



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

**CITY OF HAYWARD**

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

### Client Management Team

#### Monique Spyke

Managing Director  
44 Montgomery Street, 3rd Floor  
San Francisco, CA 94104  
415-982-5544  
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#### Robert Cheddar, CFA

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213 Market Street  
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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](http://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](http://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 **August 31, 2021**

CITY OF HAYWARD - 35310000

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$129,513,124.01</b>
Maturities/Calls	(441,342.92)
Principal Dispositions	(3,512,764.85)
Principal Acquisitions	3,698,973.03
Unsettled Trades	0.00
Change in Current Value	(114,999.76)
<b>Closing Market Value</b>	<b>\$129,142,989.51</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	3,526,128.57
Coupon/Interest/Dividend Income	120,474.40
Principal Payments	441,342.92
Security Purchases	(3,699,785.19)
Net Cash Contribution	(388,160.70)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	133,838.12
Less Purchased Interest Related to Interest/Coupons	(812.16)
Plus Net Realized Gains/Losses	2,138.44
<b>Total Cash Basis Earnings</b>	<b>\$135,164.40</b>

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	128,448,698.83
Ending Accrued Interest	256,360.09
Plus Proceeds from Sales	3,526,128.57
Plus Proceeds of Maturities/Calls/Principal Payments	441,342.92
Plus Coupons/Dividends Received	120,474.40
Less Cost of New Purchases	(3,699,785.19)
Less Beginning Amortized Value of Securities	(128,688,766.24)
Less Beginning Accrued Interest	(282,096.52)
<b>Total Accrual Basis Earnings</b>	<b>\$122,356.86</b>



## Portfolio Summary and Statistics

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

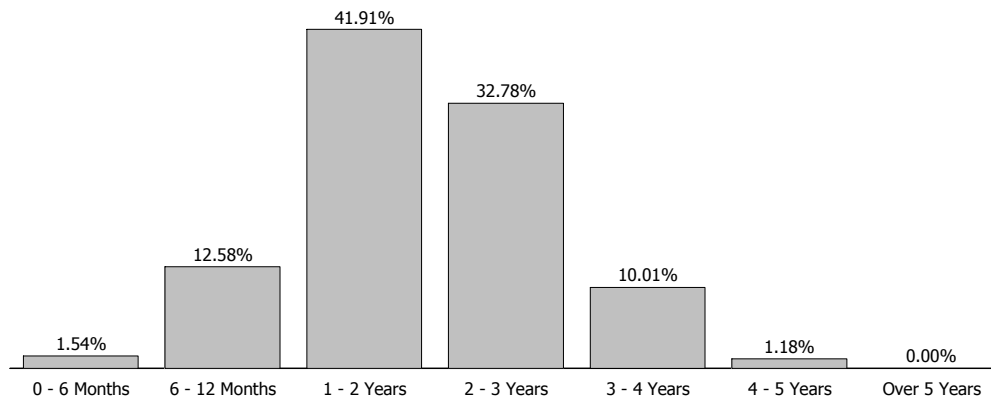
CITY OF HAYWARD - 35310000

### Account Summary

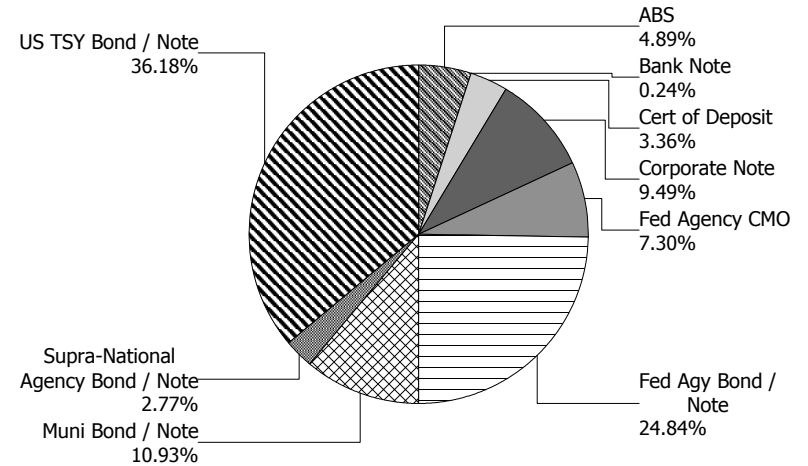
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	46,230,000.00	46,714,839.38	36.18
Supra-National Agency Bond / Note	3,570,000.00	3,574,211.68	2.77
Municipal Bond / Note	13,875,000.00	14,121,121.25	10.93
Federal Agency Collateralized Mortgage Obligation	9,317,113.76	9,432,599.25	7.30
Federal Agency Bond / Note	31,975,000.00	32,067,439.49	24.84
Corporate Note	12,024,000.00	12,257,532.75	9.49
Certificate of Deposit	4,300,000.00	4,338,683.23	3.36
Bank Note	300,000.00	316,100.70	0.24
Asset-Backed Security	6,299,500.57	6,320,461.78	4.89
<b>Managed Account Sub-Total</b>	<b>127,890,614.33</b>	<b>129,142,989.51</b>	<b>100.00%</b>
Accrued Interest		256,360.09	
<b>Total Portfolio</b>	<b>127,890,614.33</b>	<b>129,399,349.60</b>	

Unsettled Trades **0.00** **0.00**

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	0.82%
Yield to Maturity at Market	0.37%
Weighted Average Days to Maturity	723



## Managed Account Issuer Summary

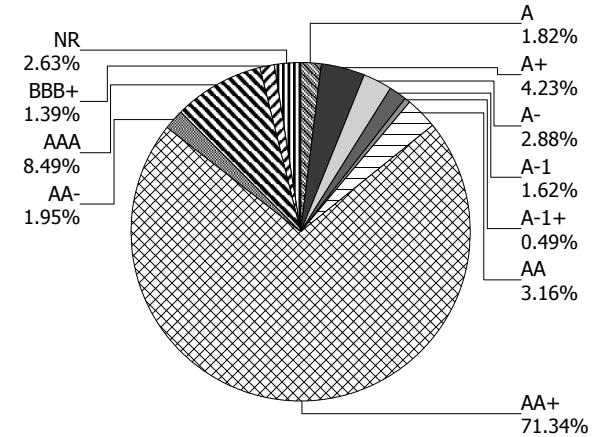
For the Month Ending **August 31, 2021**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	306,272.10	0.24
AMAZON.COM INC	354,919.42	0.27
ARIZONA TRANSPORTATION BOARD	1,270,555.65	0.98
ASTRAZENECA PLC	665,339.82	0.52
BANK OF AMERICA CO	1,103,996.55	0.85
BMW FINANCIAL SERVICES NA LLC	501,562.97	0.39
BRISTOL-MYERS SQUIBB CO	503,596.61	0.39
BURLINGTON NORTHERN SANTA FE	321,990.30	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	305,733.00	0.24
CALIFORNIA STATE UNIVERSITY	323,732.50	0.25
CAPITAL ONE FINANCIAL CORP	92,485.53	0.07
CARMAX AUTO OWNER TRUST	1,424,297.33	1.10
CATERPILLAR INC	650,888.88	0.50
CHAFFEY COMMUNITY COLLEGE DISTRICT	784,360.50	0.61
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	608,220.00	0.47
CHARLES SCHWAB	407,589.17	0.32
CHEVRON CORPORATION	151,888.65	0.12
CITIGROUP INC	632,698.65	0.49
CITY OF SAN JOSE	1,174,529.50	0.91
COMCAST CORP	161,938.65	0.13
CREDIT SUISSE GROUP RK	1,952,796.30	1.51
DEERE & COMPANY	370,665.34	0.29
DNB ASA	639,019.38	0.49
EXXON MOBIL CORP	471,564.90	0.37
FANNIE MAE	12,287,766.13	9.51
FEDERAL HOME LOAN BANKS	2,177,822.36	1.69
FIFTH THIRD AUTO TRUST	105,983.11	0.08
FLORIDA STATE BOARD OF ADMIN FIN CORP	298,755.35	0.23
FORD CREDIT AUTO OWNER TRUST	46,553.17	0.04
FREDDIE MAC	27,034,450.25	20.94
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	594,432.31	0.46
GM FINANCIAL LEASINGTRUST	806,262.93	0.62

