

LASSEN COUNTY PORTFOLIO - SEPTEMBER 30, 2017

Lassen County
month end portfolio report
Report Format: By Transaction
Group By: Security Sector
Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 9/30/2017

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	2,462,684.08	2,462,684.08	2,462,684.08	2,462,684.08		0.350	0.350	N/A	1	3.28
US Bank Cash	EBT	3/20/2012	256,266.32	256,266.32	256,266.32	256,266.32		0.000	0.000	N/A	1	0.34
Sub Total / Average			2,718,950.40	2,718,950.40	2,718,950.40	2,718,950.40	0.00	0.317	0.317		1	3.62
Certificate Of Deposit												
ALLY BANK UT 1.2 8/12/2019	02006LJ53	8/11/2016	250,000.00	247,265.00	250,000.00	250,000.00	410.96	1.200	1.200	8/12/2019	681	0.33
AMERICAN EXPRESS BK FSB 2.4 5/17/2022	02587CEZ9	5/17/2017	246,000.00	247,458.78	246,000.00	246,000.00	2,199.85	2.400	2.400	5/17/2022	1,690	0.33
AMERICAN EXPRESS BK FSB 2.4 9/12/2022	02587CGJ3	9/12/2017	248,000.00	249,349.12	248,000.00	248,000.00	293.52	2.400	2.400	9/12/2022	1,808	0.33
AMERICAN EXPRESS CENTURION 2.45 4/5/2022	02587DN38	4/5/2017	248,000.00	250,038.56	248,000.00	248,000.00	2,963.09	2.450	2.450	4/5/2022	1,648	0.33
BANK OF NEW ENGLAND NH 1.5 10/19/2021	063847AW7	10/19/2016	248,000.00	242,754.80	248,000.00	248,000.00	112.11	1.500	1.500	10/19/2021	1,480	0.33
BANKERS BK WEST DENVER COL 1.65 7/27/2020	06610TDS1	1/25/2017	250,000.00	248,480.00	250,000.00	250,000.00	56.51	1.650	1.650	7/27/2020	1,031	0.33
BARCLAYS BK DEL 2.25 7/26/2022	06740KKR7	7/31/2017	245,000.00	245,208.25	245,000.00	245,000.00	996.78	2.250	2.250	7/26/2022	1,760	0.33
BMW BK NORTH AMER SALT LAKE 2.1 6/15/2020	05580ABT0	6/15/2015	248,000.00	248,667.12	248,000.00	248,000.00	1,526.73	2.100	2.100	6/15/2020	989	0.33
BRIDGEWATER BANK BLOOMINGTON 1.6 7/16/2020	108622EL1	10/16/2015	250,000.00	248,197.50	250,000.00	250,000.00	153.42	1.600	1.600	7/16/2020	1,020	0.33
CAPITAL ONE BANK USA 1.7 4/6/2021	140420XR6	4/6/2016	248,000.00	246,965.84	248,000.00	248,000.00	2,044.47	1.700	1.700	4/6/2021	1,284	0.33
CAPITAL ONE NA 2.35 8/23/2022	14042RHM6	8/23/2017	247,000.00	248,084.33	247,000.00	247,000.00	604.30	2.350	2.350	8/23/2022	1,788	0.33
CISCO SYSTEMS 1.85 9/20/2021	17275RBJO	12/8/2016	250,000.00	247,375.00	245,500.00	246,263.07	128.47	1.850	2.249	9/20/2021	1,451	0.33
CIT BANK SALT LAKE CITY UTAH 1.9 6/10/2020	17284DCK6	6/10/2015	248,000.00	248,359.60	248,000.00	248,000.00	1,445.87	1.900	1.900	6/10/2020	984	0.33
COMENITY CAPITAL BANK 1.6 4/12/2021	20033APV2	4/11/2016	250,000.00	249,620.00	250,000.00	250,000.00	208.22	1.600	1.600	4/12/2021	1,290	0.33
COMMERCIAL BK ALA MICH 2.05 7/19/2022	201282HP8	7/19/2017	245,000.00	243,047.35	245,000.00	245,000.00	151.36	2.050	2.050	7/19/2022	1,753	0.33
Discover Bank 1.9 4/9/2019	254671L57	4/9/2014	220,000.00	220,961.40	220,000.00	220,000.00	1,992.66	1.900	1.900	4/9/2019	556	0.29
DISCOVER BANK CD 2.35 9/7/2022	254673BZ8	9/7/2017	247,000.00	247,948.48	247,000.00	247,000.00	365.76	2.350	2.350	9/7/2022	1,803	0.33
ENERBANK USA UT 1.75 10/16/2020	29266NS32	10/16/2015	250,000.00	248,815.00	250,000.00	250,000.00	167.81	1.750	1.750	10/16/2020	1,112	0.33
EVERBANK/JACKSONVILLE FL 1.5 8/12/2021	29976DQ86	8/12/2016	250,000.00	245,652.50	250,000.00	250,000.00	503.42	1.500	1.500	8/12/2021	1,412	0.33
FIRST CENTURY BANK 1.7 8/10/2020	319428AD0	2/10/2017	245,000.00	243,779.90	245,000.00	245,000.00	228.22	1.700	1.700	8/10/2020	1,045	0.33

