



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
October 31, 2021

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
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Accounts included in Statement

35310000 CITY OF HAYWARD

CITY OF HAYWARD
DIRECTOR OF FINANCE
777 B ST.
HAYWARD, CA 94541

Online Access www.pfm.com

Customer Service 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101



Managed Account Summary Statement

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,018,717.29
Maturities/Calls	(968,115.75)
Principal Dispositions	(5,720,405.35)
Principal Acquisitions	6,181,438.32
Unsettled Trades	1,160,000.00
Change in Current Value	(499,101.81)
Closing Market Value	\$129,172,532.70

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,741,440.94
Coupon/Interest/Dividend Income	120,529.96
Principal Payments	968,115.75
Security Purchases	(6,182,193.96)
Net Cash Contribution	(647,892.69)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	141,565.55
Less Purchased Interest Related to Interest/Coupons	(755.64)
Plus Net Realized Gains/Losses	78,659.50
Total Cash Basis Earnings	\$219,469.41

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	129,277,829.38
Ending Accrued Interest	227,486.97
Plus Proceeds from Sales	5,741,440.94
Plus Proceeds of Maturities/Calls/Principal Payments	968,115.75
Plus Coupons/Dividends Received	120,529.96
Less Cost of New Purchases	(7,342,193.96)
Less Beginning Amortized Value of Securities	(128,567,052.07)
Less Beginning Accrued Interest	(267,609.79)
Total Accrual Basis Earnings	\$158,547.18



Portfolio Summary and Statistics

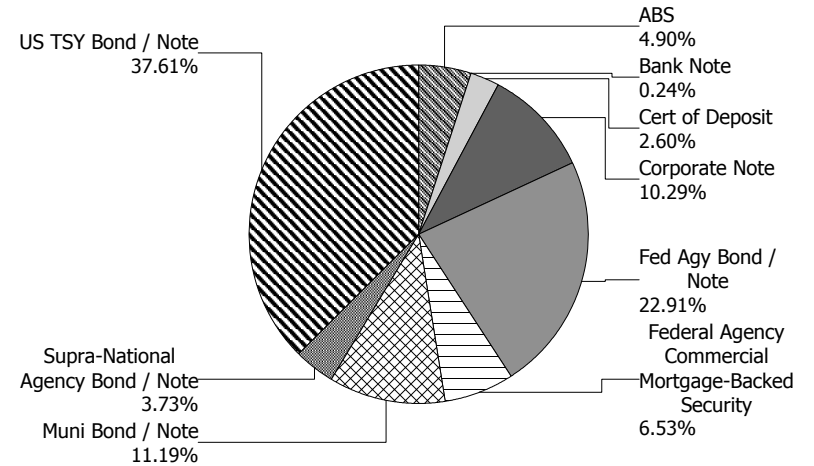
For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Account Summary

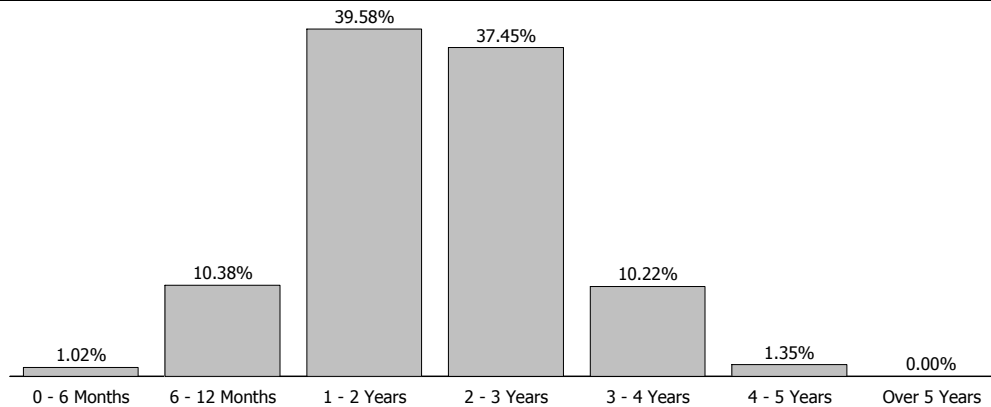
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	48,555,000.00	48,584,926.40	37.61
Supra-National Agency Bond / Note	4,840,000.00	4,822,594.41	3.73
Municipal Bond / Note	14,285,000.00	14,454,124.40	11.19
Federal Agency Commercial Mortgage-Backed Security	8,355,935.61	8,430,774.06	6.53
Federal Agency Bond / Note	29,625,000.00	29,591,020.00	22.91
Corporate Note	13,159,000.00	13,290,187.92	10.29
Certificate of Deposit	3,325,000.00	3,356,177.07	2.60
Bank Note	300,000.00	313,473.30	0.24
Asset-Backed Security	6,333,594.15	6,329,255.14	4.90
Managed Account Sub-Total	128,778,529.76	129,172,532.70	100.00%
Accrued Interest		227,486.97	
Total Portfolio	128,778,529.76	129,400,019.67	

Sector Allocation



Unsettled Trades **1,160,000.00** **1,160,000.00**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.73%
Yield to Maturity at Market	0.61%
Weighted Average Days to Maturity	734



Managed Account Issuer Summary

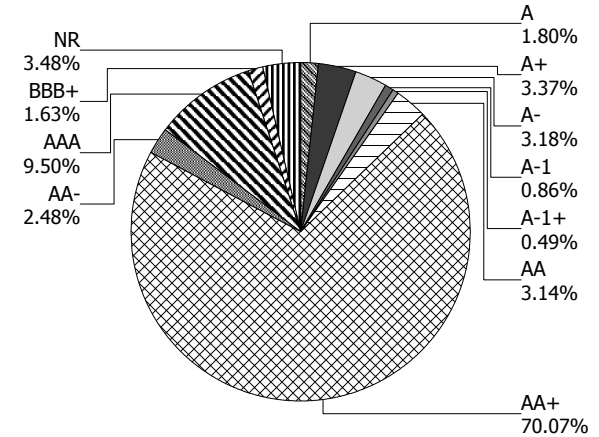
For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	304,526.10	0.24
AMAZON.COM INC	351,981.44	0.27
AMERICAN HONDA FINANCE	422,179.70	0.33
ARIZONA TRANSPORTATION BOARD	1,263,083.90	0.98
ASTRAZENECA PLC	663,448.56	0.51
BANK OF AMERICA CO	1,097,137.18	0.85
BMW FINANCIAL SERVICES NA LLC	498,548.05	0.39
BRISTOL-MYERS SQUIBB CO	151,743.31	0.12
BURLINGTON NORTHERN SANTA FE	317,417.40	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	304,128.00	0.24
CALIFORNIA STATE UNIVERSITY	322,081.50	0.25
CAPITAL ONE FINANCIAL CORP	443,309.66	0.34
CARMAX AUTO OWNER TRUST	1,372,632.88	1.06
CATERPILLAR INC	647,802.68	0.50
CHAFFEY COMMUNITY COLLEGE DISTRICT	780,749.20	0.60
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	606,546.00	0.47
CHARLES SCHWAB	404,088.35	0.31
CHEVRON CORPORATION	151,337.40	0.12
CITIGROUP INC	627,464.68	0.49
CITY OF SAN JOSE	1,169,952.50	0.91
COMCAST CORP	159,904.20	0.12
CREDIT SUISSE GROUP RK	977,215.20	0.76
DEERE & COMPANY	368,282.48	0.29
DNB ASA	636,455.63	0.49
EXXON MOBIL CORP	466,674.30	0.36
FANNIE MAE	10,826,297.93	8.38
FEDERAL HOME LOAN BANKS	2,170,167.58	1.68
FIFTH THIRD AUTO TRUST	83,086.29	0.06
FLORIDA STATE BOARD OF ADMIN FIN CORP	295,230.10	0.23
FORD CREDIT AUTO OWNER TRUST	28,352.28	0.02
FREDDIE MAC	25,025,328.55	19.37
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	564,078.13	0.44

