




City of Corona Investment Portfolio Report Month Ending September 30, 2019

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending September 30, 2019 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City's Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.


SUBMITTED BY:

DocuSigned by:

 Chad T. Willardson
 City Treasurer

DocuSigned by:

 Kerry D. Eden
 Assistant City Manager/
 Administrative Services Director

REVIEWED BY:

DocuSigned by:

 Jennifer Schaefer
 Finance Manager

Beginning balance August 31, 2019		\$ 308,566,854
Acquisitions / Additions:		
Agency Notes	\$ 4,206,760	
US Corporate Notes	1,525,365	
LAIF	10,000,000	
Money Market Fund	4,957,525	20,689,650
Dispositions / Withdrawals:		
Agency Notes	\$ 4,464,134	
US Corporate Notes	4,127,987	
LAIF	11,500,000	
Money Market Fund	1,530,665	21,622,786
Gain/(Loss) on Dispositions		33,932
Ending balance, September 30, 2019		\$ 307,667,650



PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.17
Average Coupon	2.27%
Average Purchase YTM	2.21%
Average Market YTM	1.88%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.43 yrs
Average Life	2.28 yrs

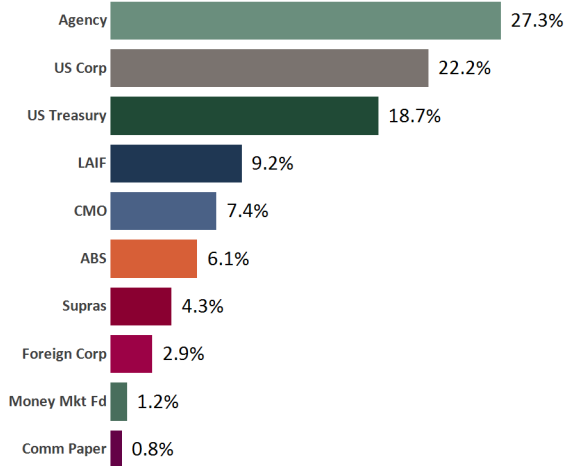
ACCOUNT SUMMARY

	Beg. Values as of 8/31/19	End Values as of 9/30/19
Market Value	313,424,845	311,558,385
Accrued Interest	1,390,720	1,401,814
Total Market Value	314,815,566	312,960,199
Income Earned	579,721	577,958
Cont/WD		-1,500,000
Par	308,442,790	307,261,664
Book Value	308,566,854	307,667,650
Cost Value	308,566,854	307,667,650

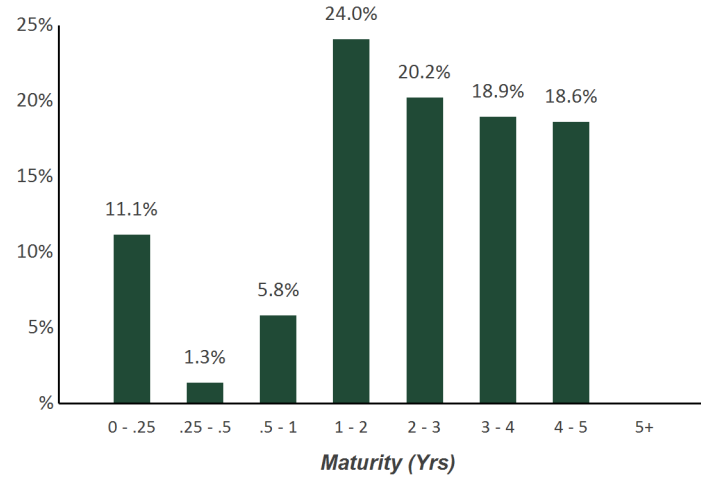
TOP ISSUERS

Government of United States	18.7%
Federal Home Loan Mortgage Corp	12.8%
Federal National Mortgage Assoc	12.1%
Federal Home Loan Bank	9.7%
Local Agency Investment Fund	9.2%
Inter-American Dev Bank	2.5%
John Deere ABS	2.2%
Honda ABS	1.8%
Total	69.1%

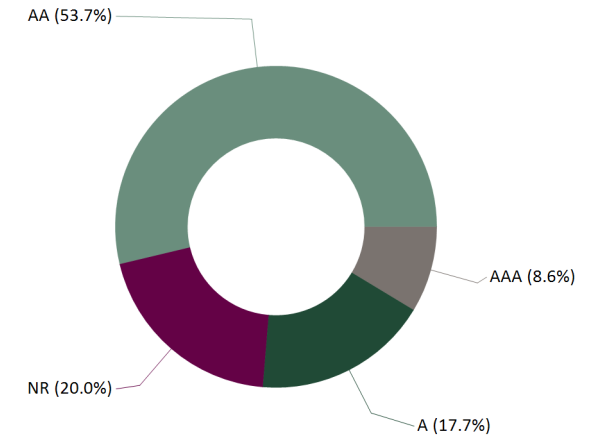
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



Statement of Compliance

As of September 30, 2019



City of Corona Consolidated

This portfolio is a consolidation of assets managed by Chandler Asset Management and assets managed internally by Client. Chandler relies on Client to provide accurate information for reporting assets and producing this compliance statement.

Category	Standard	Comment
U.S. Treasury Issues	No limitations	<i>Complies</i>
Federal Agencies	75% maximum; Federal agency or US government-sponsored enterprise obligations, participations, or other instruments, including those issued or fully guaranteed as to principal or interest by federal agencies or US government-sponsored enterprises.	<i>Complies</i>
Municipal Securities; state/Local Agency Obligations	"A" rated or better by NRSRO; 25% maximum; 5% max per issuer; Bonds issued by the City, including Bonds payable solely out of revenue from a revenue producing property owned, controlled or operated by the City; Bonds, Notes or other evidence of indebtedness of any local agency within California, or state warrants, or Treasury Notes of Bonds of California; Bonds, Notes or other evidence of indebtedness in any of the other 49 states, in addition to California.	<i>Complies</i>
Supranational Securities	"AA" rated or better by a NRSRO; 10% max per issuer; Washington D.C. based issuers: IADB, IBRD, and IFC	<i>Complies</i>
Banker's Acceptances	20% maximum; 5% per issuer; 25% per institution; 180 days max maturity	<i>Complies</i>
Commercial Paper	"A-1/P-1" rated; "A2/A" or higher long term debt issued; 25% maximum; 5% per issuer; 10% max of the issuer's outstanding paper; 270 days max maturity; U.S. domiciled corporations with assets > \$500 million	<i>Complies</i>
Corporate Medium Term Notes	"A" rated or better by NRSRO; 30% maximum; 5% per issuer; U.S. domiciled corporations or U.S. licensed depository	<i>Complies</i>
Negotiable Certificates of Deposit	"A-1/P-1" or better short term debt rating; "A2/A" or better long term debt rating; 20% maximum; 5% per issuer; 3 years max maturity; May not exceed shareholder's equity of issuing bank or net worth of issuing S&L or Fed Assoc.; Issued by a nationally or state chartered bank, a federal association, or a state licensed branch of a foreign owned bank (insured by federal government)	<i>Complies</i>
Money Market Funds	Highest ranking or AAA/Aaa rated by 2 of 3 NRSROs; 10% maximum; 5% max per fund; SEC registered IA with > 5 years experience and AUM > \$ 500 million	<i>Complies</i>
Asset-Backed, Mortgage-Pass Through Securities, Collateralized Mortgage Obligations (Non-Government Issued)	"AA" or rated higher by NRSRO; 15% maximum; 5% max per issuer; Non-Government issued	<i>Complies</i>
Repurchase Agreements	10% maximum; 5% per issuer; 14 days max maturity; 102% collateral; Not used by investment adviser	<i>Complies</i>
Local Agency Investment Fund (LAIF)	Limit set by LAIF; State of California Local Agency Investment Fund (LAIF) or other Local Government Investment Pools established by public entities; Not used by investment adviser	<i>Complies</i>
Prohibited Securities	Reverse Repurchase Agreements, Zero coupon bonds, Futures and Option Contracts	<i>Complies</i>
Max Per Issuer	5% (except US government and its agencies and instrumentalities)	<i>Complies</i>
Maximum maturity	5 years	<i>Complies</i>

City of Corona Consolidated

Account #10003

Holdings Report

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
89238BAB8	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	388,100.96	01/23/2018 2.12%	388,061.30 388,061.30	100.00 2.14%	388,091.18 362.23	0.12% 29.88	Aaa / AAA NR	1.04 0.07
654747AD6	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	519,271.22	12/27/2017 2.10%	515,964.93 515,964.93	99.85 2.11%	518,480.87 376.47	0.17% 2,515.94	Aaa / NR AAA	1.88 0.42
43811BAC8	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	1,611,010.46	04/27/2018 2.62%	1,585,964.28 1,585,964.28	99.80 2.09%	1,607,798.01 1,202.89	0.51% 21,833.73	Aaa / AAA NR	1.88 0.49
47788BAD6	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	290,992.95	07/11/2017 1.83%	290,971.65 290,971.65	99.84 2.16%	290,541.72 235.38	0.09% (429.93)	Aaa / NR AAA	2.04 0.46
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	765,000.00	02/21/2018 2.68%	764,945.00 764,945.00	100.41 2.12%	768,126.56 904.40	0.25% 3,181.56	Aaa / NR AAA	2.55 0.73
43815HAC1	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	2,025,000.00	08/21/2018 2.98%	2,024,722.17 2,024,722.17	101.16 1.99%	2,048,415.05 1,659.38	0.66% 23,692.88	Aaa / NR AAA	2.90 1.18
02587AAJ3	American Express Credit 2017-1 1.93% Due 9/15/2022	2,350,000.00	06/21/2018 2.92%	2,313,464.83 2,313,464.83	99.92 2.16%	2,348,138.78 2,015.78	0.75% 34,673.95	Aaa / NR AAA	2.96 0.36
89238TAD5	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	3,000,000.00	07/25/2019 1.48%	3,031,757.81 3,031,757.81	101.14 1.97%	3,034,224.00 3,946.67	0.97% 2,466.19	Aaa / AAA NR	2.96 1.12
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	2,360,000.00	07/18/2018 3.10%	2,359,821.11 2,359,821.11	101.31 1.99%	2,390,979.72 3,230.58	0.77% 31,158.61	Aaa / NR AAA	3.13 1.18
47789JAD8	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	2,500,000.00	08/27/2019 1.87%	2,552,050.78 2,552,050.78	101.79 1.93%	2,544,692.50 3,233.33	0.81% (7,358.28)	Aaa / NR AAA	3.80 1.78
43815NAC8	HAROT 2019-3 A3 1.78% Due 8/15/2023	2,030,000.00	08/20/2019 1.79%	2,029,983.15 2,029,983.15	99.79 1.88%	2,025,704.52 1,605.96	0.65% (4,278.63)	Aaa / AAA NR	3.88 2.34
477870AC3	JDOT 2019-B A3 2.21% Due 12/15/2023	1,010,000.00	07/16/2019 2.23%	1,009,785.58 1,009,785.58	100.66 1.93%	1,016,648.83 992.04	0.33% 6,863.25	Aaa / NR AAA	4.21 2.23
Total ABS		18,849,375.59	2.33%	18,867,492.59 18,867,492.59	2.01%	18,981,841.74 19,765.11	6.07% 114,349.15	Aaa / AAA AAA	3.06 1.20
AGENCY									
3137EAEF2	FHLMC Note 1.375% Due 4/20/2020	5,000,000.00	05/18/2017 1.52%	4,979,400.00 4,979,400.00	99.71 1.90%	4,985,425.00 30,746.53	1.60% 6,025.00	Aaa / AA+ AAA	0.56 0.55

City of Corona Consolidated

Account #10003

Holdings Report

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3135G0D75	FNMA Note 1.5% Due 6/22/2020	4,000,000.00	09/29/2015 1.49%	4,002,160.00 4,002,160.00	99.72 1.89%	3,988,852.00 16,500.00	1.28% (13,308.00)	Aaa / AA+ AAA	0.73 0.72
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	3,100,000.00	11/21/2017 1.96%	3,091,967.37 3,091,967.37	100.10 1.78%	3,103,199.20 21,635.42	1.00% 11,231.83	Aaa / AA+ AAA	1.13 1.11
3135G0F73	FNMA Note 1.5% Due 11/30/2020	4,100,000.00	12/16/2015 1.90%	4,022,510.00 4,022,510.00	99.65 1.81%	4,085,502.40 20,670.83	1.31% 62,992.40	Aaa / AA+ AAA	1.17 1.15
3130A7CV5	FHLB Note 1.375% Due 2/18/2021	3,420,000.00	02/17/2016 1.46%	3,406,183.20 3,406,183.20	99.48 1.76%	3,402,109.98 5,616.88	1.09% (4,073.22)	Aaa / AA+ AAA	1.39 1.36
3135G0J20	FNMA Note 1.375% Due 2/26/2021	4,050,000.00	Various 1.45%	4,034,893.60 4,034,893.60	99.46 1.76%	4,028,158.35 5,414.06	1.29% (6,735.25)	Aaa / AA+ AAA	1.41 1.38
3135G0K69	FNMA Note 1.25% Due 5/6/2021	3,300,000.00	06/29/2016 1.18%	3,311,220.00 3,311,220.00	99.24 1.73%	3,274,933.20 16,614.58	1.05% (36,286.80)	Aaa / AA+ AAA	1.60 1.57
313379RB7	FHLB Note 1.875% Due 6/11/2021	2,500,000.00	08/30/2017 1.67%	2,518,850.00 2,518,850.00	100.22 1.74%	2,505,560.00 14,322.92	0.81% (13,290.00)	Aaa / AA+ AAA	1.70 1.66
3130A8QS5	FHLB Note 1.125% Due 7/14/2021	2,900,000.00	10/04/2016 1.33%	2,873,204.00 2,873,204.00	99.03 1.68%	2,871,890.30 6,978.13	0.92% (1,313.70)	Aaa / AA+ AAA	1.79 1.76
3137EAEC9	FHLMC Note 1.125% Due 8/12/2021	4,125,000.00	Various 1.30%	4,090,903.75 4,090,903.75	98.97 1.69%	4,082,335.13 6,316.41	1.31% (8,568.62)	Aaa / AA+ AAA	1.87 1.83
3135G0N82	FNMA Note 1.25% Due 8/17/2021	4,100,000.00	Various 1.32%	4,086,725.40 4,086,725.40	99.25 1.66%	4,069,303.30 6,263.89	1.30% (17,422.10)	Aaa / AA+ AAA	1.88 1.85
3135G0Q89	FNMA Note 1.375% Due 10/7/2021	3,925,000.00	Various 1.66%	3,873,275.45 3,873,275.45	99.43 1.66%	3,902,760.95 26,084.89	1.26% 29,485.50	Aaa / AA+ AAA	2.02 1.97
3130AF5B9	FHLB Note 3% Due 10/12/2021	2,500,000.00	11/29/2018 2.91%	2,506,300.00 2,506,300.00	102.65 1.67%	2,566,270.00 35,208.33	0.83% 59,970.00	Aaa / AA+ NR	2.04 1.95
3135G0S38	FNMA Note 2% Due 1/5/2022	4,000,000.00	01/11/2017 2.02%	3,996,900.00 3,996,900.00	100.72 1.68%	4,028,620.00 19,111.11	1.29% 31,720.00	Aaa / AA+ AAA	2.27 2.20
3135G0T45	FNMA Note 1.875% Due 4/5/2022	4,650,000.00	06/19/2017 1.88%	4,649,297.85 4,649,297.85	100.68 1.60%	4,681,666.50 42,625.00	1.51% 32,368.65	Aaa / AA+ AAA	2.52 2.43
3135G0T94	FNMA Note 2.375% Due 1/19/2023	5,500,000.00	04/11/2018 2.71%	5,418,930.00 5,418,930.00	102.49 1.60%	5,636,697.00 26,125.00	1.81% 217,767.00	Aaa / AA+ AAA	3.31 3.16
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	4,550,000.00	Various 2.86%	4,527,967.50 4,527,967.50	104.04 1.63%	4,733,947.40 35,452.09	1.52% 205,979.90	Aaa / AA+ AAA	3.72 3.51

City of Corona Consolidated

Account #10003

Holdings Report

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3130A0F70	FHLB Note 3.375% Due 12/8/2023	3,500,000.00	01/16/2019 2.73%	3,602,165.00 3,602,165.00	106.99 1.64%	3,744,730.50 37,078.13	1.21% 142,565.50	Aaa / AA+ AAA	4.19 3.88
3130A0XE5	FHLB Note 3.25% Due 3/8/2024	1,000,000.00	03/28/2019 2.27%	1,045,410.00 1,045,410.00	107.14 1.58%	1,071,372.00 2,076.39	0.34% 25,962.00	Aaa / AA+ NR	4.44 4.14
3130AB3H7	FHLB Note 2.375% Due 3/8/2024	4,000,000.00	04/29/2019 2.37%	4,000,280.00 4,000,280.00	103.31 1.60%	4,132,256.00 6,069.44	1.32% 131,976.00	Aaa / AA+ NR	4.44 4.20
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	5,500,000.00	Various 1.95%	5,740,000.40 5,740,000.40	105.58 1.64%	5,807,010.00 46,998.26	1.87% 67,009.60	Aaa / AA+ NR	4.71 4.37
3130A2UW4	FHLB Note 2.875% Due 9/13/2024	4,000,000.00	09/13/2019 1.79%	4,206,760.00 4,206,760.00	105.72 1.67%	4,228,844.00 5,750.00	1.35% 22,084.00	Aaa / AA+ AAA	4.96 4.62
Total Agency		83,720,000.00	1.90%	83,985,303.52	1.70%	84,931,443.21 433,658.29	27.28% 946,139.69	Aaa / AA+ AAA	2.49 2.38
CMO									
3137BDDC7	FHLMC K716 A2 3.13% Due 6/25/2021	1,235,000.00	09/12/2017 1.92%	1,285,654.30 1,285,654.30	101.31 2.15%	1,251,184.68 644.26	0.40% (34,469.62)	Aaa / AA+ NR	1.74 1.51
3137BFDQ1	FHLMC K717 A2 2.991% Due 9/25/2021	2,125,000.00	Various 2.61%	2,146,894.53 2,146,894.53	101.36 2.35%	2,153,946.75 5,296.56	0.69% 7,052.22	NR / NR AAA	1.99 1.73
3137BM6P6	FHLMC K721 A2 3.09% Due 8/25/2022	4,000,000.00	Various 2.22%	4,140,475.70 4,140,475.70	102.27 2.15%	4,090,840.00 10,300.00	1.31% (49,635.70)	Aaa / NR NR	2.90 2.56
3137B5JM6	FHLMC K034 A2 3.531% Due 7/25/2023	3,850,000.00	08/28/2018 3.03%	3,931,662.11 3,931,662.11	105.34 1.98%	4,055,728.60 11,328.63	1.30% 124,066.49	NR / NR AAA	3.82 3.47
3137B4WB8	FHLMC K033 A2 3.06% Due 7/25/2023	3,350,000.00	07/23/2019 1.48%	3,458,875.00 3,458,875.00	103.64 1.98%	3,471,946.67 1,708.50	1.11% 13,071.67	Aaa / NR NR	3.82 3.46
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	3,750,000.00	Various 2.97%	3,837,910.16 3,837,910.16	105.58 2.05%	3,959,193.75 2,204.38	1.27% 121,283.59	Aaa / NR AAA	4.07 3.65
3137BYPQ7	FHLMC K726 A2 2.905% Due 4/25/2024	4,000,000.00	04/22/2019 2.72%	4,028,593.75 4,028,593.75	103.20 2.10%	4,128,096.00 9,683.33	1.32% 99,502.25	NR / AAA NR	4.57 4.08
Total CMO		22,310,000.00	2.48%	22,830,065.55	2.09%	23,110,936.45 41,165.66	7.40% 280,870.90	Aaa / AAA AAA	3.55 3.18

