

**Sierra County  
Board of Supervisors'  
Agenda Transmittal &  
Record of Proceedings**

<b>MEETING DATE:</b> August 17, 2021	<b>TYPE OF AGENDA ITEM:</b> <input type="checkbox"/> Regular <input type="checkbox"/> Timed <input checked="" type="checkbox"/> Consent
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<b>DEPARTMENT:</b> Treasurer <b>APPROVING PARTY:</b> Van A. Maddox <b>PHONE NUMBER:</b> 530-289-3286
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**AGENDA ITEM:** Treasurer's investment report and statement of liquidity for the period ending June 30, 2021.

**SUPPORTIVE DOCUMENTS ATTACHED:**  Memo  Resolution  Agreement  Other

**BACKGROUND INFORMATION:** Routine reporting required by the Govt. code.

**FUNDING SOURCE:**  
**GENERAL FUND IMPACT:** No General Fund Impact  
**OTHER FUND:**  
**AMOUNT:** \$ N/A

**ARE ADDITIONAL PERSONNEL REQUIRED?**  
  
 Yes, -- --  
 No

**IS THIS ITEM ALLOCATED IN THE BUDGET?**  Yes  No  
  
**IS A BUDGET TRANSFER REQUIRED?**  Yes  No

**SPACE BELOW FOR CLERK'S USE**

<p><b>BOARD ACTION:</b></p> <input type="checkbox"/> Approved <input type="checkbox"/> Approved as amended <input type="checkbox"/> Adopted <input type="checkbox"/> Adopted as amended <input type="checkbox"/> Denied <input type="checkbox"/> Other <input type="checkbox"/> No Action Taken	<input type="checkbox"/> Set public hearing For: _____ <input type="checkbox"/> Direction to: _____ <input type="checkbox"/> Referred to: _____ <input type="checkbox"/> Continued to: _____ <input type="checkbox"/> Authorization given to: _____	Resolution 2021- _____ Agreement 2021- _____ Ordinance _____ Vote: Ayes: Noes: Abstain: Absent: <input type="checkbox"/> By Consensus
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**COMMENTS:**

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CLERK TO THE BOARD

\_\_\_\_\_  
DATE

**SIERRA COUNTY TREASURER**

**MONTHLY REPORT OF INVESTMENTS AND LIQUIDITY**

**June 30, 2021**

**INVESTMENT PORTFOLIO SUMMARY**

Description	Par Value	Market Value	Book Value	Yield to maturity		Average Weighted Days to Maturity	Percentage of Assets by Security Type
				360 day basis	365 day basis		
Corporate Bonds	6,750,000	6,999,406	6,901,412	1.95%	1.95%	739	22.1%
Federal Agency Coupon Securities	9,600,000	9,737,114	9,611,154	1.45%	1.45%	625	30.8%
Treasury Coupon Securities	8,850,000	8,913,227	8,865,726	1.00%	1.00%	779	28.4%
Foreign Corporate	600,000	633,012	634,434	0.37%	37.50%	933	2.0%
Commercial Paper							0.0%
<b>Total Long-Term Investment Portfolio</b>	<b>25,800,000</b>	<b>26,282,758</b>	<b>26,012,727</b>	<b>1.40%</b>	<b>1.40%</b>	<b>717</b>	<b>83.5%</b>
Local Agency Investment Fund	5,152,616	5,152,616	5,152,616		0.315%	1	16.5%
California Assets Management Program (CAMP)	1,042	1,042	1,042		0.050%	1	0.0%
<b>Total Long-Term and Liquidity Investment Portfolio</b>	<b>30,953,658</b>	<b>31,436,416</b>	<b>31,166,385</b>		<b>1.222%</b>	<b>N/A</b>	<b>100.0%</b>
Sierra County Deposit Account: Wells Fargo Bank	992,872	992,872	992,872				
Cash on Hand	14,981	14,981	14,981				
<b>Total Cash and Equivalents</b>	<b>1,007,853</b>	<b>1,007,853</b>	<b>1,007,853</b>		<b>0.000%</b>		
<b>GRAND TOTAL IN TREASURY</b>	<b>31,961,512</b>	<b>32,444,270</b>	<b>32,174,239</b>		<b>1.183%</b>		

The composition of the investment portfolio complies with the requirements of the Sierra County Investment Policy.