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FIRST NAT'L BK AMER ELANSING CD 2.05 1/20/2022	32110YJR7	1/20/2017	250,000.00	249,767.50	250,000.00	250,000.00	140.41	2.050	2.050	1/20/2022	1,573	0.33
FIRST TECHNOLOGY FCU 2.25 9/28/2022	33715LAP5	9/28/2017	245,000.00	244,593.30	245,000.00	245,000.00	30.21	2.250	2.250	9/28/2022	1,824	0.33
Franklin Synergy Bk Tenn CD 2 1/31/2022	35471TCV2	1/31/2017	245,000.00	244,167.00	245,000.00	245,000.00	0.00	2.000	2.000	1/31/2022	1,584	0.33
GOLDMAN SACHS BK USA NY 2.05 6/10/2020	38148JVT5	6/10/2015	248,000.00	248,684.48	248,000.00	248,000.00	1,560.02	2.050	2.050	6/10/2020	984	0.33
GOTHENBURG ST BANK 1.5 4/6/2021-16	38349CBS1	4/6/2016	250,000.00	246,240.00	250,000.00	250,000.00	246.58	1.500	1.500	4/6/2021	1,284	0.33
HSBC BANK USA 2.45 3/21/2022-19	40434YGK7	3/21/2017	245,000.00	247,837.10	245,000.00	245,000.00	148.01	2.450	2.450	3/21/2022	1,633	0.33
INDUSTRIAL & COM BK CHNA CD 2.3 9/20/2022	45581EAK7	9/20/2017	220,000.00	220,224.40	220,000.00	220,000.00	138.63	2.300	2.300	9/20/2022	1,816	0.29
JP MORGAN CHASE BANK NA 1.65 8/16/2021	48126XAH8	8/16/2016	248,000.00	243,322.72	248,000.00	248,000.00	504.49	1.650	1.650	8/16/2021	1,416	0.33
LAKESIDE BANK CHICAGO 1.85 10/23/2020-16	51210SKY2	10/23/2015	250,000.00	249,547.50	250,000.00	250,000.00	88.70	1.850	1.850	10/23/2020	1,119	0.33
LCA BANK CORP 2.05 9/14/2022	501798LB6	9/14/2017	250,000.00	247,395.00	250,000.00	250,000.00	224.66	2.050	2.050	9/14/2022	1,810	0.33
LIVE OAK BANKING COMPANY 1.4 8/19/2021	538036CH5	8/19/2016	250,000.00	245,232.50	250,000.00	250,000.00	278.08	1.400	1.400	8/19/2021	1,419	0.33
MARLIN BUSINESS BANK 1.4 10/28/2020	57116AMW5	10/28/2016	200,000.00	196,122.00	200,000.00	200,000.00	1,189.04	1.400	1.400	10/28/2020	1,124	0.27
MEDALLION BANK UTAH 2.05 12/16/2021	58403B5Q5	12/16/2016	250,000.00	250,070.00	250,000.00	250,000.00	196.58	2.050	2.050	12/16/2021	1,538	0.33
MERCANTILE COMMERCEBANK 2.05 12/9/2021	58733ADN6	12/9/2016	250,000.00	250,125.00	250,000.00	250,000.00	1,586.64	2.050	2.050	12/9/2021	1,531	0.33
PRIVATEBANK & TRUST CO 1.5 8/30/2021	74267GVM6	8/29/2016	250,000.00	245,195.00	250,000.00	250,000.00	339.04	1.500	1.500	8/30/2021	1,430	0.33
SALLIE MAE BANK/SALT LAKE 1.35 8/10/2020	795450YQ2	8/10/2016	250,000.00	245,700.00	250,000.00	250,000.00	471.58	1.350	1.350	8/10/2020	1,045	0.33
STATE BANK INDIA 1.65 10/27/2021	856283ZX7	10/27/2016	245,000.00	239,764.35	245,000.00	245,000.00	1,727.75	1.650	1.650	10/27/2021	1,488	0.33
SYNCHRONY BANK 2.05 6/12/2020	87165HJV3	6/12/2015	248,000.00	248,937.44	248,000.00	248,000.00	1,532.16	2.050	2.050	6/12/2020	986	0.33
WASHINGTON FEDERAL 1.5 3/31/2021	938828AC4	3/31/2016	250,000.00	247,857.50	250,000.00	250,000.00	0.00	1.500	1.500	3/31/2021	1,278	0.33
WELLS FARGO & COMPANY 2.1 7/26/2021	949746SAO	8/1/2016	200,000.00	198,312.00	200,924.00	200,708.31	746.67	2.100	2.002	7/26/2021	1,395	0.27
WELLS FARGO BANK NA 1.6 8/3/2021	9497486Z5	8/3/2016	250,000.00	245,332.50	250,000.00	250,000.00	295.89	1.600	1.600	8/3/2021	1,403	0.33
Sub Total / Average			10,027,000.00	9,972,455.82	10,023,424.00	10,023,971.38	27,998.67	1.877	1.885		1,374	13.36

Corporate

AMERICAN EXPRESS CREDIT CORP 2.125 7/27/2018	0258MODJ5	5/4/2015	250,000.00	251,140.00	256,085.00	251,553.95	929.69	2.125	1.352	7/27/2018	300	0.33
AMERICAN HONDA FINANCE CORP 2.45 9/24/2020	02665WAZ4	10/20/2015	250,000.00	253,217.50	254,225.00	252,557.86	102.08	2.450	2.087	9/24/2020	1,090	0.33
APPLE INC 1 5/3/2018-15	037833AJ9	5/1/2015	250,000.00	249,415.00	249,987.50	249,997.54	1,020.83	1.000	1.002	5/3/2018	215	0.33
APPLE INC 2.3 5/1/2022	037833CQ1	5/11/2017	250,000.00	250,982.50	250,000.00	250,000.00	2,220.14	2.300	2.300	5/11/2022	1,684	0.33

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AUTOMATIC DATA PROCESSING INC 2.25 9/15/2020-20	053015AD5	1/19/2016	250,000.00	252,450.00	254,777.50	253,035.82	234.38	2.250	1.820	9/15/2020	1,081	0.33
BANK AMERICA 1.75 6/5/2018	06050TMC3	6/17/2015	250,000.00	250,265.00	250,000.00	250,000.00	1,397.57	1.750	1.750	6/5/2018	248	0.33
BANK OF NY MELLON 2.3 9/11/2019-19	06406HCW7	5/4/2015	250,000.00	251,940.00	255,875.00	252,628.19	303.47	2.300	1.737	9/11/2019	711	0.33
BERKSHIRE HATHAWAY 2.1 8/14/2019	084670BL1	4/29/2015	250,000.00	252,427.50	257,306.80	253,187.56	670.83	2.100	1.396	8/14/2019	683	0.33
CATERPILLAR FINANCIAL SVCS 2.1 6/9/2019	14912LB2	4/29/2015	250,000.00	251,685.00	255,798.14	252,385.86	1,618.75	2.100	1.516	6/9/2019	617	0.33
CHEVRON CORP 1.718 6/24/2018-18	166764AEO	5/5/2015	250,000.00	250,207.50	254,182.50	250,978.02	1,145.33	1.718	1.173	6/24/2018	267	0.33
CONOCOPHILLIPS COMPANY 2.2 5/15/2020	20826FAJ5	6/23/2015	250,000.00	251,450.00	250,000.00	250,000.00	2,062.50	2.200	2.200	5/15/2020	958	0.33
COSTCO WHOLESALE CORP 2.3 5/18/2022	22160KAK1	5/18/2017	250,000.00	250,257.50	250,000.00	250,000.00	2,108.33	2.300	2.300	5/18/2022	1,691	0.33
EMC CORP/MA 1.875 6/1/2018	268648AP7	5/8/2015	250,000.00	249,007.50	253,550.00	250,775.66	1,549.48	1.875	1.400	6/1/2018	244	0.33
EXXON MOBIL CORP 2.222 3/1/2021	30231GAV4	5/13/2016	250,000.00	251,887.50	256,620.00	254,715.98	447.49	2.222	1.646	3/1/2021	1,248	0.33
GENERAL ELECTRIC CAPITAL CORP 2.2 1/9/2020	36962G7M0	5/15/2015	250,000.00	252,230.00	253,300.00	251,614.52	1,237.50	2.200	1.902	1/9/2020	831	0.33
HOME DEPOT INC 2 6/15/2019	437076BE1	6/22/2015	250,000.00	251,560.00	252,162.50	250,928.08	1,458.33	2.000	1.774	6/15/2019	623	0.33
IBM CORP 1.625 5/15/2020	459200HM6	1/31/2017	250,000.00	248,917.50	248,310.00	248,652.28	1,523.44	1.625	1.837	5/15/2020	958	0.33
IBM CORP 1.875 5/15/2019	459200HE4	5/12/2015	250,000.00	250,900.00	252,722.50	251,103.72	1,757.81	1.875	1.593	5/15/2019	592	0.33
INTEL CORP. 2.45 7/29/2020	458140AQ3	10/13/2015	250,000.00	254,545.00	255,727.50	253,381.42	1,037.85	2.450	1.947	7/29/2020	1,033	0.33
INTER-AMERICAN DEV BK 1.25 9/14/2021	4581X0CV8	12/6/2016	2,000,000.00	1,946,020.00	1,926,591.86	1,939,154.14	1,111.11	1.250	2.061	9/14/2021	1,445	2.66
INTL BK RECON & DEVELOP 1.2 12/1/2020	45905UXS8	8/19/2016	2,000,000.00	1,951,240.00	1,998,130.38	1,998,616.58	7,933.33	1.200	1.222	12/1/2020	1,158	2.66
JOHN DEERE CAPITAL CORP 2.3 9/16/2019	24422ESS9	5/14/2015	250,000.00	252,750.00	254,800.00	252,169.53	223.61	2.300	1.837	9/16/2019	716	0.33
JOHNSON & JOHNSON 2.25 3/3/2022	478160CD4	3/8/2017	250,000.00	252,447.50	249,630.66	249,672.22	421.88	2.250	2.281	3/3/2022	1,615	0.33
KENTUCKY UTILITIES CORP 3.25 11/1/2020-20	491674BE6	1/13/2016	250,000.00	258,095.00	262,067.50	257,758.68	3,362.85	3.250	2.185	11/1/2020	1,128	0.33
MANUF & TRADERS TRUST CO 2.1 2/6/2020	55279HAJ9	6/13/2016	300,000.00	300,294.00	303,450.00	302,222.92	945.00	2.100	1.773	2/6/2020	859	0.40
MCDONALD'S CORP 2.2 5/26/2020	58013MET7	7/7/2015	250,000.00	251,512.50	248,215.00	249,029.87	1,894.44	2.200	2.355	5/26/2020	969	0.33
MICROSOFT CORP 1.55 8/8/2021	594918BP8	8/8/2016	250,000.00	245,585.00	250,825.00	250,636.17	559.72	1.550	1.481	8/8/2021	1,408	0.33
NORTHERN STATES PWR-MINN 2.2 8/15/2020-20	665772CM9	1/27/2016	250,000.00	251,862.50	253,795.00	252,397.94	687.50	2.200	1.850	8/15/2020	1,050	0.33
PACCAR FINANCIAL CORP 1.65 8/1/2021	69371RN44	9/1/2016	250,000.00	244,417.50	250,000.00	250,000.00	561.46	1.650	1.650	8/11/2021	1,411	0.33
PFIZER INC 1.5 6/15/2018	717081DG5	5/11/2015	250,000.00	250,092.50	252,350.00	250,537.93	1,093.75	1.500	1.190	6/15/2018	258	0.33
PNC BANK NA 2.25 7/2/2019-19	69353RDD7	5/18/2015	250,000.00	251,870.00	253,525.00	251,501.21	1,375.00	2.250	1.893	7/2/2019	640	0.33
PRAXAIR INC. 2.25 9/24/2020	74005PBP8	10/13/2015	250,000.00	251,277.50	252,810.00	251,694.52	93.75	2.250	2.010	9/24/2020	1,090	0.33
PUBLIC SERVICE GAS CO SECD 2 8/15/2019-19	74456QBJ4	5/6/2015	250,000.00	250,470.00	253,742.50	251,641.45	625.00	2.000	1.636	8/15/2019	684	0.33