City of Corona Consolidated

Account #10003

Holdings Report

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
COMMERCIAL PAPER									
62479MXN8	MUFG Bank Ltd/NY Discount CP 2.27% Due 10/22/2019	2,500,000.00	06/26/2019 2.32%	2,481,556.25 2,481,556.25	99.26 2.32%	2,481,556.25 15,133.33	0.80% 0.00	P-1 / A-1 NR	0.06 0.06
Total Commercial Paper		2,500,000.00	2.32%	2,481,556.25 2,481,556.25	2.32%	2,481,556.25 15,133.33	0.80% 0.00	Aaa / AA NR	0.06 0.06
FOREIGN CORPORATE									
78012KKU0	Royal Bank of Canada Note 2.5% Due 1/19/2021	2,400,000.00	12/11/2017 2.37%	2,409,096.00 2,409,096.00	100.67 1.98%	2,415,964.80 12,000.00	0.78% 6,868.80	Aa2 / AA- AA	1.31 1.27
404280BA6	HSBC Holdings PLC Note 3.6% Due 5/25/2023	1,200,000.00	05/15/2019 2.97%	1,228,680.00 1,228,680.00	104.05 2.43%	1,248,618.00 15,120.00	0.40% 19,938.00	A2 / A AA-	3.65 3.38
89114QC48	Toronto Dominion Bank Note 3.5% Due 7/19/2023	1,910,000.00	07/27/2018 3.56%	1,904,461.00 1,904,461.00	105.45 2.00%	2,014,138.93 13,370.00	0.65% 109,677.93	Aa1 / AA- AA-	3.80 3.54
89114QCB2	Toronto Dominion Bank Note 3.25% Due 3/11/2024	1,270,000.00	03/26/2019 2.97%	1,286,078.20 1,286,078.20	104.51 2.18%	1,327,256.68 2,293.06	0.42% 41,178.48	Aa3 / A AA-	4.45 4.13
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	2,000,000.00	08/28/2019 2.47%	2,101,680.00 2,101,680.00	104.66 2.55%	2,093,102.00 29,186.11	0.68% (8,578.00)	A2 / A AA-	4.64 3.56
Total Foreign Corporate		8,780,000.00	2.82%	8,929,995.20 8,929,995.20	2.21%	9,099,080.41 71,969.17	2.93% 169,085.21	Aa3 / A+ AA-	3.41 3.01
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	28,487,356.15	Various 2.24%	28,487,356.15 28,487,356.15	1.00 2.24%	28,487,356.15 200,369.58	9.17% 0.00	NR / NR NR	0.00 0.00
Total LAIF		28,487,356.15	2.24%	28,487,356.15 28,487,356.15	2.24%	28,487,356.15 200,369.58	9.17% 0.00	NR / NR NR	0.00 0.00

City of Corona Consolidated

Account #10003

Holdings Report

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
MONEY MARKET FUND FI									
60934N807	Federated Investors Govt Oblig Fund Inst.	3,635,931.77	Various 1.61%	3,635,931.77 3,635,931.77	1.00 1.61%	3,635,931.77 0.00	1.16% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund FI		3,635,931.77	1.61%	3,635,931.77	1.61%	3,635,931.77 0.00	1.16% 0.00	Aaa / AAA AAA	0.00 0.00
SUPRANATIONAL									
459058GA5	Intl. Bank Recon & Development Note 1.625% Due 9/4/2020	4,000,000.00	11/03/2017 1.87%	3,972,680.00 3,972,680.00	99.83 1.81%	3,993,244.00 4,875.00	1.28% 20,564.00	Aaa / AAA AAA	0.93 0.92
45950KCM0	International Finance Corp Note 2.25% Due 1/25/2021	1,685,000.00	01/18/2018 2.35%	1,680,046.10 1,680,046.10	100.57 1.81%	1,694,621.35 6,950.63	0.54% 14,575.25	Aaa / AAA NR	1.32 1.29
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 1/18/2022	4,000,000.00	11/03/2017 2.07%	4,008,600.00 4,008,600.00	101.03 1.67%	4,041,072.00 17,236.11	1.30% 32,472.00	Aaa / NR AAA	2.30 2.23
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 9/14/2022	3,600,000.00	Various 2.30%	3,512,573.00 3,512,573.00	100.30 1.65%	3,610,627.20 2,975.00	1.15% 98,054.20	Aaa / AAA AAA	2.96 2.87
Total Supranational		13,285,000.00	2.11%	13,173,899.10 13,173,899.10	1.72%	13,339,564.55 32,036.74	4.27% 165,665.45	Aaa / AAA AAA	1.95 1.89
US CORPORATE									
94974BGF1	Wells Fargo Corp Note 2.15% Due 1/30/2020	2,575,000.00	01/26/2015 2.17%	2,572,198.40 2,572,198.40	99.97 2.23%	2,574,222.35 9,380.86	0.83% 2,023.95	A2 / A- A+	0.33 0.33
22160KAG0	Costco Wholesale Corp Note 1.75% Due 2/15/2020	1,630,000.00	02/05/2015 1.77%	1,628,288.50 1,628,288.50	99.90 2.02%	1,628,324.36 3,644.86	0.52% 35.86	Aa3 / A+ NR	0.38 0.37
747525AD5	Qualcomm Inc Note 2.25% Due 5/20/2020	2,400,000.00	06/11/2015 2.49%	2,373,420.00 2,373,420.00	100.04 2.18%	2,401,000.80 19,650.00	0.77% 27,580.80	A2 / A- NR	0.64 0.63
437076BQ4	Home Depot Note 1.8% Due 6/5/2020	1,140,000.00	05/24/2017 1.82%	1,139,338.80 1,139,338.80	99.87 2.00%	1,138,463.28 6,612.00	0.37% (875.52)	A2 / A A	0.68 0.67
594918BG8	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/3/2020	1,035,000.00	10/29/2015 2.02%	1,034,172.00 1,034,172.00	100.17 1.83%	1,036,718.10 8,510.00	0.33% 2,546.10	Aaa / AAA AA+	1.10 0.99

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US CORPORATE									
00440EAT4	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/3/2020	2,545,000.00	02/06/2017 2.17%	2,556,986.95 2,556,986.95	100.32 1.97%	2,553,220.35 24,064.39	0.82% (3,766.60)	A3 / A A	1.10 0.98
30231GAV4	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	2,700,000.00	Various 1.97%	2,730,414.55 2,730,414.55	100.52 1.85%	2,714,142.60 4,999.50	0.87% (16,271.95)	Aaa / AA+ NR	1.42 1.39
24422ESL4	John Deere Capital Corp Note 2.8% Due 3/4/2021	1,850,000.00	05/24/2017 2.12%	1,895,010.50 1,895,010.50	101.11 2.00%	1,870,612.70 3,885.00	0.60% (24,397.80)	A2 / A A	1.43 1.39
369550BE7	General Dynamics Corp Note 3% Due 5/11/2021	2,970,000.00	Various 3.25%	2,949,150.50 2,949,150.50	101.75 1.89%	3,022,007.67 34,650.00	0.98% 72,857.17	A2 / A+ NR	1.61 1.56
857477AV5	State Street Bank Note 1.95% Due 5/19/2021	2,075,000.00	Various 2.04%	2,067,408.60 2,067,408.60	100.01 1.94%	2,075,230.33 14,836.25	0.67% 7,821.73	A1 / A AA-	1.64 1.59
594918BP8	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	1,875,000.00	Various 1.57%	1,872,774.45 1,872,774.45	99.58 1.78%	1,867,145.63 4,278.65	0.60% (5,628.82)	Aaa / AAA AA+	1.86 1.82
68389XBK0	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021	3,325,000.00	Various 2.44%	3,255,728.25 3,255,728.25	99.88 1.96%	3,321,079.82 2,807.77	1.06% 65,351.57	A1 / A+ A	1.96 1.91
89236TDP7	Toyota Motor Credit Corp Note 2.6% Due 1/11/2022	3,100,000.00	Various 3.18%	3,038,938.00 3,038,938.00	101.58 1.89%	3,149,057.50 17,911.11	1.01% 110,119.50	Aa3 / AA- A+	2.28 2.20
91159HHP8	US Bancorp Callable Cont 12/23/2021 2.625% Due 1/24/2022	1,250,000.00	01/19/2017 2.66%	1,247,850.00 1,247,850.00	101.23 2.06%	1,265,331.25 6,106.77	0.41% 17,481.25	A1 / A+ AA-	2.32 2.15
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	3,050,000.00	07/25/2017 2.45%	3,049,725.50 3,049,725.50	101.04 2.06%	3,081,720.00 13,076.88	0.99% 31,994.50	A2 / A A+	2.83 2.63
44932HAC7	IBM Credit Corp Note 2.2% Due 9/8/2022	2,955,000.00	11/29/2017 2.58%	2,905,001.40 2,905,001.40	100.46 2.04%	2,968,595.96 4,153.42	0.95% 63,594.56	A2 / A NR	2.94 2.83
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023	3,250,000.00	Various 3.11%	3,228,657.50 3,228,657.50	101.81 2.16%	3,308,799.00 20,391.23	1.06% 80,141.50	A2 / A- AA-	3.30 2.20
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	2,250,000.00	Various 2.32%	2,273,392.50 2,273,392.50	101.80 2.07%	2,290,533.75 10,931.25	0.74% 17,141.25	A2 / A A	3.32 3.08
24422ETG4	John Deere Capital Corp Note 2.8% Due 3/6/2023	1,500,000.00	Various 3.52%	1,454,530.00 1,454,530.00	102.84 1.94%	1,542,619.50 2,916.66	0.49% 88,089.50	A2 / A A	3.43 3.26

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US CORPORATE									
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	2,500,000.00	11/26/2018 3.51%	2,425,225.00 2,425,225.00	102.51 1.96%	2,562,825.00 3,055.56	0.82% 137,600.00	Aa2 / AA A+	3.46 3.14
037833AK6	Apple Inc Note 2.4% Due 5/3/2023	2,215,000.00	11/28/2018 3.54%	2,112,644.85 2,112,644.85	101.65 1.92%	2,251,478.84 21,854.67	0.73% 138,833.99	Aa1 / AA+ NR	3.59 3.40
097023BQ7	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	2,020,000.00	02/13/2019 2.98%	1,930,251.40 1,930,251.40	99.14 2.12%	2,002,581.54 11,152.08	0.64% 72,330.14	A2 / A A	3.71 3.54
166764AH3	Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023	3,000,000.00	Various 3.33%	2,982,300.00 2,982,300.00	104.26 1.92%	3,127,686.00 25,793.91	1.01% 145,386.00	Aa2 / AA NR	3.73 3.27
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	2,000,000.00	05/08/2019 2.67%	2,056,900.00 2,056,900.00	105.26 1.90%	2,105,292.00 17,944.44	0.68% 48,392.00	Aa2 / AA AA	3.74 3.41
02665WCJ8	American Honda Finance Note 3.45% Due 7/14/2023	930,000.00	07/11/2018 3.49%	928,391.10 928,391.10	104.88 2.10%	975,427.71 6,862.63	0.31% 47,036.61	A2 / A NR	3.79 3.53
69371RP59	Paccar Financial Corp Note 3.4% Due 8/9/2023	2,300,000.00	08/06/2018 3.41%	2,299,057.00 2,299,057.00	104.62 2.15%	2,406,149.60 11,295.56	0.77% 107,092.60	A1 / A+ NR	3.86 3.60
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	3,254,000.00	05/16/2019 2.79%	3,339,580.20 3,339,580.20	104.85 2.14%	3,411,789.71 15,592.08	1.10% 72,209.51	A1 / A AA-	3.87 3.60
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	2,260,000.00	10/03/2018 3.64%	2,258,146.80 2,258,146.80	105.90 2.09%	2,393,297.06 38,914.38	0.78% 135,150.26	A2 / A NR	4.03 3.69
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	3,250,000.00	Various 3.29%	3,273,420.00 3,273,420.00	103.93 2.35%	3,377,608.00 8,332.64	1.08% 104,188.00	A2 / A- A+	4.43 3.22
69371RQ25	Paccar Financial Corp Note 2.15% Due 8/15/2024	715,000.00	08/08/2019 2.20%	713,419.85 713,419.85	99.98 2.16%	714,825.54 1,964.26	0.23% 1,405.69	A1 / A+ NR	4.88 4.59
Total US Corporate		67,919,000.00	2.73%	67,592,322.60 67,592,322.60	2.03%	69,137,785.95 375,568.81	22.21% 1,545,463.35	A1 / A+ A+	2.63 2.38
US TREASURY									
912828L32	US Treasury Note 1.375% Due 8/31/2020	1,500,000.00	09/29/2015 1.37%	1,500,473.77 1,500,473.77	99.57 1.85%	1,493,554.50 1,756.52	0.48% (6,919.27)	Aaa / AA+ AAA	0.92 0.91

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US TREASURY									
912828L99	US Treasury Note 1.375% Due 10/31/2020	3,900,000.00	11/23/2015 1.71%	3,838,923.22 3,838,923.22	99.54 1.81%	3,882,024.90 22,440.90	1.25% 43,101.68	Aaa / AA+ AAA	1.09 1.06
912828N89	US Treasury Note 1.375% Due 1/31/2021	4,000,000.00	03/09/2016 1.40%	3,996,107.15 3,996,107.15	99.48 1.77%	3,979,064.00 9,266.30	1.27% (17,043.15)	Aaa / AA+ AAA	1.34 1.31
912828B90	US Treasury Note 2% Due 2/28/2021	4,500,000.00	Various 1.61%	4,578,823.67 4,578,823.67	100.35 1.75%	4,515,822.00 7,664.84	1.45% (63,001.67)	Aaa / AA+ AAA	1.42 1.39
912828Q37	US Treasury Note 1.25% Due 3/31/2021	2,700,000.00	12/13/2016 1.81%	2,637,466.08 2,637,466.08	99.27 1.74%	2,680,381.80 92.21	0.86% 42,915.72	Aaa / AA+ AAA	1.50 1.48
912828T34	US Treasury Note 1.125% Due 9/30/2021	4,125,000.00	11/09/2016 1.48%	4,055,243.31 4,055,243.31	98.98 1.65%	4,082,784.75 126.79	1.30% 27,541.44	Aaa / AA+ AAA	2.00 1.97
912828J43	US Treasury Note 1.75% Due 2/28/2022	4,350,000.00	03/13/2017 2.14%	4,271,340.74 4,271,340.74	100.32 1.62%	4,363,763.40 6,483.17	1.40% 92,422.66	Aaa / AA+ AAA	2.42 2.36
912828XG0	US Treasury Note 2.125% Due 6/30/2022	4,000,000.00	08/15/2017 1.82%	4,056,732.15 4,056,732.15	101.45 1.58%	4,057,968.00 21,480.98	1.30% 1,235.85	Aaa / AA+ AAA	2.75 2.65
912828L24	US Treasury Note 1.875% Due 8/31/2022	4,500,000.00	10/17/2017 1.98%	4,478,906.25 4,478,906.25	100.84 1.58%	4,537,791.00 7,185.78	1.45% 58,884.75	Aaa / AA+ AAA	2.92 2.83
912828N30	US Treasury Note 2.125% Due 12/31/2022	4,800,000.00	01/25/2018 2.46%	4,725,375.00 4,725,375.00	101.71 1.58%	4,881,936.00 25,777.17	1.57% 156,561.00	Aaa / AA+ AAA	3.25 3.12
912828T91	US Treasury Note 1.625% Due 10/31/2023	5,000,000.00	05/29/2019 2.05%	4,909,960.94 4,909,960.94	100.21 1.57%	5,010,740.00 34,001.36	1.61% 100,779.06	Aaa / AA+ AAA	4.09 3.91
912828V23	US Treasury Note 2.25% Due 12/31/2023	4,500,000.00	06/21/2019 1.80%	4,588,417.97 4,588,417.97	102.77 1.57%	4,624,627.50 25,587.64	1.49% 36,209.53	Aaa / AA+ AAA	4.25 4.03
912828B66	US Treasury Note 2.75% Due 2/15/2024	5,000,000.00	Various 2.21%	5,121,796.88 5,121,796.88	104.96 1.57%	5,248,240.00 17,561.14	1.68% 126,443.12	Aaa / AA+ AAA	4.38 4.11
912828X70	US Treasury Note 2% Due 4/30/2024	2,400,000.00	06/10/2019 1.92%	2,408,437.50 2,408,437.50	101.90 1.57%	2,445,655.20 20,086.96	0.79% 37,217.70	Aaa / AA+ AAA	4.59 4.34

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US TREASURY									
912828XX3	US Treasury Note 2% Due 6/30/2024	2,500,000.00	07/30/2019 1.87%	2,515,722.66 2,515,722.66	101.94 1.57%	2,548,535.00 12,635.87	0.82% 32,812.34	Aaa / AA+ AAA	4.75 4.50
Total US Treasury		57,775,000.00	1.88%	57,683,727.29	1.64%	58,352,888.05 212,147.63	18.71% 669,160.76	Aaa / AA+ AAA	2.86 2.74
TOTAL PORTFOLIO		307,261,663.51	2.21%	307,667,650.02	1.88%	311,558,384.53 1,401,814.32	100.00% 3,890,734.51	Aa1 / AA AAA	2.43 2.17
TOTAL MARKET VALUE PLUS ACCRUED						312,960,198.85			