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
GOLDMAN SACHS GROUP INC	602,092.98	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	259,346.02	0.20
HONDA AUTO RECEIVABLES	72,477.08	0.06
HYUNDAI AUTO RECEIVABLES	267,288.92	0.21
IBM CORP	295,321.95	0.23
INTER-AMERICAN DEVELOPMENT BANK	1,292,013.53	1.00
INTL BANK OF RECONSTRUCTION AND DEV	2,282,198.15	1.77
JP MORGAN CHASE & CO	1,490,512.12	1.15
KUBOTA CREDIT OWNER TRUST	766,672.93	0.59
LONG BEACH COMMUNITY COLLEGE DISTRICT	933,202.00	0.72
LOS ANGELES COMMUNITY COLLEGE DISTRICT	311,224.50	0.24
MERCEDES-BENZ AUTO LEASE TRUST	170,351.90	0.13
MERCK & CO INC	313,661.70	0.24
MORGAN STANLEY	561,410.64	0.43
NEW YORK ST URBAN DEVELOPMENT CORP	1,171,307.10	0.91
NISSAN AUTO RECEIVABLES	73,889.16	0.06
NORDEA BANK ABP	634,951.25	0.49
OREGON DEPARTMENT OF TRANSPORTATION	611,106.00	0.47
PACCAR FINANCIAL CORP	501,253.38	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	726,271.00	0.56
PNC FINANCIAL SERVICES GROUP	316,100.70	0.24
SAN DIEGO COMMUNITY COLLEGE DISTRICT	685,179.00	0.53
SKANDINAVISKA ENSKILDA BANKEN AB	635,012.50	0.49
STATE OF CONNECTICUT	1,076,768.85	0.83
STATE OF MARYLAND	1,222,776.50	0.95
STATE OF MISSISSIPPI	476,638.75	0.37
STATE OF WISCONSIN	626,712.50	0.49
SUMITOMO MITSUI FINANCIAL GROUP INC	476,903.80	0.37
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,012,203.55	0.78
THE BANK OF NEW YORK MELLON CORPORATION	333,515.00	0.26
Toyota Lease Owner Trust	340,562.17	0.26
TOYOTA MOTOR CORP	1,130,460.07	0.88
UNILEVER PLC	225,218.25	0.17



### Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNITED STATES TREASURY	46,714,839.38	36.18
UNITEDHEALTH GROUP INC	434,421.89	0.34
UNIVERSITY OF CALIFORNIA	501,845.00	0.39
VERIZON OWNER TRUST	829,557.40	0.64
VOLKSWAGEN AUTO LEASE TURST	235,054.58	0.18
<b>Total</b>	<b>\$129,142,989.51</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	2,608.70	1,601,610.93	1,626,249.92
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,400,000.00	AA+	Aaa	06/03/19	06/05/19	2,401,968.75	1.85	3,913.04	2,400,569.09	2,439,374.88
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	5.61	124,919.21	126,914.06
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	27,415.47	5,235,566.11	5,324,648.70
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	4,891.30	2,505,689.04	2,546,875.00
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	228.26	150,281.04	153,421.88
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	603.48	1,898,874.35	1,898,515.72
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	717.39	673,757.12	673,303.09
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	2,554.69	3,452,417.53	3,450,538.89
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	602.05	2,252,313.37	2,252,937.50
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	865.78	3,243,967.95	3,239,843.75
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	399.46	2,446,841.97	2,440,812.50
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	259.85	4,483,779.41	4,482,422.10
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	2,695.65	417,839.29	417,687.52





**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	15,500.00	2,399,013.43	2,401,703.24
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	1,811.48	3,379,102.69	3,389,375.00
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	366.85	750,857.63	749,765.63
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	371.74	759,912.85	759,762.50
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	831.52	1,698,243.89	1,699,468.75
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	10,108.70	2,066,281.16	2,066,875.00
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	1,619.88	439,525.26	439,343.75
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	15,245.90	4,138,401.63	4,135,000.00
<b>Security Type Sub-Total</b>		<b>46,230,000.00</b>					<b>46,538,411.75</b>	<b>0.66</b>	<b>93,616.80</b>	<b>46,519,764.95</b>	<b>46,714,839.38</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	413.92	908,462.08	909,132.77
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	1,731.18	1,284,755.34	1,292,013.53
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	926.22	1,372,802.39	1,373,065.38
<b>Security Type Sub-Total</b>		<b>3,570,000.00</b>					<b>3,564,723.15</b>	<b>0.37</b>	<b>3,071.32</b>	<b>3,566,019.81</b>	<b>3,574,211.68</b>
<b>Municipal Bond / Note</b>											



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A+	Aa3	06/12/20	06/25/20	784,837.50	0.58	5,625.00	763,471.16	765,952.50
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	1,270.83	307,072.56	310,816.35
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	137.81	375,000.00	375,480.00
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	956.50	600,000.00	608,220.00
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	1,089.00	675,000.00	685,179.00
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	1,304.87	920,000.00	933,202.00
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	1,596.15	995,000.00	1,012,203.55
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	13,225.00	1,152,428.18	1,174,529.50
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	3,277.17	600,000.00	611,106.00
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	641.87	290,000.00	290,867.10
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	924.56	500,000.00	501,845.00
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	3,112.73	784,845.38	784,360.50
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	738.50	301,125.53	305,733.00



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<b>Municipal Bond / Note</b>											
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	437.50	625,000.00	626,712.50
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	3,694.71	1,235,000.00	1,270,555.65
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	114.70	310,000.00	311,224.50
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	169.17	350,000.00	350,791.00
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	222.08	650,000.00	652,281.50
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	514.58	325,000.00	323,732.50
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	668.17	475,000.00	476,638.75
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	2,515.82	880,000.00	880,440.00
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	2,083.33	557,701.82	570,495.00
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	618.52	295,000.00	298,755.35

