



City of Corona Investment Portfolio Report Month Ending February 29, 2020

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 February 29, 2020 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 Willardson

Chad T. Willardson
City Treasurer

DocuSigned by:

Kim Sitton

Kim Sitton
Acting Administrative Services Director

REVIEWED BY:

DocuSigned by:

Jennifer Schaefer

Jennifer Schaefer
Finance Manager

Beginning balance January 31, 2020		\$ 332,642,197
Acquisitions / Additions:		
Agency Notes	\$ 14,803,598	
US Corporate Notes	1,166,376	
LAIF	19,900,000	
Money Market Fund	<u>6,859,532</u>	42,729,506
Dispositions / Withdrawals:		
Agency Notes	\$ 3,198,617	
US Corporate Notes	6,261,704	
LAIF	23,800,000	
Money Market Fund	<u>12,781,257</u>	46,041,578
Gain/(Loss) on Dispositions		158,955
Ending balance, February 29, 2020		<u><u>\$ 329,489,081</u></u>

City of Corona Consolidated

Account #10003

Portfolio Summary

As of February 29, 2020



PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.22
Average Coupon	2.23%
Average Purchase YTM	2.13%
Average Market YTM	1.26%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.48 yrs
Average Life	2.32 yrs

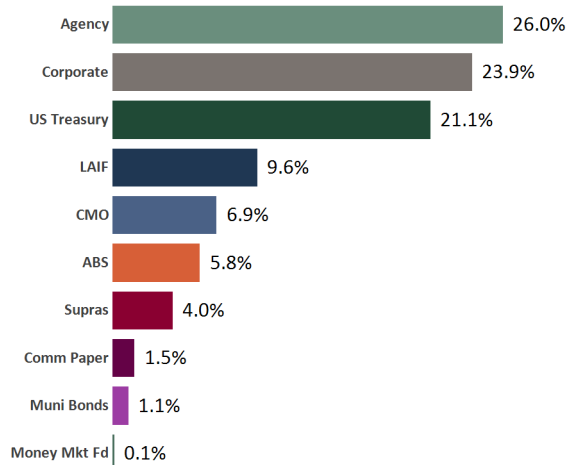
ACCOUNT SUMMARY

	Beg. Values as of 1/31/20	End Values as of 2/29/20
Market Value	338,301,639	337,507,927
Accrued Interest	1,436,540	1,454,901
Total Market Value	339,738,179	338,962,829
Income Earned	610,649	606,290
Cont/WD		5,000,000
Par	331,789,969	328,464,431
Book Value	332,642,197	329,489,081
Cost Value	332,642,197	329,489,081

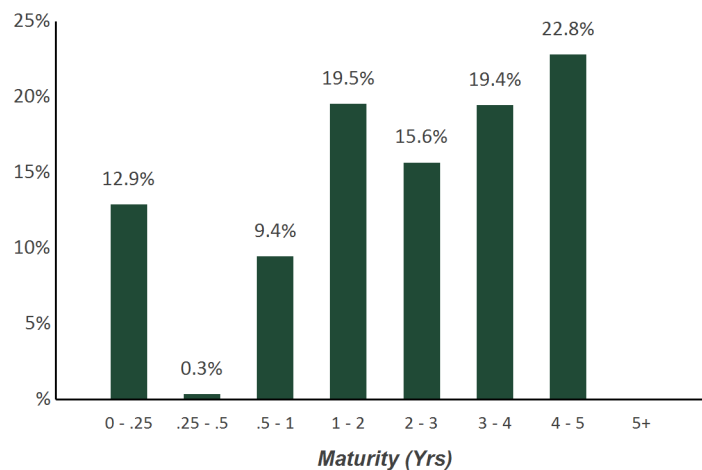
TOP ISSUERS

Government of United States	21.1%
Federal Home Loan Mortgage Corp	12.3%
Federal National Mortgage Assoc	11.4%
Local Agency Investment Fund	9.6%
Federal Home Loan Bank	9.2%
Inter-American Dev Bank	2.3%
John Deere ABS	2.0%
Honda ABS	1.5%
Total	69.4%

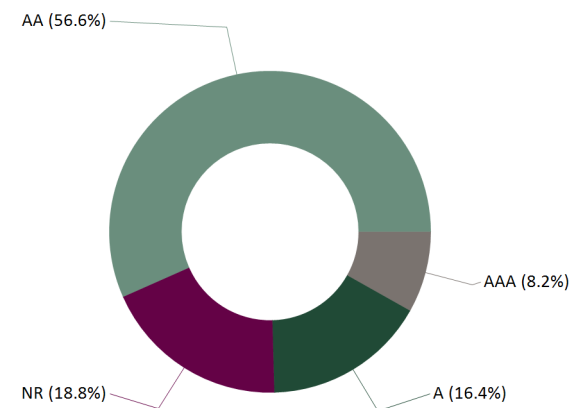
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



Statement of Compliance

As of February 29, 2020



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	Complies
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.	Complies
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.	Complies
Supranational Securities	"AA" rated or better by a NRSRO; 10% max per issuer; Washington D.C. based issuers: IADB, IBRD, and IFC	Complies
Banker's Acceptances	20% maximum; 5% per issuer; 25% per institution; 180 days max maturity	Complies
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	Complies
Corporate Medium Term Notes	"A" rated or better by NRSRO; 30% maximum; 5% per issuer; U.S. domiciled corporations or U.S. licensed depository	Complies
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)	Complies
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	Complies
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	Complies
Repurchase Agreements	10% maximum; 5% per issuer; 14 days max maturity; 102% collateral; Not used by investment adviser	Complies
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	Complies
Prohibited Securities	Reverse Repurchase Agreements, Zero coupon bonds, Futures and Option Contracts	Complies
Max Per Issuer	5% (except US government and its agencies and instrumentalities)	Complies
Maximum maturity	5 years	Complies

City of Corona Consolidated

Account #10003

Holdings Report

As of February 29, 2020



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									
654747AD6	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	267,418.42	12/27/2017 2.10%	265,715.72 265,715.72	100.04 1.57%	267,529.12 193.88	0.08% 1,813.40	Aaa / NR AAA	1.46 0.23
43811BAC8	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	936,396.11	04/27/2018 2.62%	921,838.07 921,838.07	100.06 1.49%	936,992.50 699.18	0.28% 15,154.43	Aaa / AAA NR	1.46 0.33
47788BAD6	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	148,498.91	07/11/2017 1.83%	148,488.03 148,488.03	100.10 1.44%	148,642.65 120.12	0.04% 154.62	Aaa / NR AAA	1.63 0.25
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	517,071.46	02/21/2018 2.68%	517,034.29 517,034.29	100.62 1.31%	520,298.23 611.29	0.15% 3,263.94	Aaa / NR AAA	2.13 0.46
43815HAC1	Honda Auto Receivables Trust 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	101.40 1.20%	2,053,289.23 1,659.38	0.61% 28,567.06	Aaa / NR AAA	2.48 0.79
89238TAD5	Toyota Auto Receivables Trust 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	101.13 1.45%	3,033,900.00 3,946.67	0.90% 2,142.19	Aaa / AAA NR	2.55 0.74
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	101.36 1.33%	2,391,982.72 3,230.58	0.71% 32,161.61	Aaa / NR AAA	2.71 0.77
58770FAC6	Mercedes Benz Auto Lease Trust 2020- A A3 1.84% Due 12/15/2022	1,050,000.00	01/21/2020 1.86%	1,049,861.61 1,049,861.61	100.76 1.34%	1,058,010.45 858.67	0.31% 8,148.84	Aaa / AAA NR	2.79 1.49
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	102.34 1.21%	2,558,457.50 3,233.33	0.76% 6,406.72	Aaa / NR AAA	3.38 1.35
43815NAC8	Honda Auto Receivables Trust 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	100.94 1.31%	2,049,006.87 1,605.96	0.60% 19,023.72	Aaa / AAA NR	3.46 1.97
477870AC3	John Deere Owner Trust 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	101.85 0.96%	1,028,677.93 992.04	0.30% 18,892.35	Aaa / NR AAA	3.79 1.46
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	1,390,000.00	10/01/2019 1.95%	1,389,892.83 1,389,892.83	101.58 1.18%	1,412,023.16 823.96	0.42% 22,130.33	NR / AAA AAA	4.15 2.05

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As of February 29, 2020



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ABS									
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	2,170,000.00	10/16/2019 1.94%	2,169,885.42 2,169,885.42	101.61 1.17%	2,204,956.49 1,861.38	0.65% 35,071.07	Aaa / AAA NR	4.38 2.10
Total ABS		19,404,384.90	2.16%	19,470,836.57	1.28%	19,663,766.85 19,836.44	5.81% 192,930.28	Aaa / AAA AAA	3.08 1.24
AGENCY									
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	2,575,000.00	11/21/2017 1.96%	2,568,327.73 2,568,327.73	100.48 1.20%	2,587,437.25 13,947.92	0.77% 19,109.52	Aaa / AA+ AAA	0.72 0.71
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	100.24 1.18%	4,109,922.00 15,545.83	1.22% 87,412.00	Aaa / AA+ AAA	0.75 0.74
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	100.22 1.15%	3,427,417.98 1,698.13	1.01% 21,234.78	Aaa / AA+ AAA	0.97 0.96
3135G0J20	FNMA Note 1.375% Due 2/26/2021	4,050,000.00	Various 1.45%	4,034,893.60 4,034,893.60	100.26 1.11%	4,060,635.30 773.44	1.20% 25,741.70	Aaa / AA+ AAA	0.99 0.98
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	100.25 1.04%	3,308,259.90 13,177.08	0.98% (2,960.10)	Aaa / AA+ AAA	1.18 1.17
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	101.10 1.01%	2,527,552.50 10,416.67	0.75% 8,702.50	Aaa / AA+ AAA	1.28 1.26
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	100.20 0.98%	2,905,840.60 4,259.38	0.86% 32,636.60	Aaa / AA+ AAA	1.37 1.36
3137EAEC9	FHLMC Note 1.125% Due 8/12/2021	4,125,000.00	Various 1.30%	4,090,903.75 4,090,903.75	100.23 0.97%	4,134,334.88 2,449.22	1.22% 43,431.13	Aaa / AA+ AAA	1.45 1.44
3135G0N82	FNMA Note 1.25% Due 8/17/2021	4,100,000.00	Various 1.32%	4,086,725.40 4,086,725.40	100.43 0.95%	4,117,675.10 1,993.06	1.22% 30,949.70	Aaa / AA+ AAA	1.47 1.45
3135G0Q89	FNMA Note 1.375% Due 10/7/2021	3,925,000.00	Various 1.66%	3,873,275.45 3,873,275.45	100.63 0.98%	3,949,754.98 21,587.50	1.17% 76,479.53	Aaa / AA+ AAA	1.61 1.58
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	103.28 0.96%	2,581,885.00 28,958.33	0.77% 75,585.00	Aaa / AA+ NR	1.62 1.57

City of Corona Consolidated

Account #10003

Holdings Report

As of February 29, 2020



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									
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	101.89 0.96%	4,075,780.00 12,444.44	1.21% 78,880.00	Aaa / AA+ AAA	1.85 1.81
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	101.91 0.95%	4,738,921.95 35,359.38	1.41% 89,624.10	Aaa / AA+ AAA	2.10 2.04
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	104.10 0.93%	5,725,643.00 15,239.58	1.69% 306,713.00	Aaa / AA+ AAA	2.89 2.79
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	4,550,000.00	Various 2.86%	4,527,967.50 4,527,967.50	105.81 0.96%	4,814,527.90 25,025.00	1.43% 286,560.40	Aaa / AA+ AAA	3.30 3.16
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	108.81 0.99%	3,808,301.00 27,234.38	1.13% 206,136.00	Aaa / AA+ AAA	3.78 3.54
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	109.14 0.93%	1,091,364.00 15,618.06	0.33% 45,954.00	Aaa / AA+ NR	4.02 3.75
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	105.44 0.99%	4,217,500.00 45,652.78	1.26% 217,220.00	Aaa / AA+ NR	4.02 3.81
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	5,500,000.00	Various 1.95%	5,740,000.40 5,740,000.40	107.97 0.98%	5,938,113.51 33,821.18	1.76% 198,113.11	Aaa / AA+ NR	4.29 4.04
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	108.16 1.03%	4,326,400.00 53,666.67	1.29% 119,640.00	Aaa / AA+ AAA	4.54 4.23
3135G0W66	FNMA Note 1.625% Due 10/15/2024	2,080,000.00	10/17/2019 1.66%	2,076,443.20 2,076,443.20	102.88 0.99%	2,139,995.52 12,487.22	0.64% 63,552.32	Aaa / AA+ AAA	4.63 4.43
3135G0X24	FNMA Note 1.625% Due 1/7/2025	2,220,000.00	01/08/2020 1.69%	2,212,918.20 2,212,918.20	102.82 1.03%	2,282,550.72 5,110.63	0.67% 69,632.52	Aaa / AA+ AAA	4.86 4.66
3137EAEP0	FHLMC Note 1.5% Due 2/12/2025	6,575,000.00	02/13/2020 1.52%	6,569,937.25 6,569,937.25	102.23 1.04%	6,721,832.90 4,657.29	1.98% 151,895.65	Aaa / AA+ AAA	4.96 4.77
Total Agency		85,070,000.00	1.90%	85,339,402.53	1.01%	87,591,645.99 401,123.17	25.96% 2,252,243.46	Aaa / AA+ AAA	2.64 2.53
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	101.45 1.64%	1,252,945.79 644.26	0.37% (32,708.51)	Aaa / AA+ NR	1.32 1.10
3137BFDQ1	FHLMC K717 A2 2.991% Due 9/25/2021	2,115,194.86	Various 2.61%	2,136,988.35 2,136,988.35	101.81 1.76%	2,153,560.22 5,272.12	0.64% 16,571.87	NR / NR AAA	1.57 1.35