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

<u>Issuer</u>	<u>Market Value of Holdings</u>	<u>Percent</u>
GM FINANCIAL LEASINGTRUST	803,479.85	0.62
GOLDMAN SACHS GROUP INC	921,061.06	0.71
HARLEY-DAVIDSON MOTORCYCLE TRUST	206,202.64	0.16
HONDA AUTO RECEIVABLES	55,031.48	0.04
HYUNDAI AUTO RECEIVABLES	225,672.47	0.17
IBM CORP	291,748.88	0.23
INTER-AMERICAN DEVELOPMENT BANK	2,548,300.28	1.97
INTL BANK OF RECONSTRUCTION AND DEV	2,274,294.13	1.76
JP MORGAN CHASE & CO	1,479,713.90	1.15
KUBOTA CREDIT OWNER TRUST	762,080.30	0.59
LONG BEACH COMMUNITY COLLEGE DISTRICT	930,497.20	0.72
LOS ANGELES COMMUNITY COLLEGE DISTRICT	309,159.90	0.24
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,160,000.00	0.90
MERCEDES-BENZ AUTO LEASE TRUST	169,944.38	0.13
MERCK & CO INC	309,252.93	0.24
MORGAN STANLEY	557,657.38	0.43
NESTLE SA	706,432.96	0.55
NEW YORK ST URBAN DEVELOPMENT CORP	1,164,617.50	0.90
NISSAN AUTO RECEIVABLES	55,012.48	0.04
NORDEA BANK ABP	633,021.88	0.49
OREGON DEPARTMENT OF TRANSPORTATION	609,228.00	0.47
PACCAR FINANCIAL CORP	499,349.70	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	724,626.00	0.56
PNC FINANCIAL SERVICES GROUP	313,473.30	0.24
SAN DIEGO COMMUNITY COLLEGE DISTRICT	683,154.00	0.53
SKANDINAVISKA ENSKILDA BANKEN AB	633,073.13	0.49
STATE OF CONNECTICUT	309,773.25	0.24
STATE OF MARYLAND	1,213,672.00	0.94
STATE OF MISSISSIPPI	473,936.00	0.37
STATE OF WISCONSIN	624,543.75	0.48
SUMITOMO MITSUI FINANCIAL GROUP INC	476,411.23	0.37
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,008,810.60	0.78
THE BANK OF NEW YORK MELLON CORPORATION	329,672.53	0.26



Managed Account Issuer Summary

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
Toyota Lease Owner Trust	339,437.99	0.26
TOYOTA MOTOR CORP	1,143,628.66	0.89
UNILEVER PLC	222,585.08	0.17
UNITED STATES TREASURY	48,584,926.40	37.61
UNITEDHEALTH GROUP INC	431,299.89	0.33
UNIVERSITY OF CALIFORNIA	500,335.00	0.39
VERIZON OWNER TRUST	826,689.41	0.64
VOLKSWAGEN AUTO LEASE TURST	159,494.02	0.12
Total	\$129,172,532.70	100.00%



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	2,925,000.00	AA+	Aaa	12/02/19	12/04/19	2,904,433.60	1.63	1,878.35	2,918,157.64	2,959,277.49
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	AA+	Aaa	02/03/20	02/05/20	2,512,207.03	1.33	11,107.34	2,504,996.37	2,537,890.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	663.38	150,247.88	152,789.07
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	AA+	Aaa	06/16/21	06/16/21	1,898,738.28	0.16	999.32	1,898,982.14	1,892,578.22
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	AA+	Aaa	05/26/21	05/28/21	675,649.22	0.16	2,084.92	672,554.85	669,487.50
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	AA+	Aaa	10/01/21	10/06/21	2,498,632.81	0.28	549.45	2,498,681.91	2,489,843.75
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	3,984.38	3,452,234.33	3,431,132.64
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	AA+	Aaa	04/29/21	04/30/21	2,251,171.88	0.27	1,072.88	2,252,874.91	2,239,518.75
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	1,542.86	3,244,408.62	3,220,546.88
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	AA+	Aaa	02/02/21	02/03/21	2,446,076.17	0.18	907.10	2,447,064.42	2,425,882.69
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	AA+	Aaa	03/01/21	03/03/21	4,480,488.28	0.27	1,192.26	4,484,882.49	4,453,593.75
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	22.10	416,719.74	413,375.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	AA+	Aaa	04/01/21	04/05/21	2,414,191.41	0.37	127.07	2,392,799.62	2,376,906.25
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	3,228.14	3,380,354.88	3,361,218.92



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	AA+	Aaa	08/04/21	08/06/21	750,878.91	0.33	833.05	750,807.71	743,437.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	844.16	759,917.93	753,350.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	1,888.25	1,698,346.11	1,685,125.00
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	AA+	Aaa	09/01/21	09/03/21	3,271,417.97	0.41	2,603.09	3,271,614.20	3,244,808.43
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	AA+	Aaa	10/01/21	10/06/21	2,987,812.50	0.51	1,460.64	2,988,107.27	2,970,000.00
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	82.87	2,062,783.62	2,043,750.00
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	2,682.38	438,778.17	434,164.06
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	25,245.90	4,131,283.17	4,086,250.00
Security Type Sub-Total		48,555,000.00					48,855,465.46	0.47	64,999.89	48,816,597.98	48,584,926.40
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	35.04	908,619.48	906,701.25
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	2,802.01	1,284,779.03	1,287,135.67
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	1,499.13	1,372,967.07	1,367,592.88
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	670.28	1,269,093.64	1,261,164.61
Security Type Sub-Total		4,840,000.00					4,833,783.35	0.41	5,006.46	4,835,459.22	4,822,594.41



