



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

November 30, 2021

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
44 Montgomery Street, 3rd Floor
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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

PFM Fund Distributors, Inc. (PFMFD), a wholly-owned broker dealer subsidiary of PFM Asset Management LLC, is registered with the U.S. Securities and Exchange Commission (SEC) and is subject to the Rules of the Municipal Securities Rulemaking Board (MSRB) as it relates to the distribution of shares of local government investment pools. PFMFD is required to inform you of the availability of the MSRB Investor Brochure which describes the protections that may be provided by the MSRB rules and how to file a complaint with an appropriate regulatory authority. The MSRB Investor Brochure can be found on the MSRB's website at www.msrb.org.



Managed Account Summary Statement

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

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,172,532.70
Maturities/Calls	(628,336.41)
Principal Dispositions	(3,933,058.16)
Principal Acquisitions	59,073,080.93
Unsettled Trades	3,055,734.00
Change in Current Value	(12,772.50)
Closing Market Value	\$186,727,180.56

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	3,936,924.33
Coupon/Interest/Dividend Income	110,050.35
Principal Payments	628,336.41
Security Purchases	(60,307,225.21)
Net Cash Contribution	55,631,914.12
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	113,916.52
Less Purchased Interest Related to Interest/Coupons	(74,144.28)
Plus Net Realized Gains/Losses	56,384.13
Total Cash Basis Earnings	\$96,156.37

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	186,882,639.98
Ending Accrued Interest	300,687.00
Plus Proceeds from Sales	4,387,337.07
Plus Proceeds of Maturities/Calls/Principal Payments	628,336.41
Plus Coupons/Dividends Received	110,050.35
Less Cost of New Purchases	(62,665,068.16)
Less Beginning Amortized Value of Securities	(129,277,829.38)
Less Beginning Accrued Interest	(227,486.97)
Total Accrual Basis Earnings	\$138,666.30



Portfolio Summary and Statistics

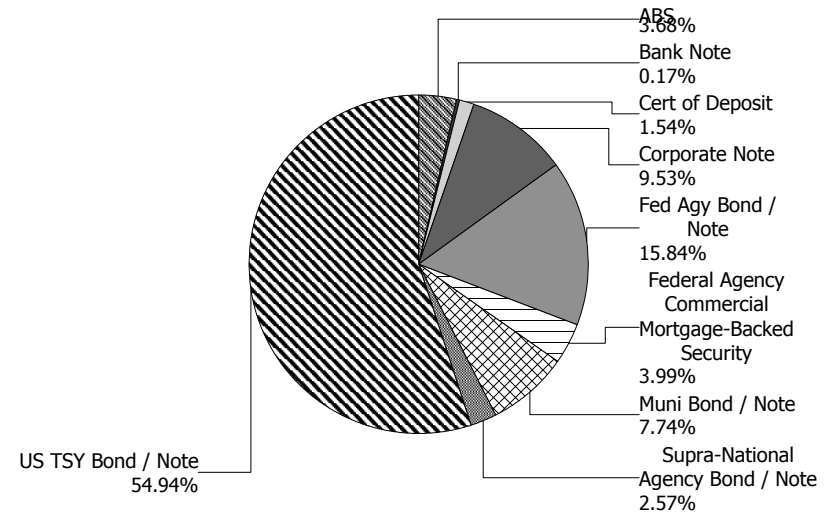
For the Month Ending **November 30, 2021**