City of Corona Consolidated

Account #10003

Holdings Report

As of February 29, 2020



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
CMO									
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	103.09 1.62%	4,123,467.93 10,300.00	1.22% (17,007.77)	Aaa / NR NR	2.49 2.18
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	107.00 1.29%	4,119,611.65 11,328.63	1.22% 187,949.54	NR / NR AAA	3.40 3.11
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	105.47 1.29%	3,533,325.33 1,708.50	1.04% 74,450.33	Aaa / NR NR	3.40 3.10
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	107.37 1.30%	4,026,510.00 2,204.38	1.19% 188,599.84	Aaa / NR AAA	3.65 3.30
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	104.95 1.57%	4,197,976.00 9,683.33	1.24% 169,382.25	NR / AAA NR	4.16 3.72
Total CMO		22,300,194.86	2.48%	22,820,159.37	1.46%	23,407,396.92 41,141.22	6.92% 587,237.55	Aaa / AAA AAA	3.14 2.82
COMMERCIAL PAPER									
62479LE84	MUFG Bank Ltd Discount CP 1.55% Due 5/8/2020	5,000,000.00	02/27/2020 1.58%	4,984,930.56 4,984,930.56	99.70 1.58%	4,984,930.56 430.56	1.47% 0.00	P-1 / A-1 NR	0.19 0.19
Total Commercial Paper		5,000,000.00	1.58%	4,984,930.56	1.58%	4,984,930.56 430.56	1.47% 0.00	Aaa / AA NR	0.19 0.19
CORPORATE									
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	100.15 1.57%	2,403,600.00 15,150.00	0.71% 30,180.00	A2 / A- NR	0.22 0.22
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	100.06 1.56%	1,140,710.22 4,902.00	0.34% 1,371.42	A2 / A A	0.27 0.27
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	100.31 1.48%	1,038,216.78 6,785.00	0.31% 4,044.78	Aaa / AAA AA+	0.68 0.58
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	100.38 1.67%	2,554,543.75 19,186.47	0.76% (2,443.20)	A3 / A A	0.68 0.58
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	100.44 1.78%	2,711,890.80 29,997.00	0.81% (18,523.75)	Aaa / AA+ NR	1.00 0.98

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CORPORATE									
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	101.42 1.38%	1,876,355.10 25,468.33	0.56% (18,655.40)	A2 / A A	1.01 0.99
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	102.07 1.26%	3,031,422.57 27,225.00	0.90% 82,272.07	A2 / A+ NR	1.20 1.17
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	100.74 1.34%	2,090,361.23 11,464.38	0.62% 22,952.63	A1 / A AA-	1.22 1.20
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	100.49 1.19%	1,884,202.50 1,856.77	0.56% 11,428.05	Aaa / AAA AA+	1.44 1.34
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	100.79 1.36%	3,351,254.20 29,130.69	1.00% 95,525.95	A1 / A+ A	1.55 1.42
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	102.60 1.19%	3,180,689.90 11,194.44	0.94% 141,751.90	Aa3 / AA- A+	1.87 1.82
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	102.23 1.47%	3,118,088.20 6,849.79	0.92% 68,362.70	A2 / A A+	2.41 2.26
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	102.11 1.35%	3,017,338.68 31,240.92	0.90% 112,337.28	A2 / A NR	2.53 2.43
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	102.77 1.47%	3,339,986.00 12,342.06	0.99% 111,328.50	A2 / A- AA-	2.88 1.82
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	104.13 1.16%	2,342,880.00 5,962.50	0.69% 69,487.50	A2 / A A	2.91 2.71
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	104.53 1.26%	1,568,001.00 20,416.67	0.47% 113,471.00	A2 / A A	3.02 2.86
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	103.94 1.35%	2,598,402.50 31,701.39	0.78% 173,177.50	Aa2 / AA A+	3.04 2.73
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	103.26 1.35%	2,287,140.34 17,424.67	0.68% 174,495.49	Aa1 / AA+ NR	3.18 3.04
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	105.78 1.76%	1,269,320.40 11,520.00	0.38% 40,640.40	A2 / A A+	3.24 3.04

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CORPORATE									
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	104.90 1.55%	3,147,114.00 17,816.42	0.93% 164,814.00	Aa2 / AA NR	3.32 2.91
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	106.83 1.25%	2,136,548.00 12,277.78	0.63% 79,648.00	Aa2 / AA AA	3.32 3.06
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	106.59 1.44%	991,296.30 4,188.88	0.29% 62,905.20	A2 / A NR	3.37 3.19
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	106.96 1.39%	2,043,016.22 7,799.17	0.61% 138,555.22	Aa1 / AA- AA-	3.39 3.20
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	106.22 1.54%	2,443,124.40 4,778.89	0.72% 144,067.40	A1 / A+ NR	3.44 3.25
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	106.72 1.45%	3,472,545.15 6,236.83	1.03% 132,964.95	A1 / A AA-	3.45 3.26
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	107.41 1.51%	2,427,538.32 32,087.29	0.73% 169,391.52	A2 / A NR	3.61 3.36
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	3,250,000.00	Various 3.20%	3,273,420.00 3,273,420.00	105.23 1.76%	3,420,118.00 56,405.56	1.03% 146,698.00	A2 / A- A+	4.02 2.82
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	106.68 1.54%	1,354,799.17 19,490.97	0.41% 68,720.97	Aa3 / A AA-	4.03 3.74
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	2,750,000.00	Various 2.40%	2,887,177.50 2,887,177.50	106.44 1.88%	2,927,234.75 31,078.82	0.87% 40,057.25	A2 / A A+	4.22 3.00
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	102.63 1.54%	733,775.90 683.22	0.22% 20,356.05	A1 / A+ NR	4.46 4.24
78015K7C2	Royal Bank of Canada Note 2.25% Due 11/1/2024	3,600,000.00	12/05/2019 2.26%	3,598,128.00 3,598,128.00	102.48 1.69%	3,689,406.00 28,575.00	1.10% 91,278.00	A2 / A AA	4.68 4.39
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/8/2024	2,593,000.00	Various 1.88%	2,624,484.21 2,624,484.21	102.54 1.59%	2,658,823.31 17,499.15	0.79% 34,339.10	A3 / A A	4.70 4.43
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	4,145,000.00	01/16/2020 2.10%	4,136,171.15 4,136,171.15	102.34 1.54%	4,242,150.51 9,441.39	1.25% 105,979.36	A1 / AA- AA-	4.90 4.56

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Total Corporate		77,912,000.00	2.69%	77,878,914.36	1.48%	80,491,894.20 568,177.45	23.91% 2,612,979.84	A1 / A+ A+	2.81 2.52
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	32,512,299.25	Various 1.89%	32,512,299.25 32,512,299.25	1.00 1.89%	32,512,299.25 104,760.20	9.62% 0.00	NR / NR NR	0.00 0.00
Total LAIF		32,512,299.25	1.89%	32,512,299.25	1.89%	32,512,299.25 104,760.20	9.62% 0.00	NR / NR NR	0.00 0.00
MONEY MARKET FUND FI									
60934N807	Federated Investors Govt Oblig Fund Inst.	370,552.47	Various 1.24%	370,552.47 370,552.47	1.00 1.24%	370,552.47 0.00	0.11% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund FI		370,552.47	1.24%	370,552.47	1.24%	370,552.47 0.00	0.11% 0.00	Aaa / AAA AAA	0.00 0.00
MUNICIPAL BONDS									
13063DRK6	California St TE-GO 2.4% Due 10/1/2024	3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	104.94 1.29%	3,552,354.40 28,659.67	1.06% 89,600.95	Aa2 / AA- AA	4.59 4.32
Total Municipal Bonds		3,385,000.00	1.91%	3,462,753.45	1.29%	3,552,354.40 28,659.67	1.06% 89,600.95	Aa2 / AA- AA	4.59 4.32
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	100.19 1.25%	4,007,728.00 31,958.33	1.19% 35,048.00	Aaa / AAA AAA	0.52 0.51
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	101.01 1.12%	1,702,053.89 3,791.25	0.50% 22,007.79	Aaa / AAA NR	0.91 0.89
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	102.12 0.99%	4,084,824.00 10,152.78	1.21% 76,224.00	Aaa / NR AAA	1.89 1.85

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SUPRANATIONAL									
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	102.03 0.94%	3,673,029.60 29,225.00	1.09% 160,456.60	Aaa / AAA AAA	2.54 2.47
Total Supranational		13,285,000.00	2.11%	13,173,899.10	1.07%	13,467,635.49 75,127.36	4.00% 293,736.39	Aaa / AAA AAA	1.53 1.50
US TREASURY									
912828VA5	US Treasury Note 1.125% Due 4/30/2020	3,250,000.00	02/28/2020 1.35%	3,248,730.47 3,248,730.47	99.95 1.43%	3,248,316.50 12,289.06	0.96% (413.97)	Aaa / AA+ AAA	0.17 0.17
912828N89	US Treasury Note 1.375% Due 1/31/2021	3,800,000.00	03/09/2016 1.40%	3,796,301.79 3,796,301.79	100.23 1.12%	3,808,907.20 4,306.32	1.12% 12,605.41	Aaa / AA+ AAA	0.92 0.91
912828B90	US Treasury Note 2% Due 2/28/2021	4,500,000.00	Various 1.61%	4,578,823.67 4,578,823.67	100.91 1.08%	4,540,959.00 244.57	1.34% (37,864.67)	Aaa / AA+ AAA	1.00 0.99
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	100.20 1.06%	2,705,378.40 14,108.61	0.80% 67,912.32	Aaa / AA+ AAA	1.08 1.07
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	100.26 0.96%	4,135,634.25 19,399.33	1.23% 80,390.94	Aaa / AA+ AAA	1.59 1.56
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	101.66 0.91%	4,422,388.35 206.86	1.30% 151,047.61	Aaa / AA+ AAA	2.00 1.97
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	102.84 0.89%	4,113,752.00 14,244.51	1.22% 57,019.85	Aaa / AA+ AAA	2.33 2.27
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	102.43 0.89%	4,609,336.50 229.28	1.36% 130,430.25	Aaa / AA+ AAA	2.50 2.44
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	103.47 0.88%	4,966,502.40 17,093.41	1.47% 241,127.40	Aaa / AA+ AAA	2.84 2.75
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	102.63 0.90%	5,131,250.00 27,232.14	1.52% 221,289.06	Aaa / AA+ AAA	3.67 3.54
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	105.06 0.90%	4,727,812.50 16,967.72	1.40% 139,394.53	Aaa / AA+ AAA	3.84 3.67
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	107.15 0.91%	5,357,615.00 5,666.21	1.58% 235,818.12	Aaa / AA+ AAA	3.96 3.77

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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 Fitch	Maturity Duration
US TREASURY									
912828X70	US Treasury Note 2% Due 4/30/2024	4,800,000.00	Various 1.84%	4,833,281.25 4,833,281.25	104.43 0.92%	5,012,438.40 32,175.82	1.49% 179,157.15	Aaa / AA+ AAA	4.17 3.98
912828XX3	US Treasury Note 2% Due 6/30/2024	4,900,000.00	Various 1.81%	4,942,253.91 4,942,253.91	104.61 0.91%	5,125,860.60 16,423.08	1.52% 183,606.69	Aaa / AA+ AAA	4.34 4.15
912828D56	US Treasury Note 2.375% Due 8/15/2024	5,000,000.00	12/12/2019 1.75%	5,140,234.38 5,140,234.38	106.35 0.92%	5,317,580.00 4,893.54	1.57% 177,345.62	Aaa / AA+ AAA	4.46 4.24
9128283D0	US Treasury Note 2.25% Due 10/31/2024	4,000,000.00	11/07/2019 1.77%	4,090,468.75 4,090,468.75	106.04 0.92%	4,241,720.00 30,164.84	1.26% 151,251.25	Aaa / AA+ AAA	4.67 4.41
Total US Treasury		69,225,000.00	1.85%	69,475,333.54	0.96%	71,465,451.10 215,645.30	21.15% 1,990,117.56	Aaa / AA+ AAA	2.90 2.79
TOTAL PORTFOLIO		328,464,431.48	2.13%	329,489,081.20	1.26%	337,507,927.23 1,454,901.37	100.00% 8,018,846.03	Aa1 / AA AAA	2.48 2.22
TOTAL MARKET VALUE PLUS ACCRUED						338,962,828.60			