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2021**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note												
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022		20772KJU4	305,000.00	A+	Aa3	05/29/20	06/11/20	310,130.10	1.66	2,541.67	306,655.31	309,773.25
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022		697511EZ2	375,000.00	AA	Aa2	10/16/20	11/03/20	375,000.00	0.44	413.44	375,000.00	375,270.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022		157411TH2	600,000.00	AA-	Aa1	11/06/19	12/05/19	600,000.00	1.91	2,869.50	600,000.00	606,546.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022		797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	3,267.00	675,000.00	683,154.00
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022		542411NG4	920,000.00	AA	Aa2	10/09/19	10/23/19	920,000.00	1.70	3,914.60	920,000.00	930,497.20
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022		874857KH7	995,000.00	NR	Aaa	09/20/19	10/09/19	995,000.00	1.93	4,788.44	995,000.00	1,008,810.60
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022		798135H44	1,150,000.00	AA+	Aa1	07/09/19	07/25/19	1,157,544.00	2.08	4,408.33	1,152,022.38	1,169,952.50
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022		68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	5,132.17	600,000.00	609,228.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023		650036DR4	290,000.00	AA+	NR	12/16/20	12/23/20	290,000.00	0.48	177.87	290,000.00	290,240.70
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023		91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	1,447.89	500,000.00	500,335.00
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	5,187.88	783,425.99	780,749.20
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	1,477.00	301,022.75	304,128.00
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	AAA	NR	07/10/20	07/30/20	625,000.00	0.42	875.00	625,000.00	624,543.75



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Municipal Bond / Note											
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	7,389.42	1,235,000.00	1,263,083.90
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	AA+	Aaa	10/30/20	11/10/20	310,000.00	0.44	344.10	310,000.00	309,159.90
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	507.50	350,000.00	349,356.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	666.25	650,000.00	649,662.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	771.88	325,000.00	322,081.50
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	1,002.25	475,000.00	473,936.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	697.16	880,000.00	874,376.80
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	6,250.00	554,396.84	564,010.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	1,237.03	295,000.00	295,230.10
LOS ANGELES UN SD-B MUNICIPAL BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	NR	Aa3	10/28/21	11/10/21	1,160,000.00	1.25	0.00	1,160,000.00	1,160,000.00

Security Type Sub-Total		14,285,000.00					14,405,512.70	1.24	55,366.38	14,357,523.27	14,454,124.40
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Federal Agency Commercial Mortgage-Backed Security

FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	554,207.69	AA+	Aaa	08/16/19	08/21/19	564,252.71	2.00	1,288.99	554,916.89	555,463.05
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	524,229.87	AA+	Aaa	03/29/19	04/03/19	520,359.58	2.54	992.54	523,792.96	526,065.30



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Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	16,052.59	AA+	Aaa	03/06/18	03/09/18	15,703.95	2.14	21.18	16,017.12	16,076.06
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	70,474.80	AA+	Aaa	07/12/18	07/17/18	68,693.66	2.30	92.97	70,276.16	70,577.82
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	144,864.87	AA+	Aaa	03/07/18	03/09/18	141,695.94	2.15	191.10	144,542.42	145,076.62
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	574,380.60	AA+	Aaa	03/13/19	03/18/19	573,665.99	2.76	1,300.01	574,251.23	578,755.48
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	560,272.92	AA+	Aaa	06/12/19	06/17/19	562,330.18	2.23	1,099.54	560,721.44	566,129.60
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,206,440.59	AA+	Aaa	03/28/19	04/02/19	1,201,727.93	2.48	2,367.64	1,205,478.98	1,219,051.83
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.78	2,403.13	1,254,767.05	1,264,499.99
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.78	1,045.83	503,578.94	508,233.99
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	827,479.23	AA+	Aaa	06/24/19	06/27/19	837,693.44	2.13	1,729.80	830,527.62	834,234.67
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,067,758.59	1,082,538.40
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	217,876.11	AA+	Aaa	09/11/19	09/16/19	219,233.70	2.08	413.96	218,333.66	219,887.51
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	288,639.29	AA+	Aaa	09/04/19	09/09/19	292,420.75	1.86	548.42	289,906.19	291,303.96
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,972.41	AA+	Aaa	12/07/18	12/17/18	16,972.36	3.20	45.30	16,972.39	17,488.88
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	159,773.50	AA+	Aaa	11/20/19	11/26/19	159,769.67	2.09	278.54	159,771.28	161,706.66



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Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ30 A1		3137FUZN7	379,271.14	AA+	Aaa	07/23/20	07/30/20	379,263.94	0.53	166.25	379,265.99	373,684.24
DTD 07/01/2020 0.526% 01/01/2025												
Security Type Sub-Total			8,355,935.61					8,406,208.02	2.11	16,212.83	8,370,878.91	8,430,774.06
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	6,048.47	2,138,294.43	2,170,167.58
DTD 02/21/2020 1.375% 02/17/2023												
FREDDIE MAC NOTES		3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	438.28	3,820,327.91	3,826,786.28
DTD 04/20/2020 0.375% 04/20/2023												
FREDDIE MAC NOTES		3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	3,208.33	1,751,859.99	1,750,050.75
DTD 05/07/2020 0.375% 05/05/2023												
FREDDIE MAC NOTES		3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	4,418.34	2,409,490.66	2,410,069.89
DTD 05/07/2020 0.375% 05/05/2023												
FANNIE MAE NOTES		3135G04O3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	1,711.46	1,548,579.88	1,547,037.95
DTD 05/22/2020 0.250% 05/22/2023												
FANNIE MAE NOTES		3135G04O3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	2,815.62	2,546,025.56	2,545,126.95
DTD 05/22/2020 0.250% 05/22/2023												
FREDDIE MAC NOTES		3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	2,031.25	2,336,243.52	2,333,719.44
DTD 06/26/2020 0.250% 06/26/2023												
FANNIE MAE NOTES		3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	770.83	999,779.34	996,917.00
DTD 07/10/2020 0.250% 07/10/2023												
FANNIE MAE NOTES		3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	1,892.40	2,452,030.68	2,447,431.24
DTD 07/10/2020 0.250% 07/10/2023												
FANNIE MAE NOTES (CALLABLE)		3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	1,316.25	1,947,829.92	1,944,358.65
DTD 08/10/2020 0.300% 08/10/2023												
FREDDIE MAC NOTES		3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	1,081.77	2,323,572.35	2,316,060.38
DTD 08/21/2020 0.250% 08/24/2023												
FREDDIE MAC NOTES		3137EAEW5	710,000.00	AA+	Aaa	09/02/20	09/04/20	710,129.66	0.24	261.32	710,079.75	706,951.26
DTD 09/04/2020 0.250% 09/08/2023												