The Sierra County Treasury has the cash flow necessary to meet the expenditure needs of the treasury pool for the next six months.

Dated: 8/10/2021

/s/ Van Maddox

# June

2021  
TJC  
Office  
Cash Log

Date	Description	DB	CR	Balance
6/1/2021	Balance Forward			\$476.89 <sup>ⓐ</sup>
6/2/2021	CR016422		104.00	580.89 <sup>ⓐ</sup>
6/3/2021	<del>AP</del> CV 00270 DeWeese	66.16		514.73 <sup>ⓐ</sup>
6/4/2021	CR016432		82.00	596.73
	CR016431		701.25	1297.98
	CR016428		40.00	1337.98
	CR016433		634.00	1,971.98
	money to vault	1589.00		382.98 <sup>ⓐ</sup>
6/08/2021	CR016440		393.00	775.98
	money to vault	380.00		395.98 <sup>ⓐ</sup>
6/10/2021	CR016449		112.00	507.98
	CR016451		45.00	552.98
	CR016455		125.77	678.75
	money to vault	280.00		398.75 <sup>ⓐ</sup>
6/11/2021	CR016454		25.00	423.75
6/14/2021	CR016460		27.00	450.75
	money to vault	100.00		350.75
6/16/2021	CR016464		102.00	452.75 <sup>ⓐ</sup>
6/18/2021	CR016473		8.00	460.75
	CR016476		1050.00	1510.75
	CR016472		195.00	1705.75
	money to vault	1215.00		490.75 <sup>ⓐ</sup>
6/21/2021	money to vault	100.00		390.75 <sup>ⓐ</sup>
6/22/2021	CR016482		5.25	396.00
	CR016485		18.38	414.38 <sup>ⓐ</sup>
6/24/21	e 3:37 pm <i>[Signature]</i>			72 6/24/21 5:57 pm





# Commercial Checking Acct Public Funds

Account number: [REDACTED] ■ June 1, 2021 - June 30, 2021 ■ Page 1 of 2



COUNTY OF SIERRA  
EBT PROJECT ACCOUNT  
PO BOX 425  
DOWNIEVILLE CA 95936-0425

## Questions?

Call your Customer Service Officer or Client Services  
**1-800-AT WELLS** (1-800-289-3557)  
5:00 AM TO 6:00 PM Pacific Time Monday - Friday

Online: [wellsfargo.com](http://wellsfargo.com)

Write: Wells Fargo Bank, N.A. (114)  
San Francisco Wholesale  
PO Box 63020  
San Francisco, CA 94163

## Account summary

### Commercial Checking Acct Public Funds

Account number	Beginning balance	Total credits	Total debits	Ending balance
[REDACTED]	\$23,510.16	\$14,434.78	-\$16,731.93	\$21,213.01

## Credits

### Electronic deposits/bank credits

Effective date	Posted date	Amount	Transaction detail
06/02		751.00	Online Transfer Ebt Transfer CD002235 75100 060221 Ref #Bb0Bmb78W4
06/03		822.00	Online Transfer Ebt Transfer CD002237 82200 060321 Ref #Bb0Bmlw7VI
06/14		46.15	Online Transfer Ebt Client Analysis Fee 4615 061421 Ref #Bb0Bpt3Yg5
06/16		580.00	Online Transfer Ebt Transfer CD002243 58000 061621 Ref #Bb0Bqbxyp3
06/21		25.00	Online Transfer Ebt Transfer CD002244 2500 062121 Ref #Bb0Brdvtsl
06/23		282.00	Online Transfer Ebt Transfer CD002246 28200 062321 Ref #Bb0Brqrg78
06/24		28.63	Online Transfer Ebt Transfer CD002247 2863 062421 Ref #Bb0Brwwcl2
06/28		30.00	Online Transfer CD002248 Ref #Bb0Bsrw8MR
06/29		11,870.00	Online Transfer Ebt Transfer CR002249 CD002253 Ref #Bb0Bszdhkj
		<b>\$14,434.78</b>	<b>Total electronic deposits/bank credits</b>
		<b>\$14,434.78</b>	<b>Total credits</b>