<b>Security Type Sub-Total</b>		<b>13,875,000.00</b>					<b>14,030,350.20</b>	<b>1.20</b>	<b>44,938.57</b>	<b>13,966,644.63</b>	<b>14,121,121.25</b>
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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	24.67	AA+	Aaa	04/11/18	04/30/18	25.16	2.93	0.07	24.67	24.67
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,012,204.05	AA+	Aaa	08/16/19	08/21/19	1,030,550.25	2.00	2,354.22	1,014,794.60	1,017,182.13



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<b>Federal Agency Collateralized Mortgage Obligation</b>												
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022		3137ASNJ9	547,920.40	AA+	Aaa	03/29/19	04/03/19	543,875.21	2.54	1,037.40	547,231.61	551,509.42
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022		3137AWQG3	21,291.77	AA+	Aaa	03/06/18	03/09/18	20,829.33	2.14	28.09	21,225.71	21,378.08
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022		3137AWQG3	93,476.04	AA+	Aaa	07/12/18	07/17/18	91,113.58	2.30	123.31	93,106.14	93,855.00
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022		3137AWQG3	192,145.19	AA+	Aaa	03/07/18	03/09/18	187,942.01	2.15	253.47	191,544.74	192,924.16
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	580,997.90	AA+	Aaa	03/13/19	03/18/19	580,275.06	2.76	1,314.99	580,829.38	587,551.42
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022		3137AVXN2	563,380.55	AA+	Aaa	06/12/19	06/17/19	565,449.22	2.23	1,105.64	563,945.24	570,952.56
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022		3137AVXN2	1,213,132.28	AA+	Aaa	03/28/19	04/02/19	1,208,393.48	2.48	2,380.77	1,211,921.61	1,229,437.15
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	1,255,832.21	1,269,304.03
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	504,177.07	510,724.57
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022		3136ACGJ4	873,184.76	AA+	Aaa	06/24/19	06/27/19	883,963.15	2.13	1,825.34	876,939.13	883,390.51
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	1,068,219.62	1,087,843.32
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	265,522.88	AA+	Aaa	09/11/19	09/16/19	267,177.36	2.08	504.49	266,166.60	268,842.88
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	351,761.07	AA+	Aaa	09/04/19	09/09/19	356,369.49	1.86	668.35	353,543.46	356,159.38
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	47,339.44	AA+	Aaa	12/07/18	12/17/18	47,339.29	3.20	126.36	47,339.38	48,160.48



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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	358,193.86	AA+	Aaa	11/20/19	11/26/19	358,185.27	2.09	624.45	358,188.57	365,273.46
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	381,538.91	AA+	Aaa	07/23/20	07/30/20	381,531.67	0.53	167.24	381,533.45	378,086.03

<b>Security Type Sub-Total</b>		<b>9,317,113.76</b>					<b>9,375,443.75</b>	<b>2.11</b>	<b>18,190.78</b>	<b>9,336,563.19</b>	<b>9,432,599.25</b>
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<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,100,000.00	AA+	Aaa	07/21/20	07/23/20	1,097,514.00	0.24	137.50	1,098,889.45	1,100,169.40
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	8,355.03	1,248,531.48	1,265,975.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	1,144.31	2,138,074.47	2,177,822.36
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	5,219.53	3,819,795.21	3,836,964.60
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	2,114.58	1,752,066.28	1,755,320.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	2,912.09	2,409,434.17	2,417,326.40
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	1,065.62	1,548,427.10	1,551,509.70
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	1,753.13	2,545,597.98	2,552,483.70
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	1,056.25	2,335,862.88	2,341,977.30
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	354.17	999,757.49	1,000,897.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	869.48	2,451,736.64	2,457,202.14



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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	341.25	1,947,625.32	1,951,281.15
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	113.02	2,323,440.60	2,326,762.35
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	AA+	Aaa	09/02/20	09/04/20	710,129.66	0.24	852.99	710,086.95	710,405.41
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	1,081.25	899,800.70	900,513.90
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	1,910.21	1,589,648.13	1,590,907.89
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	1,286.88	2,128,413.18	2,129,921.19

<b>Security Type Sub-Total</b>		<b>31,975,000.00</b>					<b>31,925,568.41</b>	<b>0.45</b>	<b>30,567.29</b>	<b>31,947,188.03</b>	<b>32,067,439.49</b>
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<b>Corporate Note</b>											
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	425.00	299,967.33	306,272.10
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	6,994.24	589,355.02	598,478.40
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	890.23	151,037.85	152,995.50
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	522.96	150,000.00	151,888.65
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	322.78	174,856.72	176,312.85



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<b>Corporate Note</b>											
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	217.78	199,902.12	201,324.60
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	316.88	324,887.87	326,663.68
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	63.19	324,724.33	324,940.53
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	125.14	529,734.64	531,981.67
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	A+	A2	11/09/20	11/13/20	350,000.00	0.54	563.85	350,000.00	350,070.00
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	452.83	250,000.00	250,266.50
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	A-	A2	10/02/20	10/06/20	302,315.75	0.62	526.13	294,951.21	295,321.95
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	6,427.78	351,805.29	351,826.48
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	1,375.31	404,828.36	407,589.17
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	641.76	245,000.00	245,627.94



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<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,096.67	159,456.87	161,938.65
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	3,954.99	317,032.46	315,782.70
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	483.69	354,534.66	354,919.42
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	1,482.23	300,000.00	306,052.20
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	677.88	434,591.10	434,421.89
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	422.50	324,607.02	324,225.20
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	1,202.54	664,945.39	665,339.82
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	172.13	169,803.64	169,340.74
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	611.80	159,655.40	158,963.85
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	1,223.60	320,240.61	317,927.70
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	406.00	153,022.59	153,526.61





**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
UNILEVER CAPITAL CORP CORPORATE NOTES 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	74.34	225,000.00	225,218.25
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	104.90	264,976.59	266,315.73
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	374.11	124,975.05	125,209.75
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	1,451.57	485,000.00	485,813.83
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	1,785.94	625,000.00	627,105.00
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	473.23	311,723.97	313,661.70
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	62.16	265,000.00	263,735.16
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	3,950.63	316,438.45	318,569.40
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	3,750.00	320,272.62	321,990.30
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	1,834.44	333,201.13	333,515.00
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	17296MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	1,036.18	325,781.42	326,646.45