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	AA+	Aaa	10/07/20	10/08/20	899,712.00	0.26	331.25	899,817.19	896,135.40
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	585.21	1,589,677.25	1,583,172.54
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	2,174.38	2,128,530.65	2,117,034.69
Security Type Sub-Total		29,625,000.00					29,582,404.41	0.42	29,085.16	29,602,139.08	29,591,020.00

Corporate Note											
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	A+	A2	01/23/20	02/03/20	299,931.00	1.71	1,275.00	299,971.18	304,526.10
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	A+	A1	04/27/20	04/29/20	156,936.00	1.28	374.58	153,347.52	154,983.90
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	AA-	Aa2	05/12/20	05/14/20	151,872.00	1.14	104.73	150,930.73	152,293.80
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	AA-	Aa2	05/07/20	05/11/20	150,000.00	1.14	808.21	150,000.00	151,337.40
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RO82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	556.11	174,870.27	175,587.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	451.11	199,911.01	200,430.60
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	A	A2	07/06/20	07/08/20	324,818.00	0.67	668.96	324,898.02	325,849.23



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Corporate Note												
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023		69371RQ90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	252.78	324,748.05	323,762.40
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023		89236THF5	530,000.00	A+	A1	08/11/20	08/14/20	529,591.90	0.53	566.81	529,757.38	529,494.91
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023		38141GXL3	250,000.00	BBB+	A2	11/16/20	11/19/20	250,000.00	0.63	714.08	250,000.00	249,460.25
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024		459200HU8	275,000.00	A-	A3	10/02/20	10/06/20	302,315.75	0.62	2,187.59	293,589.89	291,748.88
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024		38141GVM3	325,000.00	BBB+	A2	01/21/21	01/25/21	358,228.00	0.67	2,094.44	350,016.31	347,093.83
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024		808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	362.81	404,839.63	404,088.35
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	245,000.00	BBB+	A1	04/19/21	04/22/21	245,000.00	0.73	129.35	245,000.00	244,795.18
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024		20030NCRO	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	246.67	158,833.90	159,904.20
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024		61744YAO1	300,000.00	BBB+	A1	10/02/20	10/06/20	322,851.00	1.52	217.99	315,956.91	312,862.20
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	355,000.00	AA	A1	05/10/21	05/12/21	354,481.70	0.50	749.94	354,563.51	351,981.44
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024		172967MR9	300,000.00	BBB+	A3	05/07/20	05/14/20	300,000.00	1.68	2,321.23	300,000.00	304,494.30



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Corporate Note											
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	A+	A3	05/17/21	05/19/21	434,547.60	0.59	1,076.63	434,616.37	431,299.89
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	A	A2	05/10/21	05/17/21	324,564.50	0.50	666.25	324,631.26	321,953.45
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	A-	A3	05/25/21	05/28/21	664,940.15	0.70	1,978.38	664,948.72	663,448.56
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	A	A2	06/07/21	06/10/21	169,787.50	0.49	299.63	169,815.50	167,851.88
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	A-	A2	09/28/20	10/01/20	162,622.50	1.58	1,577.80	159,110.24	157,655.10
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	A-	A2	08/21/20	08/25/20	327,150.00	1.47	3,155.60	319,096.39	315,310.20
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	A+	A2	10/05/20	10/07/20	155,907.36	0.69	1,102.00	152,487.72	151,743.31
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	A-	A3	09/07/21	09/09/21	424,719.50	0.77	460.42	424,733.46	422,179.70
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	309.09	225,000.00	222,585.08
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	A	A2	08/09/21	08/12/21	264,976.15	0.75	436.15	264,977.91	263,797.17
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	561.73	710,000.00	706,432.96



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A2	09/28/20	09/30/20	124,967.50	0.66	102.03	124,976.42	124,807.75
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	395.88	485,000.00	484,254.07
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	BBB+	A2	10/18/21	10/21/21	325,000.00	0.93	83.51	325,000.00	324,506.98
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	98.44	625,000.00	624,171.88
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	A+	A1	03/08/21	03/10/21	314,234.00	1.05	1,825.31	310,849.05	309,252.93
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	1,755.00	462,116.11	459,149.85
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	A-	A2	02/09/21	02/16/21	265,000.00	0.56	310.82	265,000.00	262,129.26
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	1,241.63	315,597.22	314,380.50
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	AA-	A3	03/05/21	03/09/21	323,202.00	1.05	750.00	319,257.33	317,417.40
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	101.11	332,816.31	329,672.53



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Corporate Note											
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	1,567.56	325,745.79	322,970.38
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	A-	A2	05/24/21	06/01/21	615,000.00	0.82	2,111.50	615,000.00	608,522.82
Security Type Sub-Total		13,159,000.00					13,397,161.86	0.84	36,048.86	13,337,010.11	13,290,187.92
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A-1	P-1	07/10/20	07/14/20	475,000.00	0.70	1,071.39	475,000.00	476,411.23
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	A-1+	P-1	08/27/19	08/29/19	625,000.00	1.84	2,151.91	625,000.00	633,021.88
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A-1	P-1	08/29/19	09/03/19	625,000.00	1.85	2,163.54	625,000.00	633,073.13
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.03	5,383.33	625,000.00	636,455.63
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A+	A1	03/19/21	03/23/21	975,000.00	0.59	3,563.35	975,000.00	977,215.20
Security Type Sub-Total		3,325,000.00					3,325,000.00	1.35	14,333.52	3,325,000.00	3,356,177.07
Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	A	A2	03/05/20	03/09/20	321,240.00	1.27	4,170.83	300,278.56	313,473.30
Security Type Sub-Total		300,000.00					321,240.00	1.27	4,170.83	300,278.56	313,473.30
Asset-Backed Security											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	158,959.61	AAA	NR	10/01/19	10/04/19	158,957.09	1.99	96.66	158,958.76	159,494.02



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Asset-Backed Security											
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	10,798.30	AAA	Aaa	12/04/18	12/12/18	10,798.17	3.20	15.36	10,798.26	10,819.78
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	54,607.30	AAA	NR	02/19/19	02/27/19	54,605.84	2.83	55.81	54,606.80	55,031.48
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	28,231.40	NR	Aaa	10/16/18	10/23/18	28,226.56	3.24	40.65	28,229.83	28,352.28
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	49,223.26	AAA	NR	07/18/18	07/25/18	49,216.55	3.13	68.48	49,221.04	49,474.16
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	54,573.70	AAA	Aaa	12/04/18	12/12/18	54,563.25	3.22	78.10	54,569.95	55,012.48
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,071.53	AAA	NR	04/03/19	04/10/19	80,060.99	2.66	94.66	80,067.45	80,601.02
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	AAA	Aaa	09/22/20	09/29/20	319,969.34	0.45	44.00	319,980.90	320,158.24
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	73,414.38	AAA	NR	10/17/18	10/24/18	73,413.72	3.36	109.63	73,414.13	74,102.17
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	73,541.01	AAA	Aaa	05/21/19	05/30/19	73,526.10	2.51	82.04	73,534.20	74,189.83
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	AAA	NR	09/15/20	09/23/20	169,991.38	0.40	30.22	169,994.41	169,944.38
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	82,386.12	AAA	Aaa	04/30/19	05/08/19	82,368.01	2.65	96.67	82,377.79	83,086.29
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	AAA	Aaa	03/02/21	03/10/21	234,992.55	0.29	11.36	234,994.22	234,750.88
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	105,856.17	NR	Aaa	06/19/19	06/26/19	105,847.98	2.34	110.09	105,852.13	106,450.04
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	117,991.21	AAA	Aaa	04/09/19	04/17/19	117,981.61	2.65	130.28	117,986.66	119,029.98