## Debits

### Electronic debits/bank debits

Effective date	Posted date	Amount	Transaction detail
06/01		301.93	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/01		259.51	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/01		20.43	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/01		18.22	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/02		1,915.31	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/03		1,160.00	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
06/04		1,124.21	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County

**Electronic debits/bank debits** (continued)

Effective date	Posted date	Amount	Transaction detail
	06/07	757.49	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/07	500.00	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/07	113.01	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/08	1,371.25	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/09	634.59	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/10	400.00	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/11	46.15	Client Analysis Srvc Chrg 210610 Svc Chge 0521 000005121123094
	06/11	130.87	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/14	742.59	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/14	254.27	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/14	95.91	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/15	134.96	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/16	2,210.82	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/17	469.28	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/18	1,094.12	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/21	479.54	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/21	225.28	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/21	155.20	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/22	111.64	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/23	197.18	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/24	610.44	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/25	325.69	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/28	580.67	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/28	202.99	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/28	24.33	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
	06/30	64.05	< Business to Business ACH Debit - Fis Ebt Ebt 46 Sierra County
		<b>\$16,731.93</b>	<b>Total electronic debits/bank debits</b>
		<b>\$16,731.93</b>	<b>Total debits</b>

< **Business to Business ACH:** If this is a business account, this transaction has a return time frame of one business day from post date. This time frame does not apply to consumer accounts.

**Daily ledger balance summary**

Date	Balance	Date	Balance	Date	Balance
05/31	23,510.16	06/10	16,507.21	06/22	11,007.73
06/01	22,910.07	06/11	16,330.19	06/23	11,092.55
06/02	21,745.76	06/14	15,283.57	06/24	10,510.74
06/03	21,407.76	06/15	15,148.61	06/25	10,185.05
06/04	20,283.55	06/16	13,517.79	06/28	9,407.06
06/07	18,913.05	06/17	13,048.51	06/29	21,277.06
06/08	17,541.80	06/18	11,954.39	06/30	21,213.01
06/09	16,907.21	06/21	11,119.37		
<b>Average daily ledger balance</b>		<b>\$15,493.94</b>			



## Basic Banking

## Account Details - Main Account [REDACTED]

Welcome **Jenny Varn**  
 Group **All Accounts**  
 Date Printed **1-Jul-2021, 08:03 AM PT**

## Balances

		971,659.21
		21,213.01
Opening Day Balance	971,659.21 USD	As of 07/01/2021
Available Balance	972,098.90 USD	<b>992,872.22</b>
Interest Earned This Period	0.00 USD	
Interest Paid Year to Date	0.00 USD	

## Account Activity - All Transactions; Current/Previous Day

Date	Description	Amount USD
07/01/2021	PNP BILLPAYMENT 062821SETT 210701 5185 (Pending)	439.69
06/30/2021	ZBA FUNDING ACCOUNT TRANSFER	(20,558.96)
06/30/2021	PNP BILLPAYMENT 062721SETT 210630 5185 SIERRA COUNTY [REDACTED]	63.80
06/30/2021	PNP BILLPAYMENT 062521SETT 210630 5185 SIERRA COUNTY [REDACTED]	120.16
06/30/2021	VERIZON WIRELESS EDI PAYMTS [REDACTED] Z?SIERRAVILLE~DTM?0031 20210701~SE?13?152 ~GE?1 [REDACTED]	900.00
06/30/2021	CALIFORNIA TRIAL 91BOA46 8*0320\GE*1*320\IEA*1*000000320 3359323618 [REDACTED]	47,900.00
06/30/2021	ELECTRONIC CHECK DEPOSIT	836.25
06/30/2021	ELECTRONIC CHECK DEPOSIT	878.66
06/30/2021	ELECTRONIC CHECK DEPOSIT	935.45
06/30/2021	ELECTRONIC CHECK DEPOSIT	1,104.00
06/30/2021	ELECTRONIC CHECK DEPOSIT	4,929.19
06/30/2021	ELECTRONIC CHECK DEPOSIT	6,253.76
06/30/2021	ELECTRONIC CHECK DEPOSIT	12,055.64