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ACQUISITIONS										
Purchase	09/01/2019	60934N807	29,997.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	29,997.00	0.00	29,997.00	0.00
Purchase	09/04/2019	60934N807	58,420.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	58,420.00	0.00	58,420.00	0.00
Purchase	09/04/2019	60934N807	961.71	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	961.71	0.00	961.71	0.00
Purchase	09/05/2019	60934N807	57,687.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	57,687.50	0.00	57,687.50	0.00
Purchase	09/06/2019	60934N807	21,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	21,000.00	0.00	21,000.00	0.00
Purchase	09/08/2019	60934N807	96,255.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	96,255.00	0.00	96,255.00	0.00
Purchase	09/11/2019	60934N807	20,637.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	20,637.50	0.00	20,637.50	0.00
Purchase	09/12/2019	60934N807	1,100,430.62	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	1,100,430.62	0.00	1,100,430.62	0.00
Purchase	09/13/2019	808513AT2	1,500,000.00	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	101.691	2.13%	1,525,365.00	5,300.00	1,530,665.00	0.00
Purchase	09/14/2019	60934N807	31,500.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	31,500.00	0.00	31,500.00	0.00
Purchase	09/15/2019	60934N807	65,962.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	65,962.50	0.00	65,962.50	0.00
Purchase	09/16/2019	3130A2UW4	4,000,000.00	FHLB Note 2.875% Due 9/13/2024	105.169	1.79%	4,206,760.00	958.33	4,207,718.33	0.00
Purchase	09/16/2019	60934N807	6,125.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	6,125.00	0.00	6,125.00	0.00
Purchase	09/16/2019	60934N807	700,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	700,000.00	0.00	700,000.00	0.00
Purchase	09/16/2019	60934N807	7,400.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	7,400.00	0.00	7,400.00	0.00
Purchase	09/16/2019	60934N807	6,057.33	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	6,057.33	0.00	6,057.33	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/16/2019	60934N807	6,062.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	6,062.50	0.00	6,062.50	0.00
Purchase	09/16/2019	60934N807	3,779.58	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	3,779.58	0.00	3,779.58	0.00
Purchase	09/16/2019	60934N807	3,162.14	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	3,162.14	0.00	3,162.14	0.00
Purchase	09/16/2019	60934N807	1,695.75	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	1,695.75	0.00	1,695.75	0.00
Purchase	09/16/2019	60934N807	1,806.70	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	1,806.70	0.00	1,806.70	0.00
Purchase	09/16/2019	60934N807	156,710.41	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	156,710.41	0.00	156,710.41	0.00
Purchase	09/16/2019	60934N807	22,395.21	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	22,395.21	0.00	22,395.21	0.00
Purchase	09/16/2019	60934N807	54,225.34	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	54,225.34	0.00	54,225.34	0.00
Purchase	09/16/2019	60934N807	6,377.16	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	6,377.16	0.00	6,377.16	0.00
Purchase	09/16/2019	60934N807	193,079.30	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	193,079.30	0.00	193,079.30	0.00
Purchase	09/23/2019	60934N807	4,978.12	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	4,978.12	0.00	4,978.12	0.00
Purchase	09/25/2019	60934N807	9,683.33	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	9,683.33	0.00	9,683.33	0.00
Purchase	09/25/2019	60934N807	10,300.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	10,300.00	0.00	10,300.00	0.00
Purchase	09/25/2019	60934N807	5,296.56	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	5,296.56	0.00	5,296.56	0.00
Purchase	09/25/2019	60934N807	3,221.29	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	3,221.29	0.00	3,221.29	0.00
Purchase	09/25/2019	60934N807	11,021.88	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	11,021.88	0.00	11,021.88	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/25/2019	60934N807	11,328.63	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	11,328.63	0.00	11,328.63	0.00
Purchase	09/25/2019	60934N807	8,542.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	8,542.50	0.00	8,542.50	0.00
Purchase	09/30/2019	60934N807	3,000,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.61%	3,000,000.00	0.00	3,000,000.00	0.00
Purchase	09/30/2019	60934N807	66,328.13	Federated Investors Govt Oblig Fund Inst.	1.000	1.61%	66,328.13	0.00	66,328.13	0.00
Subtotal			11,282,428.69				11,514,553.69	6,258.33	11,520,812.02	0.00
Security Contribution	09/03/2019	90LAIF\$00	700,000.00	Local Agency Investment Fund State Pool	1.000		700,000.00	0.00	700,000.00	0.00
Security Contribution	09/10/2019	90LAIF\$00	800,000.00	Local Agency Investment Fund State Pool	1.000		800,000.00	0.00	800,000.00	0.00
Security Contribution	09/17/2019	90LAIF\$00	600,000.00	Local Agency Investment Fund State Pool	1.000		600,000.00	0.00	600,000.00	0.00
Security Contribution	09/18/2019	90LAIF\$00	2,000,000.00	Local Agency Investment Fund State Pool	1.000		2,000,000.00	0.00	2,000,000.00	0.00
Security Contribution	09/23/2019	90LAIF\$00	700,000.00	Local Agency Investment Fund State Pool	1.000		700,000.00	0.00	700,000.00	0.00
Security Contribution	09/24/2019	90LAIF\$00	900,000.00	Local Agency Investment Fund State Pool	1.000		900,000.00	0.00	900,000.00	0.00
Security Contribution	09/25/2019	90LAIF\$00	4,300,000.00	Local Agency Investment Fund State Pool	1.000		4,300,000.00	0.00	4,300,000.00	0.00
Subtotal			10,000,000.00				10,000,000.00	0.00	10,000,000.00	0.00
Short Sale	09/16/2019	60934N807	-824,902.84	Federated Investors Govt Oblig Fund Inst.	1.000		-824,902.84	0.00	-824,902.84	0.00
Subtotal			-824,902.84				-824,902.84	0.00	-824,902.84	0.00
TOTAL ACQUISITIONS			20,457,525.85				20,689,650.85	6,258.33	20,695,909.18	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Closing Purchase	09/16/2019	60934N807	-824,902.84	Federated Investors Govt Oblig Fund Inst.	1.000		-824,902.84	0.00	-824,902.84	0.00
Subtotal			-824,902.84				-824,902.84	0.00	-824,902.84	0.00
Sale	09/12/2019	912828VF4	1,100,000.00	US Treasury Note 1.375% Due 5/31/2020	99.648	1.87%	1,096,132.81	4,297.81	1,100,430.62	8,547.09
Sale	09/13/2019	60934N807	1,530,665.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	1,530,665.00	0.00	1,530,665.00	0.00
Sale	09/16/2019	60934N807	824,902.84	Federated Investors Govt Oblig Fund Inst.	1.000	1.76%	824,902.84	0.00	824,902.84	0.00
Sale	09/16/2019	912828J84	480,000.00	US Treasury Note 1.375% Due 3/31/2020	99.719	1.90%	478,650.00	3,047.54	481,697.54	-1,820.36
Sale	09/16/2019	912828VF4	2,900,000.00	US Treasury Note 1.375% Due 5/31/2020	99.633	1.90%	2,889,351.56	11,766.39	2,901,117.95	22,080.13
Subtotal			6,835,567.84				6,819,702.21	19,111.74	6,838,813.95	28,806.86
Paydown	09/16/2019	02587AAJ3	0.00	American Express Credit 2017-1 1.93% Due 9/15/2022	100.000		0.00	3,779.58	3,779.58	0.00
Paydown	09/16/2019	43811BAC8	154,239.06	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	100.000		154,239.06	2,471.35	156,710.41	2,397.94
Paydown	09/16/2019	43815NAC8	0.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	100.000		0.00	1,806.70	1,806.70	0.00
Paydown	09/16/2019	477870AC3	0.00	JDOT 2019-B A3 2.21% Due 12/15/2023	100.000		0.00	3,162.14	3,162.14	0.00
Paydown	09/16/2019	47788BAD6	21,920.62	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	100.000		21,920.62	474.59	22,395.21	1.60
Paydown	09/16/2019	47788CAC6	0.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	100.000		0.00	1,695.75	1,695.75	0.00
Paydown	09/16/2019	47788EAC2	0.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	100.000		0.00	6,057.33	6,057.33	0.00
Paydown	09/16/2019	47789JAD8	0.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	100.000		0.00	6,062.50	6,062.50	0.00

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DISPOSITIONS										
Paydown	09/16/2019	654747AD6	53,394.97	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	100.000		53,394.97	830.37	54,225.34	339.98
Paydown	09/16/2019	89237RAB4	6,368.77	Toyota Auto Receivable 2017-C A2A 1.58% Due 7/15/2020	100.000		6,368.77	8.39	6,377.16	0.06
Paydown	09/16/2019	89238BAB8	192,064.01	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	100.000		192,064.01	1,015.29	193,079.30	19.63
Paydown	09/16/2019	89238TAD5	0.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	100.000		0.00	7,400.00	7,400.00	0.00
Paydown	09/23/2019	43815HAC1	0.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	100.000		0.00	4,978.12	4,978.12	0.00
Paydown	09/25/2019	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	8,542.50	8,542.50	0.00
Paydown	09/25/2019	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	11,328.63	11,328.63	0.00
Paydown	09/25/2019	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	11,021.88	11,021.88	0.00
Paydown	09/25/2019	3137BDDC7	0.00	FHLMC K716 A2 3.13% Due 6/25/2021	100.000		0.00	3,221.29	3,221.29	0.00
Paydown	09/25/2019	3137BFDQ1	0.00	FHLMC K717 A2 2.991% Due 9/25/2021	100.000		0.00	5,296.56	5,296.56	0.00
Paydown	09/25/2019	3137BM6P6	0.00	FHLMC K721 A2Due 8/25/2022	100.000		0.00	10,300.00	10,300.00	0.00
Paydown	09/25/2019	3137BYPQ7	0.00	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		0.00	9,683.33	9,683.33	0.00
Subtotal			427,987.43				427,987.43	99,136.30	527,123.73	2,759.21
Maturity	09/16/2019	45950KCD0	700,000.00	International Finance Corp Note 1.75% Due 9/16/2019	100.000		700,000.00	0.00	700,000.00	-329.00
Maturity	09/30/2019	912828F39	3,000,000.00	US Treasury Note 1.75% Due 9/30/2019	100.000		3,000,000.00	0.00	3,000,000.00	2,695.31
Subtotal			3,700,000.00				3,700,000.00	0.00	3,700,000.00	2,366.31
Security Withdrawal	09/05/2019	90LAIF\$00	1,400,000.00	Local Agency Investment Fund State Pool	1.000		1,400,000.00	0.00	1,400,000.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Security Withdrawal	09/13/2019	90LAIF\$00	400,000.00	Local Agency Investment Fund State Pool	1.000		400,000.00	0.00	400,000.00	0.00
Security Withdrawal	09/19/2019	90LAIF\$00	3,000,000.00	Local Agency Investment Fund State Pool	1.000		3,000,000.00	0.00	3,000,000.00	0.00
Security Withdrawal	09/20/2019	90LAIF\$00	2,200,000.00	Local Agency Investment Fund State Pool	1.000		2,200,000.00	0.00	2,200,000.00	0.00
Security Withdrawal	09/26/2019	90LAIF\$00	1,000,000.00	Local Agency Investment Fund State Pool	1.000		1,000,000.00	0.00	1,000,000.00	0.00
Security Withdrawal	09/27/2019	90LAIF\$00	3,500,000.00	Local Agency Investment Fund State Pool	1.000		3,500,000.00	0.00	3,500,000.00	0.00
Subtotal			11,500,000.00				11,500,000.00	0.00	11,500,000.00	0.00
TOTAL DISPOSITIONS			21,638,652.43				21,622,786.80	118,248.04	21,741,034.84	33,932.38
OTHER TRANSACTIONS										
Interest	09/01/2019	30231GAV4	2,700,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	0.000		29,997.00	0.00	29,997.00	0.00
Interest	09/04/2019	24422ESL4	1,850,000.00	John Deere Capital Corp Note 2.8% Due 3/4/2021	0.000		25,900.00	0.00	25,900.00	0.00
Interest	09/04/2019	459058GA5	4,000,000.00	Intl. Bank Recon & Development Note 1.625% Due 9/4/2020	0.000		32,520.00	0.00	32,520.00	0.00
Interest	09/05/2019	06051GHF9	3,250,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.000		57,687.50	0.00	57,687.50	0.00
Interest	09/06/2019	24422ETG4	1,500,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	0.000		21,000.00	0.00	21,000.00	0.00
Interest	09/08/2019	3130A0XE5	1,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.000		16,250.00	0.00	16,250.00	0.00
Interest	09/08/2019	3130AB3H7	4,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.000		47,500.00	0.00	47,500.00	0.00
Interest	09/08/2019	44932HAC7	2,955,000.00	IBM Credit Corp Note 2.2% Due 9/8/2022	0.000		32,505.00	0.00	32,505.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	09/11/2019	89114QCB2	1,270,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.000		20,637.50	0.00	20,637.50	0.00
Interest	09/14/2019	4581X0CZ9	3,600,000.00	Inter-American Dev Bank Note 1.75% Due 9/14/2022	0.000		31,500.00	0.00	31,500.00	0.00
Interest	09/15/2019	084670BR8	2,500,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	0.000		34,375.00	0.00	34,375.00	0.00
Interest	09/15/2019	68389XBK0	3,325,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021	0.000		31,587.50	0.00	31,587.50	0.00
Interest	09/16/2019	45950KCD0	700,000.00	International Finance Corp Note 1.75% Due 9/16/2019	0.000		6,125.00	0.00	6,125.00	0.00
Interest	09/30/2019	912828F39	3,000,000.00	US Treasury Note 1.75% Due 9/30/2019	0.000		26,250.00	0.00	26,250.00	0.00
Interest	09/30/2019	912828Q37	2,700,000.00	US Treasury Note 1.25% Due 3/31/2021	0.000		16,875.00	0.00	16,875.00	0.00
Interest	09/30/2019	912828T34	4,125,000.00	US Treasury Note 1.125% Due 9/30/2021	0.000		23,203.13	0.00	23,203.13	0.00
Subtotal			42,475,000.00				453,912.63	0.00	453,912.63	0.00
Dividend	09/04/2019	60934N807	239,067.92	Federated Investors Govt Oblig Fund Inst.	0.000		961.71	0.00	961.71	0.00
Subtotal			239,067.92				961.71	0.00	961.71	0.00
TOTAL OTHER TRANSACTIONS			42,714,067.92				454,874.34	0.00	454,874.34	0.00

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAT4	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/03/2020	02/06/2017 02/09/2017 2,545,000.00	2,556,986.95 0.00 0.00 2,556,986.95	19,186.47 0.00 24,064.39 4,877.92	0.00 0.00 0.00 4,877.92	4,877.92
02587AAJ3	American Express Credit 2017-1 1.93% Due 09/15/2022	06/21/2018 06/25/2018 2,350,000.00	2,313,464.83 0.00 0.00 2,313,464.83	2,015.78 3,779.58 2,015.78 3,779.58	0.00 0.00 0.00 3,779.58	3,779.58
02665WCJ8	American Honda Finance Note 3.45% Due 07/14/2023	07/11/2018 07/16/2018 930,000.00	928,391.10 0.00 0.00 928,391.10	4,188.88 0.00 6,862.63 2,673.75	0.00 0.00 0.00 2,673.75	2,673.75
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	10/03/2018 10/10/2018 2,260,000.00	2,258,146.80 0.00 0.00 2,258,146.80	32,087.29 0.00 38,914.38 6,827.09	0.00 0.00 0.00 6,827.09	6,827.09
037833AK6	Apple Inc Note 2.4% Due 05/03/2023	11/28/2018 11/30/2018 2,215,000.00	2,112,644.85 0.00 0.00 2,112,644.85	17,424.67 0.00 21,854.67 4,430.00	0.00 0.00 0.00 4,430.00	4,430.00
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	Various Various 3,250,000.00	3,273,420.00 0.00 0.00 3,273,420.00	56,405.56 57,687.50 8,332.64 9,614.58	0.00 0.00 0.00 9,614.58	9,614.58
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 08/11/2023	05/16/2019 05/20/2019 3,254,000.00	3,339,580.20 0.00 0.00 3,339,580.20	6,236.83 0.00 15,592.08 9,355.25	0.00 0.00 0.00 9,355.25	9,355.25
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023	11/26/2018 11/28/2018 2,500,000.00	2,425,225.00 0.00 0.00 2,425,225.00	31,701.39 34,375.00 3,055.56 5,729.17	0.00 0.00 0.00 5,729.17	5,729.17
097023BQ7	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 06/15/2023	02/13/2019 02/15/2019 2,020,000.00	1,930,251.40 0.00 0.00 1,930,251.40	7,995.83 0.00 11,152.08 3,156.25	0.00 0.00 0.00 3,156.25	3,156.25

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
166764AH3	Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 06/24/2023	Various Various 3,000,000.00	2,982,300.00 0.00 0.00 2,982,300.00	17,816.42 0.00 25,793.91 7,977.49	0.00 0.00 0.00 7,977.49	7,977.49
22160KAG0	Costco Wholesale Corp Note 1.75% Due 02/15/2020	02/05/2015 02/17/2015 1,630,000.00	1,628,288.50 0.00 0.00 1,628,288.50	1,267.78 0.00 3,644.86 2,377.08	0.00 0.00 0.00 2,377.08	2,377.08
24422ESL4	John Deere Capital Corp Note 2.8% Due 03/04/2021	05/24/2017 05/30/2017 1,850,000.00	1,895,010.50 0.00 0.00 1,895,010.50	25,468.33 25,900.00 3,885.00 4,316.67	0.00 0.00 0.00 4,316.67	4,316.67
24422ETG4	John Deere Capital Corp Note 2.8% Due 03/06/2023	Various Various 1,500,000.00	1,454,530.00 0.00 0.00 1,454,530.00	20,416.67 21,000.00 2,916.66 3,499.99	0.00 0.00 0.00 3,499.99	3,499.99
30231GAV4	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 03/01/2021	Various Various 2,700,000.00	2,730,414.55 0.00 0.00 2,730,414.55	29,997.00 29,997.00 4,999.50 4,999.50	0.00 0.00 0.00 4,999.50	4,999.50
3130A0F70	FHLB Note 3.375% Due 12/08/2023	01/16/2019 01/17/2019 3,500,000.00	3,602,165.00 0.00 0.00 3,602,165.00	27,234.38 0.00 37,078.13 9,843.75	0.00 0.00 0.00 9,843.75	9,843.75
3130A0XE5	FHLB Note 3.25% Due 03/08/2024	03/28/2019 03/29/2019 1,000,000.00	1,045,410.00 0.00 0.00 1,045,410.00	15,618.06 16,250.00 2,076.39 2,708.33	0.00 0.00 0.00 2,708.33	2,708.33
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	Various Various 5,500,000.00	5,740,000.40 0.00 0.00 5,740,000.40	33,821.18 0.00 46,998.26 13,177.08	0.00 0.00 0.00 13,177.08	13,177.08
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	09/13/2019 09/16/2019 4,000,000.00	0.00 4,206,760.00 0.00 4,206,760.00	0.00 (958.33) 5,750.00 4,791.67	0.00 0.00 0.00 4,791.67	4,791.67

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130A7CV5	FHLB Note 1.375% Due 02/18/2021	02/17/2016 02/18/2016 3,420,000.00	3,406,183.20 0.00 0.00 3,406,183.20	1,698.13 0.00 5,616.88 3,918.75	0.00 0.00 0.00 3,918.75	3,918.75
3130A8QS5	FHLB Note 1.125% Due 07/14/2021	10/04/2016 10/06/2016 2,900,000.00	2,873,204.00 0.00 0.00 2,873,204.00	4,259.38 0.00 6,978.13 2,718.75	0.00 0.00 0.00 2,718.75	2,718.75
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	04/29/2019 04/30/2019 4,000,000.00	4,000,280.00 0.00 0.00 4,000,280.00	45,652.78 47,500.00 6,069.44 7,916.66	0.00 0.00 0.00 7,916.66	7,916.66
3130AF5B9	FHLB Note 3% Due 10/12/2021	11/29/2018 11/30/2018 2,500,000.00	2,506,300.00 0.00 0.00 2,506,300.00	28,958.33 0.00 35,208.33 6,250.00	0.00 0.00 0.00 6,250.00	6,250.00
313379RB7	FHLB Note 1.875% Due 06/11/2021	08/30/2017 08/31/2017 2,500,000.00	2,518,850.00 0.00 0.00 2,518,850.00	10,416.67 0.00 14,322.92 3,906.25	0.00 0.00 0.00 3,906.25	3,906.25
3135G0D75	FNMA Note 1.5% Due 06/22/2020	09/29/2015 09/30/2015 4,000,000.00	4,002,160.00 0.00 0.00 4,002,160.00	11,500.00 0.00 16,500.00 5,000.00	0.00 0.00 0.00 5,000.00	5,000.00
3135G0F73	FNMA Note 1.5% Due 11/30/2020	12/16/2015 12/17/2015 4,100,000.00	4,022,510.00 0.00 0.00 4,022,510.00	15,545.83 0.00 20,670.83 5,125.00	0.00 0.00 0.00 5,125.00	5,125.00
3135G0J20	FNMA Note 1.375% Due 02/26/2021	Various Various 4,050,000.00	4,034,893.60 0.00 0.00 4,034,893.60	773.44 0.00 5,414.06 4,640.62	0.00 0.00 0.00 4,640.62	4,640.62
3135G0K69	FNMA Note 1.25% Due 05/06/2021	06/29/2016 06/30/2016 3,300,000.00	3,311,220.00 0.00 0.00 3,311,220.00	13,177.08 0.00 16,614.58 3,437.50	0.00 0.00 0.00 3,437.50	3,437.50