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Asset-Backed Security											
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	AAA	Aaa	04/13/21	04/21/21	339,960.32	0.39	40.52	339,967.34	339,437.99
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	AAA	NR	05/18/21	05/26/21	484,923.86	0.35	50.39	484,934.97	483,321.61
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.85	84.79	149,989.33	151,616.91
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	98,940.16	AAA	Aaa	01/21/20	01/29/20	98,918.59	1.87	82.23	98,926.64	99,752.60
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,956.85	348,893.15
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	NR	Aaa	08/04/20	08/12/20	674,858.25	0.47	96.94	674,896.50	675,072.50
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	NR	Aaa	08/11/20	08/19/20	444,898.18	0.46	83.44	444,924.46	445,048.15
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	NR	Aaa	04/06/21	04/14/21	289,940.67	0.62	79.91	289,948.20	287,898.81
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	AAA	NR	04/20/21	04/28/21	134,985.80	0.38	22.80	134,987.46	134,251.67
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	NR	Aaa	07/20/21	07/28/21	479,981.90	0.56	119.47	479,983.00	474,181.49
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	AAA	NR	04/13/21	04/21/21	309,933.20	0.52	71.64	309,940.55	309,113.37
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	AAA	Aaa	07/21/21	07/28/21	594,902.12	0.55	145.44	594,907.39	591,050.03
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	AAA	Aaa	10/19/21	10/27/21	369,993.01	0.77	31.66	369,993.03	369,119.83
Security Type Sub-Total		6,333,594.15					6,332,729.79	0.93	2,263.04	6,332,942.25	6,329,255.14



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		128,778,529.76					129,459,505.59	0.73	227,486.97	129,277,829.38	129,172,532.70
Securities Sub-Total		\$128,778,529.76					\$129,459,505.59	0.73%	\$227,486.97	\$129,277,829.38	\$129,172,532.70
Accrued Interest											\$227,486.97
Total Investments											\$129,400,019.67

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 10/15/2019 1.375% 10/15/2022	912828YK0	2,925,000.00	DEUTSCHE		101.17	2,959,277.49	54,843.89	41,119.85	0.96	0.15
US TREASURY NOTES	DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		101.52	2,537,890.50	25,683.47	32,894.13	1.20	0.24
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		101.86	152,789.07	2,179.69	2,541.19	1.24	0.26
US TREASURY N/B NOTES	DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	GOLDMAN		99.61	1,892,578.22	(6,160.06)	(6,403.92)	1.59	0.37
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		101.44	669,487.50	(6,161.72)	(3,067.35)	1.74	0.42
US TREASURY NOTES	DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		99.59	2,489,843.75	(8,789.06)	(8,838.16)	1.92	0.46
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		99.45	3,431,132.64	(22,101.74)	(21,101.69)	2.04	0.52
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		99.09	2,239,518.75	(11,653.13)	(13,356.16)	2.12	0.55
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.09	3,220,546.88	(21,708.98)	(23,861.74)	2.12	0.55
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		99.02	2,425,882.69	(20,193.48)	(21,181.73)	2.21	0.57
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		98.97	4,453,593.75	(26,894.53)	(31,288.74)	2.29	0.58
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		103.34	413,375.00	(6,281.25)	(3,344.74)	2.43	0.65
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		103.34	2,376,906.25	(37,285.16)	(15,893.37)	2.43	0.65
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		98.86	3,361,218.92	(16,734.21)	(19,135.96)	2.62	0.69
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		99.13	743,437.50	(7,441.41)	(7,370.21)	2.70	0.70
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		99.13	753,350.00	(6,560.94)	(6,567.93)	2.70	0.70
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		99.13	1,685,125.00	(13,082.03)	(13,221.11)	2.70	0.70



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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		99.08	3,244,808.43	(26,609.54)	(26,805.77)	2.78	0.71
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		99.00	2,970,000.00	(17,812.50)	(18,107.27)	2.86	0.73
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		102.19	2,043,750.00	(29,296.88)	(19,033.62)	2.93	0.76
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		102.16	434,164.06	(6,291.99)	(4,614.11)	3.01	0.79
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		102.16	4,086,250.00	(62,187.50)	(45,033.17)	3.01	0.79
Security Type Sub-Total		48,555,000.00				48,584,926.40	(270,539.06)	(231,671.58)	2.27	0.57
Supra-National Agency Bond / Note										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	TD		99.64	906,701.25	(1,415.05)	(1,918.23)	1.47	0.37
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.17	1,287,135.67	2,572.57	2,356.64	1.56	0.39
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		99.46	1,367,592.88	(4,450.87)	(5,374.19)	2.06	0.51
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		99.30	1,261,164.61	(7,895.59)	(7,929.03)	2.88	0.74
Security Type Sub-Total		4,840,000.00				4,822,594.41	(11,188.94)	(12,864.81)	2.03	0.51
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		101.57	309,773.25	(356.85)	3,117.94	0.67	0.16
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	RBC		100.07	375,270.00	270.00	270.00	0.75	0.35
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		101.09	606,546.00	6,546.00	6,546.00	0.75	0.46



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		101.21	683,154.00	8,154.00	8,154.00	0.75	0.33
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		101.14	930,497.20	10,497.20	10,497.20	0.75	0.18
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		101.39	1,008,810.60	13,810.60	13,810.60	0.75	0.08
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.74	1,169,952.50	12,408.50	17,930.12	0.83	0.22
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		101.54	609,228.00	9,228.00	9,228.00	1.03	0.37
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		100.08	290,240.70	240.70	240.70	1.37	0.42
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.07	500,335.00	335.00	335.00	1.54	0.58
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		101.40	780,749.20	(11,565.40)	(2,676.79)	1.56	0.73
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		101.38	304,128.00	2,529.00	3,105.25	1.65	0.65
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		99.93	624,543.75	(456.25)	(456.25)	1.67	0.46
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		102.27	1,263,083.90	28,083.90	28,083.90	1.65	0.43
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		99.73	309,159.90	(840.10)	(840.10)	1.75	0.60
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		99.82	349,356.00	(644.00)	(644.00)	1.75	0.69
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		99.95	649,662.00	(338.00)	(338.00)	1.75	0.44
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		99.10	322,081.50	(2,918.50)	(2,918.50)	1.99	0.93