CITY OF HAYWARD - 35310000

Account Summary

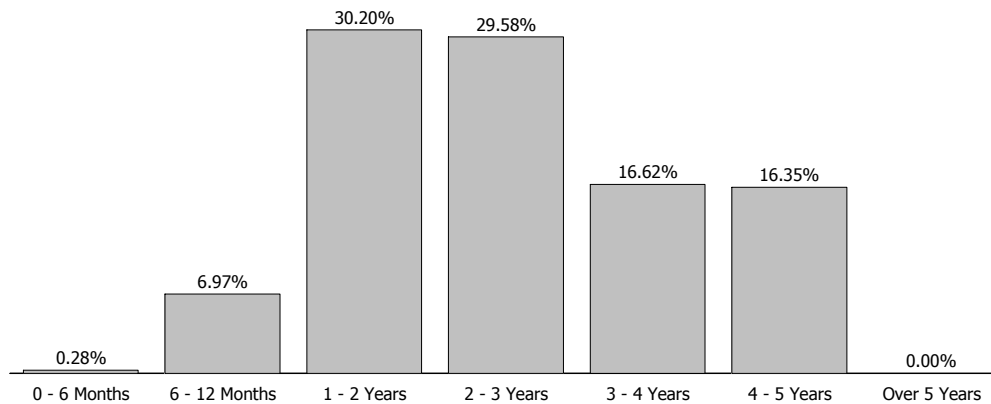
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	103,630,000.00	102,576,427.30	54.94
Supra-National Agency Bond / Note	4,840,000.00	4,807,721.32	2.57
Municipal Bond / Note	14,285,000.00	14,446,876.02	7.74
Federal Agency Commercial Mortgage-Backed Security	7,392,116.72	7,455,735.61	3.99
Federal Agency Bond / Note	29,625,000.00	29,578,860.53	15.84
Corporate Note	17,659,000.00	17,797,917.74	9.53
Certificate of Deposit	2,850,000.00	2,875,482.59	1.54
Bank Note	300,000.00	312,099.60	0.17
Asset-Backed Security	6,887,441.34	6,876,059.85	3.68
Managed Account Sub-Total	187,468,558.06	186,727,180.56	100.00%
Accrued Interest		300,687.00	
Total Portfolio	187,468,558.06	187,027,867.56	

Sector Allocation



Unsettled Trades **3,500,000.00** **3,505,713.95**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.83%
Yield to Maturity at Market	0.79%
Weighted Average Days to Maturity	952



Managed Account Issuer Summary

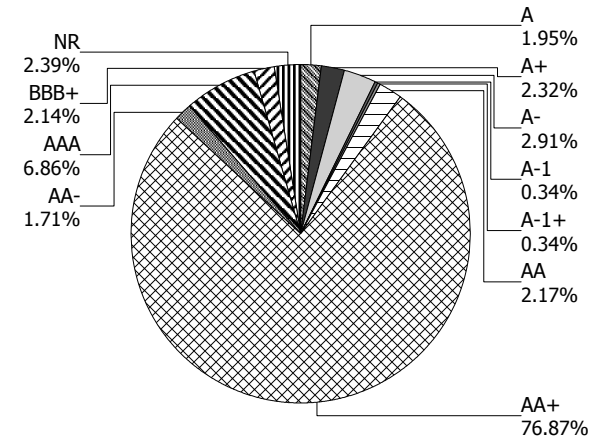
For the Month Ending **November 30, 2021**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	303,923.70	0.16
AMAZON.COM INC	350,857.86	0.19
AMERICAN EXPRESS CO	861,647.65	0.46
AMERICAN HONDA FINANCE	864,528.28	0.46
ARIZONA TRANSPORTATION BOARD	1,261,231.40	0.68
ASTRAZENECA PLC	1,101,539.50	0.59
BANK OF AMERICA CO	1,537,397.60	0.82
BMW FINANCIAL SERVICES NA LLC	497,213.09	0.27
BRISTOL-MYERS SQUIBB CO	151,380.00	0.08
BURLINGTON NORTHERN SANTA FE	317,074.80	0.17
CALIFORNIA EARTHQUAKE AUTHORITY	303,819.00	0.16
CALIFORNIA STATE UNIVERSITY	322,916.75	0.17
CAPITAL ONE FINANCIAL CORP	1,149,859.21	0.62
CARMAX AUTO OWNER TRUST	1,342,806.17	0.72
CATERPILLAR INC	646,082.78	0.35
CHAFFEY COMMUNITY COLLEGE DISTRICT	779,863.70	0.42
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	606,246.00	0.32
CHARLES SCHWAB	402,898.46	0.22
CHEVRON CORPORATION	150,936.00	0.08
CITIGROUP INC	1,048,589.05	0.56
CITY OF SAN JOSE	1,167,514.50	0.63
COMCAST CORP	158,935.35	0.09
CREDIT SUISSE GROUP RK	976,561.95	0.52
DEERE & COMPANY	613,443.12	0.33
DNB ASA	634,990.63	0.34
EXXON MOBIL CORP	463,817.55	0.25
FANNIE MAE	10,710,714.49	5.74
FEDERAL HOME LOAN BANKS	2,167,986.92	1.16
FIFTH THIRD AUTO TRUST	72,461.52	0.04
FLORIDA STATE BOARD OF ADMIN FIN CORP	295,020.65	0.16
FORD CREDIT AUTO OWNER TRUST	20,117.83	0.01
FREDDIE MAC	24,155,894.73	12.93