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STATE STREET CORP 2.55 8/18/2020	857477AS2	1/27/2016	250,000.00	254,332.50	255,252.50	253,322.42	743.75	2.550	2.064	8/18/2020	1,053	0.33
TEXAS INSTRUMENTS INC 1.75 5/1/2020	882508AZ7	5/13/2015	250,000.00	249,157.50	249,050.00	249,505.34	1,810.76	1.750	1.830	5/1/2020	944	0.33
Toyota Motor Credit Corp 1.9 4/8/2021	89236TCZ6	10/21/2016	220,000.00	218,165.20	222,543.20	222,006.71	1,997.11	1.900	1.630	4/8/2021	1,286	0.29
TOYOTA MOTOR CREDIT CORP 2.125 7/18/2019	89236TBP9	5/11/2015	250,000.00	251,747.50	253,450.00	251,483.48	1,062.50	2.125	1.781	7/18/2019	656	0.33
UNION PACIFIC CORP SR NT 1.8 2/1/2020	907818EA2	5/18/2015	250,000.00	249,060.00	250,300.00	250,149.03	737.50	1.800	1.773	2/1/2020	854	0.33
US BANCORP 2.35 1/29/2021-20	91159HHL7	5/5/2016	250,000.00	252,020.00	257,515.00	255,287.84	995.49	2.350	1.686	1/29/2021	1,217	0.33
VISA INC 2.2 12/14/2020	92826CAB8	5/17/2016	250,000.00	252,552.50	257,000.00	254,904.68	1,619.44	2.200	1.563	12/14/2020	1,171	0.33
WALT DISNEY COMPANY 1.85 5/30/2019	25468PDA1	6/24/2015	250,000.00	250,637.50	251,675.00	250,709.75	1,541.67	1.850	1.673	5/30/2019	607	0.33
WELLS FARGO 2.125 4/22/2019	94974BFU9	6/19/2015	250,000.00	251,375.00	251,150.00	250,467.32	2,331.60	2.125	2.000	4/22/2019	569	0.33
Sub Total / Average			14,020,000.00	13,961,466.70	14,068,498.54	14,022,366.19	56,554.02	1.833	1.735		1,000	18.68
Local Government Investment Pool												
LAIF LGIP-Quarterly	LAIF9918	6/30/2013	11,327,187.47	11,327,187.47	11,327,187.47	11,327,187.47	28,577.32	0.920	0.920	N/A	1	15.09
Sub Total / Average			11,327,187.47	11,327,187.47	11,327,187.47	11,327,187.47	28,577.32	0.920	0.920		1	15.09
Municipal												
ANAHEIM HSG-B-TXBL 1.765 10/1/2021	032556CB6	10/31/2016	250,000.00	243,760.00	249,687.50	249,745.73	2,193.99	1.765	1.792	10/1/2021	1,462	0.33
CALIFORNIA ST 1.8 4/1/2020	13063CSQ4	5/12/2015	2,000,000.00	1,993,420.00	1,990,680.00	1,995,226.08	17,900.00	1.800	1.900	4/1/2020	914	2.66
CONNECTICUT-A-TXBL 1.75 8/15/2021	20772J3F7	8/29/2016	500,000.00	482,580.00	505,950.00	504,647.40	1,093.75	1.750	1.500	8/15/2021	1,415	0.67
FRESNO COUNTY CALIFORNIA PENSION 2.488 5/15/2019	358266CQ5	10/23/2015	250,000.00	251,982.50	254,997.50	252,280.45	777.50	2.488	1.905	5/15/2019	592	0.33
Los Angeles Calif Mun Impt Corp Lease 3.146 11/1/	544587C30	11/27/2015	250,000.00	255,880.00	256,080.00	253,807.71	3,255.24	3.146	2.617	11/1/2020	1,128	0.33
LOS ANGELES MUNI IMP 3.432 11/1/2021	544587C48	11/29/2016	250,000.00	258,325.00	260,000.00	258,301.35	3,551.17	3.432	2.562	11/1/2021	1,493	0.33
PA HGR EDU FACS-REF 2 6/15/2022	70917SL27	9/14/2017	250,000.00	246,467.50	250,000.00	250,000.00	222.22	2.000	2.000	6/15/2022	1,719	0.33
PORT OF MORROW OR TRA 1.809 9/1/2022	73474TAM2	9/19/2017	250,000.00	244,012.50	247,207.50	247,224.74	364.31	1.809	2.047	9/1/2022	1,797	0.33
STOCKTON PORT CA DIST PORT REVENUE 2.36 7/15/2020	86139PCC9	11/16/2016	250,000.00	245,900.00	253,160.00	252,407.73	1,229.17	2.360	2.001	7/15/2020	1,019	0.33
STOCKTON REDEVELOPMENT AGENCY, CA 2.125 9/1/2021	861403AS2	11/3/2016	250,000.00	245,197.50	250,852.50	250,692.10	427.95	2.125	2.051	9/1/2021	1,432	0.33
Sub Total / Average			4,500,000.00	4,467,525.00	4,518,615.00	4,514,333.29	31,015.30	2.057	1.954		1,155	5.99
US Agency												
FANNIE MAE 1.25 5/6/2021	3135GOK69	5/16/2016	2,000,000.00	1,964,460.00	1,991,975.76	1,994,190.27	10,000.00	1.250	1.334	5/6/2021	1,314	2.66
FARMER MAC 1.03 5/10/2019	3132XOHD6	6/9/2016	2,000,000.00	1,982,420.00	2,000,000.00	2,000,000.00	8,011.11	1.030	1.030	5/10/2019	587	2.66
FFCB 1.125 3/12/2018	3133EETE0	3/12/2015	2,000,000.00	1,999,280.00	1,999,000.00	1,999,850.00	1,125.00	1.125	1.142	3/12/2018	163	2.66