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California State Treasurer  
**Fiona Ma, CPA**



Local Agency Investment Fund  
 P.O. Box 942809  
 Sacramento, CA 94209-0001  
 (916) 653-3001

July 01, 2021

[LAIF Home](#)  
[PMIA Average Monthly Yields](#)

SIERRA COUNTY

TREASURER  
 P.O. BOX 376  
 DOWNIEVILLE, CA 95936-0376

[Tran Type Definitions](#)

Account Number: XXXXXXXXXX

June 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
6/11/2021	6/11/2021	RW	1676640	N/A	SARA CARR	-125,000.00
6/18/2021	6/18/2021	RW	1677049	N/A	SARA CARR	-225,000.00
6/24/2021	6/24/2021	RW	1677363	N/A	SARA CARR	-150,000.00

**Account Summary**

Total Deposit:	0.00	Beginning Balance:	5,652,616.04
Total Withdrawal:	-500,000.00	Ending Balance:	5,152,616.04



### Account Statement - Transaction Summary

For the Month Ending **June 30, 2021**

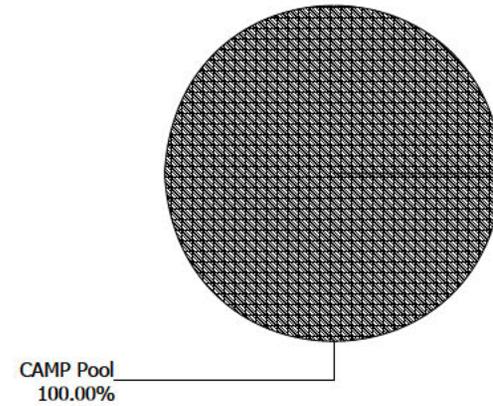
SIERRA COUNTY - SIERRA COUNTY -

<b>CAMP Pool</b>	
Opening Market Value	1,042.29
Purchases	0.04
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$1,042.33</b>
Cash Dividends and Income	0.04

<b>Asset Summary</b>		
	<b>June 30, 2021</b>	<b>May 31, 2021</b>
<b>CAMP Pool</b>	1,042.33	1,042.29
<b>Total</b>	<b>\$1,042.33</b>	<b>\$1,042.29</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





**Account Statement**

For the Month Ending **June 30, 2021**

SIERRA COUNTY - SIERRA COUNTY - [REDACTED]

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>1,042.29</b>
06/30/21	07/01/21	Accrual Income Div Reinvestment - Distributions	1.00	0.04	1,042.33
<b>Closing Balance</b>					<b>1,042.33</b>

	Month of June	Fiscal YTD February-June
<b>Opening Balance</b>	1,042.29	1,042.04
<b>Purchases</b>	0.04	0.29
<b>Redemptions (Excl. Checks)</b>	0.00	0.00
<b>Check Disbursements</b>	0.00	0.00
<b>Closing Balance</b>	<b>1,042.33</b>	<b>1,042.33</b>
<b>Cash Dividends and Income</b>	0.04	0.29

<b>Closing Balance</b>	1,042.33
<b>Average Monthly Balance</b>	1,042.29
<b>Monthly Distribution Yield</b>	0.05%