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	549,447.11	0.29
GM FINANCIAL LEASINGTRUST	802,619.73	0.43
GOLDMAN SACHS GROUP INC	1,108,667.18	0.59
HARLEY-DAVIDSON MOTORCYCLE TRUST	182,366.48	0.10
HONDA AUTO RECEIVABLES	47,199.80	0.03
HYUNDAI AUTO RECEIVABLES	206,093.51	0.11
IBM CORP	290,319.70	0.16
INTER-AMERICAN DEVELOPMENT BANK	2,539,218.51	1.36
INTL BANK OF RECONSTRUCTION AND DEV	2,268,502.81	1.21
JP MORGAN CHASE & CO	1,477,420.36	0.79
KUBOTA CREDIT OWNER TRUST	761,219.02	0.41
LONG BEACH COMMUNITY COLLEGE DISTRICT	928,436.40	0.50
LOS ANGELES COMMUNITY COLLEGE DISTRICT	309,826.40	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,164,743.82	0.62
MERCEDES-BENZ AUTO LEASE TRUST	170,068.09	0.09
MERCK & CO INC	307,681.46	0.16
MORGAN STANLEY	979,620.24	0.52
NESTLE SA	701,355.75	0.38
NEW YORK ST URBAN DEVELOPMENT CORP	1,165,999.20	0.62
NISSAN AUTO RECEIVABLES	46,460.17	0.02
NORDEA BANK ABP	631,941.88	0.34
OREGON DEPARTMENT OF TRANSPORTATION	608,196.00	0.33
PACCAR FINANCIAL CORP	498,307.15	0.27
PALOMAR COMMUNITY COLLEGE DISTRICT	724,432.00	0.39
PNC FINANCIAL SERVICES GROUP	312,099.60	0.17
SAN DIEGO COMMUNITY COLLEGE DISTRICT	682,067.25	0.37
SKANDINAVISKA ENSKILDA BANKEN AB	631,988.13	0.34
STATE OF CONNECTICUT	308,998.55	0.17
STATE OF MARYLAND	1,211,700.00	0.65
STATE OF MISSISSIPPI	474,411.00	0.25
STATE OF WISCONSIN	624,343.75	0.33
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,007,009.65	0.54
TARGET CORP	637,547.40	0.34



Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
THE BANK OF NEW YORK MELLON CORPORATION	767,046.85	0.41
Toyota Lease Owner Trust	339,248.86	0.18
TOYOTA MOTOR CORP	1,140,718.69	0.61
UNILEVER PLC	223,104.83	0.12
UNITED STATES TREASURY	102,576,427.30	54.92
UNITEDHEALTH GROUP INC	430,597.37	0.23
UNIVERSITY OF CALIFORNIA	500,100.00	0.27
VERIZON OWNER TRUST	825,570.38	0.44
VOLKSWAGEN AUTO LEASE TURST	125,787.94	0.07
Total	\$186,727,180.56	100.00%



Managed Account Detail of Securities Held

For the Month Ending **November 30, 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 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	14,164.40	2,504,655.70	2,533,593.75
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	877.38	150,231.58	152,507.82
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	6.52	1,899,035.16	1,891,687.50
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	2,757.47	671,963.57	668,765.59
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	1,064.56	2,498,738.56	2,488,672.00
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	AA+	Aaa	11/01/21	11/03/21	2,991,328.13	0.52	963.40	2,991,662.12	2,991,562.50
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	381.22	3,452,144.24	3,430,054.86
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	1,304.44	2,253,151.07	2,238,812.50
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	1,875.85	3,244,625.34	3,219,531.25
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	1,156.76	2,447,173.82	2,424,734.38
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	1,650.82	4,485,424.98	4,450,781.25
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	685.08	416,169.15	412,500.00
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	3,939.23	2,389,743.65	2,371,875.00
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	3,924.86	3,380,970.72	3,358,562.50