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3135G0N82	FNMA Note 1.25% Due 08/17/2021	Various Various 4,100,000.00	4,086,725.40 0.00 0.00 4,086,725.40	1,993.06 0.00 6,263.89 4,270.83	0.00 0.00 0.00 4,270.83	4,270.83
3135G0Q89	FNMA Note 1.375% Due 10/07/2021	Various Various 3,925,000.00	3,873,275.45 0.00 0.00 3,873,275.45	21,587.50 0.00 26,084.89 4,497.39	0.00 0.00 0.00 4,497.39	4,497.39
3135G0S38	FNMA Note 2% Due 01/05/2022	01/11/2017 01/12/2017 4,000,000.00	3,996,900.00 0.00 0.00 3,996,900.00	12,444.44 0.00 19,111.11 6,666.67	0.00 0.00 0.00 6,666.67	6,666.67
3135G0T45	FNMA Note 1.875% Due 04/05/2022	06/19/2017 06/20/2017 4,650,000.00	4,649,297.85 0.00 0.00 4,649,297.85	35,359.38 0.00 42,625.00 7,265.62	0.00 0.00 0.00 7,265.62	7,265.62
3135G0T94	FNMA Note 2.375% Due 01/19/2023	04/11/2018 04/12/2018 5,500,000.00	5,418,930.00 0.00 0.00 5,418,930.00	15,239.58 0.00 26,125.00 10,885.42	0.00 0.00 0.00 10,885.42	10,885.42
3137B4WB8	FHLMC K033 A2 3.06% Due 07/25/2023	07/23/2019 07/26/2019 3,350,000.00	3,458,875.00 0.00 0.00 3,458,875.00	1,708.50 8,542.50 1,708.50 8,542.50	0.00 0.00 0.00 8,542.50	8,542.50
3137B5JM6	FHLMC K034 A2 3.531% Due 07/25/2023	08/28/2018 08/31/2018 3,850,000.00	3,931,662.11 0.00 0.00 3,931,662.11	11,328.63 11,328.63 11,328.63 11,328.63	0.00 0.00 0.00 11,328.63	11,328.63
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	Various Various 3,750,000.00	3,837,910.16 0.00 0.00 3,837,910.16	2,204.38 11,021.88 2,204.38 11,021.88	0.00 0.00 0.00 11,021.88	11,021.88
3137BDDC7	FHLMC K716 A2 3.13% Due 06/25/2021	09/12/2017 09/14/2017 1,235,000.00	1,285,654.30 0.00 0.00 1,285,654.30	644.26 3,221.29 644.26 3,221.29	0.00 0.00 0.00 3,221.29	3,221.29

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3137BFDQ1	FHLMC K717 A2 2.991% Due 09/25/2021	Various Various 2,125,000.00	2,146,894.53 0.00 0.00 2,146,894.53	5,296.56 5,296.56 5,296.56 5,296.56	0.00 0.00 0.00 5,296.56	5,296.56
3137BM6P6	FHLMC K721 A2 3.09% Due 08/25/2022	Various Various 4,000,000.00	4,140,475.70 0.00 0.00 4,140,475.70	10,300.00 10,300.00 10,300.00 10,300.00	0.00 0.00 0.00 10,300.00	10,300.00
3137BYPQ7	FHLMC K726 A2 2.905% Due 04/25/2024	04/22/2019 04/25/2019 4,000,000.00	4,028,593.75 0.00 0.00 4,028,593.75	9,683.33 9,683.33 9,683.33 9,683.33	0.00 0.00 0.00 9,683.33	9,683.33
3137EAEC9	FHLMC Note 1.125% Due 08/12/2021	Various Various 4,125,000.00	4,090,903.75 0.00 0.00 4,090,903.75	2,449.22 0.00 6,316.41 3,867.19	0.00 0.00 0.00 3,867.19	3,867.19
3137EAEF2	FHLMC Note 1.375% Due 04/20/2020	05/18/2017 05/19/2017 5,000,000.00	4,979,400.00 0.00 0.00 4,979,400.00	25,017.36 0.00 30,746.53 5,729.17	0.00 0.00 0.00 5,729.17	5,729.17
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	11/21/2017 11/22/2017 3,100,000.00	3,091,967.37 0.00 0.00 3,091,967.37	16,791.67 0.00 21,635.42 4,843.75	0.00 0.00 0.00 4,843.75	4,843.75
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	Various Various 4,550,000.00	4,527,967.50 0.00 0.00 4,527,967.50	25,025.00 0.00 35,452.09 10,427.09	0.00 0.00 0.00 10,427.09	10,427.09
369550BE7	General Dynamics Corp Note 3% Due 05/11/2021	Various Various 2,970,000.00	2,949,150.50 0.00 0.00 2,949,150.50	27,225.00 0.00 34,650.00 7,425.00	0.00 0.00 0.00 7,425.00	7,425.00
404280BA6	HSBC Holdings PLC Note 3.6% Due 05/25/2023	05/15/2019 05/17/2019 1,200,000.00	1,228,680.00 0.00 0.00 1,228,680.00	11,520.00 0.00 15,120.00 3,600.00	0.00 0.00 0.00 3,600.00	3,600.00

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404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 05/18/2024	08/28/2019 08/30/2019 2,000,000.00	2,101,680.00 0.00 0.00 2,101,680.00	22,602.78 0.00 29,186.11 6,583.33	0.00 0.00 0.00 6,583.33	6,583.33
437076BQ4	Home Depot Note 1.8% Due 06/05/2020	05/24/2017 06/05/2017 1,140,000.00	1,139,338.80 0.00 0.00 1,139,338.80	4,902.00 0.00 6,612.00 1,710.00	0.00 0.00 0.00 1,710.00	1,710.00
43811BAC8	Honda Auto Receivables 2017-2 A3 1.68% Due 08/16/2021	04/27/2018 04/30/2018 1,611,010.46	1,737,805.40 0.00 151,841.12 1,585,964.28	1,318.05 2,471.35 1,202.89 2,356.19	0.00 0.00 0.00 2,356.19	2,356.19
43815HAC1	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 08/22/2022	08/21/2018 08/28/2018 2,025,000.00	2,024,722.17 0.00 0.00 2,024,722.17	1,659.38 4,978.12 1,659.38 4,978.12	0.00 0.00 0.00 4,978.12	4,978.12
43815NAC8	HAROT 2019-3 A3 1.78% Due 08/15/2023	08/20/2019 08/27/2019 2,030,000.00	2,029,983.15 0.00 0.00 2,029,983.15	401.49 1,806.70 1,605.96 3,011.17	0.00 0.00 0.00 3,011.17	3,011.17
44932HAC7	IBM Credit Corp Note 2.2% Due 09/08/2022	11/29/2017 12/01/2017 2,955,000.00	2,905,001.40 0.00 0.00 2,905,001.40	31,240.92 32,505.00 4,153.42 5,417.50	0.00 0.00 0.00 5,417.50	5,417.50
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	11/03/2017 11/07/2017 4,000,000.00	4,008,600.00 0.00 0.00 4,008,600.00	10,152.78 0.00 17,236.11 7,083.33	0.00 0.00 0.00 7,083.33	7,083.33
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 3,600,000.00	3,512,573.00 0.00 0.00 3,512,573.00	29,225.00 31,500.00 2,975.00 5,250.00	0.00 0.00 0.00 5,250.00	5,250.00
459058GA5	Intl. Bank Recon & Development Note 1.625% Due 09/04/2020	11/03/2017 11/07/2017 4,000,000.00	3,972,680.00 0.00 0.00 3,972,680.00	31,958.33 32,520.00 4,875.00 5,436.67	0.00 0.00 0.00 5,436.67	5,436.67

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45950KCD0	International Finance Corp Note Due 09/16/2019	11/02/2017 11/06/2017 0.00	700,329.00 0.00 700,329.00 0.00	5,614.58 6,125.00 0.00 510.42	0.00 0.00 0.00 510.42	510.42
45950KCM0	International Finance Corp Note 2.25% Due 01/25/2021	01/18/2018 01/25/2018 1,685,000.00	1,680,046.10 0.00 0.00 1,680,046.10	3,791.25 0.00 6,950.63 3,159.38	0.00 0.00 0.00 3,159.38	3,159.38
477870AC3	JDOT 2019-B A3 2.21% Due 12/15/2023	07/16/2019 07/24/2019 1,010,000.00	1,009,785.58 0.00 0.00 1,009,785.58	2,294.10 3,162.14 992.04 1,860.08	0.00 0.00 0.00 1,860.08	1,860.08
47788BAD6	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	07/11/2017 07/18/2017 290,992.95	312,890.67 0.00 21,919.02 290,971.65	253.11 474.59 235.38 456.86	0.00 0.00 0.00 456.86	456.86
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 04/18/2022	02/21/2018 02/28/2018 765,000.00	764,945.00 0.00 0.00 764,945.00	904.40 1,695.75 904.40 1,695.75	0.00 0.00 0.00 1,695.75	1,695.75
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	07/18/2018 07/25/2018 2,360,000.00	2,359,821.11 0.00 0.00 2,359,821.11	3,230.58 6,057.33 3,230.58 6,057.33	0.00 0.00 0.00 6,057.33	6,057.33
47789JAD8	John Deere Owner Trust 2019-A A3 2.91% Due 07/17/2023	08/27/2019 08/29/2019 2,500,000.00	2,552,050.78 0.00 0.00 2,552,050.78	3,233.33 6,062.50 3,233.33 6,062.50	0.00 0.00 0.00 6,062.50	6,062.50
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 01/15/2023	Various Various 3,250,000.00	3,228,657.50 0.00 0.00 3,228,657.50	12,342.06 0.00 20,391.23 8,049.17	0.00 0.00 0.00 8,049.17	8,049.17
594918BG8	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/03/2020	10/29/2015 11/03/2015 1,035,000.00	1,034,172.00 0.00 0.00 1,034,172.00	6,785.00 0.00 8,510.00 1,725.00	0.00 0.00 0.00 1,725.00	1,725.00

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594918BP8	Microsoft Callable Note Cont 7/8/2021 1.55% Due 08/08/2021	Various 08/08/2016 1,875,000.00	1,872,774.45 0.00 0.00 1,872,774.45	1,856.77 0.00 4,278.65 2,421.88	0.00 0.00 0.00 2,421.88	2,421.88
654747AD6	Nissan Auto Receivables 2017-A A3 1.74% Due 08/16/2021	12/27/2017 12/29/2017 519,271.22	569,019.92 0.00 53,054.99 515,964.93	415.18 830.37 376.47 791.66	0.00 0.00 0.00 791.66	791.66
68389XBK0	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 09/15/2021	Various Various 3,325,000.00	3,255,728.25 0.00 0.00 3,255,728.25	29,130.69 31,587.50 2,807.77 5,264.58	0.00 0.00 0.00 5,264.58	5,264.58
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 07/28/2022	07/25/2017 07/28/2017 3,050,000.00	3,049,725.50 0.00 0.00 3,049,725.50	6,849.79 0.00 13,076.88 6,227.09	0.00 0.00 0.00 6,227.09	6,227.09
69371RP59	Paccar Financial Corp Note 3.4% Due 08/09/2023	08/06/2018 08/09/2018 2,300,000.00	2,299,057.00 0.00 0.00 2,299,057.00	4,778.89 0.00 11,295.56 6,516.67	0.00 0.00 0.00 6,516.67	6,516.67
69371RQ25	Paccar Financial Corp Note 2.15% Due 08/15/2024	08/08/2019 08/15/2019 715,000.00	713,419.85 0.00 0.00 713,419.85	683.22 0.00 1,964.26 1,281.04	0.00 0.00 0.00 1,281.04	1,281.04
747525AD5	Qualcomm Inc Note 2.25% Due 05/20/2020	06/11/2015 06/16/2015 2,400,000.00	2,373,420.00 0.00 0.00 2,373,420.00	15,150.00 0.00 19,650.00 4,500.00	0.00 0.00 0.00 4,500.00	4,500.00
78012KKU0	Royal Bank of Canada Note 2.5% Due 01/19/2021	12/11/2017 12/13/2017 2,400,000.00	2,409,096.00 0.00 0.00 2,409,096.00	7,000.00 0.00 12,000.00 5,000.00	0.00 0.00 0.00 5,000.00	5,000.00
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 01/25/2023	Various Various 2,250,000.00	748,027.50 1,525,365.00 0.00 2,273,392.50	1,987.50 (5,300.00) 10,931.25 3,643.75	0.00 0.00 0.00 3,643.75	3,643.75

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857477AV5	State Street Bank Note 1.95% Due 05/19/2021	Various Various 2,075,000.00	2,067,408.60 0.00 0.00 2,067,408.60	11,464.38 0.00 14,836.25 3,371.87	0.00 0.00 0.00 3,371.87	3,371.87
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	07/27/2018 07/31/2018 1,910,000.00	1,904,461.00 0.00 0.00 1,904,461.00	7,799.17 0.00 13,370.00 5,570.83	0.00 0.00 0.00 5,570.83	5,570.83
89114QCB2	Toronto Dominion Bank Note 3.25% Due 03/11/2024	03/26/2019 03/28/2019 1,270,000.00	1,286,078.20 0.00 0.00 1,286,078.20	19,490.97 20,637.50 2,293.06 3,439.59	0.00 0.00 0.00 3,439.59	3,439.59
89236TDP7	Toyota Motor Credit Corp Note 2.6% Due 01/11/2022	Various Various 3,100,000.00	3,038,938.00 0.00 0.00 3,038,938.00	11,194.44 0.00 17,911.11 6,716.67	0.00 0.00 0.00 6,716.67	6,716.67
89237RAB4	Toyota Auto Receivable 2017-C A2A Due 07/15/2020	07/25/2017 08/02/2017 0.00	6,368.71 0.00 6,368.71 0.00	4.47 8.39 0.00 3.92	0.00 0.00 0.00 3.92	3.92
89238BAB8	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	01/23/2018 01/31/2018 388,100.96	580,105.68 0.00 192,044.38 388,061.30	541.49 1,015.29 362.23 836.03	0.00 0.00 0.00 836.03	836.03
89238TAD5	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 09/15/2022	07/25/2019 07/29/2019 3,000,000.00	3,031,757.81 0.00 0.00 3,031,757.81	3,946.67 7,400.00 3,946.67 7,400.00	0.00 0.00 0.00 7,400.00	7,400.00
91159HHP8	US Bancorp Callable Cont 12/23/2021 2.625% Due 01/24/2022	01/19/2017 01/24/2017 1,250,000.00	1,247,850.00 0.00 0.00 1,247,850.00	3,372.40 0.00 6,106.77 2,734.37	0.00 0.00 0.00 2,734.37	2,734.37
912828B66	US Treasury Note 2.75% Due 02/15/2024	Various Various 5,000,000.00	5,121,796.88 0.00 0.00 5,121,796.88	6,351.90 0.00 17,561.14 11,209.24	0.00 0.00 0.00 11,209.24	11,209.24

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912828B90	US Treasury Note 2% Due 02/28/2021	Various Various 4,500,000.00	4,578,823.67 0.00 0.00 4,578,823.67	247.25 0.00 7,664.84 7,417.59	0.00 0.00 0.00 7,417.59	7,417.59
912828F39	US Treasury Note Due 09/30/2019	06/26/2019 06/27/2019 0.00	2,997,304.69 0.00 2,997,304.69 0.00	22,090.16 26,250.00 0.00 4,159.84	0.00 0.00 0.00 4,159.84	4,159.84
912828J43	US Treasury Note 1.75% Due 02/28/2022	03/13/2017 03/15/2017 4,350,000.00	4,271,340.74 0.00 0.00 4,271,340.74	209.13 0.00 6,483.17 6,274.04	0.00 0.00 0.00 6,274.04	6,274.04
912828J84	US Treasury Note Due 03/31/2020	10/23/2015 10/26/2015 0.00	480,470.36 0.00 480,470.36 0.00	2,777.05 3,047.54 0.00 270.49	0.00 0.00 0.00 270.49	270.49
912828L24	US Treasury Note 1.875% Due 08/31/2022	10/17/2017 10/18/2017 4,500,000.00	4,478,906.25 0.00 0.00 4,478,906.25	231.80 0.00 7,185.78 6,953.98	0.00 0.00 0.00 6,953.98	6,953.98
912828L32	US Treasury Note 1.375% Due 08/31/2020	09/29/2015 09/30/2015 1,500,000.00	1,500,473.77 0.00 0.00 1,500,473.77	56.66 0.00 1,756.52 1,699.86	0.00 0.00 0.00 1,699.86	1,699.86
912828L99	US Treasury Note 1.375% Due 10/31/2020	11/23/2015 11/24/2015 3,900,000.00	3,838,923.22 0.00 0.00 3,838,923.22	18,069.29 0.00 22,440.90 4,371.61	0.00 0.00 0.00 4,371.61	4,371.61
912828N30	US Treasury Note 2.125% Due 12/31/2022	01/25/2018 01/26/2018 4,800,000.00	4,725,375.00 0.00 0.00 4,725,375.00	17,461.96 0.00 25,777.17 8,315.21	0.00 0.00 0.00 8,315.21	8,315.21
912828N89	US Treasury Note 1.375% Due 01/31/2021	03/09/2016 03/11/2016 4,000,000.00	3,996,107.15 0.00 0.00 3,996,107.15	4,782.61 0.00 9,266.30 4,483.69	0.00 0.00 0.00 4,483.69	4,483.69

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912828Q37	US Treasury Note 1.25% Due 03/31/2021	12/13/2016 12/14/2016 2,700,000.00	2,637,466.08 0.00 0.00 2,637,466.08	14,200.82 16,875.00 92.21 2,766.39	0.00 0.00 0.00 2,766.39	2,766.39
912828T34	US Treasury Note 1.125% Due 09/30/2021	11/09/2016 11/10/2016 4,125,000.00	4,055,243.31 0.00 0.00 4,055,243.31	19,526.13 23,203.13 126.79 3,803.79	0.00 0.00 0.00 3,803.79	3,803.79
912828T91	US Treasury Note 1.625% Due 10/31/2023	05/29/2019 05/30/2019 5,000,000.00	4,909,960.94 0.00 0.00 4,909,960.94	27,377.72 0.00 34,001.36 6,623.64	0.00 0.00 0.00 6,623.64	6,623.64
912828V23	US Treasury Note 2.25% Due 12/31/2023	06/21/2019 06/24/2019 4,500,000.00	4,588,417.97 0.00 0.00 4,588,417.97	17,333.56 0.00 25,587.64 8,254.08	0.00 0.00 0.00 8,254.08	8,254.08
912828VF4	US Treasury Note Due 05/31/2020	07/10/2015 07/13/2015 0.00	3,954,857.15 0.00 3,954,857.15 0.00	13,975.41 16,064.20 0.00 2,088.79	0.00 0.00 0.00 2,088.79	2,088.79
912828X70	US Treasury Note 2% Due 04/30/2024	06/10/2019 06/11/2019 2,400,000.00	2,408,437.50 0.00 0.00 2,408,437.50	16,173.91 0.00 20,086.96 3,913.05	0.00 0.00 0.00 3,913.05	3,913.05
912828XG0	US Treasury Note 2.125% Due 06/30/2022	08/15/2017 08/17/2017 4,000,000.00	4,056,732.15 0.00 0.00 4,056,732.15	14,551.63 0.00 21,480.98 6,929.35	0.00 0.00 0.00 6,929.35	6,929.35
912828XX3	US Treasury Note 2% Due 06/30/2024	07/30/2019 07/31/2019 2,500,000.00	2,515,722.66 0.00 0.00 2,515,722.66	8,559.78 0.00 12,635.87 4,076.09	0.00 0.00 0.00 4,076.09	4,076.09
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	05/08/2019 05/13/2019 2,000,000.00	2,056,900.00 0.00 0.00 2,056,900.00	12,277.78 0.00 17,944.44 5,666.66	0.00 0.00 0.00 5,666.66	5,666.66