**Managed Account Detail of Securities Held**

For the Month Ending **August 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
<b>Corporate Note</b>											
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	1,266.90	615,000.00	615,753.38
<b>Security Type Sub-Total</b>		<b>12,024,000.00</b>					<b>12,269,624.86</b>	<b>0.86</b>	<b>48,764.29</b>	<b>12,211,309.71</b>	<b>12,257,532.75</b>
<b>Certificate of Deposit</b>											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	A-1	P-1	08/05/20	08/07/20	975,000.00	0.52	5,492.50	975,000.00	976,394.25
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	507.99	475,000.00	476,903.80
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	192.71	625,000.00	634,951.25
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	193.75	625,000.00	635,012.50
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	3,222.92	625,000.00	639,019.38
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	2,588.63	975,000.00	976,402.05
<b>Security Type Sub-Total</b>		<b>4,300,000.00</b>					<b>4,300,000.00</b>	<b>1.17</b>	<b>12,198.50</b>	<b>4,300,000.00</b>	<b>4,338,683.23</b>
<b>Bank Note</b>											
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	2,420.83	302,402.56	316,100.70
<b>Security Type Sub-Total</b>		<b>300,000.00</b>					<b>321,240.00</b>	<b>1.27</b>	<b>2,420.83</b>	<b>302,402.56</b>	<b>316,100.70</b>
<b>Asset-Backed Security</b>											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	234,035.85	AAA	NR	10/01/19	10/04/19	234,032.15	1.99	142.31	234,034.41	235,054.58



**Managed Account Detail of Securities Held**

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<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	24,944.87	AAA	Aaa	12/04/18	12/12/18	24,944.57	3.20	35.48	24,944.77	25,049.74
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	71,793.90	AAA	NR	02/19/19	02/27/19	71,791.98	2.83	73.37	71,793.17	72,477.08
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	46,266.55	NR	Aaa	10/16/18	10/23/18	46,258.63	3.24	66.62	46,263.69	46,553.17
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	73,005.14	AAA	NR	07/18/18	07/25/18	72,995.19	3.13	101.56	73,001.51	73,537.49
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	73,211.22	AAA	Aaa	12/04/18	12/12/18	73,197.20	3.22	104.77	73,205.67	73,889.16
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	106,359.36	AAA	NR	04/03/19	04/10/19	106,345.36	2.66	125.74	106,353.38	107,228.73
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	319,979.12	320,632.19
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	94,080.92	AAA	NR	10/17/18	10/24/18	94,080.07	3.36	140.49	94,080.57	95,225.85
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	91,599.10	AAA	Aaa	05/21/19	05/30/19	91,580.53	2.51	102.18	91,589.93	92,485.53
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	169,993.96	170,351.90
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	105,044.03	AAA	Aaa	04/30/19	05/08/19	105,020.94	2.65	123.25	105,032.57	105,983.11
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	234,993.79	235,247.24
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	139,632.74	NR	Aaa	06/19/19	06/26/19	139,621.93	2.34	145.22	139,627.02	140,782.96
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	147,051.84	AAA	Aaa	04/09/19	04/17/19	147,039.87	2.65	162.37	147,045.75	148,463.54



**Managed Account Detail of Securities Held**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
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	339,965.13	340,562.17
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	484,930.71	485,630.74
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	149,988.68	152,244.65
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	117,475.05	AAA	Aaa	01/21/20	01/29/20	117,449.44	1.87	97.63	117,458.09	118,563.06
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	344,954.55	350,160.10
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	674,891.26	677,312.75
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	444,920.81	445,968.77
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	289,945.91	289,499.90
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	134,986.92	135,010.45
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	479,982.30	477,173.03
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	309,938.24	310,571.49
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	594,904.04	594,802.40
<b>Security Type Sub-Total</b>		<b>6,299,500.57</b>					<b>6,298,610.18</b>	<b>1.03</b>	<b>2,591.71</b>	<b>6,298,805.95</b>	<b>6,320,461.78</b>
<b>Managed Account Sub-Total</b>		<b>127,890,614.33</b>					<b>128,623,972.30</b>	<b>0.82</b>	<b>256,360.09</b>	<b>128,448,698.83</b>	<b>129,142,989.51</b>



**Managed Account Detail of Securities Held**

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

CITY OF HAYWARD - 35310000

<b>Securities Sub-Total</b>	<b>\$127,890,614.33</b>	<b>\$128,623,972.30</b>	<b>0.82%</b>	<b>\$256,360.09</b>	<b>\$128,448,698.83</b>	<b>\$129,142,989.51</b>
<b>Accrued Interest</b>						<b>\$256,360.09</b>
<b>Total Investments</b>						<b>\$129,399,349.60</b>



**Managed Account Fair Market Value & Analytics**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		101.64	1,626,249.92	20,812.42	24,638.99	0.91	0.08
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,400,000.00	GOLDMAN		101.64	2,439,374.88	37,406.13	38,805.79	0.91	0.08
US TREASURY NOTES	DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		101.53	126,914.06	2,163.08	1,994.85	1.00	0.09
US TREASURY NOTES	DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		101.42	5,324,648.70	111,562.76	89,082.59	1.11	0.11
US TREASURY NOTES	DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		101.88	2,546,875.00	34,667.97	41,185.96	1.36	0.13
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		102.28	153,421.88	2,812.50	3,140.84	1.40	0.14
US TREASURY N/B NOTES	DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	GOLDMAN		99.92	1,898,515.72	(222.56)	(358.63)	1.75	0.17
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		102.02	673,303.09	(2,346.13)	(454.03)	1.90	0.20
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		100.02	3,450,538.89	(2,695.49)	(1,878.64)	2.20	0.24
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		99.69	2,252,937.50	1,765.62	624.13	2.29	0.26
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.69	3,239,843.75	(2,412.11)	(4,124.20)	2.29	0.26
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		99.63	2,440,812.50	(5,263.67)	(6,029.47)	2.37	0.28
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		99.61	4,482,422.10	1,933.82	(1,357.31)	2.45	0.28
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		104.42	417,687.52	(1,968.73)	(151.77)	2.59	0.33
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		104.42	2,401,703.24	(12,488.17)	2,689.81	2.59	0.33
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		99.69	3,389,375.00	11,421.87	10,272.31	2.78	0.36
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		99.97	749,765.63	(1,113.28)	(1,092.00)	2.86	0.39



**Managed Account Fair Market Value & Analytics**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		99.97	759,762.50	(148.44)	(150.35)	2.86	0.39
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		99.97	1,699,468.75	1,261.72	1,224.86	2.86	0.39
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		103.34	2,066,875.00	(6,171.88)	593.84	3.09	0.44
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		103.38	439,343.75	(1,112.30)	(181.51)	3.17	0.45
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		103.38	4,135,000.00	(13,437.50)	(3,401.63)	3.17	0.45
<b>Security Type Sub-Total</b>		<b>46,230,000.00</b>				<b>46,714,839.38</b>	<b>176,427.63</b>	<b>195,074.43</b>	<b>2.18</b>	<b>0.26</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	TD		99.90	909,132.77	1,016.47	670.69	1.64	0.21
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.55	1,292,013.53	7,450.43	7,258.19	1.73	0.18
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		99.86	1,373,065.38	1,021.63	262.99	2.23	0.31
<b>Security Type Sub-Total</b>		<b>3,570,000.00</b>				<b>3,574,211.68</b>	<b>9,488.53</b>	<b>8,191.87</b>	<b>1.90</b>	<b>0.24</b>
<b>Municipal Bond / Note</b>										
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	MORGAN_		102.13	765,952.50	(18,885.00)	2,481.34	0.75	0.17
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		101.91	310,816.35	686.25	3,743.79	0.83	0.22
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	RBC		100.13	375,480.00	480.00	480.00	0.92	0.30
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		101.37	608,220.00	8,220.00	8,220.00	0.91	0.42