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Municipal Bond / Note										
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		99.78	473,936.00	(1,064.00)	(1,064.00)	2.00	0.53
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		99.36	874,376.80	(5,623.20)	(5,623.20)	2.36	0.89
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		112.80	564,010.00	(19,915.00)	9,613.16	2.59	0.32
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		100.08	295,230.10	230.10	230.10	3.59	1.24
LOS ANGELES UN SD-B MUNICIPAL BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		100.00	1,160,000.00	0.00	0.00	3.60	1.24

Security Type Sub-Total		14,285,000.00				14,454,124.40	48,611.70	96,601.13	1.60	0.52
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Federal Agency Commercial Mortgage-Backed Security										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	554,207.69	AMHERST		100.23	555,463.05	(8,789.66)	546.16	0.16	1.45
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	524,229.87	MORGAN_S		100.35	526,065.30	5,705.72	2,272.34	0.28	1.23
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	16,052.59	BAIRD		100.15	16,076.06	372.11	58.94	0.29	1.23
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	70,474.80	BARCLAYS		100.15	70,577.82	1,884.16	301.66	0.29	1.23
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	144,864.87	BAIRD		100.15	145,076.62	3,380.68	534.20	0.29	1.23
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	574,380.60	JPM_CHAS		100.76	578,755.48	5,089.49	4,504.25	0.43	1.41
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	560,272.92	WELLS_FA		101.05	566,129.60	3,799.42	5,408.16	0.65	0.79
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,206,440.59	WELLS_FA		101.05	1,219,051.83	17,323.90	13,572.85	0.65	0.79
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		101.16	1,264,499.99	(3,957.04)	9,732.94	0.74	0.76



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Federal Agency Commercial Mortgage-Backed Security										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		101.65	508,233.99	(1,414.45)	4,655.05	0.95	0.86
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	827,479.23	JPM_CHAS		100.82	834,234.67	(3,458.77)	3,707.05	0.96	1.69
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		101.65	1,082,538.40	8,219.65	14,779.81	0.95	0.86
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	217,876.11	BAIRD		100.92	219,887.51	653.81	1,553.85	1.08	1.42
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	288,639.29	BAIRD		100.92	291,303.96	(1,116.79)	1,397.77	1.08	1.42
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,972.41	CSFB		103.04	17,488.88	516.52	516.49	1.65	1.36
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	159,773.50	JPM_CHAS		101.21	161,706.66	1,936.99	1,935.38	1.23	1.63
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	379,271.14	JPM_CHA		98.53	373,684.24	(5,579.70)	(5,581.75)	2.35	1.00

Security Type Sub-Total		8,355,935.61				8,430,774.06	24,566.04	59,895.15	0.79	1.08
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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		101.41	2,170,167.58	34,105.18	31,873.15	1.29	0.29
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	CITIGRP		100.05	3,826,786.28	11,348.78	6,458.37	1.47	0.34
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		100.00	1,750,050.75	(3,554.25)	(1,809.24)	1.51	0.37
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		100.00	2,410,069.89	1,082.09	579.23	1.51	0.37
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	WELLS_F		99.81	1,547,037.95	(249.55)	(1,541.93)	1.56	0.37
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		99.81	2,545,126.95	2,802.45	(898.61)	1.56	0.37
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		99.73	2,333,719.44	552.24	(2,524.08)	1.65	0.41



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		99.69	996,917.00	(2,723.00)	(2,862.34)	1.69	0.43
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		99.69	2,447,431.24	(2,290.51)	(4,599.44)	1.69	0.43
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	99.71	1,944,358.65	(1,975.35)	(3,471.27)	0.78	0.46
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		99.62	2,316,060.38	(6,568.12)	(7,511.97)	1.82	0.46
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		99.57	706,951.26	(3,178.40)	(3,128.49)	1.85	0.48
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		99.57	896,135.40	(3,576.60)	(3,681.79)	1.85	0.48
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		99.57	1,583,172.54	(6,302.76)	(6,504.71)	1.85	0.48
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		99.39	2,117,034.69	(10,856.61)	(11,495.96)	2.09	0.54

Security Type Sub-Total		29,625,000.00				29,591,020.00	8,615.59	(11,119.08)	1.58	0.41
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Corporate Note										
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		101.51	304,526.10	4,595.10	4,554.92	1.24	0.49
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	BNP_PAR		103.32	154,983.90	(1,952.10)	1,636.38	1.40	0.54
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		101.53	152,293.80	421.80	1,363.07	1.45	0.52
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		100.89	151,337.40	1,337.40	1,337.40	1.52	0.56
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		100.34	175,587.30	830.55	717.03	1.60	0.59



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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.22	200,430.60	594.60	519.59	1.67	0.57
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.26	325,849.23	1,031.23	951.21	1.68	0.49
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	325,000.00	BNP_PAR		99.62	323,762.40	(811.85)	(985.65)	1.78	0.57
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		99.90	529,494.91	(96.99)	(262.47)	1.78	0.55
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	GOLDMAN		99.78	249,460.25	(539.75)	(539.75)	2.03	0.73
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		106.09	291,748.88	(10,566.87)	(1,841.01)	2.20	0.92
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		106.80	347,093.83	(11,134.17)	(2,922.48)	2.25	1.05
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	99.77	404,088.35	(709.15)	(751.28)	2.29	0.85
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	99.92	244,795.18	(204.82)	(204.82)	1.43	0.77
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	106.60	159,904.20	(4,434.30)	1,070.30	2.30	0.98
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		104.29	312,862.20	(9,988.80)	(3,094.71)	2.40	1.96
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		99.15	351,981.44	(2,500.26)	(2,582.07)	2.52	0.79
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		101.50	304,494.30	4,494.30	4,494.30	2.48	1.08



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Corporate Note										
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	99.15	431,299.89	(3,247.71)	(3,316.48)	0.54	0.89
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		99.06	321,953.45	(2,611.05)	(2,677.81)	2.53	0.82
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	99.77	663,448.56	(1,491.59)	(1,500.16)	0.58	0.79
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		98.74	167,851.88	(1,935.62)	(1,963.62)	2.59	0.94
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		105.10	157,655.10	(4,967.40)	(1,455.14)	2.60	1.94
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		105.10	315,310.20	(11,839.80)	(3,786.19)	2.60	1.94
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	105.38	151,743.31	(4,164.05)	(744.41)	2.56	0.91
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	BNP_PAR		99.34	422,179.70	(2,539.80)	(2,553.76)	2.75	0.99
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	98.93	222,585.08	(2,414.92)	(2,414.92)	0.78	1.02
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		99.55	263,797.17	(1,178.98)	(1,180.74)	2.76	0.92
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	99.50	706,432.96	(3,567.04)	(3,567.04)	1.87	0.78
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	99.85	124,807.75	(159.75)	(168.67)	1.87	0.71