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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	02/04/2020	60934N807	1,199.56	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	1,199.56	0.00	1,199.56	0.00
Purchase	02/07/2020	60934N807	1,025,342.68	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	1,025,342.68	0.00	1,025,342.68	0.00
Purchase	02/08/2020	60934N807	14,531.25	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	14,531.25	0.00	14,531.25	0.00
Purchase	02/09/2020	60934N807	39,100.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	39,100.00	0.00	39,100.00	0.00
Purchase	02/11/2020	60934N807	56,131.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	56,131.50	0.00	56,131.50	0.00
Purchase	02/12/2020	60934N807	23,203.13	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	23,203.13	0.00	23,203.13	0.00
Purchase	02/14/2020	3137EAEP0	6,575,000.00	FHLMC Note 1.5% Due 2/12/2025	99.923	1.52%	6,569,937.25	0.00	6,569,937.25	0.00
Purchase	02/14/2020	60934N807	986,270.59	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	986,270.59	0.00	986,270.59	0.00
Purchase	02/15/2020	60934N807	1,630,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	1,630,000.00	0.00	1,630,000.00	0.00
Purchase	02/15/2020	60934N807	150,073.75	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	150,073.75	0.00	150,073.75	0.00
Purchase	02/17/2020	60934N807	25,625.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	25,625.00	0.00	25,625.00	0.00
Purchase	02/18/2020	60934N807	23,512.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	23,512.50	0.00	23,512.50	0.00
Purchase	02/18/2020	60934N807	6,062.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	6,062.50	0.00	6,062.50	0.00
Purchase	02/18/2020	60934N807	6,057.33	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	6,057.33	0.00	6,057.33	0.00
Purchase	02/18/2020	60934N807	3,490.08	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	3,490.08	0.00	3,490.08	0.00
Purchase	02/18/2020	60934N807	3,011.17	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	3,011.17	0.00	3,011.17	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	02/18/2020	60934N807	7,400.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	7,400.00	0.00	7,400.00	0.00
Purchase	02/18/2020	60934N807	1,860.08	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	1,860.08	0.00	1,860.08	0.00
Purchase	02/18/2020	60934N807	2,353,779.58	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	2,353,779.58	0.00	2,353,779.58	0.00
Purchase	02/18/2020	60934N807	128,994.37	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	128,994.37	0.00	128,994.37	0.00
Purchase	02/18/2020	60934N807	36,108.77	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	36,108.77	0.00	36,108.77	0.00
Purchase	02/18/2020	60934N807	64,297.26	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	64,297.26	0.00	64,297.26	0.00
Purchase	02/18/2020	60934N807	50,036.31	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	50,036.31	0.00	50,036.31	0.00
Purchase	02/19/2020	60934N807	858.67	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	858.67	0.00	858.67	0.00
Purchase	02/20/2020	60934N807	2,247.17	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	2,247.17	0.00	2,247.17	0.00
Purchase	02/21/2020	14913Q3B3	1,150,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	101.424	1.83%	1,166,376.00	7,074.10	1,173,450.10	0.00
Purchase	02/21/2020	60934N807	4,978.12	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	4,978.12	0.00	4,978.12	0.00
Purchase	02/25/2020	60934N807	3,221.29	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	3,221.29	0.00	3,221.29	0.00
Purchase	02/25/2020	60934N807	11,021.88	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	11,021.88	0.00	11,021.88	0.00
Purchase	02/25/2020	60934N807	10,300.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	10,300.00	0.00	10,300.00	0.00
Purchase	02/25/2020	60934N807	11,328.63	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	11,328.63	0.00	11,328.63	0.00
Purchase	02/25/2020	60934N807	9,683.33	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	9,683.33	0.00	9,683.33	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	02/25/2020	60934N807	8,542.50	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	8,542.50	0.00	8,542.50	0.00
Purchase	02/25/2020	60934N807	8,169.46	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	8,169.46	0.00	8,169.46	0.00
Purchase	02/26/2020	60934N807	27,843.75	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	27,843.75	0.00	27,843.75	0.00
Purchase	02/28/2020	62479LE84	5,000,000.00	MUFG Bank Ltd Discount CP 1.55% Due 5/8/2020	99.699	1.58%	4,984,930.56	0.00	4,984,930.56	0.00
Purchase	02/28/2020	912828VA5	3,250,000.00	US Treasury Note 1.125% Due 4/30/2020	99.961	1.35%	3,248,730.47	12,053.57	3,260,784.04	0.00
Purchase	02/29/2020	60934N807	125,250.00	Federated Investors Govt Oblig Fund Inst.	1.000	1.24%	125,250.00	0.00	125,250.00	0.00
Subtotal			22,834,532.21				22,829,506.49	19,127.67	22,848,634.16	0.00
Security Contribution	02/04/2020	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	02/05/2020	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	02/07/2020	90LAIF\$00	6,200,000.00	Local Agency Investment Fund State Pool	1.000		6,200,000.00	0.00	6,200,000.00	0.00
Security Contribution	02/11/2020	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	02/12/2020	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	02/19/2020	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
Security Contribution	02/24/2020	60934N807	5,000,000.00	Federated Investors Govt Oblig Fund Inst.	1.000		5,000,000.00	0.00	5,000,000.00	0.00
Security Contribution	02/25/2020	90LAIF\$00	700,000.00	Local Agency Investment Fund State Pool	1.000		700,000.00	0.00	700,000.00	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
ACQUISITIONS										
Security Contribution	02/26/2020	90LAIF\$00	3,800,000.00	Local Agency Investment Fund State Pool	1.000		3,800,000.00	0.00	3,800,000.00	0.00
Subtotal			19,900,000.00				19,900,000.00	0.00	19,900,000.00	0.00
TOTAL ACQUISITIONS			42,734,532.21				42,729,506.49	19,127.67	42,748,634.16	0.00
DISPOSITIONS										
Sale	02/07/2020	097023BQ7	1,030,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	99.277	2.10%	1,022,553.10	2,789.58	1,025,342.68	38,316.00
Sale	02/14/2020	097023BQ7	990,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due 6/15/2023	99.316	2.09%	983,228.40	3,042.19	986,270.59	37,214.10
Sale	02/14/2020	60934N807	3,362,092.55	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	3,362,092.55	0.00	3,362,092.55	0.00
Sale	02/14/2020	912828L99	3,000,000.00	US Treasury Note 1.375% Due 10/31/2020	99.867	1.56%	2,996,015.63	12,012.36	3,008,027.99	42,997.77
Sale	02/14/2020	912828N89	200,000.00	US Treasury Note 1.375% Due 1/31/2021	99.855	1.53%	199,710.94	105.77	199,816.71	-94.42
Sale	02/21/2020	60934N807	1,173,450.10	Federated Investors Govt Oblig Fund Inst.	1.000	1.22%	1,173,450.10	0.00	1,173,450.10	0.00
Sale	02/28/2020	60934N807	3,260,784.04	Federated Investors Govt Oblig Fund Inst.	1.000	1.24%	3,260,784.04	0.00	3,260,784.04	0.00
Sale	02/28/2020	60934N807	4,984,930.56	Federated Investors Govt Oblig Fund Inst.	1.000	1.24%	4,984,930.56	0.00	4,984,930.56	0.00
Subtotal			18,001,257.25				17,982,765.32	17,949.90	18,000,715.22	118,433.45
Paydown	02/18/2020	02587AAJ3	2,350,000.00	American Express Credit Trust 2017-1 A 1.93% Due 9/15/2022	100.000		2,350,000.00	3,779.58	2,353,779.58	36,535.17

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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										
Paydown	02/18/2020	43811BAC8	127,504.91	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	100.000		127,504.91	1,489.46	128,994.37	1,982.30
Paydown	02/18/2020	43815NAC8	0.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		0.00	3,011.17	3,011.17	0.00
Paydown	02/18/2020	477870AC3	0.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		0.00	1,860.08	1,860.08	0.00
Paydown	02/18/2020	47788BAD6	35,829.21	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	100.000		35,829.21	279.56	36,108.77	2.62
Paydown	02/18/2020	47788CAC6	63,011.41	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	100.000		63,011.41	1,285.85	64,297.26	4.53
Paydown	02/18/2020	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	02/18/2020	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
Paydown	02/18/2020	654747AD6	49,576.67	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	100.000		49,576.67	459.64	50,036.31	315.66
Paydown	02/18/2020	65479JAD5	0.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		0.00	3,490.08	3,490.08	0.00
Paydown	02/18/2020	89238TAD5	0.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	100.000		0.00	7,400.00	7,400.00	0.00
Paydown	02/19/2020	58770FAC6	0.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	100.000		0.00	858.67	858.67	0.00
Paydown	02/20/2020	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		0.00	2,247.17	2,247.17	0.00
Paydown	02/21/2020	43815HAC1	0.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	100.000		0.00	4,978.12	4,978.12	0.00
Paydown	02/25/2020	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	8,542.50	8,542.50	0.00

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DISPOSITIONS										
Paydown	02/25/2020	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	02/25/2020	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	11,021.88	11,021.88	0.00
Paydown	02/25/2020	3137BDCC7	0.00	FHLMC K716 A2 3.13% Due 6/25/2021	100.000		0.00	3,221.29	3,221.29	0.00
Paydown	02/25/2020	3137BFDQ1	2,890.13	FHLMC K717 A2 2.991% Due 9/25/2021	100.000		2,890.13	5,279.33	8,169.46	-29.78
Paydown	02/25/2020	3137BM6P6	0.00	FHLMC K721 A2Due 8/25/2022	100.000		0.00	10,300.00	10,300.00	0.00
Paydown	02/25/2020	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			2,628,812.33				2,628,812.33	102,636.17	2,731,448.50	38,810.50
Maturity	02/15/2020	22160KAG0	1,630,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	100.000		1,630,000.00	0.00	1,630,000.00	1,711.50
Subtotal			1,630,000.00				1,630,000.00	0.00	1,630,000.00	1,711.50
Security Withdrawal	02/06/2020	90LAIF\$00	2,300,000.00	Local Agency Investment Fund State Pool	1.000		2,300,000.00	0.00	2,300,000.00	0.00
Security Withdrawal	02/13/2020	90LAIF\$00	500,000.00	Local Agency Investment Fund State Pool	1.000		500,000.00	0.00	500,000.00	0.00
Security Withdrawal	02/14/2020	90LAIF\$00	11,200,000.00	Local Agency Investment Fund State Pool	1.000		11,200,000.00	0.00	11,200,000.00	0.00
Security Withdrawal	02/20/2020	90LAIF\$00	2,500,000.00	Local Agency Investment Fund State Pool	1.000		2,500,000.00	0.00	2,500,000.00	0.00
Security Withdrawal	02/21/2020	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	02/24/2020	90LAIF\$00	4,500,000.00	Local Agency Investment Fund State Pool	1.000		4,500,000.00	0.00	4,500,000.00	0.00
Security Withdrawal	02/27/2020	90LAIF\$00	800,000.00	Local Agency Investment Fund State Pool	1.000		800,000.00	0.00	800,000.00	0.00

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DISPOSITIONS										
Security Withdrawal	02/28/2020	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
Subtotal			23,800,000.00				23,800,000.00	0.00	23,800,000.00	0.00
TOTAL DISPOSITIONS			46,060,069.58				46,041,577.65	120,586.07	46,162,163.72	158,955.45
OTHER TRANSACTIONS										
Interest	02/08/2020	594918BP8	1,875,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	0.000		14,531.25	0.00	14,531.25	0.00
Interest	02/09/2020	69371RP59	2,300,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.000		39,100.00	0.00	39,100.00	0.00
Interest	02/11/2020	06406RAJ6	3,254,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	0.000		56,131.50	0.00	56,131.50	0.00
Interest	02/12/2020	3137EAEC9	4,125,000.00	FHLMC Note 1.125% Due 8/12/2021	0.000		23,203.13	0.00	23,203.13	0.00
Interest	02/15/2020	22160KAG0	1,630,000.00	Costco Wholesale Corp Note 1.75% Due 2/15/2020	0.000		14,262.50	0.00	14,262.50	0.00
Interest	02/15/2020	69371RQ25	715,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.000		7,686.25	0.00	7,686.25	0.00
Interest	02/15/2020	912828B66	5,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.000		68,750.00	0.00	68,750.00	0.00
Interest	02/15/2020	912828D56	5,000,000.00	US Treasury Note 2.375% Due 8/15/2024	0.000		59,375.00	0.00	59,375.00	0.00
Interest	02/17/2020	3135G0N82	4,100,000.00	FNMA Note 1.25% Due 8/17/2021	0.000		25,625.00	0.00	25,625.00	0.00
Interest	02/18/2020	3130A7CV5	3,420,000.00	FHLB Note 1.375% Due 2/18/2021	0.000		23,512.50	0.00	23,512.50	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	02/26/2020	3135G0J20	4,050,000.00	FNMA Note 1.375% Due 2/26/2021	0.000		27,843.75	0.00	27,843.75	0.00
Interest	02/29/2020	912828B90	4,500,000.00	US Treasury Note 2% Due 2/28/2021	0.000		45,000.00	0.00	45,000.00	0.00
Interest	02/29/2020	912828J43	4,350,000.00	US Treasury Note 1.75% Due 2/28/2022	0.000		38,062.50	0.00	38,062.50	0.00
Interest	02/29/2020	912828L24	4,500,000.00	US Treasury Note 1.875% Due 8/31/2022	0.000		42,187.50	0.00	42,187.50	0.00
Subtotal			48,819,000.00				485,270.88	0.00	485,270.88	0.00
Dividend	02/04/2020	60934N807	1,292,277.51	Federated Investors Govt Oblig Fund Inst.	0.000		1,199.56	0.00	1,199.56	0.00
Subtotal			1,292,277.51				1,199.56	0.00	1,199.56	0.00
TOTAL OTHER TRANSACTIONS			50,111,277.51				486,470.44	0.00	486,470.44	0.00