LASSEN COUNTY PORTFOLIO - SEPTEMBER 30, 2017

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
FHA 1.05 8/7/2018	3130A57G8	5/7/2015	2,000,000.00	1,995,380.00	2,000,000.00	2,000,000.00	3,091.67	1.050	1.050	8/7/2018	311	2.66
FHLB 1.625 6/14/2019	313379EE5	7/24/2014	2,000,000.00	2,003,300.00	1,991,580.00	1,997,062.57	9,569.44	1.625	1.715	6/14/2019	622	2.66
FHLB 1.75 6/12/2020	313383HU8	1/5/2016	2,000,000.00	2,003,320.00	2,004,246.00	2,002,584.29	10,500.00	1.750	1.700	6/12/2020	986	2.66
FHLB 1.83 7/29/2020	3130A5Z77	1/5/2016	1,000,000.00	1,003,000.00	1,005,240.00	1,003,247.91	3,100.83	1.830	1.710	7/29/2020	1,033	1.33
FHLB 1.85 8/15/2022	3130AC5A8	8/31/2017	2,000,000.00	1,984,720.00	2,003,768.00	2,003,704.67	4,625.00	1.850	1.810	8/15/2022	1,780	2.66
FHLB 1.875 11/29/2021	3130AABG2	12/2/2016	2,000,000.00	2,001,640.00	1,987,404.96	1,989,493.62	12,604.17	1.875	2.008	11/29/2021	1,521	2.66
FHLMC 1.25 10/2/2019	3137EADM8	10/7/2015	2,000,000.00	1,988,540.00	2,000,000.00	2,000,000.00	12,360.97	1.250	1.250	10/2/2019	732	2.66
FHLMC 1.75 5/30/2019	3137EADG1	5/30/2014	253,000.00	254,100.55	254,816.54	253,605.51	1,475.83	1.750	1.600	5/30/2019	607	0.34
FNMA 0.875 5/21/2018	3135G0WJ8	4/7/2014	2,000,000.00	1,994,880.00	1,949,420.00	1,992,126.70	6,270.83	0.875	1.510	5/21/2018	233	2.66
FNMA 0.875 8/2/2019	3135GON33	1/18/2017	2,000,000.00	1,976,420.00	1,975,870.00	1,982,522.91	2,819.44	0.875	1.360	8/2/2019	671	2.66
FNMA 1.5 8/28/2019	3136G0YK1	3/12/2015	1,000,000.00	998,920.00	996,700.00	998,586.30	1,333.33	1.500	1.577	8/28/2019	697	1.33
FNMA 1.625 11/27/2018	3135G0YT4	4/10/2014	220,000.00	220,286.00	220,145.20	220,036.32	1,221.46	1.625	1.610	11/27/2018	423	0.29
FREDDIE MAC 1 11/26/2018-17	3134G9HV2	5/26/2016	2,000,000.00	1,987,140.00	2,000,000.00	2,000,000.00	6,888.89	1.000	1.000	11/26/2018	422	2.66
Sub Total / Average			26,473,000.00	26,357,806.55	26,380,166.46	26,437,011.07	94,997.97	1.331	1.430		780	35.27
US Treasury												
T-Bond 1 6/30/2019	912828TC4	1/18/2017	2,000,000.00	1,984,760.00	1,985,625.00	1,989,729.84	5,000.00	1.000	1.299	6/30/2019	638	2.66
T-Bond 1 7/6/2018	3130A57J2	5/6/2015	2,000,000.00	1,996,820.00	2,000,000.00	2,000,000.00	4,666.67	1.000	1.000	7/6/2018	279	2.66
T-Note 1.25 10/31/2018	912828WD8	3/12/2015	2,000,000.00	1,996,960.00	1,995,312.50	1,998,603.27	10,394.02	1.250	1.316	10/31/2018	396	2.66
Sub Total / Average			6,000,000.00	5,978,540.00	5,980,937.50	5,988,333.11	20,060.69	1.083	1.205		438	7.99
Total / Average			75,066,137.87	74,783,931.94	75,017,779.37	75,032,152.91	259,203.97	1.423	1.444		750	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.