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Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	99.85	484,254.07	(745.93)	(745.93)	1.87	0.71
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		99.85	324,506.98	(493.02)	(493.02)	2.94	0.98
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	99.87	624,171.88	(828.12)	(828.12)	1.97	0.86
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	104.83	309,252.93	(4,981.07)	(1,596.12)	2.91	1.24
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		102.03	459,149.85	(3,319.65)	(2,966.26)	3.20	1.17
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	98.92	262,129.26	(2,870.74)	(2,870.74)	2.28	0.90
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	104.79	314,380.50	(4,195.50)	(1,216.72)	2.99	1.24
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	BNP_PAR	01/01/25	105.81	317,417.40	(5,784.60)	(1,839.93)	3.05	1.26
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	101.44	329,672.53	(4,645.22)	(3,143.78)	3.33	1.18
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		99.38	322,970.38	(2,881.12)	(2,775.41)	3.44	1.16
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		98.95	608,522.82	(6,477.18)	(6,477.18)	3.53	1.12
Security Type Sub-Total		13,159,000.00				13,290,187.92	(106,973.94)	(46,822.19)	2.19	0.94



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		100.30	476,411.23	1,411.23	1,411.23	0.70	0.26
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		101.28	633,021.88	8,021.88	8,021.88	0.83	0.27
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		101.29	633,073.13	8,073.13	8,073.13	0.83	0.27
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		101.83	636,455.63	11,455.63	11,455.63	1.08	0.34
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		100.23	977,215.20	2,215.20	2,215.20	1.37	0.42
Security Type Sub-Total		3,325,000.00				3,356,177.07	31,177.07	31,177.07	1.02	0.33
Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD	11/09/21	104.49	313,473.30	(7,766.70)	13,194.74	0.01	0.68
Security Type Sub-Total		300,000.00				313,473.30	(7,766.70)	13,194.74	0.01	0.68
Asset-Backed Security										
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	158,959.61	JPM_CHAS		100.34	159,494.02	536.93	535.26	0.22	1.67
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	10,798.30	BARCLAYS		100.20	10,819.78	21.61	21.52	0.09	3.02
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	54,607.30	MERRILL		100.78	55,031.48	425.64	424.68	0.31	2.26
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	28,231.40	BARCLAYS		100.43	28,352.28	125.72	122.45	0.15	2.94
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	49,223.26	BARCLAYS		100.51	49,474.16	257.61	253.12	0.20	2.81
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	54,573.70	MIZUHO		100.80	55,012.48	449.23	442.53	0.25	2.71



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023		44932NAD2	80,071.53	SOCGEN		100.66	80,601.02	540.03	533.57	0.28	2.25
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023		362569AC9	320,000.00	WELLS_F		100.05	320,158.24	188.90	177.34	0.64	0.42
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023		14315EAC4	73,414.38	MERRILL		100.94	74,102.17	688.45	688.04	0.34	2.85
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023		14042WAC4	73,541.01	JPM_CHAS		100.88	74,189.83	663.73	655.63	0.37	2.07
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023		58769EAC2	170,000.00	MIZUHO		99.97	169,944.38	(47.00)	(50.03)	0.98	0.42
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023		31680YAD9	82,386.12	CSFB		100.85	83,086.29	718.28	708.50	0.34	2.23
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024		05591RAC8	235,000.00	MIZUHO		99.89	234,750.88	(241.67)	(243.34)	1.12	0.34
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024		41284WAC4	105,856.17	BARCLAYS		100.56	106,450.04	602.06	597.91	0.27	2.09
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024		36257FAD2	117,991.21	BARCLAYS		100.88	119,029.98	1,048.37	1,043.32	0.34	2.26
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024		89238EAC0	340,000.00	JPM_CHA		99.83	339,437.99	(522.33)	(529.35)	1.39	0.46
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024		380144AC9	485,000.00	SOCGEN		99.65	483,321.61	(1,602.25)	(1,613.36)	1.36	0.48
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024		92348TAA2	150,000.00	MERRILL		101.08	151,616.91	1,634.47	1,627.58	0.75	1.45
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024		41284UAD6	98,940.16	CITIGRP		100.82	99,752.60	834.01	825.96	0.51	1.59
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024		14315XAC2	345,000.00	MERRILL		101.13	348,893.15	3,960.84	3,936.30	0.78	1.52
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025		92290BAA9	675,000.00	RBC		100.01	675,072.50	214.25	176.00	1.27	0.47
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025		362590AC5	445,000.00	CITIGRP		100.01	445,048.15	149.97	123.69	0.97	0.45
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025		50117TAC5	290,000.00	JPM_CHA		99.28	287,898.81	(2,041.86)	(2,049.39)	2.17	0.81