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Income Earned



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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	14,308.56 0.00 19,186.47 4,877.91	0.00 0.00 0.00 4,877.91	4,877.91
02587AAJ3	American Express Credit Trust 2017-1 A Due 09/15/2022	06/21/2018 06/25/2018 0.00	2,313,464.83 0.00 2,313,464.83 0.00	2,015.78 3,779.58 0.00 1,763.80	0.00 0.00 0.00 1,763.80	1,763.80
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	1,515.13 0.00 4,188.88 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	25,260.21 0.00 32,087.29 6,827.08	0.00 0.00 0.00 6,827.08	6,827.08
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	12,994.67 0.00 17,424.67 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	46,790.98 0.00 56,405.56 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	53,013.08 56,131.50 6,236.83 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	25,972.22 0.00 31,701.39 5,729.17	0.00 0.00 0.00 5,729.17	5,729.17
097023BQ7	Boeing Co Callable Note Cont 4/15/2023 Due 06/15/2023	02/13/2019 02/15/2019 0.00	1,930,251.40 0.00 1,930,251.40 0.00	4,839.58 5,831.77 0.00 992.19	0.00 0.00 0.00 992.19	992.19

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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
13063DRK6	California St TE-GO 2.4% Due 10/01/2024	10/16/2019 10/24/2019 3,385,000.00	3,462,753.45 0.00 0.00 3,462,753.45	21,889.67 0.00 28,659.67 6,770.00	0.00 0.00 0.00 6,770.00	6,770.00
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/08/2024	Various Various 2,593,000.00	1,458,108.21 1,166,376.00 0.00 2,624,484.21	7,152.87 (7,074.10) 17,499.15 3,272.18	0.00 0.00 0.00 3,272.18	3,272.18
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	9,838.92 0.00 17,816.42 7,977.50	0.00 0.00 0.00 7,977.50	7,977.50
22160KAG0	Costco Wholesale Corp Note Due 02/15/2020	02/05/2015 02/17/2015 0.00	1,628,288.50 0.00 1,628,288.50 0.00	13,153.19 14,262.50 0.00 1,109.31	0.00 0.00 0.00 1,109.31	1,109.31
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	21,151.67 0.00 25,468.33 4,316.66	0.00 0.00 0.00 4,316.66	4,316.66
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	16,916.67 0.00 20,416.67 3,500.00	0.00 0.00 0.00 3,500.00	3,500.00
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	24,997.50 0.00 29,997.00 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	17,390.63 0.00 27,234.38 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	12,909.72 0.00 15,618.06 2,708.34	0.00 0.00 0.00 2,708.34	2,708.34

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Income Earned



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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
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	20,644.10 0.00 33,821.18 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	4,206,760.00 0.00 0.00 4,206,760.00	44,083.33 0.00 53,666.67 9,583.34	0.00 0.00 0.00 9,583.34	9,583.34
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	21,291.88 23,512.50 1,698.13 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	1,540.63 0.00 4,259.38 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	37,736.11 0.00 45,652.78 7,916.67	0.00 0.00 0.00 7,916.67	7,916.67
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	22,708.33 0.00 28,958.33 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	6,510.42 0.00 10,416.67 3,906.25	0.00 0.00 0.00 3,906.25	3,906.25
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	10,420.83 0.00 15,545.83 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	23,976.56 27,843.75 773.44 4,640.63	0.00 0.00 0.00 4,640.63	4,640.63

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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	9,739.58 0.00 13,177.08 3,437.50	0.00 0.00 0.00 3,437.50	3,437.50
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	23,347.22 25,625.00 1,993.06 4,270.84	0.00 0.00 0.00 4,270.84	4,270.84
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	17,090.11 0.00 21,587.50 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	5,777.78 0.00 12,444.44 6,666.66	0.00 0.00 0.00 6,666.66	6,666.66
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	28,093.75 0.00 35,359.38 7,265.63	0.00 0.00 0.00 7,265.63	7,265.63
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	4,354.17 0.00 15,239.58 10,885.41	0.00 0.00 0.00 10,885.41	10,885.41
3135G0W66	FNMA Note 1.625% Due 10/15/2024	10/17/2019 10/18/2019 2,080,000.00	2,076,443.20 0.00 0.00 2,076,443.20	9,670.56 0.00 12,487.22 2,816.66	0.00 0.00 0.00 2,816.66	2,816.66
3135G0X24	FNMA Note 1.625% Due 01/07/2025	01/08/2020 01/10/2020 2,220,000.00	2,212,918.20 0.00 0.00 2,212,918.20	2,104.38 0.00 5,110.63 3,006.25	0.00 0.00 0.00 3,006.25	3,006.25
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

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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
3137BFDQ1	FHLMC K717 A2 2.991% Due 09/25/2021	Various Various 2,115,194.86	2,139,908.26 0.00 2,919.91 2,136,988.35	5,279.33 5,279.33 5,272.12 5,272.12	0.00 0.00 0.00 5,272.12	5,272.12
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	21,785.16 23,203.13 2,449.22 3,867.19	0.00 0.00 0.00 3,867.19	3,867.19
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	11/21/2017 11/22/2017 2,575,000.00	2,568,327.73 0.00 0.00 2,568,327.73	9,924.48 0.00 13,947.92 4,023.44	0.00 0.00 0.00 4,023.44	4,023.44
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	14,597.91 0.00 25,025.00 10,427.09	0.00 0.00 0.00 10,427.09	10,427.09

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3137EAE0	FHLMC Note 1.5% Due 02/12/2025	02/13/2020 02/14/2020 6,575,000.00	0.00 6,569,937.25 0.00 6,569,937.25	0.00 0.00 4,657.29 4,657.29	0.00 0.00 0.00 4,657.29	4,657.29
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	19,800.00 0.00 27,225.00 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	7,920.00 0.00 11,520.00 3,600.00	0.00 0.00 0.00 3,600.00	3,600.00
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 05/18/2024	Various Various 2,750,000.00	2,887,177.50 0.00 0.00 2,887,177.50	22,026.73 0.00 31,078.82 9,052.09	0.00 0.00 0.00 9,052.09	9,052.09
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	3,192.00 0.00 4,902.00 1,710.00	0.00 0.00 0.00 1,710.00	1,710.00
43811BAC8	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 08/16/2021	04/27/2018 04/30/2018 936,396.11	1,047,360.68 0.00 125,522.61 921,838.07	794.38 1,489.46 699.18 1,394.26	0.00 0.00 0.00 1,394.26	1,394.26
43815HAC1	Honda Auto Receivables Trust 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	Honda Auto Receivables Trust 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	1,605.96 3,011.17 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	25,823.42 0.00 31,240.92 5,417.50	0.00 0.00 0.00 5,417.50	5,417.50

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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	3,069.44 0.00 10,152.78 7,083.34	0.00 0.00 0.00 7,083.34	7,083.34
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	23,975.00 0.00 29,225.00 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	26,541.67 0.00 31,958.33 5,416.66	0.00 0.00 0.00 5,416.66	5,416.66
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	631.88 0.00 3,791.25 3,159.37	0.00 0.00 0.00 3,159.37	3,159.37
477870AC3	John Deere Owner Trust 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	992.04 1,860.08 992.04 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 148,498.91	184,314.62 0.00 35,826.59 148,488.03	149.10 279.56 120.12 250.58	0.00 0.00 0.00 250.58	250.58
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 04/18/2022	02/21/2018 02/28/2018 517,071.46	580,041.17 0.00 63,006.88 517,034.29	685.79 1,285.85 611.29 1,211.35	0.00 0.00 0.00 1,211.35	1,211.35
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

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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	4,292.89 0.00 12,342.06 8,049.17	0.00 0.00 0.00 8,049.17	8,049.17
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 1,050,000.00	1,049,861.61 0.00 0.00 1,049,861.61	107.33 858.67 858.67 1,610.01	0.00 0.00 0.00 1,610.01	1,610.01
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	5,060.00 0.00 6,785.00 1,725.00	0.00 0.00 0.00 1,725.00	1,725.00
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	13,966.15 14,531.25 1,856.77 2,421.87	0.00 0.00 0.00 2,421.87	2,421.87
654747AD6	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 08/16/2021	12/27/2017 12/29/2017 267,418.42	314,976.73 0.00 49,261.01 265,715.72	229.82 459.64 193.88 423.70	0.00 0.00 0.00 423.70	423.70
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 2,170,000.00	2,169,885.42 0.00 0.00 2,169,885.42	1,861.38 3,490.08 1,861.38 3,490.08	0.00 0.00 0.00 3,490.08	3,490.08
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	23,866.11 0.00 29,130.69 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	622.71 0.00 6,849.79 6,227.08	0.00 0.00 0.00 6,227.08	6,227.08
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	37,362.22 39,100.00 4,778.89 6,516.67	0.00 0.00 0.00 6,516.67	6,516.67

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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	7,088.43 7,686.25 683.22 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	10,650.00 0.00 15,150.00 4,500.00	0.00 0.00 0.00 4,500.00	4,500.00
78015K7C2	Royal Bank of Canada Note 2.25% Due 11/01/2024	12/05/2019 12/09/2019 3,600,000.00	3,598,128.00 0.00 0.00 3,598,128.00	21,825.00 0.00 28,575.00 6,750.00	0.00 0.00 0.00 6,750.00	6,750.00
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 01/25/2023	Various Various 2,250,000.00	2,273,392.50 0.00 0.00 2,273,392.50	993.75 0.00 5,962.50 4,968.75	0.00 0.00 0.00 4,968.75	4,968.75
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	8,092.50 0.00 11,464.38 3,371.88	0.00 0.00 0.00 3,371.88	3,371.88
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	2,228.33 0.00 7,799.17 5,570.84	0.00 0.00 0.00 5,570.84	5,570.84
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	16,051.39 0.00 19,490.97 3,439.58	0.00 0.00 0.00 3,439.58	3,439.58
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	4,477.78 0.00 11,194.44 6,716.66	0.00 0.00 0.00 6,716.66	6,716.66
89238TAD5	Toyota Auto Receivables Trust 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

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90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,145,000.00	4,136,171.15 0.00 0.00 4,136,171.15	2,360.35 0.00 9,441.39 7,081.04	0.00 0.00 0.00 7,081.04	7,081.04
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11/07/2019 11/08/2019 4,000,000.00	4,090,468.75 0.00 0.00 4,090,468.75	22,994.51 0.00 30,164.84 7,170.33	0.00 0.00 0.00 7,170.33	7,170.33
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	63,519.02 68,750.00 5,666.21 10,897.19	0.00 0.00 0.00 10,897.19	10,897.19
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	38,076.93 45,000.00 244.57 7,167.64	0.00 0.00 0.00 7,167.64	7,167.64
912828D56	US Treasury Note 2.375% Due 08/15/2024	12/12/2019 12/13/2019 5,000,000.00	5,140,234.38 0.00 0.00 5,140,234.38	54,857.34 59,375.00 4,893.54 9,411.20	0.00 0.00 0.00 9,411.20	9,411.20
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	32,206.73 38,062.50 206.86 6,062.63	0.00 0.00 0.00 6,062.63	6,062.63
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	35,697.12 42,187.50 229.28 6,719.66	0.00 0.00 0.00 6,719.66	6,719.66
912828L99	US Treasury Note Due 10/31/2020	11/23/2015 11/24/2015 0.00	2,953,017.86 0.00 2,953,017.86 0.00	10,539.15 12,012.36 0.00 1,473.21	0.00 0.00 0.00 1,473.21	1,473.21
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	8,967.03 0.00 17,093.41 8,126.38	0.00 0.00 0.00 8,126.38	8,126.38