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Income Earned

As of September 30, 2019



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
94974BGF1	Wells Fargo Corp Note 2.15% Due 01/30/2020	01/26/2015 02/02/2015 2,575,000.00	2,572,198.40 0.00 0.00 2,572,198.40	4,767.33 0.00 9,380.86 4,613.53	0.00 0.00 0.00 4,613.53	4,613.53
			275,888,870.27	1,235,279.08	0.00	
			5,732,125.00	565,902.34	0.00	
			8,558,189.42	1,186,311.41	0.00	
Total Fixed Income		272,638,375.59	273,062,805.85	516,934.67	516,934.67	516,934.67
CASH & EQUIVALENT						
60934N807	Federated Investors Govt Oblig Fund Inst.	Various Various 3,635,931.77	209,070.92 4,957,525.85 1,530,665.00 3,635,931.77	0.00 961.71 0.00 961.71	0.00 0.00 0.00 961.71	961.71
62479MXN8	MUFG Bank Ltd/NY Discount CP 2.27% Due 10/22/2019	06/26/2019 06/27/2019 2,500,000.00	2,481,556.25 0.00 0.00 2,481,556.25	10,404.17 0.00 15,133.33 4,729.16	0.00 0.00 0.00 4,729.16	4,729.16
			2,690,627.17	10,404.17	0.00	
			4,957,525.85	961.71	0.00	
			1,530,665.00	15,133.33	0.00	
Total Cash & Equivalent		6,135,931.77	6,117,488.02	5,690.87	5,690.87	5,690.87

City of Corona Consolidated

Account #10003

Income Earned

As of September 30, 2019



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
LOCAL AGENCY INVESTMENT FUND						
90LAIF\$00	Local Agency Investment Fund State Pool	Various Various 28,487,356.15	29,987,356.15 10,000,000.00 11,500,000.00 28,487,356.15	145,037.00 0.00 200,369.58 55,332.58	0.00 0.00 0.00 55,332.58	55,332.58
			29,987,356.15	145,037.00	0.00	
			10,000,000.00	0.00	0.00	
			11,500,000.00	200,369.58	0.00	
Total Local Agency Investment Fund		28,487,356.15	28,487,356.15	55,332.58	55,332.58	55,332.58
			308,566,853.59	1,390,720.25	0.00	
			20,689,650.85	566,864.05	0.00	
			21,588,854.42	1,401,814.32	0.00	
TOTAL PORTFOLIO		307,261,663.51	307,667,650.02	577,958.12	577,958.12	577,958.12

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/05/2019	Interest	3135G0T45	4,650,000.00	FNMA Note 1.875% Due 4/5/2022	0.00	43,593.75	43,593.75
10/07/2019	Interest	3135G0Q89	3,925,000.00	FNMA Note 1.375% Due 10/7/2021	0.00	26,984.38	26,984.38
10/10/2019	Interest	02665WCQ2	2,260,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	40,962.50	40,962.50
10/12/2019	Interest	3130AF5B9	2,500,000.00	FHLB Note 3% Due 10/12/2021	0.00	37,500.00	37,500.00
10/15/2019	Dividend	90LAIF\$00	3,152,061,651.95	Local Agency Investment Fund State Pool	0.00	202,453.71	202,453.71
10/15/2019	Interest	02587AAJ3	2,350,000.00	American Express Credit 2017-1 1.93% Due 9/15/2022	0.00	3,779.58	3,779.58
10/15/2019	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	85,374.26	3,011.17	88,385.43
10/15/2019	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,188.40	1,695.75	24,884.15
10/15/2019	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	40,171.19	679.18	40,850.37
10/15/2019	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,791.07	1,860.08	20,651.15
10/15/2019	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,350.84	6,062.50	56,413.34
10/15/2019	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	235,095.71	7,400.00	242,495.71
10/15/2019	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,051.02	2,255.41	68,306.43
10/15/2019	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	20,483.48	441.34	20,924.82
10/15/2019	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,184.14	6,057.33	65,241.47
10/16/2019	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,137.49	752.94	22,890.43
10/19/2019	Paydown	3137BFDQ1	0.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/19/2019	Paydown	3137BYPQ7	0.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
10/19/2019	Paydown	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
10/19/2019	Paydown	3137BDCC7	0.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
10/19/2019	Paydown	3137BM6P6	0.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
10/20/2019	Interest	3137EAEF2	5,000,000.00	FHLMC Note 1.375% Due 4/20/2020	0.00	34,375.00	34,375.00
10/21/2019	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	148,186.96	4,978.13	153,165.09
10/22/2019	Maturity	62479MXN8	2,500,000.00	MUFG Bank Ltd/NY Discount CP 2.27% Due 10/22/2019	2,481,556.25	18,443.75	2,500,000.00
10/25/2019	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
10/25/2019	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
10/25/2019	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
10/25/2019	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
10/25/2019	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	67,920.27	8,542.50	76,462.77
10/25/2019	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
10/31/2019	Interest	912828L99	3,900,000.00	US Treasury Note 1.375% Due 10/31/2020	0.00	26,812.50	26,812.50
10/31/2019	Interest	912828T91	5,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	40,625.00	40,625.00
10/31/2019	Interest	912828X70	2,400,000.00	US Treasury Note 2% Due 4/30/2024	0.00	24,000.00	24,000.00
OCT 2019					3,318,491.08	630,726.70	3,949,217.78

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Cash Flow Report

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/03/2019	Interest	594918BG8	1,035,000.00	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/3/2020	0.00	10,350.00	10,350.00
11/03/2019	Interest	037833AK6	2,215,000.00	Apple Inc Note 2.4% Due 5/3/2023	0.00	26,580.00	26,580.00
11/03/2019	Interest	00440EAT4	2,545,000.00	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/3/2020	0.00	29,267.50	29,267.50
11/06/2019	Interest	3135G0K69	3,300,000.00	FNMA Note 1.25% Due 5/6/2021	0.00	20,625.00	20,625.00
11/11/2019	Interest	369550BE7	2,970,000.00	General Dynamics Corp Note 3% Due 5/11/2021	0.00	44,550.00	44,550.00
11/15/2019	Interest	02587AAJ3	2,350,000.00	American Express Credit 2017-1 1.93% Due 9/15/2022	0.00	3,779.58	3,779.58
11/15/2019	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	19,758.10	410.27	20,168.37
11/15/2019	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,337.18	5,905.43	65,242.61
11/15/2019	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	38,470.30	608.88	39,079.18
11/15/2019	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,470.01	5,940.40	56,410.41
11/15/2019	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	226,801.90	6,820.10	233,622.00
11/15/2019	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,830.21	1,825.48	20,655.69
11/15/2019	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,143.49	2,162.94	68,306.43
11/15/2019	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	83,763.22	2,884.53	86,647.75
11/15/2019	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,233.81	1,644.35	24,878.16
11/16/2019	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,176.95	720.84	22,897.79

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/17/2019	Interest	3137EAEK1	3,100,000.00	FHLMC Note 1.875% Due 11/17/2020	0.00	29,062.50	29,062.50
11/18/2019	Interest	404280BS7	2,000,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	0.00	39,500.00	39,500.00
11/19/2019	Interest	3137BDCC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
11/19/2019	Interest	857477AV5	2,075,000.00	State Street Bank Note 1.95% Due 5/19/2021	0.00	20,231.25	20,231.25
11/20/2019	Interest	747525AD5	2,400,000.00	Qualcomm Inc Note 2.25% Due 5/20/2020	0.00	27,000.00	27,000.00
11/21/2019	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	143,151.58	4,613.83	147,765.41
11/25/2019	Interest	404280BA6	1,200,000.00	HSBC Holdings PLC Note 3.6% Due 5/25/2023	0.00	21,600.00	21,600.00
11/25/2019	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
11/25/2019	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
11/25/2019	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
11/25/2019	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
11/25/2019	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
11/25/2019	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	68,128.62	8,369.30	76,497.92
11/30/2019	Interest	3135G0F73	4,100,000.00	FNMA Note 1.5% Due 11/30/2020	0.00	30,750.00	30,750.00
NOV 2019					820,265.37	396,053.86	1,216,319.23
12/05/2019	Interest	437076BQ4	1,140,000.00	Home Depot Note 1.8% Due 6/5/2020	0.00	10,260.00	10,260.00
12/08/2019	Interest	3130A0F70	3,500,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	59,062.50	59,062.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/11/2019	Interest	313379RB7	2,500,000.00	FHLB Note 1.875% Due 6/11/2021	0.00	23,437.50	23,437.50
12/14/2019	Interest	3130A1XJ2	5,500,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	79,062.51	79,062.51
12/15/2019	Interest	02587AAJ3	2,350,000.00	American Express Credit 2017-1 1.93% Due 9/15/2022	0.00	3,779.58	3,779.58
12/15/2019	Interest	097023BQ7	2,020,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	0.00	18,937.50	18,937.50
12/15/2019	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,236.09	2,070.34	68,306.43
12/15/2019	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	19,031.22	380.31	19,411.53
12/15/2019	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,490.62	5,753.13	65,243.75
12/15/2019	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	82,148.27	2,760.28	84,908.55
12/15/2019	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,279.31	1,592.85	24,872.16
12/15/2019	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,589.45	5,818.01	56,407.46
12/15/2019	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	36,764.36	541.55	37,305.91
12/15/2019	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	218,475.66	6,260.65	224,736.31
12/15/2019	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,869.44	1,790.80	20,660.24
12/16/2019	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,216.47	688.69	22,905.16
12/19/2019	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
12/19/2019	Interest	3137EAEN5	4,550,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	62,562.50	62,562.50
12/21/2019	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	138,097.47	4,261.92	142,359.39

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/22/2019	Interest	3135G0D75	4,000,000.00	FNMA Note 1.5% Due 6/22/2020	0.00	30,000.00	30,000.00
12/24/2019	Interest	166764AH3	3,000,000.00	Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023	0.00	47,865.00	47,865.00
12/25/2019	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
12/25/2019	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
12/25/2019	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
12/25/2019	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
12/25/2019	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
12/25/2019	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	68,337.60	8,195.58	76,533.18
12/26/2019	Interest	931142EK5	2,000,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	0.00	34,000.00	34,000.00
12/31/2019	Interest	912828V23	4,500,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	50,625.00	50,625.00
12/31/2019	Interest	912828N30	4,800,000.00	US Treasury Note 2.125% Due 12/31/2022	0.00	51,000.00	51,000.00
12/31/2019	Interest	912828XG0	4,000,000.00	US Treasury Note 2.125% Due 6/30/2022	0.00	42,500.00	42,500.00
12/31/2019	Interest	912828XX3	2,500,000.00	US Treasury Note 2% Due 6/30/2024	0.00	25,000.00	25,000.00
DEC 2019					803,535.96	629,057.88	1,432,593.84
01/05/2020	Interest	3135G0S38	4,000,000.00	FNMA Note 2% Due 1/5/2022	0.00	40,000.00	40,000.00
01/11/2020	Interest	89236TDP7	3,100,000.00	Toyota Motor Credit Corp Note 2.6% Due 1/11/2022	0.00	40,300.00	40,300.00
01/14/2020	Interest	02665WCJ8	930,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	16,042.50	16,042.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/14/2020	Interest	3130A8QS5	2,900,000.00	FHLB Note 1.125% Due 7/14/2021	0.00	16,312.50	16,312.50
01/15/2020	Interest	02587AAJ3	2,350,000.00	American Express Credit 2017-1 1.93% Due 9/15/2022	0.00	3,779.58	3,779.58
01/15/2020	Interest	48128BAB7	3,250,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023	0.00	48,295.00	48,295.00
01/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	35,053.33	477.22	35,530.55
01/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	18,302.85	351.44	18,654.29
01/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,644.45	5,600.44	65,244.89
01/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,908.75	1,756.05	20,664.80
01/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	80,529.37	2,638.43	83,167.80
01/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,324.91	1,541.24	24,866.15
01/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,709.18	5,695.33	56,404.51
01/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,328.82	1,977.61	68,306.43
01/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	210,116.86	5,721.75	215,838.61
01/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,256.08	656.47	22,912.55
01/18/2020	Interest	4581X0CW6	4,000,000.00	Inter-American Dev Bank Note 2.125% Due 1/18/2022	0.00	42,500.00	42,500.00
01/19/2020	Interest	78012KKU0	2,400,000.00	Royal Bank of Canada Note 2.5% Due 1/19/2021	0.00	30,000.00	30,000.00
01/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
01/19/2020	Interest	3135G0T94	5,500,000.00	FNMA Note 2.375% Due 1/19/2023	0.00	65,312.50	65,312.50

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01/19/2020	Interest	89114QC48	1,910,000.00	Toronto Dominion Bank Note 3.5% Due 7/19/2023	0.00	33,425.00	33,425.00
01/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	133,024.57	3,922.43	136,947.00
01/24/2020	Interest	91159HHP8	1,250,000.00	US Bancorp Callable Cont 12/23/2021 2.625% Due 1/24/2022	0.00	16,406.25	16,406.25
01/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
01/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
01/25/2020	Interest	808513AT2	2,250,000.00	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	0.00	29,812.50	29,812.50
01/25/2020	Interest	45950KCM0	1,685,000.00	International Finance Corp Note 2.25% Due 1/25/2021	0.00	18,956.25	18,956.25
01/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
01/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
01/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
01/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	68,547.23	8,021.31	76,568.54
01/28/2020	Interest	69353RFE3	3,050,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	0.00	37,362.50	37,362.50
01/30/2020	Maturity	94974BGF1	2,575,000.00	Wells Fargo Corp Note 2.15% Due 1/30/2020	2,575,000.00	27,681.25	2,602,681.25
01/31/2020	Interest	912828N89	4,000,000.00	US Treasury Note 1.375% Due 1/31/2021	0.00	27,500.00	27,500.00
JAN 2020					3,361,746.40	582,897.23	3,944,643.63
02/08/2020	Interest	594918BP8	1,875,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	0.00	14,531.25	14,531.25
02/09/2020	Interest	69371RP59	2,300,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.00	39,100.00	39,100.00

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02/11/2020	Interest	06406RAJ6	3,254,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	0.00	56,131.50	56,131.50
02/12/2020	Interest	3137EAEC9	4,125,000.00	FHLMC Note 1.125% Due 8/12/2021	0.00	23,203.13	23,203.13
02/15/2020	Interest	912828B66	5,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	68,750.00	68,750.00
02/15/2020	Interest	69371RQ25	715,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	7,686.25	7,686.25
02/15/2020	Maturity	22160KAG0	1,630,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	1,630,000.00	14,262.50	1,644,262.50
02/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,421.68	1,884.75	68,306.43
02/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,948.15	1,721.22	20,669.37
02/15/2020	Paydown	02587AAJ3	2,350,000.00	American Express Credit 2017-1 1.93% Due 9/15/2022	2,350,000.00	3,779.58	2,353,779.58
02/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	78,906.54	2,518.97	81,425.51
02/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,370.58	1,489.54	24,860.12
02/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	201,725.41	5,203.46	206,928.87
02/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	33,337.24	415.87	33,753.11
02/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	17,572.96	323.68	17,896.64
02/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,798.68	5,447.35	65,246.03
02/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,829.19	5,572.36	56,401.55
02/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,295.75	624.20	22,919.95
02/17/2020	Interest	3135G0N82	4,100,000.00	FNMA Note 1.25% Due 8/17/2021	0.00	25,625.00	25,625.00

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02/18/2020	Interest	3130A7CV5	3,420,000.00	FHLB Note 1.375% Due 2/18/2021	0.00	23,512.50	23,512.50
02/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
02/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	127,932.82	3,595.41	131,528.23
02/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
02/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
02/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
02/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
02/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	68,757.50	7,846.52	76,604.02
02/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
02/26/2020	Interest	3135G0J20	4,050,000.00	FNMA Note 1.375% Due 2/26/2021	0.00	27,843.75	27,843.75
02/29/2020	Interest	912828L32	1,500,000.00	US Treasury Note 1.375% Due 8/31/2020	0.00	10,312.50	10,312.50
02/29/2020	Interest	912828L24	4,500,000.00	US Treasury Note 1.875% Due 8/31/2022	0.00	42,187.50	42,187.50
02/29/2020	Interest	912828B90	4,500,000.00	US Treasury Note 2% Due 2/28/2021	0.00	45,000.00	45,000.00
02/29/2020	Interest	912828J43	4,350,000.00	US Treasury Note 1.75% Due 2/28/2022	0.00	38,062.50	38,062.50
FEB 2020					4,749,896.50	527,482.97	5,277,379.47
03/01/2020	Interest	30231GAV4	2,700,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	0.00	29,997.00	29,997.00
03/04/2020	Interest	24422ESL4	1,850,000.00	John Deere Capital Corp Note 2.8% Due 3/4/2021	0.00	25,900.00	25,900.00

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03/04/2020	Interest	459058GA5	4,000,000.00	Intl. Bank Recon & Development Note 1.625% Due 9/4/2020	0.00	32,500.00	32,500.00
03/05/2020	Interest	06051GHF9	3,250,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	57,687.50	57,687.50
03/06/2020	Interest	24422ETG4	1,500,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	0.00	21,000.00	21,000.00
03/08/2020	Interest	44932HAC7	2,955,000.00	IBM Credit Corp Note 2.2% Due 9/8/2022	0.00	32,505.00	32,505.00
03/08/2020	Interest	3130A0XE5	1,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	16,250.00	16,250.00
03/08/2020	Interest	3130AB3H7	4,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	47,500.00	47,500.00
03/11/2020	Interest	89114QCB2	1,270,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	20,637.50	20,637.50
03/13/2020	Interest	3130A2UW4	4,000,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	57,500.00	57,500.00
03/14/2020	Interest	4581X0CZ9	3,600,000.00	Inter-American Dev Bank Note 1.75% Due 9/14/2022	0.00	31,500.00	31,500.00
03/15/2020	Interest	68389XBK0	3,325,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021	0.00	31,587.50	31,587.50
03/15/2020	Interest	084670BR8	2,500,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	0.00	34,375.00	34,375.00
03/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	31,616.06	357.53	31,973.59
03/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	193,301.18	4,705.87	198,007.05
03/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,514.67	1,791.76	68,306.43
03/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	16,841.57	297.03	17,138.60
03/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	59,953.30	5,293.87	65,247.17
03/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	18,987.62	1,686.33	20,673.95