**Sierra County Investment Portfolio as of 06/30/2021**

CUSIP	Security Description	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Purchase YTM 360	Purchase YTM 365	Days to Maturity	Maturity Date
<b>CORPORATE NOTES</b>										
037833CM0	Apple Inc 2.500% 02/09/2022	11/01/2017	250,000.00	252,993.25	250,389.10	2.500	2.239%	2.241%	224	02/09/22
06406RAA5	Bank of NY Mellon Corp 2.600% 02/07/2022	11/01/2017	250,000.00	253,125.75	250,329.58	2.600	2.376%	2.378%	222	02/07/22
69353REY0	PNC Bank 2.550% 12/09/2021	11/01/2017	250,000.00	252,114.25	250,215.26	2.550	2.350%	2.350%	162	12/09/21
74005PBA1	Praxair 2.450% 02/15/2022	02/01/2018	250,000.00	252,047.75	249,525.25	2.450	2.756%	2.753%	230	02/15/22
02665WBF7	American Honda Finance 1.650% 07/12/2021	07/10/2018	200,000.00	200,079.00	199,911.18	1.650	2.968%	2.968%	12	07/12/21
09247XAJ0	Blackrock Inc 3.375% 06/01/2022	07/10/2018	250,000.00	257,257.00	250,486.92	3.375	3.156%	3.157%	336	06/01/22
24422ETL3	John Deere Capital Corp 2.650% 01/06/2022	07/10/2018	200,000.00	202,499.40	199,491.05	2.650	3.153%	3.146%	190	01/06/22
808513AG0	Charles Schwab Corp 3.225% 09/01/2022	07/10/2018	250,000.00	258,122.25	249,906.04	3.225	3.256%	3.255%	428	09/01/22
084670BR8	Berkshire Hathaway 2.750% 03/15/2023	01/04/2019	250,000.00	259,422.25	248,003.48	2.750	3.234%	3.233%	623	03/15/23
30231GAR3	Exxon Mobil Corp 2.726% 03/01/2023	01/04/2019	250,000.00	258,819.00	248,438.76	2.726	3.113%	3.112%	609	03/01/23
89236TELS	Toyota Motor Credit Corp 2.700% 01/11/2023	01/04/2019	250,000.00	259,028.75	247,515.66	2.700	3.372%	3.370%	560	01/11/23
931142DH3	Wal-Mart Stores 2.550% 04/11/2023	01/04/2019	250,000.00	259,318.25	247,575.66	2.550	3.114%	3.113%	650	04/11/23
166764AB6	Chevron Corp 2.355% 12/05/2022	04/30/2019	250,000.00	255,976.75	249,091.87	2.355	2.615%	2.615%	523	12/05/22
90331HNL3	US Bank NA 2.850% 01/23/2023	04/30/2019	300,000.00	311,213.40	300,509.75	2.850	2.737%	2.738%	572	01/23/23
911312BC9	UPS 2.350% 05/16/2022	04/30/2019	250,000.00	254,212.00	249,498.78	2.350	2.582%	2.581%	320	05/16/22
58933YAF2	Merck & Co 2.800% 05/18/2023	10/09/2019	250,000.00	261,685.50	254,880.55	2.800	1.740%	1.741%	687	05/18/23
69371RP83	Paccar Financial Corp 2.650% 05/10/2022	10/09/2019	200,000.00	102,106.20	100,728.22	2.650	1.790%	1.792%	314	05/10/22
438516CB0	Honeywell Intl 1.350% 06/01/2025	11/13/2020	300,000.00	305,816.10	308,137.25	1.350	0.648%	0.648%	1,432	06/01/25
458140BP8	Intel Corp 3.400% 03/25/2025	11/13/2020	300,000.00	327,852.00	328,481.29	3.400	0.811%	0.813%	1,364	03/25/25
46625HT8	JP Morgan Chase 3.875% 02/01/2024	11/13/2020	300,000.00	324,960.60	324,654.07	3.875	0.664%	0.671%	946	02/01/24
717081EX7	Pfizer Inc. 0.800% 05/28/2025	11/13/2020	300,000.00	301,035.60	301,996.59	0.800	0.627%	0.627%	1,428	05/28/25