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912828N89	US Treasury Note 1.375% Due 01/31/2021	03/09/2016 03/11/2016 3,800,000.00	3,996,107.15 0.00 199,805.36 3,796,301.79	151.10 105.77 4,306.32 4,260.99	0.00 0.00 0.00 4,260.99	4,260.99
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	11,434.43 0.00 14,108.61 2,674.18	0.00 0.00 0.00 2,674.18	2,674.18
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	15,722.34 0.00 19,399.33 3,676.99	0.00 0.00 0.00 3,676.99	3,676.99
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	20,758.93 0.00 27,232.14 6,473.21	0.00 0.00 0.00 6,473.21	6,473.21
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	8,901.10 0.00 16,967.72 8,066.62	0.00 0.00 0.00 8,066.62	8,066.62
912828VA5	US Treasury Note 1.125% Due 04/30/2020	02/28/2020 02/28/2020 3,250,000.00	0.00 3,248,730.47 0.00 3,248,730.47	0.00 (12,053.57) 12,289.06 235.49	0.00 0.00 0.00 235.49	235.49
912828X70	US Treasury Note 2% Due 04/30/2024	Various Various 4,800,000.00	4,833,281.25 0.00 0.00 4,833,281.25	24,527.48 0.00 32,175.82 7,648.34	0.00 0.00 0.00 7,648.34	7,648.34
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	7,472.53 0.00 14,244.51 6,771.98	0.00 0.00 0.00 6,771.98	6,771.98
912828XX3	US Treasury Note 2% Due 06/30/2024	Various Various 4,900,000.00	4,942,253.91 0.00 0.00 4,942,253.91	8,615.38 0.00 16,423.08 7,807.70	0.00 0.00 0.00 7,807.70	7,807.70

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Income Earned

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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
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 04/22/2024	10/01/2019 10/08/2019 1,390,000.00	1,389,892.83 0.00 0.00 1,389,892.83	823.96 2,247.17 823.96 2,247.17	0.00 0.00 0.00 2,247.17	2,247.17
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	6,611.11 0.00 12,277.78 5,666.67	0.00 0.00 0.00 5,666.67	5,666.67
			289,937,620.15	1,390,946.47	0.00	
			10,985,043.72	586,729.28	0.00	
			9,301,364.95	1,349,710.61	0.00	
Total Fixed Income		290,581,579.76	291,621,298.92	545,493.42	545,493.42	545,493.42

CASH & EQUIVALENT

60934N807	Federated Investors Govt Oblig Fund Inst.	02/18/2020 02/18/2020 370,552.47	1,292,277.51 11,859,532.21 12,781,257.25 370,552.47	0.00 1,199.56 0.00 1,199.56	0.00 0.00 0.00 1,199.56	1,199.56
62479LE84	MUFG Bank Ltd Discount CP 1.55% Due 05/08/2020	02/27/2020 02/28/2020 5,000,000.00	0.00 4,984,930.56 0.00 4,984,930.56	0.00 0.00 430.56 430.56	0.00 0.00 0.00 430.56	430.56
			1,292,277.51	0.00	0.00	
			16,844,462.77	1,199.56	0.00	
			12,781,257.25	430.56	0.00	
Total Cash & Equivalent		5,370,552.47	5,355,483.03	1,630.12	1,630.12	1,630.12

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Income Earned

As of February 29, 2020



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	01/15/2019 01/15/2019 32,512,299.25	41,412,299.25 14,900,000.00 23,800,000.00 32,512,299.25	45,593.39 0.00 104,760.20 59,166.81	0.00 0.00 0.00 59,166.81	59,166.81
			41,412,299.25	45,593.39	0.00	
			14,900,000.00	0.00	0.00	
			23,800,000.00	104,760.20	0.00	
Total Local Agency Investment Fund		32,512,299.25	32,512,299.25	59,166.81	59,166.81	59,166.81
			332,642,196.91	1,436,539.86	0.00	
			42,729,506.49	587,928.84	0.00	
			45,882,622.20	1,454,901.37	0.00	
TOTAL PORTFOLIO		328,464,431.48	329,489,081.20	606,290.35	606,290.35	606,290.35

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
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	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	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	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	48,665.93	1,310.95	49,976.88
03/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	12,770.12	225.22	12,995.34
03/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	68,599.63	6,057.33	74,656.96
03/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	44,842.84	1,610.00	46,452.84

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	20,944.09	1,860.08	22,804.17
03/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	56,684.83	6,062.50	62,747.33
03/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	303,967.02	7,400.00	311,367.02
03/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	96,881.37	3,011.17	99,892.54
03/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,667.69	1,146.18	19,813.87
03/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	38,596.65	3,490.08	42,086.73
03/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,632.75	387.76	15,020.51
03/19/2020	Paydown	3137BFDQ1	0.00	FHLMC K717 A2 2.991% Due 9/25/2021	2,890.13	5,279.33	8,169.46
03/19/2020	Paydown	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
03/19/2020	Paydown	3137BDCC7	0.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
03/19/2020	Paydown	3137BM6P6	0.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
03/19/2020	Paydown	3137BYPQ7	0.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
03/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	25,751.67	2,247.17	27,998.84
03/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	186,358.16	4,978.13	191,336.29
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	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33

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Cash Flow Report

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	76,802.02	8,542.50	85,344.52
03/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
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					1,017,054.90	614,765.23	1,631,820.13
04/01/2020	Interest	13063DRK6	3,385,000.00	California St TE-GO 2.4% Due 10/1/2024	0.00	35,429.67	35,429.67
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
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	Dividend	90LAIF\$00	1,962,896,219.95	Local Agency Investment Fund State Pool	0.00	103,822.72	103,822.72
04/15/2020	Interest	3135G0W66	2,080,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	16,618.33	16,618.33
04/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	94,837.00	2,867.46	97,704.46
04/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,704.25	1,104.80	19,809.05
04/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	38,683.48	3,428.01	42,111.49
04/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	12,214.39	205.86	12,420.25

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	68,777.01	5,881.26	74,658.27
04/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	56,818.98	5,925.04	62,744.02
04/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	44,029.24	1,541.24	45,570.48
04/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	48,734.06	1,242.82	49,976.88
04/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	20,987.72	1,821.51	22,809.23
04/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	290,668.17	6,650.21	297,318.38
04/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,658.83	366.54	15,025.37
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	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	25,809.61	2,205.53	28,015.14
04/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	178,574.95	4,519.99	183,094.94
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
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	77,037.61	8,346.65	85,384.26
04/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
04/30/2020	Interest	912828X70	4,800,000.00	US Treasury Note 2% Due 4/30/2024	0.00	48,000.00	48,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/30/2020	Interest	9128283D0	4,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	45,000.00	45,000.00
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
04/30/2020	Maturity	912828VA5	3,250,000.00	US Treasury Note 1.125% Due 4/30/2020	3,250,000.00	18,281.25	3,268,281.25
APR 2020					4,240,535.30	553,751.76	4,794,287.06
05/01/2020	Interest	78015K7C2	3,600,000.00	Royal Bank of Canada Note 2.25% Due 11/1/2024	0.00	42,075.00	42,075.00
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
05/03/2020	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
05/06/2020	Interest	3135G0K69	3,300,000.00	FNMA Note 1.25% Due 5/6/2021	0.00	20,625.00	20,625.00
05/08/2020	Interest	14913Q3B3	2,593,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	27,874.75	27,874.75
05/08/2020	Maturity	62479LE84	5,000,000.00	MUFG Bank Ltd Discount CP 1.55% Due 5/8/2020	4,984,930.56	15,069.44	5,000,000.00
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	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,031.44	1,782.86	22,814.30
05/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	11,657.53	187.33	11,844.86
05/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	68,954.86	5,704.73	74,659.59
05/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	48,802.29	1,174.59	49,976.88
05/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	43,212.68	1,473.73	44,686.41

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	277,317.42	5,933.23	283,250.65
05/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	92,787.66	2,726.78	95,514.44
05/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,740.89	1,063.33	19,804.22
05/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	56,953.46	5,787.25	62,740.71
05/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	38,770.53	3,365.79	42,136.32
05/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,684.97	345.28	15,030.25
05/17/2020	Interest	3137EAEK1	2,575,000.00	FHLMC Note 1.875% Due 11/17/2020	0.00	24,140.63	24,140.63
05/18/2020	Interest	404280BS7	2,750,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	0.00	54,312.50	54,312.50
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
05/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	25,867.68	2,163.81	28,031.49
05/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	170,762.83	4,081.00	174,843.83
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
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

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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	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
05/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	77,273.92	8,150.21	85,424.13
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					8,351,748.72	489,193.23	8,840,941.95
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	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	42,393.13	1,407.47	43,800.60
06/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	90,733.33	2,589.15	93,322.48
06/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,777.59	1,021.79	19,799.38
06/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	38,857.75	3,303.44	42,161.19
06/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	263,914.60	5,249.18	269,163.78
06/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	48,870.61	1,106.27	49,976.88
06/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,075.26	1,744.13	22,819.39
06/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	11,099.52	169.65	11,269.17

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06/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	69,133.16	5,527.75	74,660.91
06/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,088.25	5,649.14	62,737.39
06/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,711.14	323.99	15,035.13
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	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
06/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	25,925.88	2,121.99	28,047.87
06/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	162,921.73	3,661.21	166,582.94
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	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	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	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	77,510.96	7,953.16	85,464.12
06/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
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	4,900,000.00	US Treasury Note 2% Due 6/30/2024	0.00	49,000.00	49,000.00
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

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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
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					2,083,012.91	602,030.57	2,685,043.48
07/05/2020	Interest	3135G0S38	4,000,000.00	FNMA Note 2% Due 1/5/2022	0.00	40,000.00	40,000.00
07/07/2020	Interest	3135G0X24	2,220,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	17,736.88	17,736.88
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	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	250,459.52	4,598.19	255,057.71
07/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	88,674.01	2,454.56	91,128.57
07/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,814.36	980.17	19,794.53
07/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	38,945.19	3,240.94	42,186.13
07/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,119.17	1,705.31	22,824.48
07/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,223.36	5,510.70	62,734.06
07/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	48,939.03	1,037.85	49,976.88
07/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	10,540.35	152.82	10,693.17

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07/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	69,311.93	5,350.31	74,662.24
07/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	41,570.59	1,342.47	42,913.06
07/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,737.36	302.66	15,040.02
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	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	3137BDDC7	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
07/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	25,984.21	2,080.08	28,064.29
07/21/2020	Interest	90331HPL1	4,145,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	42,486.25	42,486.25
07/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	155,051.55	3,260.69	158,312.24
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	77,748.72	7,755.51	85,504.23

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07/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
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	3,800,000.00	US Treasury Note 1.375% Due 1/31/2021	0.00	26,125.00	26,125.00
JUL 2020					919,119.35	565,266.38	1,484,385.73
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	3137EAEP0	6,575,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	48,764.58	48,764.58
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	912828D56	5,000,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	59,375.00	59,375.00
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	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,163.16	1,666.42	22,829.58
08/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	236,952.01	3,980.39	240,932.40
08/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,007.54	969.34	49,976.88
08/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	9,980.04	136.83	10,116.87
08/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	69,491.16	5,172.41	74,663.57

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08/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,358.78	5,371.94	62,730.72
08/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	40,745.05	1,278.73	42,023.78
08/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	86,609.69	2,323.03	88,932.72
08/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,851.21	938.46	19,789.67
08/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,032.82	3,178.30	42,211.12
08/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,763.63	281.29	15,044.92
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
08/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,042.68	2,038.07	28,080.75
08/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	147,152.19	2,879.52	150,031.71
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	77,987.21	7,557.25	85,544.46
08/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12

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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	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	Interest	912828J43	4,350,000.00	US Treasury Note 1.75% Due 2/28/2022	0.00	38,062.50	38,062.50
AUG 2020					895,137.17	608,372.18	1,503,509.35
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
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	3130A0XE5	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,888.12	896.68	19,784.80
09/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,494.53	5,232.84	62,727.37
09/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,120.64	3,115.52	42,236.16
09/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,076.15	900.73	49,976.88
09/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	39,916.51	1,216.25	41,132.76
09/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	223,391.89	3,395.91	226,787.80
09/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,207.26	1,627.44	22,834.70
09/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	84,540.35	2,194.56	86,734.91
09/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	9,418.57	121.69	9,540.26
09/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	69,670.85	4,994.05	74,664.90
09/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,789.95	259.88	15,049.83
09/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
09/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,101.27	1,995.97	28,097.24
09/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	139,223.56	2,517.77	141,741.33
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	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63

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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	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	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	78,226.44	7,358.38	85,584.82
09/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
09/30/2020	Interest	912828T34	4,125,000.00	US Treasury Note 1.125% Due 9/30/2021	0.00	23,203.13	23,203.13
09/30/2020	Interest	912828Q37	2,700,000.00	US Treasury Note 1.25% Due 3/31/2021	0.00	16,875.00	16,875.00
SEP 2020					4,871,066.09	565,672.54	5,436,738.63
10/01/2020	Interest	13063DRK6	3,385,000.00	California St TE-GO 2.4% Due 10/1/2024	0.00	40,620.00	40,620.00
10/05/2020	Interest	3135G0T45	4,650,000.00	FNMA Note 1.875% Due 4/5/2022	0.00	43,593.75	43,593.75
10/07/2020	Interest	3135G0Q89	3,925,000.00	FNMA Note 1.375% Due 10/7/2021	0.00	26,984.38	26,984.38
10/10/2020	Interest	02665WCQ2	2,260,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	40,962.50	40,962.50
10/12/2020	Interest	3130AF5B9	2,500,000.00	FHLB Note 3% Due 10/12/2021	0.00	37,500.00	37,500.00
10/15/2020	Interest	3135G0W66	2,080,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	16,900.00	16,900.00
10/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,144.86	832.02	49,976.88
10/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	39,084.95	1,155.04	40,239.99
10/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	209,778.96	2,844.88	212,623.84
10/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	82,465.98	2,069.16	84,535.14