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03/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	50,949.49	5,449.10	56,398.59
03/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	77,279.76	2,401.93	79,681.69
03/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,416.34	1,437.74	24,854.08
03/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,335.49	591.87	22,927.36
03/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
03/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	122,822.14	3,280.91	126,103.05
03/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
03/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
03/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
03/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
03/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	68,968.41	7,671.19	76,639.60
03/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
03/31/2020	Interest	912828Q37	2,700,000.00	US Treasury Note 1.25% Due 3/31/2021	0.00	16,875.00	16,875.00
03/31/2020	Interest	912828T34	4,125,000.00	US Treasury Note 1.125% Due 9/30/2021	0.00	23,203.13	23,203.13
MAR 2020					752,986.03	564,834.44	1,317,820.47
04/05/2020	Interest	3135G0T45	4,650,000.00	FNMA Note 1.875% Due 4/5/2022	0.00	43,593.75	43,593.75
04/07/2020	Interest	3135G0Q89	3,925,000.00	FNMA Note 1.375% Due 10/7/2021	0.00	26,984.38	26,984.38

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04/10/2020	Interest	02665WCQ2	2,260,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	40,962.50	40,962.50
04/12/2020	Interest	3130AF5B9	2,500,000.00	FHLB Note 3% Due 10/12/2021	0.00	37,500.00	37,500.00
04/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	16,108.67	271.49	16,380.16
04/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,108.33	5,139.99	65,248.32
04/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,070.07	5,325.55	56,395.62
04/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	29,889.76	302.20	30,191.96
04/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,607.79	1,698.64	68,306.43
04/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,027.18	1,651.36	20,678.54
04/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	184,844.07	4,229.06	189,073.13
04/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	75,649.01	2,287.30	77,936.31
04/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,462.20	1,385.83	24,848.03
04/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,375.30	559.49	22,934.79
04/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
04/20/2020	Maturity	3137EAEF2	5,000,000.00	FHLMC Note 1.375% Due 4/20/2020	5,000,000.00	34,375.00	5,034,375.00
04/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	117,692.49	2,978.97	120,671.46
04/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
04/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87

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04/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
04/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
04/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	69,179.97	7,495.32	76,675.29
04/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
04/30/2020	Interest	912828X70	2,400,000.00	US Treasury Note 2% Due 4/30/2024	0.00	24,000.00	24,000.00
04/30/2020	Interest	912828L99	3,900,000.00	US Treasury Note 1.375% Due 10/31/2020	0.00	26,812.50	26,812.50
04/30/2020	Interest	912828T91	5,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	40,625.00	40,625.00
APR 2020					5,736,014.84	359,030.01	6,095,044.85
05/03/2020	Interest	00440EAT4	2,545,000.00	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/3/2020	0.00	29,267.50	29,267.50
05/03/2020	Interest	037833AK6	2,215,000.00	Apple Inc Note 2.4% Due 5/3/2023	0.00	26,580.00	26,580.00
05/03/2020	Interest	594918BG8	1,035,000.00	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/3/2020	0.00	10,350.00	10,350.00
05/06/2020	Interest	3135G0K69	3,300,000.00	FNMA Note 1.25% Due 5/6/2021	0.00	20,625.00	20,625.00
05/11/2020	Interest	369550BE7	2,970,000.00	General Dynamics Corp Note 3% Due 5/11/2021	0.00	44,550.00	44,550.00
05/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,066.82	1,616.32	20,683.14
05/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	74,014.30	2,175.09	76,189.39
05/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,508.15	1,333.82	24,841.97
05/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,190.94	5,201.70	56,392.64

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,701.04	1,605.39	68,306.43
05/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	176,353.95	3,773.11	180,127.06
05/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	15,374.26	247.06	15,621.32
05/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,263.77	4,985.71	65,249.48
05/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	28,158.34	249.90	28,408.24
05/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,415.19	527.04	22,942.23
05/17/2020	Interest	3137EAEK1	3,100,000.00	FHLMC Note 1.875% Due 11/17/2020	0.00	29,062.50	29,062.50
05/18/2020	Interest	404280BS7	2,000,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	0.00	39,500.00	39,500.00
05/19/2020	Interest	857477AV5	2,075,000.00	State Street Bank Note 1.95% Due 5/19/2021	0.00	20,231.25	20,231.25
05/19/2020	Interest	3137BDCC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
05/20/2020	Maturity	747525AD5	2,400,000.00	Qualcomm Inc Note 2.25% Due 5/20/2020	2,400,000.00	27,000.00	2,427,000.00
05/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	112,543.81	2,689.64	115,233.45
05/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
05/25/2020	Interest	404280BA6	1,200,000.00	HSBC Holdings PLC Note 3.6% Due 5/25/2023	0.00	21,600.00	21,600.00
05/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
05/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
05/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00

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05/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	69,392.18	7,318.91	76,711.09
05/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
05/30/2020	Interest	3135G0F73	4,100,000.00	FNMA Note 1.5% Due 11/30/2020	0.00	30,750.00	30,750.00
MAY 2020					3,118,982.75	382,091.62	3,501,074.37
06/05/2020	Maturity	437076BQ4	1,140,000.00	Home Depot Note 1.8% Due 6/5/2020	1,140,000.00	10,260.00	1,150,260.00
06/08/2020	Interest	3130A0F70	3,500,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	59,062.50	59,062.50
06/11/2020	Interest	313379RB7	2,500,000.00	FHLB Note 1.875% Due 6/11/2021	0.00	23,437.50	23,437.50
06/14/2020	Interest	3130A1XJ2	5,500,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	79,062.51	79,062.51
06/15/2020	Interest	097023BQ7	2,020,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	0.00	18,937.50	18,937.50
06/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	72,375.62	2,065.30	74,440.92
06/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,554.19	1,281.71	24,835.90
06/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	167,830.72	3,338.10	171,168.82
06/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,794.42	1,512.01	68,306.43
06/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,106.55	1,581.20	20,687.75
06/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	14,638.34	223.74	14,862.08
06/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,419.60	4,831.03	65,250.63
06/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,312.09	5,077.56	56,389.65

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06/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	26,421.80	200.62	26,622.42
06/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,455.14	494.54	22,949.68
06/19/2020	Interest	3137EAEN5	4,550,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	62,562.50	62,562.50
06/19/2020	Interest	3137BDCC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
06/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	107,376.01	2,412.97	109,788.98
06/22/2020	Maturity	3135G0D75	4,000,000.00	FNMA Note 1.5% Due 6/22/2020	4,000,000.00	30,000.00	4,030,000.00
06/24/2020	Interest	166764AH3	3,000,000.00	Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023	0.00	47,865.00	47,865.00
06/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
06/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
06/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
06/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
06/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	69,605.04	7,141.96	76,747.00
06/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
06/26/2020	Interest	931142EK5	2,000,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	0.00	34,000.00	34,000.00
06/30/2020	Interest	912828XX3	2,500,000.00	US Treasury Note 2% Due 6/30/2024	0.00	25,000.00	25,000.00
06/30/2020	Interest	912828V23	4,500,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	50,625.00	50,625.00
06/30/2020	Interest	912828N30	4,800,000.00	US Treasury Note 2.125% Due 12/31/2022	0.00	51,000.00	51,000.00

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06/30/2020	Interest	912828XG0	4,000,000.00	US Treasury Note 2.125% Due 6/30/2022	0.00	42,500.00	42,500.00
JUN 2020					5,841,889.52	615,324.93	6,457,214.45
07/05/2020	Interest	3135G0S38	4,000,000.00	FNMA Note 2% Due 1/5/2022	0.00	40,000.00	40,000.00
07/11/2020	Interest	89236TDP7	3,100,000.00	Toyota Motor Credit Corp Note 2.6% Due 1/11/2022	0.00	40,300.00	40,300.00
07/14/2020	Interest	3130A8QS5	2,900,000.00	FHLB Note 1.125% Due 7/14/2021	0.00	16,312.50	16,312.50
07/14/2020	Interest	02665WCJ8	930,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	16,042.50	16,042.50
07/15/2020	Interest	48128BAB7	3,250,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023	0.00	48,295.00	48,295.00
07/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	24,680.11	154.38	24,834.49
07/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	159,274.26	2,924.12	162,198.38
07/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	70,732.96	1,957.94	72,690.90
07/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,600.32	1,229.50	24,829.82
07/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,887.93	1,418.50	68,306.43
07/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	13,900.90	201.54	14,102.44
07/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,575.84	4,675.95	65,251.79
07/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,146.35	1,546.01	20,692.36
07/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,433.53	4,953.13	56,386.66
07/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,495.17	461.98	22,957.15

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07/18/2020	Interest	4581X0CW6	4,000,000.00	Inter-American Dev Bank Note 2.125% Due 1/18/2022	0.00	42,500.00	42,500.00
07/19/2020	Interest	78012KKU0	2,400,000.00	Royal Bank of Canada Note 2.5% Due 1/19/2021	0.00	30,000.00	30,000.00
07/19/2020	Interest	3135G0T94	5,500,000.00	FNMA Note 2.375% Due 1/19/2023	0.00	65,312.50	65,312.50
07/19/2020	Interest	3137BDCC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
07/19/2020	Interest	89114QC48	1,910,000.00	Toronto Dominion Bank Note 3.5% Due 7/19/2023	0.00	33,425.00	33,425.00
07/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	102,189.04	2,149.01	104,338.05
07/24/2020	Interest	91159HHP8	1,250,000.00	US Bancorp Callable Cont 12/23/2021 2.625% Due 1/24/2022	0.00	16,406.25	16,406.25
07/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
07/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
07/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
07/25/2020	Interest	45950KCM0	1,685,000.00	International Finance Corp Note 2.25% Due 1/25/2021	0.00	18,956.25	18,956.25
07/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
07/25/2020	Interest	808513AT2	2,250,000.00	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	0.00	29,812.50	29,812.50
07/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	69,818.55	6,964.47	76,783.02
07/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
07/28/2020	Interest	69353RFE3	3,050,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	0.00	37,362.50	37,362.50
07/31/2020	Interest	912828N89	4,000,000.00	US Treasury Note 1.375% Due 1/31/2021	0.00	27,500.00	27,500.00

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JUL 2020					684,734.96	541,713.21	1,226,448.17
08/08/2020	Interest	594918BP8	1,875,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	0.00	14,531.25	14,531.25
08/09/2020	Interest	69371RP59	2,300,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.00	39,100.00	39,100.00
08/11/2020	Interest	06406RAJ6	3,254,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	0.00	56,131.50	56,131.50
08/12/2020	Interest	3137EAEC9	4,125,000.00	FHLMC Note 1.125% Due 8/12/2021	0.00	23,203.13	23,203.13
08/15/2020	Interest	69371RQ25	715,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	7,686.25	7,686.25
08/15/2020	Interest	912828B66	5,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	68,750.00	68,750.00
08/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,186.24	1,510.75	20,696.99
08/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	150,684.46	2,531.24	153,215.70
08/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	22,933.25	111.19	23,044.44
08/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	69,086.30	1,853.02	70,939.32
08/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,646.53	1,177.19	24,823.72
08/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	66,981.58	1,324.85	68,306.43
08/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	13,161.94	180.45	13,342.39
08/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,732.47	4,520.48	65,252.95
08/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,555.25	4,828.41	56,383.66
08/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,535.27	429.36	22,964.63

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08/17/2020	Interest	3135G0N82	4,100,000.00	FNMA Note 1.25% Due 8/17/2021	0.00	25,625.00	25,625.00
08/18/2020	Interest	3130A7CV5	3,420,000.00	FHLB Note 1.375% Due 2/18/2021	0.00	23,512.50	23,512.50
08/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
08/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	96,982.86	1,897.79	98,880.65
08/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
08/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
08/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
08/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
08/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	70,032.72	6,786.43	76,819.15
08/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
08/26/2020	Interest	3135G0J20	4,050,000.00	FNMA Note 1.375% Due 2/26/2021	0.00	27,843.75	27,843.75
08/31/2020	Interest	912828J43	4,350,000.00	US Treasury Note 1.75% Due 2/28/2022	0.00	38,062.50	38,062.50
08/31/2020	Interest	912828B90	4,500,000.00	US Treasury Note 2% Due 2/28/2021	0.00	45,000.00	45,000.00
08/31/2020	Interest	912828L24	4,500,000.00	US Treasury Note 1.875% Due 8/31/2022	0.00	42,187.50	42,187.50
08/31/2020	Maturity	912828L32	1,500,000.00	US Treasury Note 1.375% Due 8/31/2020	1,500,000.00	10,312.50	1,510,312.50
AUG 2020					2,167,518.87	499,948.72	2,667,467.59
09/01/2020	Interest	30231GAV4	2,700,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	0.00	29,997.00	29,997.00

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09/04/2020	Interest	24422ESL4	1,850,000.00	John Deere Capital Corp Note 2.8% Due 3/4/2021	0.00	25,900.00	25,900.00
09/04/2020	Maturity	459058GA5	4,000,000.00	Intl. Bank Recon & Development Note 1.625% Due 9/4/2020	4,000,000.00	32,500.00	4,032,500.00
09/05/2020	Interest	06051GHF9	3,250,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	57,687.50	57,687.50
09/06/2020	Interest	24422ETG4	1,500,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	0.00	21,000.00	21,000.00
09/08/2020	Interest	44932HAC7	2,955,000.00	IBM Credit Corp Note 2.2% Due 9/8/2022	0.00	32,505.00	32,505.00
09/08/2020	Interest	3130AOXE5	1,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	16,250.00	16,250.00
09/08/2020	Interest	3130AB3H7	4,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	47,500.00	47,500.00
09/11/2020	Interest	89114QCB2	1,270,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	20,637.50	20,637.50
09/13/2020	Interest	3130A2UW4	4,000,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	57,500.00	57,500.00
09/14/2020	Interest	4581X0CZ9	3,600,000.00	Inter-American Dev Bank Note 1.75% Due 9/14/2022	0.00	31,500.00	31,500.00
09/15/2020	Interest	084670BR8	2,500,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	0.00	34,375.00	34,375.00
09/15/2020	Interest	68389XBK0	3,325,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021	0.00	31,587.50	31,587.50
09/15/2020	Paydown	43811BAC8	1,611,010.46	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	67,075.35	1,231.08	68,306.43
09/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	142,061.18	2,159.56	144,220.74
09/15/2020	Paydown	477870AC3	1,010,000.00	JDOT 2019-B A3 2.21% Due 12/15/2023	19,226.21	1,475.42	20,701.63
09/15/2020	Paydown	43815NAC8	2,030,000.00	HAROT 2019-3 A3 1.78% Due 8/15/2023	67,435.65	1,750.54	69,186.19
09/15/2020	Paydown	47788BAD6	290,992.95	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	12,421.46	160.49	12,581.95

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Cash Flow Report

As of September 30, 2019



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	60,889.51	4,364.60	65,254.11
09/15/2020	Paydown	89238BAB8	388,100.96	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	21,181.22	71.06	21,252.28
09/15/2020	Paydown	47788CAC6	765,000.00	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	23,692.84	1,124.77	24,817.61
09/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	51,677.27	4,703.38	56,380.65
09/16/2020	Paydown	654747AD6	519,271.22	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	22,575.43	396.69	22,972.12
09/19/2020	Interest	3137BDCC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
09/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	91,757.37	1,659.38	93,416.75
09/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
09/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
09/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
09/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
09/25/2020	Paydown	3137BFDQ1	2,125,000.00	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,296.56	5,296.56
09/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	70,247.55	6,607.85	76,855.40
SEP 2020					4,650,241.04	515,496.00	5,165,737.04
TOTAL					36,006,303.32	6,244,657.57	42,250,960.89

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Holdings by Maturity

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
90LAIF\$00	Local Agency Investment Fund State Pool	28,487,356.15	Various 2.24%	28,487,356.15 28,487,356.15	1.00 2.24%	28,487,356.15 200,369.58	9.17% 0.00	NR NR	0.00 0.00
60934N807	Federated Investors Govt Oblig Fund Inst.	3,635,931.77	Various 1.61%	3,635,931.77 3,635,931.77	1.00 1.61%	3,635,931.77 0.00	1.16% 0.00	Aaa AAA	0.00 0.00
62479MXN8	MUFG Bank Ltd/NY Discount CP 2.27% Due 10/22/2019	2,500,000.00	06/26/2019 2.32%	2,481,556.25 2,481,556.25	99.26 2.32%	2,481,556.25 15,133.33	0.80% 0.00	P-1 A-1	0.06 0.06
94974BGF1	Wells Fargo Corp Note 2.15% Due 1/30/2020	2,575,000.00	01/26/2015 2.17%	2,572,198.40 2,572,198.40	99.97 2.23%	2,574,222.35 9,380.86	0.83% 2,023.95	A2 A-	0.33 0.33
02587AAJ3	American Express Credit 2017-1 1.93% Due 9/15/2022	2,350,000.00	06/21/2018 2.92%	2,313,464.83 2,313,464.83	99.92 2.16%	2,348,138.78 2,015.78	0.75% 34,673.95	Aaa NR	0.38 0.36
22160KAG0	Costco Wholesale Corp Note 1.75% Due 2/15/2020	1,630,000.00	02/05/2015 1.77%	1,628,288.50 1,628,288.50	99.90 2.02%	1,628,324.36 3,644.86	0.52% 35.86	Aa3 A+	0.38 0.37
89238BAB8	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due 10/15/2020	388,100.96	01/23/2018 2.12%	388,061.30 388,061.30	100.00 2.14%	388,091.18 362.23	0.12% 29.88	Aaa AAA	0.47 0.07
3137EAEF2	FHLMC Note 1.375% Due 4/20/2020	5,000,000.00	05/18/2017 1.52%	4,979,400.00 4,979,400.00	99.71 1.90%	4,985,425.00 30,746.53	1.60% 6,025.00	Aaa AA+	0.56 0.55
747525AD5	Qualcomm Inc Note 2.25% Due 5/20/2020	2,400,000.00	06/11/2015 2.49%	2,373,420.00 2,373,420.00	100.04 2.18%	2,401,000.80 19,650.00	0.77% 27,580.80	A2 A-	0.64 0.63
89238TAD5	Toyota Auto Receivables Owner 2018-B A3 2.96% Due 9/15/2022	3,000,000.00	07/25/2019 1.48%	3,031,757.81 3,031,757.81	101.14 1.97%	3,034,224.00 3,946.67	0.97% 2,466.19	Aaa AAA	0.65 1.12
437076BQ4	Home Depot Note 1.8% Due 6/5/2020	1,140,000.00	05/24/2017 1.82%	1,139,338.80 1,139,338.80	99.87 2.00%	1,138,463.28 6,612.00	0.37% (875.52)	A2 A	0.68 0.67
43815HAC1	Honda Auto Receivables Owner 2018-3 A3 2.95% Due 8/22/2022	2,025,000.00	08/21/2018 2.98%	2,024,722.17 2,024,722.17	101.16 1.99%	2,048,415.05 1,659.38	0.66% 23,692.88	Aaa NR	0.73 1.18
3135G0D75	FNMA Note 1.5% Due 6/22/2020	4,000,000.00	09/29/2015 1.49%	4,002,160.00 4,002,160.00	99.72 1.89%	3,988,852.00 16,500.00	1.28% (13,308.00)	Aaa AA+	0.73 0.72
47788BAD6	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	290,992.95	07/11/2017 1.83%	290,971.65 290,971.65	99.84 2.16%	290,541.72 235.38	0.09% (429.93)	Aaa NR	0.76 0.46
912828L32	US Treasury Note 1.375% Due 8/31/2020	1,500,000.00	09/29/2015 1.37%	1,500,473.77 1,500,473.77	99.57 1.85%	1,493,554.50 1,756.52	0.48% (6,919.27)	Aaa AA+	0.92 0.91
459058GA5	Intl. Bank Recon & Development Note 1.625% Due 9/4/2020	4,000,000.00	11/03/2017 1.87%	3,972,680.00 3,972,680.00	99.83 1.81%	3,993,244.00 4,875.00	1.28% 20,564.00	Aaa AAA	0.93 0.92