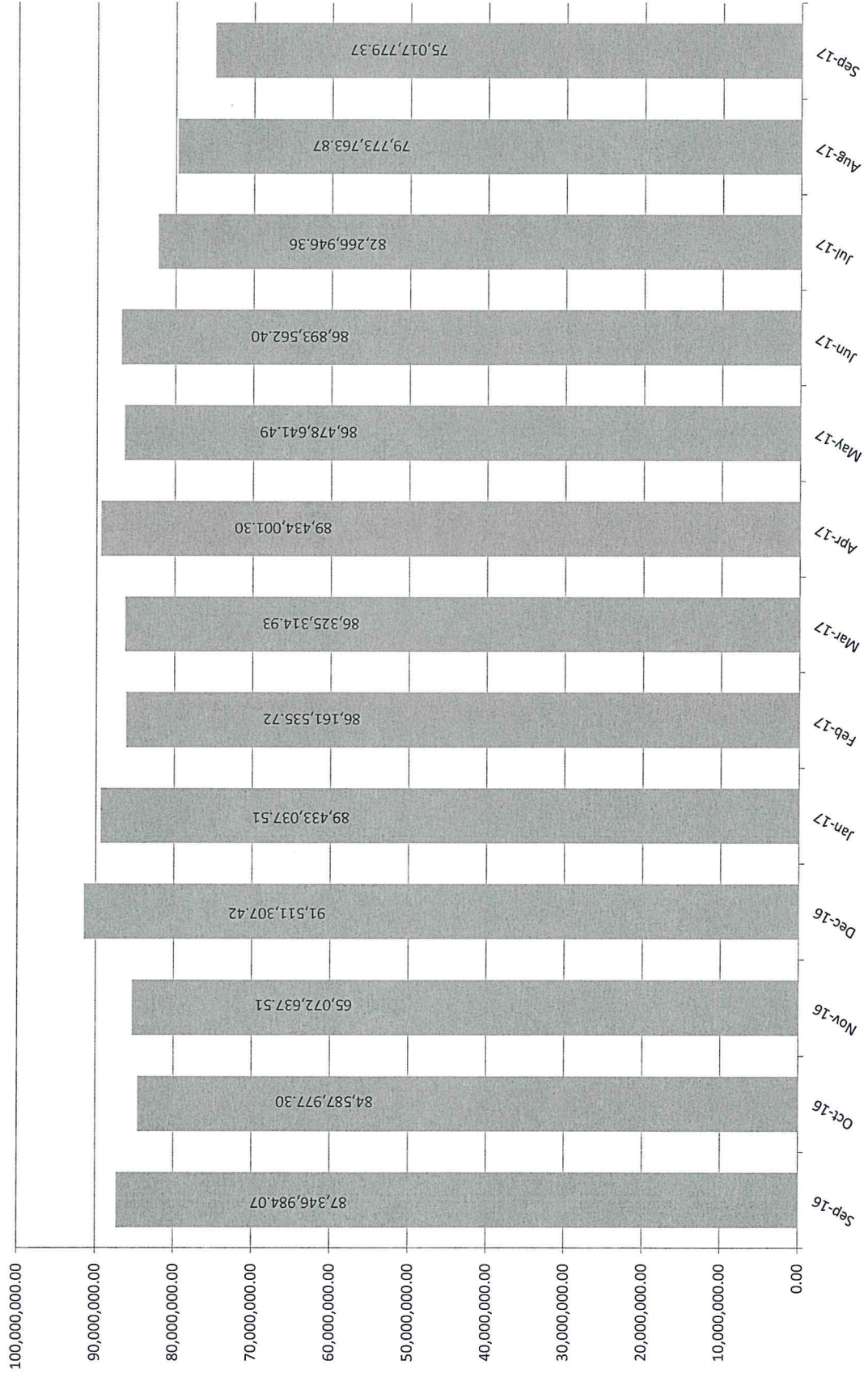


Nancy Cardenas

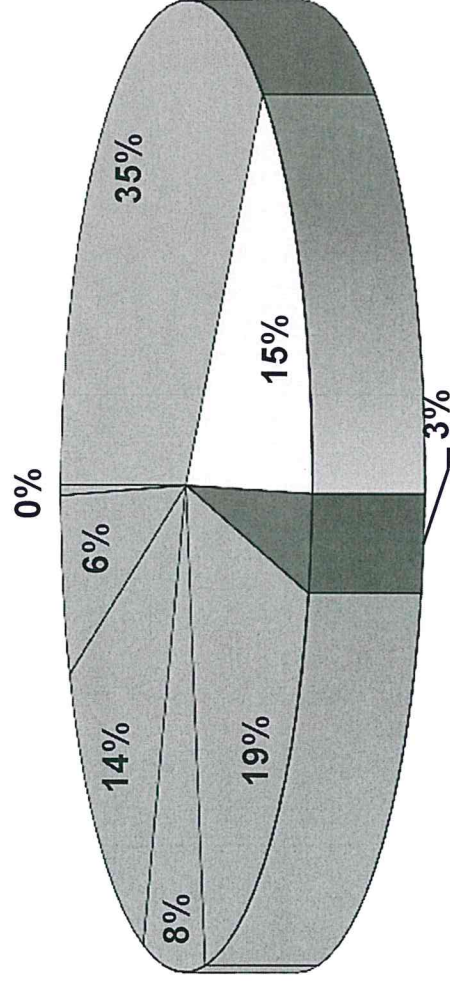
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Date

COST VALUE



PORTFOLIO HOLDINGS DISTRIBUTION BY SECURITY SECTOR - SEPTEMBER 30, 2017



■ US AGENCY

■ LOCAL GOVERNMENT INVESTMENT POOL

■ US BANK ACTIVE CASH

■ CORPORATE

■ US TREASURY

■ CERTIFICATE OF DEPOSIT

■ MUNICIPAL

■ EBT

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 22 of 44
Period from September 1, 2017 to September 30, 2017

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
Port Of Morrow Or 1.809% 9/01/22 Standard & Poors Rating: N/R Moody's Rating: Aa1 73474TAM2 Asset Minor Code 39	250,000.000	244,012.50 97.6050	247,207.50	- 3,195.00 - 3,195.00	376.88	1.85
Stockton Port Ca 2.360% 7/15/20 Standard & Poors Rating: N/R Moody's Rating: A3 86139PCC9 Asset Minor Code 39	250,000.000	245,900.00 98.3600	253,160.00	- 7,260.00 - 1,182.50	1,245.56	2.40
Stockton Ca Redev 2.125% 9/01/21 Standard & Poors Rating: AA Moody's Rating: N/R 861403AS2 Asset Minor Code 39	250,000.000	245,197.50 98.0790	250,852.50	- 5,655.00 - 2,162.50	442.71	2.17
Total Municipal Issues	4,500,000.000	4,467,525.00	4,518,615.00	- 51,090.00 - 22,165.00	31,272.43	2.07
Total Assets	61,020,000.000	60,738,463.67	60,971,641.50	- 233,177.83 - 189,801.33	234,087.14	1.57
Accrued Income	.000	234,087.14	234,087.14			
Grand Total	61,020,000.000	60,972,550.81	61,205,728.64			

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LASSEN COUNTY
ACCOUNT 19-501130

Page 7 of 44
Period from September 1, 2017 to September 30, 2017

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	2,001,640.00 100.0820	1,987,404.96	14,235.04 - 13,880.00	12,708.33	1.87
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	1,984,720.00 99.2360	2,003,768.00	- 19,048.00 - 20,680.00	4,727.78	1.86
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	1,003,000.00 100.3000	1,005,240.00	- 2,240.00 - 5,070.00	3,151.67	1.82
F H L B 1.050% 8/07/18 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A57G8 Asset Minor Code 22	2,000,000.000	1,995,380.00 99.7690	2,000,000.00	- 4,620.00 - 800.00	3,150.00	1.05
F H L B 1.000% 7/06/18 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A57J2 Asset Minor Code 22	2,000,000.000	1,996,820.00 99.8410	2,000,000.00	- 3,180.00 - 800.00	4,722.22	1.00
F A M C M T N 1.030% 5/10/19 Standard & Poors Rating: N/A Moody's Rating: N/A 3132X0HD6 Asset Minor Code 22	2,000,000.000	1,982,420.00 99.1210	2,000,000.00	- 17,580.00 - 3,760.00	8,068.33	1.04

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 8 of 44
Period from September 1, 2017 to September 30, 2017

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 1.125% 3/12/18 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EETE0 Asset Minor Code 22	2,000,000.000	1,999,280.00 99.9640	1,999,000.00	280.00 - 60.00	1,187.50	1.13
F H L B Deb 1.625% 6/14/19 Standard & Poors Rating: AA+ Moodys Rating: Aaa 313379EE5 Asset Minor Code 22	2,000,000.000	2,003,300.00 100.1650	1,991,580.00	11,720.00 - 4,680.00	9,659.72	1.62
F H L B Deb 1.750% 6/12/20 Standard & Poors Rating: AA+ Moodys Rating: Aaa 313383HU8 Asset Minor Code 22	2,000,000.000	2,003,320.00 100.1660	2,004,246.00	- 926.00 - 10,840.00	10,597.22	1.75
F H L M C M T N 1.000% 11/26/18 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3134G9HV2 Asset Minor Code 22	2,000,000.000	1,987,140.00 99.3570	2,000,000.00	- 12,860.00 - 2,500.00	6,944.44	1.01
F N M A 1.250% 5/06/21 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3135G0K69 Asset Minor Code 22	2,000,000.000	1,964,460.00 98.2230	1,991,975.76	- 27,515.76 - 12,860.00	10,069.44	1.27
F N M A 0.875% 8/02/19 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3135G0N33 Asset Minor Code 22	2,000,000.000	1,976,420.00 98.8210	1,975,870.00	550.00 - 3,940.00	2,868.06	0.89
F N M A Deb 0.875% 5/21/18 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3135G0WJ8 Asset Minor Code 22	2,000,000.000	1,994,880.00 99.7440	1,949,420.00	45,460.00 - 200.00	6,319.44	0.88

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 9 of 44
Period from September 1, 2017 to September 30, 2017