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10/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,925.11	854.81	19,779.92
10/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,630.60	5,093.42	62,724.02
10/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,208.66	3,052.61	42,261.27
10/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,251.43	1,588.39	22,839.82
10/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	8,855.94	107.41	8,963.35
10/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	69,851.01	4,815.22	74,666.23
10/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,816.31	238.44	15,054.75
10/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
10/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,160.00	1,953.77	28,113.77
10/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	131,265.56	2,175.51	133,441.07
10/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
10/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
10/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
10/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
10/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	78,466.41	7,158.90	85,625.31
10/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
10/31/2020	Interest	9128283D0	4,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	45,000.00	45,000.00

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10/31/2020	Interest	912828X70	4,800,000.00	US Treasury Note 2% Due 4/30/2024	0.00	48,000.00	48,000.00
10/31/2020	Interest	912828T91	5,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	40,625.00	40,625.00
OCT 2020					846,905.78	424,952.45	1,271,858.23
11/01/2020	Interest	78015K7C2	3,600,000.00	Royal Bank of Canada Note 2.25% Due 11/1/2024	0.00	40,500.00	40,500.00
11/03/2020	Interest	037833AK6	2,215,000.00	Apple Inc Note 2.4% Due 5/3/2023	0.00	26,580.00	26,580.00
11/03/2020	Maturity	594918BG8	1,035,000.00	Microsoft Callable Note Cont. 10/3/2020 2% Due 11/3/2020	1,035,000.00	10,350.00	1,045,350.00
11/03/2020	Maturity	00440EAT4	2,545,000.00	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due 11/3/2020	2,545,000.00	29,267.50	2,574,267.50
11/06/2020	Interest	3135G0K69	3,300,000.00	FNMA Note 1.25% Due 5/6/2021	0.00	20,625.00	20,625.00
11/08/2020	Interest	14913Q3B3	2,593,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	27,874.75	27,874.75
11/11/2020	Interest	369550BE7	2,970,000.00	General Dynamics Corp Note 3% Due 5/11/2021	0.00	44,550.00	44,550.00
11/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,295.71	1,549.25	22,844.96
11/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,767.00	4,953.66	62,720.66
11/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,213.66	763.22	49,976.88
11/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	8,292.15	93.98	8,386.13
11/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	70,031.63	4,635.94	74,667.57
11/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	38,250.35	1,095.11	39,345.46
11/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,962.17	812.86	19,775.03

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11/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,296.88	2,989.54	42,286.42
11/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	80,386.58	1,946.83	82,333.41
11/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	196,113.07	2,327.42	198,440.49
11/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,842.73	216.95	15,059.68
11/17/2020	Maturity	3137EAEK1	2,575,000.00	FHLMC Note 1.875% Due 11/17/2020	2,575,000.00	24,140.63	2,599,140.63
11/18/2020	Interest	404280BS7	2,750,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	0.00	54,312.50	54,312.50
11/19/2020	Interest	857477AV5	2,075,000.00	State Street Bank Note 1.95% Due 5/19/2021	0.00	20,231.25	20,231.25
11/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
11/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,218.86	1,911.48	28,130.34
11/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	123,278.09	1,852.82	125,130.91
11/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
11/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
11/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
11/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
11/25/2020	Interest	404280BA6	1,200,000.00	HSBC Holdings PLC Note 3.6% Due 5/25/2023	0.00	21,600.00	21,600.00
11/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	78,707.10	6,958.81	85,665.91
11/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12

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11/30/2020	Maturity	3135G0F73	4,100,000.00	FNMA Note 1.5% Due 11/30/2020	4,100,000.00	30,750.00	4,130,750.00
NOV 2020					11,077,655.98	433,716.74	11,511,372.72
12/08/2020	Interest	3130A0F70	3,500,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	59,062.50	59,062.50
12/11/2020	Interest	313379RB7	2,500,000.00	FHLB Note 1.875% Due 6/11/2021	0.00	23,437.50	23,437.50
12/14/2020	Interest	3130A1XJ2	5,500,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	79,062.51	79,062.51
12/15/2020	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	182,394.00	1,843.68	184,237.68
12/15/2020	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,282.56	694.32	49,976.88
12/15/2020	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	7,727.21	81.40	7,808.61
12/15/2020	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	70,212.73	4,456.19	74,668.92
12/15/2020	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	37,412.72	1,036.46	38,449.18
12/15/2020	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	78,302.13	1,827.59	80,129.72
12/15/2020	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	18,999.31	770.82	19,770.13
12/15/2020	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,385.30	2,926.34	42,311.64
12/15/2020	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,340.07	1,510.03	22,850.10
12/15/2020	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	57,903.71	4,813.58	62,717.29
12/16/2020	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,869.18	195.43	15,064.61
12/19/2020	Interest	3137EAEN5	4,550,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	62,562.50	62,562.50

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12/19/2020	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
12/20/2020	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,277.86	1,869.09	28,146.95
12/21/2020	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	115,261.07	1,549.76	116,810.83
12/24/2020	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
12/25/2020	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
12/25/2020	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
12/25/2020	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
12/25/2020	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
12/25/2020	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	78,948.53	6,758.11	85,706.64
12/25/2020	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
12/26/2020	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
12/31/2020	Interest	912828V23	4,500,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	50,625.00	50,625.00
12/31/2020	Interest	912828XG0	4,000,000.00	US Treasury Note 2.125% Due 6/30/2022	0.00	42,500.00	42,500.00
12/31/2020	Interest	912828N30	4,800,000.00	US Treasury Note 2.125% Due 12/31/2022	0.00	51,000.00	51,000.00
12/31/2020	Interest	912828XX3	4,900,000.00	US Treasury Note 2% Due 6/30/2024	0.00	49,000.00	49,000.00
DEC 2020					798,316.38	580,275.05	1,378,591.43
01/05/2021	Interest	3135G0S38	4,000,000.00	FNMA Note 2% Due 1/5/2022	0.00	40,000.00	40,000.00

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01/07/2021	Interest	3135G0X24	2,220,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	18,037.50	18,037.50
01/11/2021	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
01/14/2021	Interest	02665WCJ8	930,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	16,042.50	16,042.50
01/14/2021	Interest	3130A8QS5	2,900,000.00	FHLB Note 1.125% Due 7/14/2021	0.00	16,312.50	16,312.50
01/15/2021	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
01/15/2021	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	168,621.59	1,393.77	170,015.36
01/15/2021	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	76,212.63	1,711.44	77,924.07
01/15/2021	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	19,036.51	728.71	19,765.22
01/15/2021	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,351.56	625.32	49,976.88
01/15/2021	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	7,161.10	69.68	7,230.78
01/15/2021	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	70,394.28	4,275.98	74,670.26
01/15/2021	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	36,572.03	979.10	37,551.13
01/15/2021	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,473.91	2,863.00	42,336.91
01/15/2021	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,384.53	1,470.73	22,855.26
01/15/2021	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	58,040.75	4,673.16	62,713.91
01/16/2021	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,895.69	173.87	15,069.56
01/18/2021	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/19/2021	Interest	3135G0T94	5,500,000.00	FNMA Note 2.375% Due 1/19/2023	0.00	65,312.50	65,312.50
01/19/2021	Interest	89114QC48	1,910,000.00	Toronto Dominion Bank Note 3.5% Due 7/19/2023	0.00	33,425.00	33,425.00
01/19/2021	Interest	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	0.00	3,221.29	3,221.29
01/20/2021	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,336.98	1,826.61	28,163.59
01/21/2021	Interest	90331HPL1	4,145,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	42,486.25	42,486.25
01/21/2021	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	107,214.38	1,266.41	108,480.79
01/25/2021	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
01/25/2021	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
01/25/2021	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
01/25/2021	Interest	3137BYPQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
01/25/2021	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
01/25/2021	Maturity	45950KCM0	1,685,000.00	International Finance Corp Note 2.25% Due 1/25/2021	1,685,000.00	18,956.25	1,703,956.25
01/25/2021	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	79,190.71	6,556.79	85,747.50
01/25/2021	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	0.00	5,272.12	5,272.12
01/28/2021	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
01/31/2021	Maturity	912828N89	3,800,000.00	US Treasury Note 1.375% Due 1/31/2021	3,800,000.00	26,125.00	3,826,125.00
JAN 2021					6,258,886.65	554,409.31	6,813,295.96

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/08/2021	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
02/09/2021	Interest	69371RP59	2,300,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.00	39,100.00	39,100.00
02/11/2021	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
02/12/2021	Interest	3137EAEP0	6,575,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	49,312.50	49,312.50
02/12/2021	Interest	3137EAEC9	4,125,000.00	FHLMC Note 1.125% Due 8/12/2021	0.00	23,203.13	23,203.13
02/15/2021	Interest	912828B66	5,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	68,750.00	68,750.00
02/15/2021	Interest	69371RQ25	715,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	7,686.25	7,686.25
02/15/2021	Interest	912828D56	5,000,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	59,375.00	59,375.00
02/15/2021	Paydown	43815NAC8	2,030,000.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	74,118.05	1,598.39	75,716.44
02/15/2021	Paydown	47788BAD6	148,498.91	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	6,593.82	58.82	6,652.64
02/15/2021	Paydown	47788CAC6	517,071.46	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	19,073.79	686.51	19,760.30
02/15/2021	Paydown	47788EAC2	2,360,000.00	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	70,576.31	4,095.30	74,671.61
02/15/2021	Paydown	47789JAD8	2,500,000.00	John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023	58,178.11	4,532.41	62,710.52
02/15/2021	Paydown	477870AC3	1,010,000.00	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	21,429.09	1,431.34	22,860.43
02/15/2021	Paydown	89238TAD5	3,000,000.00	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	154,795.65	977.84	155,773.49
02/15/2021	Paydown	43811BAC8	936,396.11	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	49,420.65	556.23	49,976.88
02/15/2021	Paydown	58770FAC6	1,050,000.00	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	35,728.29	923.02	36,651.31

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2021	Paydown	65479JAD5	2,170,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	39,562.73	2,799.51	42,362.24
02/16/2021	Paydown	654747AD6	267,418.42	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	14,922.24	152.27	15,074.51
02/17/2021	Interest	3135G0N82	4,100,000.00	FNMA Note 1.25% Due 8/17/2021	0.00	25,625.00	25,625.00
02/18/2021	Maturity	3130A7CV5	3,420,000.00	FHLB Note 1.375% Due 2/18/2021	3,420,000.00	23,512.50	3,443,512.50
02/19/2021	Paydown	3137BDDC7	1,235,000.00	FHLMC K716 A2 3.13% Due 6/25/2021	79,328.17	3,221.29	82,549.46
02/20/2021	Paydown	92348AAA3	1,390,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	26,396.24	1,784.03	28,180.27
02/21/2021	Paydown	43815HAC1	2,025,000.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	99,137.94	1,002.84	100,140.78
02/25/2021	Interest	3137B7MZ9	3,750,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	11,021.87	11,021.87
02/25/2021	Interest	3137BY PQ7	4,000,000.00	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	9,683.33	9,683.33
02/25/2021	Interest	3137B5JM6	3,850,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	11,328.63	11,328.63
02/25/2021	Interest	3137BM6P6	4,000,000.00	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,300.00	10,300.00
02/25/2021	Paydown	3137B4WB8	3,350,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	79,433.62	6,354.86	85,788.48
02/25/2021	Paydown	3137BFDQ1	2,115,194.86	FHLMC K717 A2 2.991% Due 9/25/2021	261,455.33	5,272.12	266,727.45
02/26/2021	Maturity	3135G0J20	4,050,000.00	FNMA Note 1.375% Due 2/26/2021	4,050,000.00	27,843.75	4,077,843.75
02/28/2021	Interest	912828J43	4,350,000.00	US Treasury Note 1.75% Due 2/28/2022	0.00	38,062.50	38,062.50
02/28/2021	Interest	912828L24	4,500,000.00	US Treasury Note 1.875% Due 8/31/2022	0.00	42,187.50	42,187.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/28/2021	Maturity	912828B90	4,500,000.00	US Treasury Note 2% Due 2/28/2021	4,500,000.00	45,000.00	4,545,000.00
FEB 2021					13,060,150.03	598,101.49	13,658,251.52
TOTAL					54,419,589.26	6,590,506.93	61,010,096.19