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		99.45	134,251.67	(734.13)	(735.79)	1.77	0.52
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		98.79	474,181.49	(5,800.41)	(5,801.51)	2.54	0.86
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	MERRILL		99.71	309,113.37	(819.83)	(827.18)	1.46	0.59
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		99.34	591,050.03	(3,852.09)	(3,857.36)	2.34	0.70
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		99.76	369,119.83	(873.18)	(873.20)	2.48	0.82
Security Type Sub-Total		6,333,594.15				6,329,255.14	(3,474.65)	(3,687.11)	1.35	0.90
Managed Account Sub-Total		128,778,529.76				129,172,532.70	(286,972.89)	(105,296.68)	1.84	0.61
Securities Sub-Total		\$128,778,529.76				\$129,172,532.70	(\$286,972.89)	(\$105,296.68)	1.84	0.61%
Accrued Interest						\$227,486.97				
Total Investments						\$129,400,019.67				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
10/01/21	10/06/21	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	(2,987,812.50)	(652.62)	(2,988,465.12)			
10/01/21	10/06/21	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	(2,498,632.81)	(103.02)	(2,498,735.83)			
10/18/21	10/21/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	(325,000.00)	0.00	(325,000.00)			
10/19/21	10/27/21	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	(369,993.01)	0.00	(369,993.01)			
10/28/21	11/10/21	LOS ANGELES UN SD-B MUNICIPAL BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	(1,160,000.00)	0.00	(1,160,000.00)			
Transaction Type Sub-Total				7,355,000.00	(7,341,438.32)	(755.64)	(7,342,193.96)			
INTEREST										
10/01/21	10/01/21	BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	0.00	4,500.00	4,500.00			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	575,466.11	0.00	1,302.47	1,302.47			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,771,736.68	0.00	3,477.03	3,477.03			
10/01/21	10/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	862,074.61	0.00	1,923.72	1,923.72			
10/01/21	10/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,225.50	0.00	126.05	126.05			
10/01/21	10/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	353,112.65	0.00	5,627.79	5,627.79			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	928,113.91	0.00	2,158.64	2,158.64			
10/01/21	10/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	270,146.08	0.00	356.37	356.37			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/01/21	10/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	615,921.31	0.00	1,625.02	1,625.02			
10/01/21	10/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	380,462.95	0.00	166.77	166.77			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
10/01/21	10/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	543,501.87	0.00	1,029.03	1,029.03			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			
10/05/21	10/05/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	0.00	810.90	810.90			
10/15/21	10/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
10/15/21	10/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	107,704.81	0.00	167.84	167.84			
10/15/21	10/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	82,211.73	0.00	171.96	171.96			
10/15/21	10/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
10/15/21	10/15/21	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
10/15/21	10/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	134.33	134.33			
10/15/21	10/15/21	US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	3,250,000.00	0.00	22,343.75	22,343.75			
10/15/21	10/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	17,586.34	0.00	46.90	46.90			
10/15/21	10/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	92,568.48	0.00	205.19	205.19			
10/15/21	10/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	83,371.90	0.00	233.44	233.44			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/15/21	10/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	36,778.04	0.00	99.30	99.30			
10/15/21	10/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
10/15/21	10/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	121,993.09	0.00	237.89	237.89			
10/15/21	10/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	60,578.81	0.00	158.01	158.01			
10/15/21	10/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
10/15/21	10/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	93,144.14	0.00	204.92	204.92			
10/15/21	10/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
10/15/21	10/15/21	EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	0.00	1,178.25	1,178.25			
10/15/21	10/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	63,405.40	0.00	170.14	170.14			
10/15/21	10/15/21	COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	0.00	2,775.00	2,775.00			
10/16/21	10/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
10/16/21	10/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	131,743.03	0.00	290.93	290.93			
10/18/21	10/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	62,954.58	0.00	148.47	148.47			
10/20/21	10/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
10/20/21	10/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
10/20/21	10/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/20/21	10/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
10/20/21	10/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
10/20/21	10/20/21	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	0.00	7,171.88	7,171.88			
10/20/21	10/20/21	INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	0.00	573.30	573.30			
10/20/21	10/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	195,843.49	0.00	324.77	324.77			
10/24/21	10/24/21	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	0.00	2,531.25	2,531.25			
10/24/21	10/24/21	MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	0.00	5,605.50	5,605.50			
10/24/21	10/24/21	BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	0.00	2,600.00	2,600.00			
10/25/21	10/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
10/31/21	10/31/21	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,700,000.00	0.00	27,000.00	27,000.00			
10/31/21	10/31/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	0.00	15,000.00	15,000.00			
Transaction Type Sub-Total				30,067,645.51	0.00	120,529.96	120,529.96			
PAYDOWNS										
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,592.98	1,592.98	0.00	1,592.98	(5.85)	0.00	
10/01/21	10/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	19,272.00	19,272.00	0.00	19,272.00	142.28	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	373,906.22	373,906.22	0.00	373,906.22	(6,777.05)	0.00	



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
10/01/21	10/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	30,253.09	30,253.09	0.00	30,253.09	0.10	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,085.51	1,085.51	0.00	1,085.51	1.35	0.00	
10/01/21	10/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	47,060.63	47,060.63	0.00	47,060.63	(293.24)	0.00	
10/01/21	10/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	34,595.38	34,595.38	0.00	34,595.38	(427.04)	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	3,430.19	3,430.19	0.00	3,430.19	13.40	0.00	
10/01/21	10/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	62,345.28	62,345.28	0.00	62,345.28	(816.78)	0.00	
10/01/21	10/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	1,191.81	1,191.81	0.00	1,191.81	0.02	0.00	
10/01/21	10/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,688.51	2,688.51	0.00	2,688.51	58.40	0.00	
10/01/21	10/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	24,262.12	24,262.12	0.00	24,262.12	530.73	0.00	
10/01/21	10/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,803.19	11,803.19	0.00	11,803.19	298.30	0.00	
10/01/21	10/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	193,339.15	193,339.15	0.00	193,339.15	4.64	0.00	
10/15/21	10/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	16,136.92	16,136.92	0.00	16,136.92	1.25	0.00	
10/15/21	10/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	9,957.52	9,957.52	0.00	9,957.52	0.09	0.00	
10/15/21	10/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	10,758.02	10,758.02	0.00	10,758.02	2.36	0.00	
10/15/21	10/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	8,670.72	8,670.72	0.00	8,670.72	1.76	0.00	
10/15/21	10/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	11,355.55	11,355.55	0.00	11,355.55	1.55	0.00	
10/15/21	10/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	8,546.64	8,546.64	0.00	8,546.64	1.46	0.00	



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
10/15/21	10/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	6,788.04	6,788.04	0.00	6,788.04	0.08	0.00	
10/15/21	10/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	8,831.70	8,831.70	0.00	8,831.70	1.69	0.00	
10/15/21	10/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	8,764.65	8,764.65	0.00	8,764.65	1.91	0.00	
10/15/21	10/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	12,496.95	12,496.95	0.00	12,496.95	1.64	0.00	
10/16/21	10/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	13,751.82	13,751.82	0.00	13,751.82	1.12	0.00	
10/18/21	10/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	8,347.28	8,347.28	0.00	8,347.28	0.22	0.00	
10/20/21	10/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	36,883.88	36,883.88	0.00	36,883.88	0.58	0.00	
Transaction Type Sub-Total				968,115.75	968,115.75	0.00	968,115.75	(7,255.03)	0.00	
SELL										
10/01/21	10/06/21	US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	126,723.63	202.00	126,925.63	1,972.65	1,796.65	FIFO
10/01/21	10/06/21	US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	2,000,000.00	2,026,328.13	13,073.77	2,039,401.90	40,390.63	31,356.21	FIFO
10/01/21	10/06/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	1,623,375.00	5,461.96	1,628,836.96	17,937.50	21,933.39	FIFO
10/01/21	10/06/21	FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	1,264,850.00	1,432.29	1,266,282.29	19,200.00	16,179.61	FIFO
10/04/21	10/06/21	BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	350,070.00	746.58	350,816.58	70.00	70.00	FIFO
10/19/21	10/21/21	US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	125,000.00	126,582.03	28.33	126,610.36	2,460.94	1,883.68	FIFO
10/20/21	10/27/21	US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	200,000.00	202,476.56	90.66	202,567.22	3,882.81	2,951.14	FIFO
Transaction Type Sub-Total				5,650,000.00	5,720,405.35	21,035.59	5,741,440.94	85,914.53	76,170.68	



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Managed Account Sub-Total					(652,917.22)	140,809.91	(512,107.31)	78,659.50	76,170.68	
Total Security Transactions					(\$652,917.22)	\$140,809.91	(\$512,107.31)	\$78,659.50	\$76,170.68	

Bolded items are forward settling trades.