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 N M A Deb 1.625% 11/27/18 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0YT4 Asset Minor Code 22	220,000.000	220,286.00 100.1300	220,145.20	140.80 - 624.80	1,231.39	1.62
F N M A M T N 1.500% 8/28/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G0YK1 Asset Minor Code 22	1,000,000.000	998,920.00 99.8920	996,700.00	2,220.00 - 2,720.00	1,375.00	1.50
F H L M C M T N 1.750% 5/30/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADG1 Asset Minor Code 22	253,000.000	254,100.55 100.4350	254,816.54	- 715.99 - 665.39	1,488.13	1.74
F H L M C M T N 1.000% 9/29/17 Standard & Poors Rating: N/R Moody's Rating: WR 3137EADL0 Asset Minor Code 22	.000	.00 100.0000	.00	.00 - 4,808.00	.00	0.00
F H L M C M T N 1.250% 10/02/19 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADM8 Asset Minor Code 22	2,000,000.000	1,988,540.00 99.4270	2,000,000.00	- 11,460.00 - 3,100.00	12,430.56	1.26
U S Treasury Nt 1.000% 6/30/19 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TC4 Asset Minor Code 21	2,000,000.000	1,984,760.00 99.2380	1,985,625.00	- 865.00 - 4,060.00	5,054.35	1.01
U S Treasury Nt 1.250% 10/31/18 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WD8 Asset Minor Code 21	2,000,000.000	1,996,960.00 99.8480	1,995,312.50	1,647.50 - 2,660.00	10,519.13	1.25

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 10 of 44
Period from September 1, 2017 to September 30, 2017

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
Total US Government Issues	32,473,000.000	32,336,346.55	32,361,103.96	- 24,757.41 - 98,708.19	116,272.71	1.29
Corporate Issues						
Ally Bank C D 1.200% 8/12/19 02006LJ53 Asset Minor Code 28	250,000.000	247,265.00 98.9060	250,000.00	- 2,735.00 177.50	419.18	1.21
American Expres Mtn 2.125% 7/27/18 Standard & Poors Rating: A- Moodys Rating: A2 0258MODJ5 Asset Minor Code 28	250,000.000	251,140.00 100.4560	256,085.00	- 4,945.00 - 40.00	944.44	2.12
American Express C D 2.400% 5/17/22 02587CEZ9 Asset Minor Code 28	246,000.000	247,458.78 100.5930	246,000.00	1,458.78 - 440.34	2,216.02	2.39
Amer Exp Bank C D 2.400% 9/12/22 02587CGJ3 Asset Minor Code 28	248,000.000	249,349.12 100.5440	248,000.00	1,349.12 1,349.12	309.83	2.39
American C D 2.450% 4/05/22 02587DN38 Asset Minor Code 28	248,000.000	250,038.56 100.8220	248,000.00	2,038.56 - 533.20	2,979.74	2.43
American Honda Mtn 2.450% 9/24/20 Standard & Poors Rating: A+ Moodys Rating: A1 02665WAZ4 Asset Minor Code 28	250,000.000	253,217.50 101.2870	254,225.00	- 1,007.50 - 1,005.00	119.10	2.42
Apple Inc 1.000% 5/03/18 Standard & Poors Rating: AA+ Moodys Rating: Aa1 037833AJ9 Asset Minor Code 28	250,000.000	249,415.00 99.7660	249,987.50	- 572.50 27.50	1,027.78	1.00

00424101
62-01-B-94-278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 11 of 44
Period from September 1, 2017 to September 30, 2017

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
Apple Inc 2.300% 5/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833CQ1 Asset Minor Code 28	250,000.000	250,982.50 100.3930	250,000.00	982.50 - 1,157.50	2,236.11	2.29
Automatic Data 2.250% 9/15/20 Standard & Poors Rating: AA Moody's Rating: Aa3 053015AD5 Asset Minor Code 28	250,000.000	252,450.00 100.9800	254,777.50	- 2,327.50 - 965.00	250.00	2.23
Bmw Bank C D 2.100% 6/15/20 05580ABT0 Asset Minor Code 28	248,000.000	248,667.12 100.2690	248,000.00	667.12 - 183.52	1,541.00	2.09
Bank Of America Mtn 1.750% 6/05/18 Standard & Poors Rating: A+ Moody's Rating: A1 06050TMC3 Asset Minor Code 28	250,000.000	250,265.00 100.1060	250,000.00	265.00 - 70.00	1,409.72	1.75
Bank New Eng Sal C D 1.500% 10/19/21 063847AW7 Asset Minor Code 28	248,000.000	242,754.80 97.8850	248,000.00	- 5,245.20 - 473.68	122.30	1.53
Bank Ny Mellon Mtn 2.300% 9/11/19 Standard & Poors Rating: A Moody's Rating: A1 06406HCW7 Asset Minor Code 28	250,000.000	251,940.00 100.7760	255,875.00	- 3,935.00 - 552.50	319.44	2.28
Bankers Bank Of C D 1.650% 7/27/20 06610TDS1 Asset Minor Code 28	250,000.000	248,480.00 99.3920	250,000.00	- 1,520.00 - 170.00	67.81	1.66
Barclays Bank C D 2.250% 7/26/22 06740KKR7 Asset Minor Code 28	245,000.000	245,208.25 100.0850	245,000.00	208.25 - 56.35	1,011.88	2.25

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 12 of 44
Period from September 1, 2017 to September 30, 2017

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
Berkshire Hathaway 2.100% 8/14/19 Standard & Poors Rating: AA Moody's Rating: Aa2 084670BL1 Asset Minor Code 28	250,000.000	252,427.50 100.9710	257,306.80	- 4,879.30 127.50	685.42	2.08
Bridgewater Mn C D 1.600% 7/16/20 108622EL1 Asset Minor Code 28	250,000.000	248,197.50 99.2790	250,000.00	- 1,802.50 - 150.00	164.38	1.61
Capital One Natl C D 2.350% 8/23/22 14042RHM6 Asset Minor Code 28	247,000.000	248,084.33 100.4390	247,000.00	1,084.33 - 7.41	620.21	2.34
Capital One C D 1.700% 4/06/21 140420XR6 Asset Minor Code 28	248,000.000	247,635.44 99.8530	248,000.00	- 364.56 - 597.68	2,056.02	1.70
Caterpillar Finl Mtn 2.100% 6/09/19 Standard & Poors Rating: A Moody's Rating: A3 14912L6B2 Asset Minor Code 28	250,000.000	251,685.00 100.6740	255,798.14	- 4,113.14 - 92.50	1,633.33	2.09
Chevron Corp 1.718% 6/24/18 Standard & Poors Rating: AA- Moody's Rating: Aa2 166764AE0 Asset Minor Code 28	250,000.000	250,207.50 100.0830	254,182.50	- 3,975.00 - 255.00	1,157.26	1.72
Cisco Systems Inc 1.850% 9/20/21 Standard & Poors Rating: AA- Moody's Rating: A1 17275RBJ0 Asset Minor Code 28	250,000.000	247,375.00 98.9500	245,500.00	1,875.00 - 1,427.50	141.32	1.87
Cit Bk Salt Lake C D 1.900% 6/10/20 17284DCK6 Asset Minor Code 28	248,000.000	248,359.60 100.1450	248,000.00	359.60 - 168.64	1,458.78	1.90

00424101
62- -01-B -94 -278-01
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LASSEN COUNTY
ACCOUNT 19-501130