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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
90LAIF\$00	Local Agency Investment Fund State Pool	32,512,299.25	Various 1.89%	32,512,299.25 32,512,299.25	1.00 1.89%	32,512,299.25 104,760.20	9.62% 0.00	NR NR	0.00 0.00
60934N807	Federated Investors Govt Oblig Fund Inst.	370,552.47	Various 1.24%	370,552.47 370,552.47	1.00 1.24%	370,552.47 0.00	0.11% 0.00	Aaa AAA	0.00 0.00
912828VA5	US Treasury Note 1.125% Due 4/30/2020	3,250,000.00	02/28/2020 1.35%	3,248,730.47 3,248,730.47	99.95 1.43%	3,248,316.50 12,289.06	0.96% (413.97)	Aaa AA+	0.17 0.17
62479LE84	MUFG Bank Ltd Discount CP 1.55% Due 5/8/2020	5,000,000.00	02/27/2020 1.58%	4,984,930.56 4,984,930.56	99.70 1.58%	4,984,930.56 430.56	1.47% 0.00	P-1 A-1	0.19 0.19
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	100.15 1.57%	2,403,600.00 15,150.00	0.71% 30,180.00	A2 A-	0.22 0.22
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	100.06 1.56%	1,140,710.22 4,902.00	0.34% 1,371.42	A2 A	0.27 0.27
89238TAD5	Toyota Auto Receivables Trust 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	101.13 1.45%	3,033,900.00 3,946.67	0.90% 2,142.19	Aaa AAA	0.49 0.74
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	100.19 1.25%	4,007,728.00 31,958.33	1.19% 35,048.00	Aaa AAA	0.52 0.51
43815HAC1	Honda Auto Receivables Trust 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	101.40 1.20%	2,053,289.23 1,659.38	0.61% 28,567.06	Aaa NR	0.57 0.79
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	100.31 1.48%	1,038,216.78 6,785.00	0.31% 4,044.78	Aaa AAA	0.59 0.58
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	100.38 1.67%	2,554,543.75 19,186.47	0.76% (2,443.20)	A3 A	0.59 0.58
47788BAD6	John Deere Owner Trust 2017-B A3 1.82% Due 10/15/2021	148,498.91	07/11/2017 1.83%	148,488.03 148,488.03	100.10 1.44%	148,642.65 120.12	0.04% 154.62	Aaa NR	0.62 0.25
3137EAEK1	FHLMC Note 1.875% Due 11/17/2020	2,575,000.00	11/21/2017 1.96%	2,568,327.73 2,568,327.73	100.48 1.20%	2,587,437.25 13,947.92	0.77% 19,109.52	Aaa AA+	0.72 0.71
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	100.24 1.18%	4,109,922.00 15,545.83	1.22% 87,412.00	Aaa AA+	0.75 0.74
654747AD6	Nissan Auto Receivables Trust 2017-A A3 1.74% Due 8/16/2021	267,418.42	12/27/2017 2.10%	265,715.72 265,715.72	100.04 1.57%	267,529.12 193.88	0.08% 1,813.40	Aaa NR	0.76 0.23

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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
43811BAC8	Honda Auto Receivables Trust 2017-2 A3 1.68% Due 8/16/2021	936,396.11	04/27/2018 2.62%	921,838.07 921,838.07	100.06 1.49%	936,992.50 699.18	0.28% 15,154.43	Aaa AAA	0.79 0.33
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	101.01 1.12%	1,702,053.89 3,791.25	0.50% 22,007.79	Aaa AAA	0.91 0.89
912828N89	US Treasury Note 1.375% Due 1/31/2021	3,800,000.00	03/09/2016 1.40%	3,796,301.79 3,796,301.79	100.23 1.12%	3,808,907.20 4,306.32	1.12% 12,605.41	Aaa AA+	0.92 0.91
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	100.22 1.15%	3,427,417.98 1,698.13	1.01% 21,234.78	Aaa AA+	0.97 0.96
3135G0J20	FNMA Note 1.375% Due 2/26/2021	4,050,000.00	Various 1.45%	4,034,893.60 4,034,893.60	100.26 1.11%	4,060,635.30 773.44	1.20% 25,741.70	Aaa AA+	0.99 0.98
912828B90	US Treasury Note 2% Due 2/28/2021	4,500,000.00	Various 1.61%	4,578,823.67 4,578,823.67	100.91 1.08%	4,540,959.00 244.57	1.34% (37,864.67)	Aaa AA+	1.00 0.99
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	100.44 1.78%	2,711,890.80 29,997.00	0.81% (18,523.75)	Aaa AA+	1.00 0.98
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	101.42 1.38%	1,876,355.10 25,468.33	0.56% (18,655.40)	A2 A	1.01 0.99
43815NAC8	Honda Auto Receivables Trust 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	100.94 1.31%	2,049,006.87 1,605.96	0.60% 19,023.72	Aaa AAA	1.07 1.97
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	100.20 1.06%	2,705,378.40 14,108.61	0.80% 67,912.32	Aaa AA+	1.08 1.07
47788CAC6	John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022	517,071.46	02/21/2018 2.68%	517,034.29 517,034.29	100.62 1.31%	520,298.23 611.29	0.15% 3,263.94	Aaa NR	1.13 0.46
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	100.25 1.04%	3,308,259.90 13,177.08	0.98% (2,960.10)	Aaa AA+	1.18 1.17
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	102.07 1.26%	3,031,422.57 27,225.00	0.90% 82,272.07	A2 A+	1.20 1.17
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	101.45 1.64%	1,252,945.79 644.26	0.37% (32,708.51)	Aaa AA+	1.22 1.10
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	100.74 1.34%	2,090,361.23 11,464.38	0.62% 22,952.63	A1 A	1.22 1.20
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	101.10 1.01%	2,527,552.50 10,416.67	0.75% 8,702.50	Aaa AA+	1.28 1.26

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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
3137BFDQ1	FHLMC K717 A2 2.991% Due 9/25/2021	2,115,194.86	Various 2.61%	2,136,988.35 2,136,988.35	101.81 1.76%	2,153,560.22 5,272.12	0.64% 16,571.87	NR NR	1.28 1.35
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	100.49 1.19%	1,884,202.50 1,856.77	0.56% 11,428.05	Aaa AAA	1.36 1.34
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	100.20 0.98%	2,905,840.60 4,259.38	0.86% 32,636.60	Aaa AA+	1.37 1.36
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	101.36 1.33%	2,391,982.72 3,230.58	0.71% 32,161.61	Aaa NR	1.39 0.77
3137EAEC9	FHLMC Note 1.125% Due 8/12/2021	4,125,000.00	Various 1.30%	4,090,903.75 4,090,903.75	100.23 0.97%	4,134,334.88 2,449.22	1.22% 43,431.13	Aaa AA+	1.45 1.44
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	100.79 1.36%	3,351,254.20 29,130.69	1.00% 95,525.95	A1 A+	1.46 1.42
3135G0N82	FNMA Note 1.25% Due 8/17/2021	4,100,000.00	Various 1.32%	4,086,725.40 4,086,725.40	100.43 0.95%	4,117,675.10 1,993.06	1.22% 30,949.70	Aaa AA+	1.47 1.45
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	100.26 0.96%	4,135,634.25 19,399.33	1.23% 80,390.94	Aaa AA+	1.59 1.56
3135G0Q89	FNMA Note 1.375% Due 10/7/2021	3,925,000.00	Various 1.66%	3,873,275.45 3,873,275.45	100.63 0.98%	3,949,754.98 21,587.50	1.17% 76,479.53	Aaa AA+	1.61 1.58
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	103.28 0.96%	2,581,885.00 28,958.33	0.77% 75,585.00	Aaa AA+	1.62 1.57
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	105.47 1.29%	3,533,325.33 1,708.50	1.04% 74,450.33	Aaa NR	1.78 3.10
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	102.34 1.21%	2,558,457.50 3,233.33	0.76% 6,406.72	Aaa NR	1.78 1.35
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	101.89 0.96%	4,075,780.00 12,444.44	1.21% 78,880.00	Aaa AA+	1.85 1.81
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	102.60 1.19%	3,180,689.90 11,194.44	0.94% 141,751.90	Aa3 AA-	1.87 1.82
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	102.77 1.47%	3,339,986.00 12,342.06	0.99% 111,328.50	A2 A-	1.88 1.82
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	102.12 0.99%	4,084,824.00 10,152.78	1.21% 76,224.00	Aaa NR	1.89 1.85

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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
477870AC3	John Deere Owner Trust 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	101.85 0.96%	1,028,677.93 992.04	0.30% 18,892.35	Aaa NR	1.95 1.46
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	101.66 0.91%	4,422,388.35 206.86	1.30% 151,047.61	Aaa AA+	2.00 1.97
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	101.91 0.95%	4,738,921.95 35,359.38	1.41% 89,624.10	Aaa AA+	2.10 2.04
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	1,390,000.00	10/01/2019 1.95%	1,389,892.83 1,389,892.83	101.58 1.18%	1,412,023.16 823.96	0.42% 22,130.33	NR AAA	2.18 2.05
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	2,170,000.00	10/16/2019 1.94%	2,169,885.42 2,169,885.42	101.61 1.17%	2,204,956.49 1,861.38	0.65% 35,071.07	Aaa AAA	2.25 2.10
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	102.23 1.47%	3,118,088.20 6,849.79	0.92% 68,362.70	A2 A	2.33 2.26
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	102.84 0.89%	4,113,752.00 14,244.51	1.22% 57,019.85	Aaa AA+	2.33 2.27
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	103.09 1.62%	4,123,467.93 10,300.00	1.22% (17,007.77)	Aaa NR	2.35 2.18
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	102.43 0.89%	4,609,336.50 229.28	1.36% 130,430.25	Aaa AA+	2.50 2.44
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	102.11 1.35%	3,017,338.68 31,240.92	0.90% 112,337.28	A2 A	2.53 2.43
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	102.03 0.94%	3,673,029.60 29,225.00	1.09% 160,456.60	Aaa AAA	2.54 2.47
58770FAC6	Mercedes Benz Auto Lease Trust 2020- A A3 1.84% Due 12/15/2022	1,050,000.00	01/21/2020 1.86%	1,049,861.61 1,049,861.61	100.76 1.34%	1,058,010.45 858.67	0.31% 8,148.84	Aaa AAA	2.79 1.49
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	104.13 1.16%	2,342,880.00 5,962.50	0.69% 69,487.50	A2 A	2.82 2.71
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	103.47 0.88%	4,966,502.40 17,093.41	1.47% 241,127.40	Aaa AA+	2.84 2.75
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	103.94 1.35%	2,598,402.50 31,701.39	0.78% 173,177.50	Aa2 AA	2.88 2.73

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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
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	104.10 0.93%	5,725,643.00 15,239.58	1.69% 306,713.00	Aaa AA+	2.89 2.79
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	3,250,000.00	Various 3.20%	3,273,420.00 3,273,420.00	105.23 1.76%	3,420,118.00 56,405.56	1.03% 146,698.00	A2 A-	3.01 2.82
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	104.53 1.26%	1,568,001.00 20,416.67	0.47% 113,471.00	A2 A	3.02 2.86
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	104.90 1.55%	3,147,114.00 17,816.42	0.93% 164,814.00	Aa2 AA	3.07 2.91
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	103.26 1.35%	2,287,140.34 17,424.67	0.68% 174,495.49	Aa1 AA+	3.18 3.04
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	2,750,000.00	Various 2.40%	2,887,177.50 2,887,177.50	106.44 1.88%	2,927,234.75 31,078.82	0.87% 40,057.25	A2 A	3.22 3.00
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	105.78 1.76%	1,269,320.40 11,520.00	0.38% 40,640.40	A2 A	3.24 3.04
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	106.83 1.25%	2,136,548.00 12,277.78	0.63% 79,648.00	Aa2 AA	3.24 3.06
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	4,550,000.00	Various 2.86%	4,527,967.50 4,527,967.50	105.81 0.96%	4,814,527.90 25,025.00	1.43% 286,560.40	Aaa AA+	3.30 3.16
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	106.59 1.44%	991,296.30 4,188.88	0.29% 62,905.20	A2 A	3.37 3.19
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	107.00 1.29%	4,119,611.65 11,328.63	1.22% 187,949.54	NR NR	3.38 3.11
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	106.96 1.39%	2,043,016.22 7,799.17	0.61% 138,555.22	Aa1 AA-	3.39 3.20
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	106.22 1.54%	2,443,124.40 4,778.89	0.72% 144,067.40	A1 A+	3.44 3.25
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	106.72 1.45%	3,472,545.15 6,236.83	1.03% 132,964.95	A1 A	3.45 3.26
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	107.37 1.30%	4,026,510.00 2,204.38	1.19% 188,599.84	Aaa NR	3.45 3.30