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Holdings by Maturity

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
654747AD6	Nissan Auto Receivables 2017-A A3 1.74% Due 8/16/2021	519,271.22	12/27/2017 2.10%	515,964.93 515,964.93	99.85 2.11%	518,480.87 376.47	0.17% 2,515.94	Aaa NR	0.97 0.42
43811BAC8	Honda Auto Receivables 2017-2 A3 1.68% Due 8/16/2021	1,611,010.46	04/27/2018 2.62%	1,585,964.28 1,585,964.28	99.80 2.09%	1,607,798.01 1,202.89	0.51% 21,833.73	Aaa AAA	1.01 0.49
594918BG8	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/3/2020	1,035,000.00	10/29/2015 2.02%	1,034,172.00 1,034,172.00	100.17 1.83%	1,036,718.10 8,510.00	0.33% 2,546.10	Aaa AAA	1.01 0.99
00440EAT4	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/3/2020	2,545,000.00	02/06/2017 2.17%	2,556,986.95 2,556,986.95	100.32 1.97%	2,553,220.35 24,064.39	0.82% (3,766.60)	A3 A	1.01 0.98
912828L99	US Treasury Note 1.375% Due 10/31/2020	3,900,000.00	11/23/2015 1.71%	3,838,923.22 3,838,923.22	99.54 1.81%	3,882,024.90 22,440.90	1.25% 43,101.68	Aaa AA+	1.09 1.06
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	3,100,000.00	11/21/2017 1.96%	3,091,967.37 3,091,967.37	100.10 1.78%	3,103,199.20 21,635.42	1.00% 11,231.83	Aaa AA+	1.13 1.11
3135G0F73	FNMA Note 1.5% Due 11/30/2020	4,100,000.00	12/16/2015 1.90%	4,022,510.00 4,022,510.00	99.65 1.81%	4,085,502.40 20,670.83	1.31% 62,992.40	Aaa AA+	1.17 1.15
43815NAC8	HAROT 2019-3 A3 1.78% Due 8/15/2023	2,030,000.00	08/20/2019 1.79%	2,029,983.15 2,029,983.15	99.79 1.88%	2,025,704.52 1,605.96	0.65% (4,278.63)	Aaa AAA	1.24 2.34
78012KKU0	Royal Bank of Canada Note 2.5% Due 1/19/2021	2,400,000.00	12/11/2017 2.37%	2,409,096.00 2,409,096.00	100.67 1.98%	2,415,964.80 12,000.00	0.78% 6,868.80	Aa2 AA-	1.31 1.27
45950KCM0	International Finance Corp Note 2.25% Due 1/25/2021	1,685,000.00	01/18/2018 2.35%	1,680,046.10 1,680,046.10	100.57 1.81%	1,694,621.35 6,950.63	0.54% 14,575.25	Aaa AAA	1.32 1.29
912828N89	US Treasury Note 1.375% Due 1/31/2021	4,000,000.00	03/09/2016 1.40%	3,996,107.15 3,996,107.15	99.48 1.77%	3,979,064.00 9,266.30	1.27% (17,043.15)	Aaa AA+	1.34 1.31
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	765,000.00	02/21/2018 2.68%	764,945.00 764,945.00	100.41 2.12%	768,126.56 904.40	0.25% 3,181.56	Aaa NR	1.35 0.73
3130A7CV5	FHLB Note 1.375% Due 2/18/2021	3,420,000.00	02/17/2016 1.46%	3,406,183.20 3,406,183.20	99.48 1.76%	3,402,109.98 5,616.88	1.09% (4,073.22)	Aaa AA+	1.39 1.36
3135G0J20	FNMA Note 1.375% Due 2/26/2021	4,050,000.00	Various 1.45%	4,034,893.60 4,034,893.60	99.46 1.76%	4,028,158.35 5,414.06	1.29% (6,735.25)	Aaa AA+	1.41 1.38
912828B90	US Treasury Note 2% Due 2/28/2021	4,500,000.00	Various 1.61%	4,578,823.67 4,578,823.67	100.35 1.75%	4,515,822.00 7,664.84	1.45% (63,001.67)	Aaa AA+	1.42 1.39
30231GAV4	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021	2,700,000.00	Various 1.97%	2,730,414.55 2,730,414.55	100.52 1.85%	2,714,142.60 4,999.50	0.87% (16,271.95)	Aaa AA+	1.42 1.39

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Holdings by Maturity

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
24422ESL4	John Deere Capital Corp Note 2.8% Due 3/4/2021	1,850,000.00	05/24/2017 2.12%	1,895,010.50 1,895,010.50	101.11 2.00%	1,870,612.70 3,885.00	0.60% (24,397.80)	A2 A	1.43 1.39
912828Q37	US Treasury Note 1.25% Due 3/31/2021	2,700,000.00	12/13/2016 1.81%	2,637,466.08 2,637,466.08	99.27 1.74%	2,680,381.80 92.21	0.86% 42,915.72	Aaa AA+	1.50 1.48
3135G0K69	FNMA Note 1.25% Due 5/6/2021	3,300,000.00	06/29/2016 1.18%	3,311,220.00 3,311,220.00	99.24 1.73%	3,274,933.20 16,614.58	1.05% (36,286.80)	Aaa AA+	1.60 1.57
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	2,360,000.00	07/18/2018 3.10%	2,359,821.11 2,359,821.11	101.31 1.99%	2,390,979.72 3,230.58	0.77% 31,158.61	Aaa NR	1.61 1.18
369550BE7	General Dynamics Corp Note 3% Due 5/11/2021	2,970,000.00	Various 3.25%	2,949,150.50 2,949,150.50	101.75 1.89%	3,022,007.67 34,650.00	0.98% 72,857.17	A2 A+	1.61 1.56
3137BDDC7	FHLMC K716 A2 3.13% Due 6/25/2021	1,235,000.00	09/12/2017 1.92%	1,285,654.30 1,285,654.30	101.31 2.15%	1,251,184.68 644.26	0.40% (34,469.62)	Aaa AA+	1.63 1.51
857477AV5	State Street Bank Note 1.95% Due 5/19/2021	2,075,000.00	Various 2.04%	2,067,408.60 2,067,408.60	100.01 1.94%	2,075,230.33 14,836.25	0.67% 7,821.73	A1 A	1.64 1.59
313379RB7	FHLB Note 1.875% Due 6/11/2021	2,500,000.00	08/30/2017 1.67%	2,518,850.00 2,518,850.00	100.22 1.74%	2,505,560.00 14,322.92	0.81% (13,290.00)	Aaa AA+	1.70 1.66
3137BFDQ1	FHLMC K717 A2 2.991% Due 9/25/2021	2,125,000.00	Various 2.61%	2,146,894.53 2,146,894.53	101.36 2.35%	2,153,946.75 5,296.56	0.69% 7,052.22	NR NR	1.70 1.73
3130A8QS5	FHLB Note 1.125% Due 7/14/2021	2,900,000.00	10/04/2016 1.33%	2,873,204.00 2,873,204.00	99.03 1.68%	2,871,890.30 6,978.13	0.92% (1,313.70)	Aaa AA+	1.79 1.76
594918BP8	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	1,875,000.00	Various 1.57%	1,872,774.45 1,872,774.45	99.58 1.78%	1,867,145.63 4,278.65	0.60% (5,628.82)	Aaa AAA	1.86 1.82
3137EAEC9	FHLMC Note 1.125% Due 8/12/2021	4,125,000.00	Various 1.30%	4,090,903.75 4,090,903.75	98.97 1.69%	4,082,335.13 6,316.41	1.31% (8,568.62)	Aaa AA+	1.87 1.83
3135G0N82	FNMA Note 1.25% Due 8/17/2021	4,100,000.00	Various 1.32%	4,086,725.40 4,086,725.40	99.25 1.66%	4,069,303.30 6,263.89	1.30% (17,422.10)	Aaa AA+	1.88 1.85
68389XBK0	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021	3,325,000.00	Various 2.44%	3,255,728.25 3,255,728.25	99.88 1.96%	3,321,079.82 2,807.77	1.06% 65,351.57	A1 A+	1.96 1.91
3137B4WB8	FHLMC K033 A2 3.06% Due 7/25/2023	3,350,000.00	07/23/2019 1.48%	3,458,875.00 3,458,875.00	103.64 1.98%	3,471,946.67 1,708.50	1.11% 13,071.67	Aaa NR	1.99 3.46
47789JAD8	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	2,500,000.00	08/27/2019 1.87%	2,552,050.78 2,552,050.78	101.79 1.93%	2,544,692.50 3,233.33	0.81% (7,358.28)	Aaa NR	1.99 1.78
912828T34	US Treasury Note 1.125% Due 9/30/2021	4,125,000.00	11/09/2016 1.48%	4,055,243.31 4,055,243.31	98.98 1.65%	4,082,784.75 126.79	1.30% 27,541.44	Aaa AA+	2.00 1.97

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Holdings by Maturity

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
3135G0Q89	FNMA Note 1.375% Due 10/7/2021	3,925,000.00	Various 1.66%	3,873,275.45 3,873,275.45	99.43 1.66%	3,902,760.95 26,084.89	1.26% 29,485.50	Aaa AA+	2.02 1.97
3130AF5B9	FHLB Note 3% Due 10/12/2021	2,500,000.00	11/29/2018 2.91%	2,506,300.00 2,506,300.00	102.65 1.67%	2,566,270.00 35,208.33	0.83% 59,970.00	Aaa AA+	2.04 1.95
477870AC3	JDOT 2019-B A3 2.21% Due 12/15/2023	1,010,000.00	07/16/2019 2.23%	1,009,785.58 1,009,785.58	100.66 1.93%	1,016,648.83 992.04	0.33% 6,863.25	Aaa NR	2.17 2.23
91159HHP8	US Bancorp Callable Cont 12/23/2021 2.625% Due 1/24/2022	1,250,000.00	01/19/2017 2.66%	1,247,850.00 1,247,850.00	101.23 2.06%	1,265,331.25 6,106.77	0.41% 17,481.25	A1 A+	2.23 2.15
3135G0S38	FNMA Note 2% Due 1/5/2022	4,000,000.00	01/11/2017 2.02%	3,996,900.00 3,996,900.00	100.72 1.68%	4,028,620.00 19,111.11	1.29% 31,720.00	Aaa AA+	2.27 2.20
89236TDP7	Toyota Motor Credit Corp Note 2.6% Due 1/11/2022	3,100,000.00	Various 3.18%	3,038,938.00 3,038,938.00	101.58 1.89%	3,149,057.50 17,911.11	1.01% 110,119.50	Aa3 AA-	2.28 2.20
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023	3,250,000.00	Various 3.11%	3,228,657.50 3,228,657.50	101.81 2.16%	3,308,799.00 20,391.23	1.06% 80,141.50	A2 A-	2.30 2.20
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 1/18/2022	4,000,000.00	11/03/2017 2.07%	4,008,600.00 4,008,600.00	101.03 1.67%	4,041,072.00 17,236.11	1.30% 32,472.00	Aaa NR	2.30 2.23
912828J43	US Treasury Note 1.75% Due 2/28/2022	4,350,000.00	03/13/2017 2.14%	4,271,340.74 4,271,340.74	100.32 1.62%	4,363,763.40 6,483.17	1.40% 92,422.66	Aaa AA+	2.42 2.36
3135G0T45	FNMA Note 1.875% Due 4/5/2022	4,650,000.00	06/19/2017 1.88%	4,649,297.85 4,649,297.85	100.68 1.60%	4,681,666.50 42,625.00	1.51% 32,368.65	Aaa AA+	2.52 2.43
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	3,050,000.00	07/25/2017 2.45%	3,049,725.50 3,049,725.50	101.04 2.06%	3,081,720.00 13,076.88	0.99% 31,994.50	A2 A	2.75 2.63
912828XG0	US Treasury Note 2.125% Due 6/30/2022	4,000,000.00	08/15/2017 1.82%	4,056,732.15 4,056,732.15	101.45 1.58%	4,057,968.00 21,480.98	1.30% 1,235.85	Aaa AA+	2.75 2.65
3137BM6P6	FHLMC K721 A2 3.09% Due 8/25/2022	4,000,000.00	Various 2.22%	4,140,475.70 4,140,475.70	102.27 2.15%	4,090,840.00 10,300.00	1.31% (49,635.70)	Aaa NR	2.77 2.56
912828L24	US Treasury Note 1.875% Due 8/31/2022	4,500,000.00	10/17/2017 1.98%	4,478,906.25 4,478,906.25	100.84 1.58%	4,537,791.00 7,185.78	1.45% 58,884.75	Aaa AA+	2.92 2.83
44932HAC7	IBM Credit Corp Note 2.2% Due 9/8/2022	2,955,000.00	11/29/2017 2.58%	2,905,001.40 2,905,001.40	100.46 2.04%	2,968,595.96 4,153.42	0.95% 63,594.56	A2 A	2.94 2.83
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 9/14/2022	3,600,000.00	Various 2.30%	3,512,573.00 3,512,573.00	100.30 1.65%	3,610,627.20 2,975.00	1.15% 98,054.20	Aaa AAA	2.96 2.87

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	2,250,000.00	Various 2.32%	2,273,392.50 2,273,392.50	101.80 2.07%	2,290,533.75 10,931.25	0.74% 17,141.25	A2 A	3.24 3.08
912828N30	US Treasury Note 2.125% Due 12/31/2022	4,800,000.00	01/25/2018 2.46%	4,725,375.00 4,725,375.00	101.71 1.58%	4,881,936.00 25,777.17	1.57% 156,561.00	Aaa AA+	3.25 3.12
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	2,500,000.00	11/26/2018 3.51%	2,425,225.00 2,425,225.00	102.51 1.96%	2,562,825.00 3,055.56	0.82% 137,600.00	Aa2 AA	3.30 3.14
3135G0T94	FNMA Note 2.375% Due 1/19/2023	5,500,000.00	04/11/2018 2.71%	5,418,930.00 5,418,930.00	102.49 1.60%	5,636,697.00 26,125.00	1.81% 217,767.00	Aaa AA+	3.31 3.16
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	3,250,000.00	Various 3.29%	3,273,420.00 3,273,420.00	103.93 2.35%	3,377,608.00 8,332.64	1.08% 104,188.00	A2 A-	3.43 3.22
24422ETG4	John Deere Capital Corp Note 2.8% Due 3/6/2023	1,500,000.00	Various 3.52%	1,454,530.00 1,454,530.00	102.84 1.94%	1,542,619.50 2,916.66	0.49% 88,089.50	A2 A	3.43 3.26
166764AH3	Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023	3,000,000.00	Various 3.33%	2,982,300.00 2,982,300.00	104.26 1.92%	3,127,686.00 25,793.91	1.01% 145,386.00	Aa2 AA	3.48 3.27
037833AK6	Apple Inc Note 2.4% Due 5/3/2023	2,215,000.00	11/28/2018 3.54%	2,112,644.85 2,112,644.85	101.65 1.92%	2,251,478.84 21,854.67	0.73% 138,833.99	Aa1 AA+	3.59 3.40
404280BA6	HSBC Holdings PLC Note 3.6% Due 5/25/2023	1,200,000.00	05/15/2019 2.97%	1,228,680.00 1,228,680.00	104.05 2.43%	1,248,618.00 15,120.00	0.40% 19,938.00	A2 A	3.65 3.38
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	2,000,000.00	05/08/2019 2.67%	2,056,900.00 2,056,900.00	105.26 1.90%	2,105,292.00 17,944.44	0.68% 48,392.00	Aa2 AA	3.65 3.41
097023BQ7	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	2,020,000.00	02/13/2019 2.98%	1,930,251.40 1,930,251.40	99.14 2.12%	2,002,581.54 11,152.08	0.64% 72,330.14	A2 A	3.71 3.54
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	4,550,000.00	Various 2.86%	4,527,967.50 4,527,967.50	104.04 1.63%	4,733,947.40 35,452.09	1.52% 205,979.90	Aaa AA+	3.72 3.51
02665WCJ8	American Honda Finance Note 3.45% Due 7/14/2023	930,000.00	07/11/2018 3.49%	928,391.10 928,391.10	104.88 2.10%	975,427.71 6,862.63	0.31% 47,036.61	A2 A	3.79 3.53
3137B5JM6	FHLMC K034 A2 3.531% Due 7/25/2023	3,850,000.00	08/28/2018 3.03%	3,931,662.11 3,931,662.11	105.34 1.98%	4,055,728.60 11,328.63	1.30% 124,066.49	NR NR	3.80 3.47
89114QC48	Toronto Dominion Bank Note 3.5% Due 7/19/2023	1,910,000.00	07/27/2018 3.56%	1,904,461.00 1,904,461.00	105.45 2.00%	2,014,138.93 13,370.00	0.65% 109,677.93	Aa1 AA-	3.80 3.54

City of Corona Consolidated

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Holdings by Maturity

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
69371RP59	Paccar Financial Corp Note 3.4% Due 8/9/2023	2,300,000.00	08/06/2018 3.41%	2,299,057.00 2,299,057.00	104.62 2.15%	2,406,149.60 11,295.56	0.77% 107,092.60	A1 A+	3.86 3.60
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	3,254,000.00	05/16/2019 2.79%	3,339,580.20 3,339,580.20	104.85 2.14%	3,411,789.71 15,592.08	1.10% 72,209.51	A1 A	3.87 3.60
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	3,750,000.00	Various 2.97%	3,837,910.16 3,837,910.16	105.58 2.05%	3,959,193.75 2,204.38	1.27% 121,283.59	Aaa NR	3.87 3.65
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	2,260,000.00	10/03/2018 3.64%	2,258,146.80 2,258,146.80	105.90 2.09%	2,393,297.06 38,914.38	0.78% 135,150.26	A2 A	4.03 3.69
912828T91	US Treasury Note 1.625% Due 10/31/2023	5,000,000.00	05/29/2019 2.05%	4,909,960.94 4,909,960.94	100.21 1.57%	5,010,740.00 34,001.36	1.61% 100,779.06	Aaa AA+	4.09 3.91
3130A0F70	FHLB Note 3.375% Due 12/8/2023	3,500,000.00	01/16/2019 2.73%	3,602,165.00 3,602,165.00	106.99 1.64%	3,744,730.50 37,078.13	1.21% 142,565.50	Aaa AA+	4.19 3.88
912828V23	US Treasury Note 2.25% Due 12/31/2023	4,500,000.00	06/21/2019 1.80%	4,588,417.97 4,588,417.97	102.77 1.57%	4,624,627.50 25,587.64	1.49% 36,209.53	Aaa AA+	4.25 4.03
912828B66	US Treasury Note 2.75% Due 2/15/2024	5,000,000.00	Various 2.21%	5,121,796.88 5,121,796.88	104.96 1.57%	5,248,240.00 17,561.14	1.68% 126,443.12	Aaa AA+	4.38 4.11
3137BYPQ7	FHLMC K726 A2 2.905% Due 4/25/2024	4,000,000.00	04/22/2019 2.72%	4,028,593.75 4,028,593.75	103.20 2.10%	4,128,096.00 9,683.33	1.32% 99,502.25	NR AAA	4.39 4.08
3130A0XE5	FHLB Note 3.25% Due 3/8/2024	1,000,000.00	03/28/2019 2.27%	1,045,410.00 1,045,410.00	107.14 1.58%	1,071,372.00 2,076.39	0.34% 25,962.00	Aaa AA+	4.44 4.14
3130AB3H7	FHLB Note 2.375% Due 3/8/2024	4,000,000.00	04/29/2019 2.37%	4,000,280.00 4,000,280.00	103.31 1.60%	4,132,256.00 6,069.44	1.32% 131,976.00	Aaa AA+	4.44 4.20
89114QCB2	Toronto Dominion Bank Note 3.25% Due 3/11/2024	1,270,000.00	03/26/2019 2.97%	1,286,078.20 1,286,078.20	104.51 2.18%	1,327,256.68 2,293.06	0.42% 41,178.48	Aa3 A	4.45 4.13
912828X70	US Treasury Note 2% Due 4/30/2024	2,400,000.00	06/10/2019 1.92%	2,408,437.50 2,408,437.50	101.90 1.57%	2,445,655.20 20,086.96	0.79% 37,217.70	Aaa AA+	4.59 4.34
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	2,000,000.00	08/28/2019 2.47%	2,101,680.00 2,101,680.00	104.66 2.55%	2,093,102.00 29,186.11	0.68% (8,578.00)	A2 A	4.64 3.56
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	5,500,000.00	Various 1.95%	5,740,000.40 5,740,000.40	105.58 1.64%	5,807,010.00 46,998.26	1.87% 67,009.60	Aaa AA+	4.71 4.37
912828XX3	US Treasury Note 2% Due 6/30/2024	2,500,000.00	07/30/2019 1.87%	2,515,722.66 2,515,722.66	101.94 1.57%	2,548,535.00 12,635.87	0.82% 32,812.34	Aaa AA+	4.75 4.50
69371RQ25	Paccar Financial Corp Note 2.15% Due 8/15/2024	715,000.00	08/08/2019 2.20%	713,419.85 713,419.85	99.98 2.16%	714,825.54 1,964.26	0.23% 1,405.69	A1 A+	4.88 4.59