Managed Account Detail of Securities Held

For the Month Ending **November 30, 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	1,062.33	750,783.16	742,734.38
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	1,076.49	759,920.42	752,637.50
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	2,407.95	1,698,396.38	1,683,531.25
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	3,604.28	3,271,713.98	3,240,714.68
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	2,392.96	2,988,447.38	2,965,781.40
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	2,569.06	2,061,063.52	2,038,750.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024		91282CDH1	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,973,437.50	0.84	3,314.92	9,973,825.27	9,975,000.00
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	17.51	438,410.76	433,167.99
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	164.84	4,127,782.28	4,076,875.20
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025		912828ZT0	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,744,140.63	0.99	68.68	9,747,306.72	9,750,000.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025		91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	2,140.88	9,684,004.37	9,693,750.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026		91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	12,533.97	9,693,456.91	9,709,375.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026		91282CCJ8	10,000,000.00	AA+	Aaa	11/24/21	11/29/21	9,799,609.38	1.33	36,616.85	9,799,848.80	9,887,500.00
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026		91282CDG3	5,000,000.00	AA+	Aaa	11/12/21	11/15/21	4,977,929.69	1.22	4,816.99	4,978,124.68	4,992,969.00



Managed Account Detail of Securities Held

For the Month Ending **November 30, 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
Security Type Sub-Total		103,630,000.00					102,808,180.32	0.76	107,539.70	102,758,774.29	102,576,427.30

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	130.59	908,696.89	905,237.06
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	124.93	1,284,790.68	1,284,524.55
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	66.84	1,373,048.07	1,363,265.75
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	1,199.44	1,269,119.37	1,254,693.96

Security Type Sub-Total		4,840,000.00					4,833,783.35	0.41	1,521.80	4,835,655.01	4,807,721.32
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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	3,177.08	306,450.11	308,998.55
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	551.25	375,000.00	375,142.50
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	3,826.00	600,000.00	606,246.00
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	4,356.00	675,000.00	682,067.25
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	5,219.47	920,000.00	928,436.40
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	6,384.58	995,000.00	1,007,009.65
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	6,612.50	1,151,822.80	1,167,514.50
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	494.67	600,000.00	608,196.00



Managed Account Detail of Securities Held

For the Month Ending **November 30, 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											
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	293.87	290,000.00	289,976.80
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	139.56	500,000.00	500,100.00
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	6,225.45	782,727.93	779,863.70
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	1,846.25	300,972.21	303,819.00
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	1,093.75	625,000.00	624,343.75
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	9,236.77	1,235,000.00	1,261,231.40
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	458.80	310,000.00	309,826.40
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	676.67	350,000.00	349,289.50
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	888.33	650,000.00	649,480.00
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	128.65	325,000.00	322,916.75
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	167.04	475,000.00	474,411.00
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	1,151.82	880,000.00	876,022.40
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	8,333.33	552,771.43	562,220.00



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
Municipal Bond / Note											
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	1,546.29	295,000.00	295,020.65
LOS ANGELES USD, CA TXBL GO 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	842.45	1,160,000.00	1,164,743.82