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<b>Municipal Bond / Note</b>										
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		101.51	685,179.00	10,179.00	10,179.00	0.91	0.29
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		101.44	933,202.00	13,202.00	13,202.00	0.92	0.14
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		101.73	1,012,203.55	17,203.55	17,203.55	0.91	0.04
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		102.13	1,174,529.50	16,985.50	22,101.32	0.99	0.17
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		101.85	611,106.00	11,106.00	11,106.00	1.19	0.32
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		100.30	290,867.10	867.10	867.10	1.53	0.29
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.37	501,845.00	1,845.00	1,845.00	1.70	0.41
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		101.87	784,360.50	(7,954.10)	(484.88)	1.73	0.55
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		101.91	305,733.00	4,134.00	4,607.47	1.81	0.43
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		100.27	626,712.50	1,712.50	1,712.50	1.83	0.27
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		102.88	1,270,555.65	35,555.65	35,555.65	1.81	0.22
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		100.40	311,224.50	1,224.50	1,224.50	1.91	0.24
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		100.23	350,791.00	791.00	791.00	1.91	0.46
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		100.35	652,281.50	2,281.50	2,281.50	1.91	0.23
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		99.61	323,732.50	(1,267.50)	(1,267.50)	2.16	0.66





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<b>Municipal Bond / Note</b>											
MS ST TXBL GO BONDS		605581MY0	475,000.00	WELLS_F		100.35	476,638.75	1,638.75	1,638.75	2.16	0.26
DTD 08/06/2020 0.422% 11/01/2023											
NY ST URBAN DEV CORP TXBL REV BONDS		650036DS2	880,000.00	WELLS_F		100.05	880,440.00	440.00	440.00	2.52	0.60
DTD 12/23/2020 0.620% 03/15/2024											
MD ST T/E GO BONDS		574193PK8	500,000.00	MERRILL		114.10	570,495.00	(13,430.00)	12,793.18	2.76	0.16
DTD 08/30/2017 5.000% 08/01/2024											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	295,000.00	MERRILL		101.27	298,755.35	3,755.35	3,755.35	3.75	0.92
DTD 09/16/2020 1.258% 07/01/2025											
<b>Security Type Sub-Total</b>			<b>13,875,000.00</b>				<b>14,121,121.25</b>	<b>90,771.05</b>	<b>154,476.62</b>	<b>1.55</b>	<b>0.30</b>

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2		3136B1XP4	24.67	JPM_CHAS		100.00	24.67	(0.49)	0.00	0.08	3.55
DTD 04/01/2018 3.560% 09/01/2021											
FHLMC MULTIFAMILY STRUCTURED P		3137BHXY8	1,012,204.05	AMHERST		100.49	1,017,182.13	(13,368.12)	2,387.53	0.30	1.32
DTD 05/01/2015 2.791% 01/01/2022											
FHMS K019 A2		3137ASNJ9	547,920.40	MORGAN_S		100.66	551,509.42	7,634.21	4,277.81	0.44	0.97
DTD 08/01/2012 2.272% 03/01/2022											
FHMS K023 A1		3137AWOG3	21,291.77	BAIRD		100.41	21,378.08	548.75	152.37	0.37	0.89
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWQG3	93,476.04	BARCLAYS		100.41	93,855.00	2,741.42	748.86	0.37	0.89
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWOG3	192,145.19	BAIRD		100.41	192,924.16	4,982.15	1,379.42	0.37	0.89
DTD 12/01/2012 1.583% 04/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137BLUR7	580,997.90	JPM_CHAS		101.13	587,551.42	7,276.36	6,722.04	0.59	1.21
DTD 11/01/2015 2.716% 06/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	563,380.55	WELLS_FA		101.34	570,952.56	5,503.34	7,007.32	0.81	0.74
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	1,213,132.28	WELLS_FA		101.34	1,229,437.15	21,043.67	17,515.54	0.81	0.74
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AWQH1	1,250,000.00	CANT_FIT		101.54	1,269,304.03	847.00	13,471.82	0.91	0.62
DTD 12/01/2012 2.307% 08/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	500,000.00	PTRU		102.14	510,724.57	1,076.13	6,547.50	1.12	0.67
DTD 05/01/2013 2.510% 11/01/2022											



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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FANNIEMAE-ACES		3136ACGJ4	873,184.76	JPM_CHAS		101.17	883,390.51	(572.64)	6,451.38	1.11	1.50
DTD 02/01/2013 2.509% 11/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	1,065,000.00	CITIGRP		102.14	1,087,843.32	13,524.57	19,623.70	1.12	0.67
DTD 05/01/2013 2.510% 11/01/2022											
FNA 2013-M7 A2		3136AEGO4	265,522.88	BAIRD		101.25	268,842.88	1,665.52	2,676.28	1.24	1.27
DTD 05/01/2013 2.280% 12/01/2022											
FNA 2013-M7 A2		3136AEGQ4	351,761.07	BAIRD		101.25	356,159.38	(210.11)	2,615.92	1.24	1.27
DTD 05/01/2013 2.280% 12/01/2022											
FHMS KP05 A		3137FKK39	47,339.44	CSFB		101.73	48,160.48	821.19	821.10	0.87	2.24
DTD 12/01/2018 3.203% 07/01/2023											
FHMS KJ27 A1		3137FO3V3	358,193.86	JPM_CHAS		101.98	365,273.46	7,088.19	7,084.89	1.69	1.38
DTD 11/01/2019 2.092% 07/01/2024											
FHMS KJ30 A1		3137FUZN7	381,538.91	JPM_CHA		99.10	378,086.03	(3,445.64)	(3,447.42)	2.50	0.80
DTD 07/01/2020 0.526% 01/01/2025											
<b>Security Type Sub-Total</b>			<b>9,317,113.76</b>				<b>9,432,599.25</b>	<b>57,155.50</b>	<b>96,036.06</b>	<b>0.93</b>	<b>0.96</b>