Page 13 of 44
Period from September 1, 2017 to September 30, 2017

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
Comenity Capital C D 1.600% 4/12/21 20033APV2 Asset Minor Code 28	250,000.000	249,620.00 99.8480	250,000.00	- 380.00 - 615.00	219.18	1.60
Commercial Bank C D 2.000% 7/19/22 201282HP8 Asset Minor Code 28	245,000.000	243,047.35 99.2030	245,000.00	- 1,952.65 - 34.30	161.10	2.02
Conocophillips Co 2.200% 5/15/20 Standard & Poors Rating: A- Moody's Rating: Baa1 20826FAJ5 Asset Minor Code 28	250,000.000	251,450.00 100.5800	250,000.00	1,450.00 - 300.00	2,077.78	2.19
Costco Wholesale 2.300% 5/18/22 Standard & Poors Rating: A+ Moody's Rating: A1 22160KAK1 Asset Minor Code 28	250,000.000	250,257.50 100.1030	250,000.00	257.50 - 1,385.00	2,124.31	2.30
John Deere Cap Mtn 2.300% 9/16/19 Standard & Poors Rating: A Moody's Rating: A2 24422ESS9 Asset Minor Code 28	250,000.000	252,750.00 101.1000	254,800.00	- 2,050.00 - 140.00	239.58	2.27
Discover Bank C D 1.900% 4/09/19 Standard & Poors Rating: N/A Moody's Rating: N/A 254671LS7 Asset Minor Code 28	220,000.000	220,961.40 100.4370	220,000.00	961.40 2.20	2,004.11	1.89
Discover Bk C D 2.050% 6/10/20 254672PU6 Asset Minor Code 28	.000	.00 100.5380	.00	.00 - 1,532.64	.00	0.00
Discover Bk C D 2.350% 9/07/22 254673BZ8 Asset Minor Code 28	247,000.000	247,948.48 100.3840	247,000.00	948.48 948.48	381.67	2.34

00424101
62- -01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 14 of 44
Period from September 1, 2017 to September 30, 2017

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
Walt Disney Co Mtn 1.850% 5/30/19 Standard & Poors Rating: A+ Moody's Rating: A2 25468PDA1 Asset Minor Code 28	250,000.000	250,637.50 100.2550	251,675.00	- 1,037.50 - 500.00	1,554.51	1.85
Emc Corp 1.875% 6/01/18 Standard & Poors Rating: Bb- Moody's Rating: Ba2 268648AP7 Asset Minor Code 28	250,000.000	249,007.50 99.6030	253,550.00	- 4,542.50 - 90.00	1,562.50	1.88
Enerbank USA C D 1.750% 10/16/20 29266NS32 Asset Minor Code 28	250,000.000	248,815.00 99.5260	250,000.00	- 1,185.00 - 352.50	179.79	1.76
Everbank C D 1.500% 8/12/21 29976DQ86 Asset Minor Code 28	250,000.000	245,652.50 98.2610	250,000.00	- 4,347.50 - 715.00	513.70	1.53
Exxon Mobil 2.222% 3/01/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 30231GAV4 Asset Minor Code 28	250,000.000	251,887.50 100.7550	256,620.00	- 4,732.50 - 1,260.00	462.92	2.21
First Century C D 1.700% 8/10/20 319428AD0 Asset Minor Code 28	245,000.000	243,779.90 99.5020	245,000.00	- 1,220.10 - 188.65	239.63	1.71
First Natl C D 2.050% 1/20/22 32110YJR7 Asset Minor Code 28	250,000.000	249,767.50 99.9070	250,000.00	- 232.50 - 422.50	156.60	2.05
First Technology C D 2.250% 9/28/22 33715LAP5 Asset Minor Code 28	245,000.000	244,593.30 99.8340	245,000.00	- 406.70 - 406.70	45.31	2.25
Franklin Synergy C D 2.000% 1/31/22 35471TCV2 Asset Minor Code 28	245,000.000	244,167.00 99.6600	245,000.00	- 833.00 - 384.65	456.43	2.01

00424101
62- -01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 15 of 44
Period from September 1, 2017 to September 30, 2017

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
General Elec Ca Mtn 2.200% 1/09/20 Standard & Poors Rating: AA- Moodys Rating: A1 36962G7M0 Asset Minor Code 28	250,000.000	252,230.00 100.8920	253,300.00	- 1,070.00 - 572.50	1,252.78	2.18
Goldman Sachs Bk C D 2.050% 6/10/20 38148JVT5 Asset Minor Code 28	248,000.000	248,684.48 100.2760	248,000.00	684.48 - 176.08	1,573.95	2.04
Gothenburg ST C D 1.500% 4/06/21 38349CBS1 Asset Minor Code 28	250,000.000	246,240.00 98.4960	250,000.00	- 3,760.00 - 525.00	256.85	1.52
Hsbc Bank USA Na C D 2.450% 3/21/22 40434YGGK7 Asset Minor Code 28	245,000.000	247,837.10 101.1580	245,000.00	2,837.10 - 105.35	164.45	2.42
Home Depot Inc 2.000% 6/15/19 Standard & Poors Rating: A Moodys Rating: A2 437076BE1 Asset Minor Code 28	250,000.000	251,560.00 100.6240	252,162.50	- 602.50 - 370.00	1,472.22	1.99
Industrial Coml C D 2.300% 9/20/22 45581EAK7 Asset Minor Code 28	220,000.000	220,224.40 100.1020	220,000.00	224.40 224.40	152.49	2.30
Intel Corp 2.450% 7/29/20 Standard & Poors Rating: A+ Moodys Rating: A1 458140AQ3 Asset Minor Code 28	250,000.000	254,545.00 101.8180	255,727.50	- 1,182.50 - 1,010.00	1,054.86	2.41
IBM Corp 1.875% 5/15/19 Standard & Poors Rating: A+ Moodys Rating: A1 459200HE4 Asset Minor Code 28	250,000.000	250,900.00 100.3600	252,722.50	- 1,822.50 - 205.00	1,770.83	1.87

00424101
62- -01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 16 of 44
Period from September 1, 2017 to September 30, 2017

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
IBM Corp 1.625% 5/15/20 Standard & Poors Rating: A+ Moodys Rating: A1 459200HM6 Asset Minor Code 28	250,000.000	248,917.50 99.5670	248,310.00	607.50 - 695.00	1,534.72	1.63
Johnson Johnson 2.250% 3/03/22 Standard & Poors Rating: AAA Moodys Rating: Aaa 478160CD4 Asset Minor Code 28	250,000.000	252,447.50 100.9790	249,630.66	2,816.84 - 1,272.50	437.50	2.23
Jp Morgan Chase C D 1.650% 8/16/21 48126XAH8 Asset Minor Code 28	248,000.000	243,322.72 98.1140	248,000.00	- 4,677.28 - 704.32	515.70	1.68
Kentucky Util 3.250% 11/01/20 Standard & Poors Rating: A Moodys Rating: A1 491674BE6 Asset Minor Code 28	250,000.000	258,095.00 103.2380	262,067.50	- 3,972.50 - 1,155.00	3,385.42	3.15
Lca Bank C D 2.050% 9/14/22 501798LB6 Asset Minor Code 28	250,000.000	247,395.00 98.9580	250,000.00	- 2,605.00 - 2,605.00	238.70	2.07
Lakeside Bank C D 1.850% 10/23/20 51210SKY2 Asset Minor Code 28	250,000.000	249,547.50 99.8190	250,000.00	- 452.50 - 382.50	101.37	1.85
Live Oak Banking C D 1.400% 8/19/21 538036CH5 Asset Minor Code 28	250,000.000	245,232.50 98.0930	250,000.00	- 4,767.50 - 720.00	287.67	1.43
Manufac Trader Mtn 2.100% 2/06/20 Standard & Poors Rating: A Moodys Rating: A3 55279HAJ9 Asset Minor Code 28	300,000.000	300,294.00 100.0980	303,450.00	- 3,156.00 - 705.00	962.50	2.10

00424101
62--01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 17 of 44
Period from September 1, 2017 to September 30, 2017