78015K7C2	Royal Bank of Canada 2.250% 11/01/2024	11/13/2020	300,000.00	314,286.00	315,297.06	2.250	0.700%	0.701%	1,220	11/01/24
89114QC82	Toronto Dominion Bank 3.250% 03/11/2024	11/13/2020	300,000.00	321,197.40	320,375.64	3.250	0.698%	0.702%	985	03/11/24
06051GHF9	Bank of America Corp 3.550% 03/05/2024	04/19/2021	300,000.00	315,183.60	315,045.15	3.550	1.626%	1.629%	979	03/05/24
00440EAS6	Chubb INA Holdings Inc 3.150% 03/15/2025	11/13/2020	300,000.00	324,389.10	326,729.69	3.150	0.708%	0.710%	1,354	03/15/25
14913Q3B3	Caterpillar Finl Service 2.150% 11/08/2024	04/19/2021	300,000.00	314,664.60	314,198.33	2.150	0.719%	0.719%	1,227	11/08/24
<b>Subtotal and Average</b>			<b>6,750,000.00</b>	<b>6,999,405.75</b>	<b>6,901,412.18</b>		<b>1.951%</b>	<b>1.952%</b>	<b>739</b>	
<b>FEDERAL AGENCIES</b>										
3135GOT45	FNMA 1.875% 04/05/2022	04/12/2017	500,000.00	506,843.00	499,934.07	1.875	1.891%	1.891%	279	04/05/22
3135GOS38	FNMA 2.000% 01/05/2022	11/01/2017	500,000.00	504,901.50	500,066.13	2.000	1.974%	1.974%	189	01/05/22
3130AEBM1	FHLB 2.750% 06/10/2022	07/10/2018	500,000.00	512,401.00	499,591.68	2.750	2.837%	2.837%	345	06/10/22
3130AFE78	FHLB 3.000% 12/09/2022	01/04/2019	250,000.00	260,090.25	251,322.36	3.000	2.623%	2.623%	527	12/09/22
3130ADRG9	FHLB 2.750% 03/10/2023	03/14/2019	500,000.00	521,357.00	502,160.77	2.750	2.486%	2.487%	618	03/10/23
3135GOT94	FNMA 2.375% 01/19/2023	03/14/2019	500,000.00	516,856.50	499,221.49	2.375	2.478%	2.477%	568	01/19/23
313378WG2	FHLB 2.500% 03/11/2022	04/30/2019	600,000.00	610,030.80	600,780.10	2.500	2.307%	2.308%	254	03/11/22
3133EKHN9	FCFB 2.330% 10/18/2022	04/30/2019	500,000.00	514,223.00	500,172.50	2.330	2.302%	2.302%	475	10/18/22
3130A3DL5	FHLB 2.375% 09/08/2023	09/06/2019	500,000.00	522,599.50	509,160.81	2.375	1.518%	1.520%	800	09/08/23
3135GOW33	FNMA 1.375% 09/06/2022	09/06/2019	500,000.00	507,189.00	499,209.32	1.375	1.510%	1.510%	433	09/06/22
313380GJ0	FHLB 2.000% 09/09/2022	10/09/2019	500,000.00	511,250.00	503,029.39	2.000	1.482%	1.484%	436	09/09/22
3133EKY91	FCFB 1.375% 10/11/2022	10/09/2019	500,000.00	507,928.50	499,452.10	1.375	1.461%	1.461%	468	10/11/22
3133ELHR8	FCFB 1.600% 01/21/2022	02/05/2020	500,000.00	504,226.50	500,290.20	1.600	1.494%	1.495%	205	01/21/22
3135G05G4	FNMA 0.250% 07/10/2023	11/13/2020	500,000.00	499,943.00	499,861.87	0.250	0.264%	0.264%	740	07/10/23
3135G06G3	FNMA 0.500% 11/07/2025	11/13/2020	500,000.00	494,564.50	499,544.21	0.500	0.521%	0.521%	1,591	11/07/25
3137EAER6	FHLMC 0.375% 05/05/2023	11/13/2020	500,000.00	501,264.50	501,222.95	0.375	0.242%	0.242%	674	05/05/23
3137EAEV7	FHLMC 0.250% 08/24/2023	11/13/2020	500,000.00	499,881.50	499,755.00	0.250	0.273%	0.273%	785	08/24/23
3137EAEX3	FHLMC 0.375% 09/23/2025	11/13/2020	500,000.00	492,372.00	496,956.29	0.375	0.521%	0.521%	1,546	09/23/25