<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES		3137EAET2	1,100,000.00	WELLS_F		100.02	1,100,169.40	2,655.40	1,279.95	0.90	0.11
DTD 07/23/2020 0.125% 07/25/2022											
FANNIE MAE NOTES		3135G0W33	1,250,000.00	BARCLAYS		101.28	1,265,975.00	20,325.00	17,443.52	1.01	0.12
DTD 09/06/2019 1.375% 09/06/2022											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	2,140,000.00	WELLS_FA		101.77	2,177,822.36	41,759.96	39,747.89	1.45	0.17
DTD 02/21/2020 1.375% 02/17/2023											
FREDDIE MAC NOTES		3137EAE08	3,825,000.00	CITIGRP		100.31	3,836,964.60	21,527.10	17,169.39	1.63	0.18
DTD 04/20/2020 0.375% 04/20/2023											
FREDDIE MAC NOTES		3137EAER6	1,750,000.00	JEFFERI		100.30	1,755,320.00	1,715.00	3,253.72	1.67	0.19
DTD 05/07/2020 0.375% 05/05/2023											
FREDDIE MAC NOTES		3137EAER6	2,410,000.00	WELLS_F		100.30	2,417,326.40	8,338.60	7,892.23	1.67	0.19
DTD 05/07/2020 0.375% 05/05/2023											
FANNIE MAE NOTES		3135G04Q3	1,550,000.00	WELLS_F		100.10	1,551,509.70	4,222.20	3,082.60	1.72	0.19
DTD 05/22/2020 0.250% 05/22/2023											
FANNIE MAE NOTES		3135G04O3	2,550,000.00	CITIGRP		100.10	2,552,483.70	10,159.20	6,885.72	1.72	0.19
DTD 05/22/2020 0.250% 05/22/2023											



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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.08	2,341,977.30	8,810.10	6,114.42	1.82	0.20
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		100.09	1,000,897.00	1,257.00	1,139.51	1.86	0.20
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		100.09	2,457,202.14	7,480.39	5,465.50	1.86	0.20
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	100.07	1,951,281.15	4,947.15	3,655.83	0.94	0.27
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		100.08	2,326,762.35	4,133.85	3,321.75	1.98	0.21
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		100.06	710,405.41	275.75	318.46	2.02	0.22
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		100.06	900,513.90	801.90	713.20	2.02	0.22
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		100.06	1,590,907.89	1,432.59	1,259.76	2.02	0.22
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		100.00	2,129,921.19	2,029.89	1,508.01	2.25	0.25
<b>Security Type Sub-Total</b>		<b>31,975,000.00</b>				<b>32,067,439.49</b>	<b>141,871.08</b>	<b>120,251.46</b>	<b>1.69</b>	<b>0.20</b>
<b>Corporate Note</b>										
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		102.09	306,272.10	6,341.10	6,304.77	1.41	0.22
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		104.08	598,478.40	(3,109.60)	9,123.38	1.54	0.31
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		102.00	152,995.50	1,123.50	1,957.65	1.60	0.34
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		101.26	151,888.65	1,888.65	1,888.65	1.68	0.40



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<b>Corporate Note</b>										
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371R082	175,000.00	TD		100.75	176,312.85	1,556.10	1,456.13	1.76	0.37
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.66	201,324.60	1,488.60	1,422.48	1.84	0.34
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.51	326,663.68	1,845.68	1,775.81	1.84	0.37
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	325,000.00	BNP_PAR		99.98	324,940.53	366.28	216.20	1.94	0.36
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		100.37	531,981.67	2,389.77	2,247.03	1.95	0.31
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	CITIGRP	11/13/21	100.02	350,070.00	70.00	70.00	0.20	0.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	GOLDMAN		100.11	250,266.50	266.50	266.50	2.20	0.58
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		107.39	295,321.95	(6,993.80)	370.74	2.37	0.58
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		108.25	351,826.48	(6,401.52)	21.19	2.37	0.68
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	100.64	407,589.17	2,791.67	2,760.81	2.44	0.50
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	100.26	245,627.94	627.94	627.94	1.59	0.63
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	CITIGRP	03/15/24	107.96	161,938.65	(2,399.85)	2,481.78	2.42	0.64



**Managed Account Fair Market Value & Analytics**

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<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		105.26	315,782.70	(7,068.30)	(1,249.76)	2.52	1.70
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		99.98	354,919.42	437.72	384.76	2.68	0.46
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.02	306,052.20	6,052.20	6,052.20	2.65	0.92
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	99.87	434,421.89	(125.71)	(169.21)	0.71	0.60
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		99.76	324,225.20	(339.30)	(381.82)	2.70	0.54
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	100.05	665,339.82	399.67	394.43	0.74	0.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		99.61	169,340.74	(446.76)	(462.90)	2.75	0.59
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		105.98	158,963.85	(3,658.65)	(691.55)	2.76	1.74
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		105.98	317,927.70	(9,222.30)	(2,312.91)	2.76	1.74
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	106.62	153,526.61	(2,380.75)	504.02	2.73	0.60
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH		100.10	225,218.25	218.25	218.25	2.93	0.59
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		100.50	266,315.73	1,339.58	1,339.14	2.92	0.58
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	100.17	125,209.75	242.25	234.70	2.03	0.60



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<b>Corporate Note</b>										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	100.17	485,813.83	813.83	813.83	2.03	0.60
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	100.34	627,105.00	2,105.00	2,105.00	2.13	0.70
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	106.33	313,661.70	(572.30)	1,937.73	3.08	0.88
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	99.52	263,735.16	(1,264.84)	(1,264.84)	2.45	0.70
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	106.19	318,569.40	(6.60)	2,130.95	3.11	0.92
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	107.33	321,990.30	(1,211.70)	1,717.68	3.17	0.92
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	102.62	333,515.00	(802.75)	313.87	3.46	0.87
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		100.51	326,646.45	794.95	865.03	3.60	0.84
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		100.12	615,753.38	753.38	753.38	3.70	0.79
<b>Security Type Sub-Total</b>		<b>12,024,000.00</b>				<b>12,257,532.75</b>	<b>(12,092.11)</b>	<b>46,223.04</b>	<b>2.24</b>	<b>0.67</b>

<b>Certificate of Deposit</b>										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	CSFB		100.14	976,394.25	1,394.25	1,394.25	0.43	0.18
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		100.40	476,903.80	1,903.80	1,903.80	0.86	0.22