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of September 30, 2019



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody S&P	Term (yrs) Duration
3130A2UW4	FHLB Note 2.875% Due 9/13/2024	4,000,000.00	09/13/2019 1.79%	4,206,760.00 4,206,760.00	105.72 1.67%	4,228,844.00 5,750.00	1.35% 22,084.00	Aaa AA+	4.96 4.62
TOTAL PORTFOLIO		307,261,663.51	2.21%	307,667,650.02	1.88%	311,558,384.53	100.00% 3,890,734.51	Aa1 AA	2.26 2.17
TOTAL MARKET VALUE PLUS ACCRUED						312,960,198.85			

City of Corona Consolidated

Account #10003

Issuer Report

As of September 30, 2019



Issue Name	Par	Cost	Market Value	MVACC	% Portfolio
Government of United States	\$57,775,000.00	\$57,683,727.29	\$58,352,888.05	\$58,565,035.68	18.71%
Federal Home Loan Mortgage Corp	\$39,085,000.00	\$39,520,304.17	\$40,015,843.18	\$40,151,159.29	12.83%
Federal National Mortgage Association	\$37,625,000.00	\$37,395,912.30	\$37,696,493.70	\$37,875,903.06	12.10%
Federal Home Loan Bank	\$29,320,000.00	\$29,899,152.60	\$30,330,042.78	\$30,490,141.26	9.74%
Local Agency Investment Fund	\$28,487,356.15	\$28,487,356.15	\$28,487,356.15	\$28,687,725.73	9.17%
Inter-American Dev Bank	\$7,600,000.00	\$7,521,173.00	\$7,651,699.20	\$7,671,910.31	2.45%
John Deere ABS	\$6,925,992.95	\$6,977,574.12	\$7,010,989.33	\$7,019,585.06	2.24%
Honda ABS	\$5,666,010.46	\$5,640,669.60	\$5,681,917.58	\$5,686,385.81	1.82%
Intl Bank Recon and Development	\$4,000,000.00	\$3,972,680.00	\$3,993,244.00	\$3,998,119.00	1.28%
Federated Govt Obligation Money Market Fund	\$3,635,931.77	\$3,635,931.77	\$3,635,931.77	\$3,635,931.77	1.16%
Bank of New York	\$3,254,000.00	\$3,339,580.20	\$3,411,789.71	\$3,427,381.79	1.10%
Toyota ABS	\$3,388,100.96	\$3,419,819.11	\$3,422,315.18	\$3,426,624.08	1.09%
Deere & Company	\$3,350,000.00	\$3,349,540.50	\$3,413,232.20	\$3,420,033.86	1.09%
Honda Motor Corporation	\$3,190,000.00	\$3,186,537.90	\$3,368,724.77	\$3,414,501.78	1.09%
HSBC Holdings PLC	\$3,200,000.00	\$3,330,360.00	\$3,341,720.00	\$3,386,026.11	1.08%
Bank of America Corp	\$3,250,000.00	\$3,273,420.00	\$3,377,608.00	\$3,385,940.64	1.08%
Toronto Dominion Holdings	\$3,180,000.00	\$3,190,539.20	\$3,341,395.61	\$3,357,058.67	1.07%
JP Morgan Chase & Co	\$3,250,000.00	\$3,228,657.50	\$3,308,799.00	\$3,329,190.23	1.06%
Oracle Corp	\$3,325,000.00	\$3,255,728.25	\$3,321,079.82	\$3,323,887.59	1.06%
Toyota Motor Corp	\$3,100,000.00	\$3,038,938.00	\$3,149,057.50	\$3,166,968.61	1.01%
ChevronTexaco Corp	\$3,000,000.00	\$2,982,300.00	\$3,127,686.00	\$3,153,479.91	1.01%
Paccar Financial	\$3,015,000.00	\$3,012,476.85	\$3,120,975.14	\$3,134,234.96	1.00%
PNC Financial Services Group	\$3,050,000.00	\$3,049,725.50	\$3,081,720.00	\$3,094,796.88	0.99%
General Dynamics Corp	\$2,970,000.00	\$2,949,150.50	\$3,022,007.67	\$3,056,657.67	0.98%
IBM Corp	\$2,955,000.00	\$2,905,001.40	\$2,968,595.96	\$2,972,749.38	0.95%
Microsoft	\$2,910,000.00	\$2,906,946.45	\$2,903,863.73	\$2,916,652.38	0.93%
Exxon Mobil Corp	\$2,700,000.00	\$2,730,414.55	\$2,714,142.60	\$2,719,142.10	0.87%
Wells Fargo Corp	\$2,575,000.00	\$2,572,198.40	\$2,574,222.35	\$2,583,603.21	0.83%
Chubb Corporation	\$2,545,000.00	\$2,556,986.95	\$2,553,220.35	\$2,577,284.74	0.82%
Berkshire Hathaway	\$2,500,000.00	\$2,425,225.00	\$2,562,825.00	\$2,565,880.56	0.82%

City of Corona Consolidated

Account #10003

Issuer Report

As of September 30, 2019



Issue Name	Par	Cost	Market Value	MVACC	% Portfolio
MUFG Bank Ltd/NY	\$2,500,000.00	\$2,481,556.25	\$2,481,556.25	\$2,496,689.58	0.80%
Royal Bank of Canada	\$2,400,000.00	\$2,409,096.00	\$2,415,964.80	\$2,427,964.80	0.78%
Qualcomm Inc	\$2,400,000.00	\$2,373,420.00	\$2,401,000.80	\$2,420,650.80	0.77%
American Express ABS	\$2,350,000.00	\$2,313,464.83	\$2,348,138.78	\$2,350,154.56	0.75%
Charles Schwab Corp/The	\$2,250,000.00	\$2,273,392.50	\$2,290,533.75	\$2,301,465.00	0.74%
Apple Inc	\$2,215,000.00	\$2,112,644.85	\$2,251,478.84	\$2,273,333.51	0.73%
Wal-Mart Stores	\$2,000,000.00	\$2,056,900.00	\$2,105,292.00	\$2,123,236.44	0.68%
State Street Bank	\$2,075,000.00	\$2,067,408.60	\$2,075,230.33	\$2,090,066.58	0.67%
Boeing Company	\$2,020,000.00	\$1,930,251.40	\$2,002,581.54	\$2,013,733.62	0.64%
International Finance Corp	\$1,685,000.00	\$1,680,046.10	\$1,694,621.35	\$1,701,571.98	0.54%
Costco Wholesale Corporation	\$1,630,000.00	\$1,628,288.50	\$1,628,324.36	\$1,631,969.22	0.52%
US Bancorp	\$1,250,000.00	\$1,247,850.00	\$1,265,331.25	\$1,271,438.02	0.41%
Home Depot	\$1,140,000.00	\$1,139,338.80	\$1,138,463.28	\$1,145,075.28	0.37%
Nissan ABS	\$519,271.22	\$515,964.93	\$518,480.87	\$518,857.34	0.17%
TOTAL	\$307,261,663.51	\$307,667,650.02	\$311,558,384.53	\$312,960,198.85	100.00%



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Valuation: Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

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Ratings: Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.



Benchmark Index	Disclosure
ICE BAML 1-5 Yr US Treasury/Agency Index	The ICE BAML 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies. (Index: GVA0. Please visit www.mlindex.ml.com for more information)

Portfolio Performance

September 30, 2019

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
7/31/2006			
8/31/2006	0.744%	0.530%	0.633%
9/30/2006	0.559%	0.506%	0.533%
10/31/2006	0.585%	0.445%	0.517%
10/31/2006	0.585%	0.445%	0.517%
11/30/2006	0.655%	0.488%	0.573%
12/31/2006	-0.102%	0.203%	0.044%
1/31/2007	0.159%	0.350%	0.250%
2/28/2007	1.021%	0.604%	0.798%
3/31/2007	0.334%	0.407%	0.372%
4/30/2007	0.403%	0.415%	0.409%
5/31/2007	-0.330%	0.247%	-0.031%
6/30/2007	0.360%	0.413%	0.390%
7/31/2007	0.984%	0.429%	0.672%
8/31/2007	0.940%	0.464%	0.809%
9/30/2007	0.824%	0.415%	0.728%
10/31/2007	0.451%	0.410%	0.443%
11/30/2007	1.608%	0.401%	1.392%
12/31/2007	0.414%	0.404%	0.413%
1/31/2008	1.952%	0.388%	1.600%
2/29/2008	0.908%	0.329%	0.730%
3/31/2008	0.102%	0.321%	0.164%
4/30/2008	-0.683%	0.278%	-0.482%
5/31/2008	-0.519%	0.263%	-0.340%
6/30/2008	0.310%	0.237%	0.288%
7/31/2008	0.468%	0.237%	0.406%
8/31/2008	0.494%	0.232%	0.431%
9/30/2008	-0.920%	0.227%	-0.704%
10/31/2008	0.620%	0.231%	0.549%
11/30/2008	2.483%	0.208%	2.067%
12/31/2008	2.145%	0.206%	1.875%
1/31/2009	-0.248%	0.175%	-0.192%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
2/28/2009	0.166%	0.141%	0.160%
3/31/2009	0.639%	0.153%	0.555%
4/30/2009	0.500%	0.132%	0.454%
5/31/2009	0.334%	0.134%	0.307%
6/30/2009	-0.121%	0.114%	-0.067%
7/31/2009	0.518%	0.089%	0.428%
8/31/2009	0.662%	0.074%	0.544%
9/30/2009	0.353%	0.062%	0.301%
10/31/2009	0.444%	0.054%	0.386%
11/30/2009	0.866%	0.050%	0.775%
12/31/2009	-1.061%	0.049%	-0.960%
1/31/2010	0.957%	0.048%	0.855%
2/28/2010	0.398%	0.041%	0.322%
3/31/2010	-0.270%	0.046%	-0.218%
4/30/2010	0.514%	0.048%	0.446%
5/31/2010	0.464%	0.047%	0.419%
6/30/2010	0.895%	0.042%	0.743%
7/31/2010	0.670%	0.049%	0.548%
8/31/2010	0.389%	0.043%	0.329%
9/30/2010	0.322%	0.041%	0.285%
10/31/2010	0.490%	0.041%	0.444%
11/30/2010	-0.447%	0.037%	-0.400%
12/31/2010	-0.424%	0.038%	-0.381%
1/31/2011	0.246%	0.038%	0.227%
2/28/2011	-0.060%	0.034%	-0.044%
3/31/2011	0.030%	0.037%	0.031%
4/30/2011	0.678%	0.050%	0.599%
5/31/2011	0.519%	0.036%	0.459%
6/30/2011	-0.059%	0.032%	-0.040%
7/31/2011	0.658%	0.046%	0.536%
8/31/2011	0.423%	0.031%	0.354%
9/30/2011	-0.178%	0.031%	-0.143%
10/31/2011	0.293%	0.035%	0.254%
11/30/2011	-0.053%	0.031%	-0.038%
12/31/2011	0.307%	0.030%	0.264%
1/31/2012	0.542%	0.035%	0.466%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
2/29/2012	-0.011%	0.030%	-0.002%
3/31/2012	-0.125%	0.032%	-0.095%
4/30/2012	0.449%	0.029%	0.372%
5/31/2012	0.072%	0.031%	0.064%
6/30/2012	0.107%	0.030%	0.089%
7/31/2012	0.431%	0.029%	0.332%
8/31/2012	0.181%	0.030%	0.151%
9/30/2012	0.046%	0.028%	0.042%
10/31/2012	-0.035%	0.028%	-0.024%
11/30/2012	0.243%	0.026%	0.210%
12/31/2012	-0.043%	0.028%	-0.034%
1/31/2013	-0.100%	0.023%	-0.084%
2/28/2013	0.218%	0.022%	0.185%
3/31/2013	0.056%	0.024%	0.052%
4/30/2013	0.225%	0.020%	0.213%
5/31/2013	-0.474%	0.022%	-0.442%
6/30/2013	-0.505%	0.020%	-0.424%
7/31/2013	0.280%	0.022%	0.240%
8/31/2013	-0.238%	0.023%	-0.200%
9/30/2013	0.493%	0.021%	0.438%
10/31/2013	0.339%	0.021%	0.305%
11/30/2013	0.150%	0.022%	0.137%
12/31/2013	-0.423%	0.025%	-0.379%
1/31/2014	0.483%	0.018%	0.434%
2/28/2014	0.175%	0.018%	0.148%
3/31/2014	-0.271%	0.020%	-0.228%
4/30/2014	0.274%	0.017%	0.239%
5/31/2014	0.380%	0.020%	0.338%
6/30/2014	-0.058%	0.019%	-0.047%
7/31/2014	-0.200%	0.019%	-0.157%
8/31/2014	0.289%	0.021%	0.242%
9/30/2014	-0.151%	0.020%	-0.124%
10/31/2014	0.392%	0.020%	0.333%
11/30/2014	0.320%	0.021%	0.273%
12/31/2014	-0.210%	0.023%	-0.175%
1/31/2015	0.961%	0.023%	0.800%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
2/28/2015	-0.419%	0.020%	-0.297%
3/31/2015	0.404%	0.024%	0.325%
4/30/2015	0.035%	0.021%	0.032%
5/31/2015	0.082%	0.025%	0.071%
6/30/2015	-0.143%	0.024%	-0.105%
7/31/2015	0.166%	0.026%	0.131%
8/31/2015	-0.009%	0.028%	0.000%
9/30/2015	0.490%	0.027%	0.401%
10/31/2015	-0.089%	0.027%	-0.069%
11/30/2015	-0.240%	0.030%	-0.201%
12/31/2015	-0.085%	0.034%	-0.070%
1/31/2016	0.917%	0.034%	0.836%
2/29/2016	0.206%	0.036%	0.180%
3/31/2016	0.383%	0.043%	0.333%
4/30/2016	0.044%	0.041%	0.043%
5/31/2016	-0.121%	0.073%	-0.097%
6/30/2016	0.796%	0.048%	0.683%
7/31/2016	0.045%	0.020%	0.040%
8/31/2016	-0.215%	0.052%	-0.185%
9/30/2016	0.105%	0.053%	0.099%
10/31/2016	-0.128%	0.054%	-0.099%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
11/30/2016	-0.814%	0.055%	-0.696%
12/31/2016	0.063%	0.074%	0.064%
1/31/2017	0.177%	0.065%	0.163%
2/28/2017	0.203%	0.059%	0.175%
3/31/2017	0.092%	0.062%	0.086%
4/30/2017	0.330%	0.071%	0.282%
5/31/2017	0.236%	0.079%	0.205%
6/30/2017	-0.062%	0.081%	-0.036%
7/31/2017	0.305%	0.086%	0.259%
8/31/2017	0.304%	0.092%	0.269%
9/30/2017	-0.233%	0.092%	-0.181%
10/31/2017	-0.032%	0.094%	-0.007%
11/30/2017	-0.269%	0.096%	-0.213%
12/31/2017	0.026%	0.105%	0.036%
1/31/2018	-0.471%	0.123%	-0.382%
2/28/2018	-0.167%	0.108%	-0.108%
3/31/2018	0.219%	0.129%	0.201%
4/30/2018	-0.200%	0.154%	-0.132%
5/31/2018	0.467%	0.151%	0.405%
6/30/2018	-0.007%	0.151%	0.030%
7/31/2018	-0.005%	0.218%	0.043%
8/31/2018	0.458%	0.169%	0.419%
9/30/2018	-0.167%	0.168%	-0.123%
10/31/2018	0.039%	0.232%	0.062%
11/30/2018	0.384%	0.180%	0.357%
12/31/2018	0.968%	0.196%	0.882%
1/31/2019	0.514%	0.241%	0.477%
2/28/2019	0.166%	0.185%	0.169%
3/31/2019	0.774%	0.206%	0.670%
4/30/2019	0.192%	0.233%	0.200%
5/31/2019	0.822%	0.208%	0.704%
6/30/2019	0.687%	0.201%	0.612%
7/31/2019	-0.046%	0.235%	0.008%
8/31/2019	1.074%	0.199%	0.993%
9/30/2019	-0.144%	0.186%	-0.113%

City of Corona Consolidated

Account #10003

Corona Supplemental

As of September 30, 2019



Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM
ABS	\$18,849,375.59	\$18,981,841.74	\$18,867,492.59	6.13%			
Agency	\$83,720,000.00	\$84,931,443.21	\$83,985,303.52	27.30%	1,559	1,011	3.761
CMO	\$22,310,000.00	\$23,110,936.45	\$22,830,065.55	7.42%			
Commercial Paper	\$2,500,000.00	\$2,481,556.25	\$2,481,556.25	0.81%	162	77	0.236
Foreign Corporate	\$8,780,000.00	\$9,099,080.41	\$8,929,995.20	2.90%			
LAIF	\$28,487,356.15	\$28,487,356.15	\$28,487,356.15	9.26%	1	1	0.680
Money Market Fund FI	\$3,635,931.77	\$3,635,931.77	\$3,635,931.77	1.18%	1	1	0.150
Supranational	\$13,285,000.00	\$13,339,564.55	\$13,173,899.10	4.28%			
US Corporate	\$67,919,000.00	\$69,137,785.95	\$67,592,322.60	21.97%	1,237	789	4.090
US Treasury	\$57,775,000.00	\$58,352,888.05	\$57,683,727.29	18.75%	1,699	864	4.337
TOTAL PORTFOLIO	\$307,261,663.51	\$311,558,384.53	\$307,667,650.02	100.00%	1459	882	2.225
AVERAGE DAILY BALANCE			\$309,026,512.00				