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
Marlin Business C D 1.400% 10/28/20 57116AMW5 Asset Minor Code 28	200,000.000	196,122.00 98.0610	200,000.00	- 3,878.00 - 216.00	1,196.71	1.43
McDonalds Corp Mtn 2.200% 5/26/20 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 58013MET7 Asset Minor Code 28	250,000.000	251,512.50 100.6050	248,215.00	3,297.50 - 1,087.50	1,909.72	2.19
Medallion Bank C D 2.050% 12/16/21 58403B5Q5 Asset Minor Code 28	250,000.000	250,070.00 100.0280	250,000.00	70.00 - 492.50	210.62	2.05
Mercantile C D 2.050% 12/09/21 58733ADN6 Asset Minor Code 28	250,000.000	250,125.00 100.0500	250,000.00	125.00 - 502.50	1,600.68	2.05
Microsoft Corp 1.550% 8/08/21 Standard & Poors Rating: AAA Moodys Rating: Aaa 594918BP8 Asset Minor Code 28	250,000.000	245,585.00 98.2340	250,825.00	- 5,240.00 - 907.50	570.49	1.58
Northern States Pwr 2.200% 8/15/20 Standard & Poors Rating: A Moodys Rating: Aa3 665772CM9 Asset Minor Code 28	250,000.000	251,862.50 100.7450	253,795.00	- 1,932.50 - 347.50	702.78	2.18
Pnc Bank Na Mtn 2.250% 7/02/19 Standard & Poors Rating: A Moodys Rating: A2 69353RDD7 Asset Minor Code 28	250,000.000	251,870.00 100.7480	253,525.00	- 1,655.00 - 222.50	1,390.63	2.23
Paccar Financial Mtn 1.650% 8/11/21 Standard & Poors Rating: A+ Moodys Rating: A1 69371RN44 Asset Minor Code 28	250,000.000	244,417.50 97.7670	250,000.00	- 5,582.50 - 1,937.50	572.92	1.69

00424101
62- -01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 18 of 44
Period from September 1, 2017 to September 30, 2017

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
Pfizer Inc 1.500% 6/15/18 Standard & Poors Rating: AA Moodys Rating: A1 717081DG5 Asset Minor Code 28	250,000.000	250,092.50 100.0370	252,350.00	- 2,257.50 - 52.50	1,104.17	1.50
Praxair Inc 2.250% 9/24/20 Standard & Poors Rating: A Moodys Rating: A2 74005PBP8 Asset Minor Code 28	250,000.000	251,277.50 100.5110	252,810.00	- 1,532.50 - 2,020.00	109.38	2.24
Privatebank C D 1.500% 8/30/21 74267GVM6 Asset Minor Code 28	250,000.000	245,195.00 98.0780	250,000.00	- 4,805.00 - 735.00	349.32	1.53
Public Service Mtn 2.000% 8/15/19 Standard & Poors Rating: A Moodys Rating: Aa3 74456QBJ4 Asset Minor Code 28	250,000.000	250,470.00 100.1880	253,742.50	- 3,272.50 - 550.00	638.89	2.00
Sallie Mae C D 1.350% 8/10/20 795450YQ2 Asset Minor Code 28	250,000.000	245,700.00 98.2800	250,000.00	- 4,300.00 - 107.50	480.82	1.37
State Bank India C D 1.650% 10/27/21 856283ZX7 Asset Minor Code 28	245,000.000	239,764.35 97.8630	245,000.00	- 5,235.65 - 448.35	1,738.83	1.69
State Street Corp 2.550% 8/18/20 Standard & Poors Rating: A Moodys Rating: A1 857477AS2 Asset Minor Code 28	250,000.000	254,332.50 101.7330	255,252.50	- 920.00 - 1,112.50	761.46	2.51
Synchrony Bank C D 2.050% 6/12/20 87165HJV3 Asset Minor Code 28	248,000.000	248,937.44 100.3780	248,000.00	937.44 - 188.48	1,546.09	2.04

00424101
62-01-B-94-278-01
0101-21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 19 of 44
Period from September 1, 2017 to September 30, 2017

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
Texas Instruments 1.750% 5/01/20 Standard & Poors Rating: A+ Moody's Rating: A1 882508AZ7 Asset Minor Code 28	250,000.000	249,157.50 99.6630	249,050.00	107.50 - 1,145.00	1,822.92	1.76
Toyota Motor Mtn 2.125% 7/18/19 Standard & Poors Rating: AA- Moody's Rating: Aa3 89236TBP9 Asset Minor Code 28	250,000.000	251,747.50 100.6990	253,450.00	- 1,702.50 - 377.50	1,077.26	2.11
Toyota Motor Mtn 1.900% 4/08/21 Standard & Poors Rating: AA- Moody's Rating: Aa3 89236TCZ6 Asset Minor Code 28	220,000.000	218,165.20 99.1660	222,543.20	- 4,378.00 - 1,375.00	2,008.72	1.92
Union Pacific Corp 1.800% 2/01/20 Standard & Poors Rating: A Moody's Rating: A3 907818EA2 Asset Minor Code 28	250,000.000	249,060.00 99.6240	250,300.00	- 1,240.00 - 1,985.00	750.00	1.81
US Bancorp Mtn 2.350% 1/29/21 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHL7 Asset Minor Code 28	250,000.000	252,020.00 100.8080	257,515.00	- 5,495.00 - 1,162.50	1,011.81	2.33
Visa Inc 2.200% 12/14/20 Standard & Poors Rating: A+ Moody's Rating: A1 92826CAB8 Asset Minor Code 28	250,000.000	252,552.50 101.0210	257,000.00	- 4,447.50 - 522.50	1,634.72	2.18
Washington C D 1.500% 3/31/21 938828AC4 Asset Minor Code 28	250,000.000	247,857.50 99.1430	250,000.00	- 2,142.50 - 580.00	328.77	1.51

Page 20 of 44
Period from September 1, 2017 to September 30, 2017[illegible]

00424101
62--01-B -94 -278-01
0101 -21-00337-01



LASSEN COUNTY
ACCOUNT 19-501130

Page 21 of 44
Period from September 1, 2017 to September 30, 2017

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
Anaheim Ca Hsg 1.765% 10/01/21 Standard & Poors Rating: AA- Moodys Rating: N/R 032556CB6 Asset Minor Code 39	250,000.000	243,760.00 97.5040	249,687.50	- 5,927.50 - 2,230.00	2,206.25	1.81
California ST 1.800% 4/01/20 Standard & Poors Rating: AA- Moodys Rating: Aa3 13063CSQ4 Asset Minor Code 39	2,000,000.000	1,993,420.00 99.6710	1,990,680.00	2,740.00 - 300.00	18,000.00	1.81
Connecticut ST 1.750% 8/15/21 Standard & Poors Rating: A+ Moodys Rating: A1 20772J3F7 Asset Minor Code 39	500,000.000	482,580.00 96.5160	505,950.00	- 23,370.00 - 4,075.00	1,118.06	1.81
Fresno Cnty Ca Pensn 2.488% 8/15/19 Standard & Poors Rating: AA- Moodys Rating: N/R 358266CQ5 Asset Minor Code 39	250,000.000	251,982.50 100.7930	254,997.50	- 3,015.00 - 1,045.00	794.78	2.47
Los Angeles Ca Muni 3.146% 11/01/20 Standard & Poors Rating: AA- Moodys Rating: N/R 544587C30 Asset Minor Code 39	250,000.000	255,880.00 102.3520	256,080.00	- 200.00 - 1,872.50	3,277.08	3.07
Los Angeles Ca Muni 3.432% 11/01/21 Standard & Poors Rating: AA- Moodys Rating: N/R 544587C48 Asset Minor Code 39	250,000.000	258,325.00 103.3300	260,000.00	- 1,675.00 - 2,570.00	3,575.00	3.32
Pennsylvania ST Hgr 2.000% 6/15/22 Standard & Poors Rating: N/R Moodys Rating: Aa3 70917SL27 Asset Minor Code 39	250,000.000	246,467.50 98.5870	250,000.00	- 3,532.50 - 3,532.50	236.11	2.03