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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
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	107.41 1.51%	2,427,538.32 32,087.29	0.73% 169,391.52	A2 A	3.61 3.36
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	102.63 0.90%	5,131,250.00 27,232.14	1.52% 221,289.06	Aaa AA+	3.67 3.54
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	108.81 0.99%	3,808,301.00 27,234.38	1.13% 206,136.00	Aaa AA+	3.78 3.54
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	105.06 0.90%	4,727,812.50 16,967.72	1.40% 139,394.53	Aaa AA+	3.84 3.67
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	107.15 0.91%	5,357,615.00 5,666.21	1.58% 235,818.12	Aaa AA+	3.96 3.77
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	104.95 1.57%	4,197,976.00 9,683.33	1.24% 169,382.25	NR AAA	3.97 3.72
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	109.14 0.93%	1,091,364.00 15,618.06	0.33% 45,954.00	Aaa AA+	4.02 3.75
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	105.44 0.99%	4,217,500.00 45,652.78	1.26% 217,220.00	Aaa AA+	4.02 3.81
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	106.68 1.54%	1,354,799.17 19,490.97	0.41% 68,720.97	Aa3 A	4.03 3.74
912828X70	US Treasury Note 2% Due 4/30/2024	4,800,000.00	Various 1.84%	4,833,281.25 4,833,281.25	104.43 0.92%	5,012,438.40 32,175.82	1.49% 179,157.15	Aaa AA+	4.17 3.98
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	5,500,000.00	Various 1.95%	5,740,000.40 5,740,000.40	107.97 0.98%	5,938,113.51 33,821.18	1.76% 198,113.11	Aaa AA+	4.29 4.04
912828XX3	US Treasury Note 2% Due 6/30/2024	4,900,000.00	Various 1.81%	4,942,253.91 4,942,253.91	104.61 0.91%	5,125,860.60 16,423.08	1.52% 183,606.69	Aaa AA+	4.34 4.15
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	102.63 1.54%	733,775.90 683.22	0.22% 20,356.05	A1 A+	4.46 4.24
912828D56	US Treasury Note 2.375% Due 8/15/2024	5,000,000.00	12/12/2019 1.75%	5,140,234.38 5,140,234.38	106.35 0.92%	5,317,580.00 4,893.54	1.57% 177,345.62	Aaa AA+	4.46 4.24
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	108.16 1.03%	4,326,400.00 53,666.67	1.29% 119,640.00	Aaa AA+	4.54 4.23
13063DRK6	California St TE-GO 2.4% Due 10/1/2024	3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	104.94 1.29%	3,552,354.40 28,659.67	1.06% 89,600.95	Aa2 AA-	4.59 4.32
3135G0W66	FNMA Note 1.625% Due 10/15/2024	2,080,000.00	10/17/2019 1.66%	2,076,443.20 2,076,443.20	102.88 0.99%	2,139,995.52 12,487.22	0.64% 63,552.32	Aaa AA+	4.63 4.43

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Holdings by Maturity

As of February 29, 2020



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
9128283D0	US Treasury Note 2.25% Due 10/31/2024	4,000,000.00	11/07/2019 1.77%	4,090,468.75 4,090,468.75	106.04 0.92%	4,241,720.00 30,164.84	1.26% 151,251.25	Aaa AA+	4.67 4.41
78015K7C2	Royal Bank of Canada Note 2.25% Due 11/1/2024	3,600,000.00	12/05/2019 2.26%	3,598,128.00 3,598,128.00	102.48 1.69%	3,689,406.00 28,575.00	1.10% 91,278.00	A2 A	4.68 4.39
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/8/2024	2,593,000.00	Various 1.88%	2,624,484.21 2,624,484.21	102.54 1.59%	2,658,823.31 17,499.15	0.79% 34,339.10	A3 A	4.70 4.43
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	4,145,000.00	01/16/2020 2.10%	4,136,171.15 4,136,171.15	102.34 1.54%	4,242,150.51 9,441.39	1.25% 105,979.36	A1 AA-	4.81 4.56
3135G0X24	FNMA Note 1.625% Due 1/7/2025	2,220,000.00	01/08/2020 1.69%	2,212,918.20 2,212,918.20	102.82 1.03%	2,282,550.72 5,110.63	0.67% 69,632.52	Aaa AA+	4.86 4.66
3137EAEP0	FHLMC Note 1.5% Due 2/12/2025	6,575,000.00	02/13/2020 1.52%	6,569,937.25 6,569,937.25	102.23 1.04%	6,721,832.90 4,657.29	1.98% 151,895.65	Aaa AA+	4.96 4.77
TOTAL PORTFOLIO		328,464,431.48	2.13%	329,489,081.20	1.26%	337,507,927.23	100.00%	Aa1	2.32
TOTAL MARKET VALUE PLUS ACCRUED						1,454,901.37	8,018,846.03	AA	2.22
						338,962,828.60			

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Issuer Report

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Issue Name	Par	Cost	Market Value	MVACC	% Portfolio
Government of United States	\$69,225,000.00	\$69,475,333.54	\$71,465,451.10	\$71,681,096.40	21.15%
Federal Home Loan Mortgage Corp	\$40,125,194.86	\$40,577,295.60	\$41,665,529.85	\$41,752,750.50	12.32%
Federal National Mortgage Association	\$37,925,000.00	\$37,683,113.70	\$38,509,138.47	\$38,642,856.63	11.40%
Local Agency Investment Fund	\$32,512,299.25	\$32,512,299.25	\$32,512,299.25	\$32,617,059.45	9.62%
Federal Home Loan Bank	\$29,320,000.00	\$29,899,152.60	\$30,824,374.59	\$31,045,700.17	9.16%
Inter-American Dev Bank	\$7,600,000.00	\$7,521,173.00	\$7,757,853.60	\$7,797,231.38	2.30%
John Deere ABS	\$6,535,570.37	\$6,587,179.79	\$6,648,059.03	\$6,656,246.39	1.96%
Honda ABS	\$4,991,396.11	\$4,976,543.39	\$5,039,288.60	\$5,043,253.12	1.49%
MUFG Bank Ltd/NY	\$5,000,000.00	\$4,984,930.56	\$4,984,930.56	\$4,985,361.12	1.47%
US Bancorp	\$4,145,000.00	\$4,136,171.15	\$4,242,150.51	\$4,251,591.90	1.25%
HSBC Holdings PLC	\$3,950,000.00	\$4,115,857.50	\$4,196,555.15	\$4,239,153.97	1.25%
Intl Bank Recon and Development	\$4,000,000.00	\$3,972,680.00	\$4,007,728.00	\$4,039,686.33	1.19%
Royal Bank of Canada	\$3,600,000.00	\$3,598,128.00	\$3,689,406.00	\$3,717,981.00	1.10%
State of California	\$3,385,000.00	\$3,462,753.45	\$3,552,354.40	\$3,581,014.07	1.06%
Deere & Company	\$3,350,000.00	\$3,349,540.50	\$3,444,356.10	\$3,490,241.10	1.03%
Bank of New York	\$3,254,000.00	\$3,339,580.20	\$3,472,545.15	\$3,478,781.98	1.03%
Bank of America Corp	\$3,250,000.00	\$3,273,420.00	\$3,420,118.00	\$3,476,523.56	1.03%
Honda Motor Corporation	\$3,190,000.00	\$3,186,537.90	\$3,418,834.62	\$3,455,110.79	1.02%
Toronto Dominion Holdings	\$3,180,000.00	\$3,190,539.20	\$3,397,815.39	\$3,425,105.53	1.01%
Oracle Corp	\$3,325,000.00	\$3,255,728.25	\$3,351,254.20	\$3,380,384.89	1.00%
JP Morgan Chase & Co	\$3,250,000.00	\$3,228,657.50	\$3,339,986.00	\$3,352,328.06	0.99%
Toyota Motor Corp	\$3,100,000.00	\$3,038,938.00	\$3,180,689.90	\$3,191,884.34	0.94%
Paccar Financial	\$3,015,000.00	\$3,012,476.85	\$3,176,900.30	\$3,182,362.41	0.94%
ChevronTexaco Corp	\$3,000,000.00	\$2,982,300.00	\$3,147,114.00	\$3,164,930.42	0.93%
PNC Financial Services Group	\$3,050,000.00	\$3,049,725.50	\$3,118,088.20	\$3,124,937.99	0.92%
General Dynamics Corp	\$2,970,000.00	\$2,949,150.50	\$3,031,422.57	\$3,058,647.57	0.90%
IBM Corp	\$2,955,000.00	\$2,905,001.40	\$3,017,338.68	\$3,048,579.60	0.90%
Toyota ABS	\$3,000,000.00	\$3,031,757.81	\$3,033,900.00	\$3,037,846.67	0.90%
Microsoft	\$2,910,000.00	\$2,906,946.45	\$2,922,419.28	\$2,931,061.05	0.86%
Exxon Mobil Corp	\$2,700,000.00	\$2,730,414.55	\$2,711,890.80	\$2,741,887.80	0.81%

City of Corona Consolidated

Account #10003

Issuer Report

As of February 29, 2020



Issue Name	Par	Cost	Market Value	MVACC	% Portfolio
Caterpillar Inc	\$2,593,000.00	\$2,624,484.21	\$2,658,823.31	\$2,676,322.46	0.79%
Berkshire Hathaway	\$2,500,000.00	\$2,425,225.00	\$2,598,402.50	\$2,630,103.89	0.78%
Chubb Corporation	\$2,545,000.00	\$2,556,986.95	\$2,554,543.75	\$2,573,730.22	0.76%
Nissan ABS	\$2,437,418.42	\$2,435,601.14	\$2,472,485.61	\$2,474,540.87	0.73%
Qualcomm Inc	\$2,400,000.00	\$2,373,420.00	\$2,403,600.00	\$2,418,750.00	0.71%
Charles Schwab Corp/The	\$2,250,000.00	\$2,273,392.50	\$2,342,880.00	\$2,348,842.50	0.69%
Apple Inc	\$2,215,000.00	\$2,112,644.85	\$2,287,140.34	\$2,304,565.01	0.68%
Wal-Mart Stores	\$2,000,000.00	\$2,056,900.00	\$2,136,548.00	\$2,148,825.78	0.63%
State Street Bank	\$2,075,000.00	\$2,067,408.60	\$2,090,361.23	\$2,101,825.61	0.62%
International Finance Corp	\$1,685,000.00	\$1,680,046.10	\$1,702,053.89	\$1,705,845.14	0.50%
Verizon Owner Trust	\$1,390,000.00	\$1,389,892.83	\$1,412,023.16	\$1,412,847.12	0.42%
Home Depot	\$1,140,000.00	\$1,139,338.80	\$1,140,710.22	\$1,145,612.22	0.34%
Mercedes-Benz Auto Lease Trust	\$1,050,000.00	\$1,049,861.61	\$1,058,010.45	\$1,058,869.12	0.31%
Federated Govt Obligation Money Market Fund	\$370,552.47	\$370,552.47	\$370,552.47	\$370,552.47	0.11%
TOTAL	\$328,464,431.48	\$329,489,081.20	\$337,507,927.23	\$338,962,828.60	100.00%



Chandler Asset Management, Inc. ("Chandler") is an SEC registered investment adviser. For additional information about our firm, please see our current disclosures (Form ADV). To obtain a copy of our current disclosures, you may contact your client service representative by calling the number on the front of this statement or you may visit our website at www.chandlerasset.com.

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Custody: Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

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.

Performance: Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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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

February 29, 2020

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%
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%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
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%
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%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
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%
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%

Date	City of Corona	City of Corona Internal Account	City of Corona Consolidated Account
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%
10/31/2019	0.331%	0.218%	0.320%
11/30/2019	-0.005%	0.169%	0.008%
12/31/2019	0.194%	0.177%	0.193%
1/31/2020	0.845%	0.202%	0.804%
2/29/2020	1.017%	0.151%	0.911%

City of Corona Consolidated

Account #10003

Corona Supplemental

As of February 29, 2020



Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM
ABS	\$19,404,384.90	\$19,663,766.85	\$19,470,836.57	5.91%			
Agency	\$85,070,000.00	\$87,591,645.99	\$85,339,402.53	25.90%	1,559	1,011	3.761
CMO	\$22,300,194.86	\$23,407,396.92	\$22,820,159.37	6.93%			
Commercial Paper	\$5,000,000.00	\$4,984,930.56	\$4,984,930.56	1.51%	162	77	0.236
Corporate	\$77,912,000.00	\$80,491,894.20	\$77,878,914.36	23.64%			
LAIF	\$32,512,299.25	\$32,512,299.25	\$32,512,299.25	9.87%	1	1	0.680
Money Market Fund FI	\$370,552.47	\$370,552.47	\$370,552.47	0.11%	1	1	0.150
Municipal Bonds	\$3,385,000.00	\$3,552,354.40	\$3,462,753.45	1.05%			
Supranational	\$13,285,000.00	\$13,467,635.49	\$13,173,899.10	4.00%			
US Treasury	\$69,225,000.00	\$71,465,451.10	\$69,475,333.54	21.09%	1,699	864	4.337
TOTAL PORTFOLIO	\$328,464,431.48	\$337,507,927.23	\$329,489,081.20	100.00%	1427	873	2.145
AVERAGE DAILY BALANCE			\$333,990,153.00				