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<b>Certificate of Deposit</b>											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TLL7	625,000.00	MERRILL		101.59	634,951.25	9,951.25	9,951.25	0.99	0.23
DTD 08/29/2019 1.850% 08/26/2022											
SKANDINAV ENSKILDA BANK LT CD		83050PDR7	625,000.00	BARCLAYS		101.60	635,012.50	10,012.50	10,012.50	0.99	0.23
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD		23341VZT1	625,000.00	GOLDMAN		102.24	639,019.38	14,019.38	14,019.38	1.24	0.24
DTD 12/06/2019 2.040% 12/02/2022											
CREDIT SUISSE NEW YORK CERT DEPOS		22552G3C2	975,000.00	CSFB		100.14	976,402.05	1,402.05	1,402.05	1.54	0.49
DTD 03/23/2021 0.590% 03/17/2023											
<b>Security Type Sub-Total</b>			<b>4,300,000.00</b>				<b>4,338,683.23</b>	<b>38,683.23</b>	<b>38,683.23</b>	<b>1.01</b>	<b>0.28</b>
<b>Bank Note</b>											
PNC BANK NA CORP NOTES		69353RFL7	300,000.00	TD	11/09/21	105.37	316,100.70	(5,139.30)	13,698.14	0.18	0.46
DTD 06/08/2018 3.500% 06/08/2023											
<b>Security Type Sub-Total</b>			<b>300,000.00</b>				<b>316,100.70</b>	<b>(5,139.30)</b>	<b>13,698.14</b>	<b>0.18</b>	<b>0.46</b>
<b>Asset-Backed Security</b>											
VWALT 2019-A A3		92867XAD8	234,035.85	JPM_CHAS		100.44	235,054.58	1,022.43	1,020.17	0.27	1.63
DTD 10/04/2019 1.990% 11/21/2022											
HART 2018-B A3		44933AAC1	24,944.87	BARCLAYS		100.42	25,049.74	105.17	104.97	0.15	2.87
DTD 12/12/2018 3.200% 12/15/2022											
HAROT 2019-1 A3		43814WAC9	71,793.90	MERRILL		100.95	72,477.08	685.10	683.91	0.35	2.21
DTD 02/27/2019 2.830% 03/20/2023											
FORD CREDIT AUTO OWNER TRUST		34532TAD4	46,266.55	BARCLAYS		100.62	46,553.17	294.54	289.48	0.21	2.85
DTD 10/23/2018 3.240% 04/15/2023											
CARMAX AUTO OWNER TRUST		14313FAD1	73,005.14	BARCLAYS		100.73	73,537.49	542.30	535.98	0.27	2.71
DTD 07/25/2018 3.130% 06/15/2023											
NAROT 2018-C A3		65478NAD7	73,211.22	MIZUHO		100.93	73,889.16	691.96	683.49	0.32	2.69
DTD 12/12/2018 3.220% 06/15/2023											
HYUNDAI AUTO RECEIVABLES TRUST		44932NAD2	106,359.36	SOCGEN		100.82	107,228.73	883.37	875.35	0.35	2.19
DTD 04/10/2019 2.660% 06/15/2023											



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<b>Asset-Backed Security</b>										
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	WELLS_F		100.20	320,632.19	662.85	653.07	0.80	0.35
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	94,080.92	MERRILL		101.22	95,225.85	1,145.78	1,145.28	0.40	2.75
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	91,599.10	JPM_CHAS		100.97	92,485.53	905.00	895.60	0.44	2.06
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		100.21	170,351.90	360.52	357.94	1.15	0.31
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	105,044.03	CSFB		100.89	105,983.11	962.17	950.54	0.37	2.24
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		100.11	235,247.24	254.69	253.45	1.27	0.25
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	139,632.74	BARCLAYS		100.82	140,782.96	1,161.03	1,155.94	0.35	2.00
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	147,051.84	BARCLAYS		100.96	148,463.54	1,423.67	1,417.79	0.38	2.25
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		100.17	340,562.17	601.85	597.04	1.68	0.33
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		100.13	485,630.74	706.88	700.03	1.53	0.29
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		101.50	152,244.65	2,262.21	2,255.97	0.91	1.32
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	117,475.05	CITIGRP		100.93	118,563.06	1,113.62	1,104.97	0.54	1.57
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		101.50	350,160.10	5,227.79	5,205.55	0.89	1.42
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		100.34	677,312.75	2,454.50	2,421.49	1.43	0.37
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		100.22	445,968.77	1,070.59	1,047.96	1.10	0.39
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		99.83	289,499.90	(440.77)	(446.01)	2.46	0.66
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		100.01	135,010.45	24.65	23.53	1.94	0.38





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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
<b>Asset-Backed Security</b>										
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		99.41	477,173.03	(2,808.87)	(2,809.27)	2.71	0.70
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		100.18	310,571.49	638.29	633.25	2.18	0.48
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		99.97	594,802.40	(99.72)	(101.64)	2.52	0.56
<b>Security Type Sub-Total</b>		<b>6,299,500.57</b>				<b>6,320,461.78</b>	<b>21,851.60</b>	<b>21,655.83</b>	<b>1.41</b>	<b>0.88</b>
<b>Managed Account Sub-Total</b>		<b>127,890,614.33</b>				<b>129,142,989.51</b>	<b>519,017.21</b>	<b>694,290.68</b>	<b>1.81</b>	<b>0.37</b>
<b>Securities Sub-Total</b>		<b>\$127,890,614.33</b>				<b>\$129,142,989.51</b>	<b>\$519,017.21</b>	<b>\$694,290.68</b>	<b>1.81</b>	<b>0.37%</b>
<b>Accrued Interest</b>						<b>\$256,360.09</b>				
<b>Total Investments</b>						<b>\$129,399,349.60</b>				



**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									
<b>BUY</b>										
08/04/21	08/06/21	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	(750,878.91)	(168.14)	(751,047.05)			
08/05/21	08/09/21	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	(759,910.94)	(193.61)	(760,104.55)			
08/09/21	08/10/21	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	(1,698,207.03)	(450.41)	(1,698,657.44)			
08/09/21	08/12/21	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	(264,976.15)	0.00	(264,976.15)			
08/09/21	08/12/21	UNILEVER CAPITAL CORP CORPORATE NOTES DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	(225,000.00)	0.00	(225,000.00)			

**Transaction Type Sub-Total** **3,700,000.00** **(3,698,973.03)** **(812.16)** **(3,699,785.19)**

<b>INTEREST</b>										
08/01/21	08/01/21	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	0.00	688.20	688.20			
08/01/21	08/01/21	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	0.00	6,534.00	6,534.00			
08/01/21	08/01/21	LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	0.00	7,829.20	7,829.20			
08/01/21	08/01/21	MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	0.00	12,500.00	12,500.00			
08/01/21	08/01/21	MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	0.00	1,332.50	1,332.50			
08/01/21	08/01/21	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	0.00	1,015.00	1,015.00			
08/01/21	08/01/21	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	0.00	2,550.00	2,550.00			
08/01/21	08/01/21	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	0.00	826.88	826.88			



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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									
<b>INTEREST</b>										
08/01/21	08/01/21	TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	0.00	9,576.88	9,576.88			
08/01/21	08/01/21	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	0.00	5,739.00	5,739.00			
08/01/21	08/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,452.76	0.00	126.66	126.66			
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	6,970.14	0.00	20.68	20.68			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	1,120,500.19	0.00	2,606.10	2,606.10			
08/01/21	08/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	549,434.94	0.00	1,040.26	1,040.26			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,781,273.17	0.00	3,495.75	3,495.75			
08/01/21	08/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	382,610.55	0.00	167.71	167.71			
08/01/21	08/25/21	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			
08/01/21	08/25/21	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			
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	358,913.89	0.00	625.71	625.71			
08/01/21	08/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	882,196.21	0.00	1,880.21	1,880.21			
08/01/21	08/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	343,557.88	0.00	453.21	453.21			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,317.32	1,317.32			
08/01/21	08/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	628,447.09	0.00	1,238.11	1,238.11			
08/10/21	08/10/21	MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	0.00	4,056.25	4,056.25			
08/10/21	08/10/21	FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	0.00	2,925.00	2,925.00			