3137EAEZ8	FHLMC 0.250% 11/06/2023	11/13/2020	750,000.00	749,191.50	749,423.11	0.250	0.283%	0.283%	859	11/06/23
<b>Subtotal and Average</b>			<b>9,600,000.00</b>	<b>9,737,113.55</b>	<b>9,611,154.35</b>		<b>1.446%</b>	<b>1.447%</b>	<b>625</b>	
<b>US TREASURY</b>										
9128282F6	US Treasury 1.125% 08/31/2021	04/12/2017	500,000.00	500,895.00	499,521.56	1.125	1.688%	1.688%	62	08/31/21
912828J76	US Treasury 1.750% 03/31/2022	07/10/2018	400,000.00	404,968.80	397,249.51	1.750	2.684%	2.679%	274	03/31/22
912828L24	US Treasury 1.875% 08/31/2022	03/14/2019	350,000.00	357,136.85	347,815.34	1.875	2.422%	2.420%	427	08/31/22
912828M80	US Treasury 2.000% 11/30/2022	04/30/2019	500,000.00	512,969.00	498,261.69	2.000	2.250%	2.250%	518	11/30/22
912828T67	US Treasury 1.250% 10/31/2021	10/09/2019	500,000.00	501,980.50	499,632.68	1.250	1.468%	1.468%	123	10/31/21
9128282P4	US Treasury 1.875% 07/31/2022	02/05/2020	500,000.00	509,531.00	502,329.01	1.875	1.440%	1.442%	396	07/31/22
912828R28	US Treasury 1.625% 04/30/2023	02/05/2020	500,000.00	512,656.00	501,767.00	1.625	1.428%	1.429%	669	04/30/23
912828YT1	US Treasury 1.500% 11/30/2021	02/05/2020	500,000.00	502,969.00	500,058.65	1.500	1.470%	1.470%	153	11/30/21
91282CAP6	US Treasury 0.125% 10/15/2023	11/13/2020	500,000.00	497,832.00	498,829.31	0.125	0.228%	0.227%	837	10/15/23
912828YE4	US Treasury 1.250% 08/31/2024	04/19/2021	600,000.00	614,203.20	615,182.97	1.250	0.443%	0.444%	1,158	08/31/24
912828Z52	US Treasury 1.375% 01/31/2025	04/19/2021	600,000.00	616,570.20	617,598.67	1.375	0.547%	0.549%	1,311	01/31/25
912828Z70	US Treasury 0.500% 03/31/2025	04/19/2021	600,000.00	597,163.80	597,948.64	0.500	0.592%	0.592%	1,370	03/31/25
912828ZL7	US Treasury 0.375% 04/30/2025	04/19/2021	600,000.00	593,742.00	594,665.36	0.375	0.610%	0.610%	1,400	04/30/25
91282CBA8	US Treasury 0.125% 12/15/2023	04/19/2021	600,000.00	596,859.60	597,804.17	0.125	0.274%	0.274%	898	12/15/23
91282CBE0	US Treasury 0.125% 01/15/2024	04/19/2021	600,000.00	596,367.00	597,515.54	0.125	0.289%	0.288%	929	01/15/24
91282CBR1	US Treasury 0.250% 03/15/2024	04/16/2021	500,000.00	498,008.00	499,072.44	0.250	0.319%	0.319%	989	03/15/24
91282CBV2	US Treasury 0.375% 04/15/2024	04/16/2021	500,000.00	499,375.00	500,473.86	0.375	0.341%	0.341%	1,020	04/15/24
<b>Subtotal and Average</b>			<b>8,850,000.00</b>	<b>8,913,226.95</b>	<b>8,865,726.40</b>		<b>1.003%</b>	<b>1.003%</b>	<b>779</b>	
<b>SUPRANATIONALS</b>										
459058GQ0	Intl. Bank Recon & Development 2.500% 03/19/2024	04/19/2021	600,000.00	633,012.00	634,434.17	2.500	0.373%	0.375%	993	03/19/24
<b>Subtotal and Average</b>			<b>600,000.00</b>	<b>633,012.00</b>	<b>634,434.17</b>		<b>0.373%</b>	<b>0.375%</b>	<b>993</b>	
<b>TOTAL AND AVERAGE</b>			<b>25,800,000.00</b>	<b>26,282,758.25</b>	<b>26,012,727.10</b>		<b>1.403%</b>	<b>1.403%</b>	<b>717</b>	