY3 Asset Minor Code 28	245,000.000	249,870.60 101.9880	245,000.00	4,870.60 1,051.05	520.21	2.45
Towne Bank C D 2.700% 4/27/21 89214PBJ7 Asset Minor Code 28	245,000.000	248,518.20 101.4360	245,000.00	3,518.20 369.95	2,283.53	2.66
Toyota Motor Mtn 1.900% 4/08/21 Standard & Poors Rating: AA- Moody's Rating: Aa3 89236TCZ6 Asset Minor Code 28	220,000.000	221,768.80 100.8040	222,543.20	- 774.40 1,012.00	1,660.39	1.88
Ubs Bank USA C D 3.150% 5/30/23 90348JCR9 Asset Minor Code 28	249,000.000	261,636.75 105.0750	249,000.00	12,636.75 1,304.76	644.67	3.00
Union Pacific Corp 1.800% 2/01/20 Standard & Poors Rating: N/R Moody's Rating: WR 907818EA2 Asset Minor Code 28	.000	.00 100.0000	.00	.00 300.00	.00	0.00
US Bancorp Mtn 2.350% 1/29/21 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHL7 Asset Minor Code 28	250,000.000	251,597.50 100.6390	257,515.00	- 5,917.50 112.50	522.22	2.34

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Unitedhealth Grp Inc 3.375% 11/15/21 Standard & Poors Rating: A+ Moody's Rating: A3 91324PBT8 Asset Minor Code 28	500,000.000	514,115.00 102.8230	504,410.00	9,705.00 1,185.00	4,968.75	3.28
Visa Inc 2.200% 12/14/20 Standard & Poors Rating: AA- Moody's Rating: Aa3 92826CAB8 Asset Minor Code 28	250,000.000	251,187.50 100.4750	257,000.00	- 5,812.50 117.50	1,176.39	2.19
Washington C D 1.500% 3/31/21 938828AC4 Asset Minor Code 28	250,000.000	250,032.50 100.0130	250,000.00	32.50 - 2.50	318.50	1.50
Wells Fargo 2.100% 7/26/21 Standard & Poors Rating: A- Moody's Rating: A2 949746SA0 Asset Minor Code 28	700,000.000	706,321.00 100.9030	694,313.97	12,007.03 2,884.00	1,429.17	2.08
Wells Fargo C D 1.600% 8/03/21 9497486Z5 Asset Minor Code 28	250,000.000	250,035.00 100.0140	250,000.00	35.00 812.50	295.89	1.60
Total Corporate Issues	25,829,000.000	26,213,835.58	25,841,677.54	372,158.04 107,394.56	119,800.35	2.16
Foreign Issues						
Inter Amer Dev Bk 1.250% 9/14/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 4581X0CV8 Asset Minor Code 34	2,000,000.000	2,007,380.00 100.3690	1,926,591.86	80,788.14 12,940.00	11,597.22	1.25

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Intl Bk M T N 1.200% 12/01/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 45905UXS8 Asset Minor Code 34	2,000,000.000	1,998,700.00 99.9350	1,998,130.38	569.62 7,040.00	6,000.00	1.20
Intl Bk M T N 1.876% 10/07/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058ES8 Asset Minor Code 34	2,000,000.000	2,046,260.00 102.3130	1,988,506.00	57,754.00 19,040.00	15,000.00	1.83
Total Foreign Issues	6,000,000.000	6,052,340.00	5,913,228.24	139,111.76 39,020.00	32,597.22	1.42

Municipal Issues

California ST 1.800% 4/01/20 Standard & Poors Rating: AA- Moody's Rating: Aa2 13063CSQ4 Asset Minor Code 39	2,000,000.000	2,000,500.00 100.0250	1,990,680.00	9,820.00 380.00	15,000.00	1.80
Connecticut ST 1.750% 8/15/21 Standard & Poors Rating: A Moody's Rating: A1 20772J3F7 Asset Minor Code 39	500,000.000	504,320.00 100.8640	505,950.00	- 1,630.00 3,125.00	388.89	1.74
Connecticut ST Txbi 2.990% 1/15/23 Standard & Poors Rating: A Moody's Rating: A1 20772KAE9 Asset Minor Code 39	250,000.000	261,877.50 104.7510	248,167.50	13,710.00 2,827.50	955.14	2.85
Illinois ST Sales 3.081% 6/15/23 Standard & Poors Rating: BBB Moody's Rating: N/A 452227FN6 Asset Minor Code 39	500,000.000	520,450.00 104.0900	493,595.00	26,855.00 6,585.00	3,252.17	2.96

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Illinois ST Sales 3.490% 6/15/23 Standard & Poors Rating: BBB Moody's Rating: N/A 452227JM4 Asset Minor Code 39	500,000.000	521,890.00 104.3780	497,990.00	23,900.00 6,525.00	3,683.89	3.34
Los Angeles Ca Muni 3.146% 11/01/20 Standard & Poors Rating: AA- Moody's Rating: N/A 544587C30 Asset Minor Code 39	250,000.000	253,410.00 101.3640	256,080.00	- 2,670.00 445.00	2,621.67	3.10
Los Angeles Ca Muni 3.432% 11/01/21 Standard & Poors Rating: AA- Moody's Rating: N/A 544587C48 Asset Minor Code 39	250,000.000	259,622.50 103.8490	260,000.00	- 377.50 1,455.00	2,860.00	3.30
Met Govt Tn 2.617% 7/01/23 Standard & Poors Rating: AA Moody's Rating: Aa2 592112LP9 Asset Minor Code 39	500,000.000	516,300.00 103.2600	489,990.00	26,310.00 4,580.00	2,180.83	2.53
Mountain View Ca Sch 2.340% 8/01/23 Standard & Poors Rating: AA Moody's Rating: N/A 624409BU1 Asset Minor Code 39	500,000.000	514,710.00 102.9420	498,775.00	15,935.00 6,970.00	975.00	2.27
Pennsylvania ST Hgr 2.000% 6/15/22 Standard & Poors Rating: N/A Moody's Rating: Aa3 70917SL27 Asset Minor Code 39	250,000.000	253,397.50 101.3590	250,000.00	3,397.50 2,357.50	1,055.56	1.97
Port Of Morrow Or 1.809% 9/01/22 Standard & Poors Rating: N/A Moody's Rating: Aa2 73474TAM2 Asset Minor Code 39	250,000.000	254,252.50 101.7010	247,207.50	7,045.00 3,145.00	2,261.25	1.78