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

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	08/11/21	08/11/21	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	325,000.00	0.00	568.75	568.75			
	08/12/21	08/12/21	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	0.00	4,984.38	4,984.38			
	08/14/21	08/14/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	0.00	1,325.00	1,325.00			
	08/15/21	08/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
	08/15/21	08/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	158,260.67	0.00	308.61	308.61			
	08/15/21	08/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	154.53	154.53			
	08/15/21	08/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	32,935.80	0.00	87.83	87.83			
	08/15/21	08/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	0.00	134.33	134.33			
	08/15/21	08/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	85,737.53	0.00	223.63	223.63			
	08/15/21	08/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	127,773.80	0.00	199.11	199.11			
	08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	101,979.02	0.00	213.31	213.31			
	08/15/21	08/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	83,237.91	0.00	223.36	223.36			
	08/15/21	08/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	117,233.97	0.00	257.91	257.91			
	08/15/21	08/15/21	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	126.93	126.93			
	08/15/21	08/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
	08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	120,953.90	0.00	268.11	268.11			



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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									
<b>INTEREST</b>										
08/15/21	08/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
08/15/21	08/15/21	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	0.00	2,812.50	2,812.50			
08/15/21	08/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	55,842.46	0.00	150.77	150.77			
08/15/21	08/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	105,010.48	0.00	294.03	294.03			
08/15/21	08/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
08/16/21	08/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
08/16/21	08/16/21	JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	0.00	745.98	745.98			
08/16/21	08/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	164,275.00	0.00	362.77	362.77			
08/17/21	08/17/21	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	0.00	14,712.50	14,712.50			
08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	81,497.22	0.00	192.20	192.20			
08/20/21	08/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
08/20/21	08/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
08/20/21	08/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	269,398.04	0.00	446.75	446.75			
08/20/21	08/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
08/20/21	08/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
08/20/21	08/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	08/24/21	08/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	0.00	2,906.25	2,906.25			
	08/25/21	08/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
	08/26/21	08/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	0.00	5,813.37	5,813.37			
	08/26/21	08/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	0.00	5,844.79	5,844.79			
	08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	0.00	1,015.63	1,015.63			
<b>Transaction Type Sub-Total</b>					<b>35,650,492.62</b>	<b>0.00</b>	<b>120,474.40</b>	<b>120,474.40</b>			

<b>PAYDOWNS</b>											
	08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	6,945.47	6,945.47	0.00	6,945.47	(138.15)	0.00	
	08/01/21	08/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	9,011.45	9,011.45	0.00	9,011.45	(111.24)	0.00	
	08/01/21	08/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,160.88	11,160.88	0.00	11,160.88	282.07	0.00	
	08/01/21	08/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,542.20	2,542.20	0.00	2,542.20	55.21	0.00	
	08/01/21	08/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	22,941.81	22,941.81	0.00	22,941.81	501.85	0.00	
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,509.63	1,509.63	0.00	1,509.63	(5.55)	0.00	
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	3,250.71	3,250.71	0.00	3,250.71	12.70	0.00	
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	108,296.14	108,296.14	0.00	108,296.14	(1,962.87)	0.00	
	08/01/21	08/25/21	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	62,464.63	62,464.63	0.00	62,464.63	(170.80)	0.00	
	08/01/21	08/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	1,514.54	1,514.54	0.00	1,514.54	11.18	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									
<b>PAYDOWNS</b>										
08/01/21	08/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	6,361.35	6,361.35	0.00	6,361.35	(83.34)	0.00	
08/01/21	08/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	113.32	113.32	0.00	113.32	0.00	0.00	
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	720.03	720.03	0.00	720.03	0.02	0.00	
08/01/21	08/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	4,801.79	4,801.79	0.00	4,801.79	(29.92)	0.00	
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	17,971.34	17,971.34	0.00	17,971.34	22.36	0.00	
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,030.76	1,030.76	0.00	1,030.76	1.28	0.00	
08/01/21	08/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	1,071.64	1,071.64	0.00	1,071.64	0.02	0.00	
08/15/21	08/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	12,189.94	12,189.94	0.00	12,189.94	2.68	0.00	
08/15/21	08/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	9,575.91	9,575.91	0.00	9,575.91	1.64	0.00	
08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	14,594.54	14,594.54	0.00	14,594.54	1.92	0.00	
08/15/21	08/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	10,298.75	10,298.75	0.00	10,298.75	2.25	0.00	
08/15/21	08/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	18,627.93	18,627.93	0.00	18,627.93	1.44	0.00	
08/15/21	08/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	7,990.93	7,990.93	0.00	7,990.93	0.10	0.00	
08/15/21	08/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	10,929.56	10,929.56	0.00	10,929.56	0.10	0.00	
08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	10,379.92	10,379.92	0.00	10,379.92	2.10	0.00	
08/15/21	08/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	12,732.39	12,732.39	0.00	12,732.39	1.73	0.00	
08/15/21	08/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	10,026.69	10,026.69	0.00	10,026.69	1.92	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									
<b>PAYDOWNS</b>										
08/16/21	08/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	17,223.16	17,223.16	0.00	17,223.16	1.40	0.00	
08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	9,703.32	9,703.32	0.00	9,703.32	0.26	0.00	
08/20/21	08/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	35,362.19	35,362.19	0.00	35,362.19	0.56	0.00	
<b>Transaction Type Sub-Total</b>				<b>441,342.92</b>	<b>441,342.92</b>	<b>0.00</b>	<b>441,342.92</b>	<b>(1,597.08)</b>	<b>0.00</b>	
<b>SELL</b>										
08/03/21	08/05/21	LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	608,178.00	6,666.67	614,844.67	(28,866.00)	1,572.25	FIFO
08/05/21	08/09/21	PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	375,000.00	380,497.50	429.88	380,927.38	3,300.00	4,100.56	FIFO
08/05/21	08/09/21	PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	370,000.00	375,424.20	424.14	375,848.34	5,424.20	5,424.20	FIFO
08/09/21	08/10/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,050,000.00	1,068,457.03	534.99	1,068,992.02	17,595.70	18,191.60	FIFO
08/09/21	08/10/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	605,056.12	5,280.00	610,336.12	5,056.12	5,056.12	FIFO
08/10/21	08/12/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	475,000.00	475,152.00	28.04	475,180.04	1,225.50	660.89	FIFO
<b>Transaction Type Sub-Total</b>				<b>3,470,000.00</b>	<b>3,512,764.85</b>	<b>13,363.72</b>	<b>3,526,128.57</b>	<b>3,735.52</b>	<b>35,005.62</b>	
<b>Managed Account Sub-Total</b>					<b>255,134.74</b>	<b>133,025.96</b>	<b>388,160.70</b>	<b>2,138.44</b>	<b>35,005.62</b>	
<b>Total Security Transactions</b>					<b>\$255,134.74</b>	<b>\$133,025.96</b>	<b>\$388,160.70</b>	<b>\$2,138.44</b>	<b>\$35,005.62</b>	