Security Type Sub-Total		14,285,000.00					14,405,512.70	1.24	63,650.58	14,354,744.48	14,446,876.02
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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	324,671.54	AA+	Aaa	08/16/19	08/21/19	330,556.21	2.00	755.13	324,882.68	325,261.25
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	13,484.48	AA+	Aaa	03/06/18	03/09/18	13,191.61	2.14	17.79	13,460.60	13,495.39
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	59,200.16	AA+	Aaa	07/12/18	07/17/18	57,703.97	2.30	78.09	59,066.45	59,248.07
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	121,689.21	AA+	Aaa	03/07/18	03/09/18	119,027.25	2.15	160.53	121,472.16	121,787.70
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	560,662.37	AA+	Aaa	03/13/19	03/18/19	559,964.83	2.76	1,268.97	560,553.96	563,981.38
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	550,926.99	AA+	Aaa	06/12/19	06/17/19	552,949.93	2.23	1,081.19	551,313.35	555,938.67
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,186,315.91	AA+	Aaa	03/28/19	04/02/19	1,181,681.86	2.48	2,328.15	1,185,487.56	1,197,107.60
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	1,254,243.20	1,262,884.28
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	503,284.78	507,858.52
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	767,717.03	AA+	Aaa	06/24/19	06/27/19	777,193.55	2.13	1,604.87	770,312.81	772,821.13
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	1,067,531.86	1,081,738.66



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
Federal Agency Commercial Mortgage-Backed Security											
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	196,534.46	AA+	Aaa	09/11/19	09/16/19	197,759.07	2.08	373.41	196,915.84	198,104.18
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	260,366.16	AA+	Aaa	09/04/19	09/09/19	263,777.22	1.86	494.70	261,422.17	262,445.70
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,930.01	AA+	Aaa	12/07/18	12/17/18	16,929.96	3.20	45.19	16,929.99	17,506.69
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	159,269.85	AA+	Aaa	11/20/19	11/26/19	159,266.03	2.09	277.66	159,267.70	161,668.49
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	359,348.55	AA+	Aaa	07/23/20	07/30/20	359,341.73	0.53	157.51	359,343.79	353,887.90
Security Type Sub-Total		7,392,116.72					7,441,767.44	2.08	14,319.78	7,405,488.90	7,455,735.61
Federal Agency Bond / Note											
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	8,500.56	2,138,402.60	2,167,986.92
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	1,633.59	3,820,589.90	3,825,520.20
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	473.96	1,751,758.54	1,749,497.75
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	652.71	2,409,518.44	2,409,308.33
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	96.87	1,548,655.02	1,546,693.85
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	159.38	2,546,235.85	2,544,560.85
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	2,518.75	2,336,430.72	2,333,595.42



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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
Federal Agency Bond / Note											
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	979.17	999,790.09	996,556.00
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	2,403.85	2,452,175.29	2,446,544.98
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	1,803.75	1,947,930.54	1,942,987.80
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	1,566.15	2,323,637.14	2,315,190.83
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	409.24	710,076.22	706,687.85
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	518.75	899,825.31	895,801.50
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	916.46	1,589,691.58	1,582,582.65
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	2,618.13	2,128,588.42	2,115,345.60
Security Type Sub-Total		29,625,000.00					29,582,404.41	0.42	25,251.32	29,603,305.66	29,578,860.53

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	1,700.00	299,973.07	303,923.70
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	737.08	153,152.14	154,600.95
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	301.11	150,878.05	151,869.45
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	95.08	150,000.00	150,936.00



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Corporate Note											
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	672.78	174,876.93	175,351.40
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	845.00	324,903.01	325,382.85
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	347.57	324,759.71	322,955.75
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	787.64	529,768.56	528,297.64
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	3,018.32	292,920.38	290,319.70
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	3,177.78	349,136.49	344,707.03
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	615.94	404,845.17	402,898.46
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	278.59	245,000.00	244,251.04
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	709.17	158,527.53	158,935.35
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAQ1	300,000.00	BBB+	A1	10/02/20	10/06/20	322,851.00	1.52	1,152.24	315,427.95	311,496.00
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	84.31	354,577.70	350,857.86



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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											
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	223.73	300,000.00	302,573.70
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	106.33	434,628.80	430,597.37
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	56.88	324,643.18	320,699.93
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	38.79	664,950.36	657,660.40
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	A	A2	06/07/21	06/10/21	169,787.50	0.49	363.38	169,821.33	167,576.82
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	A	A2	11/23/21	11/29/21	637,584.00	1.04	8,750.00	637,504.46	637,547.40
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	2,060.80	158,838.07	156,731.85
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	4,121.60	318,525.00	313,463.70
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	1,450.00	152,224.67	151,380.00
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A3	11/19/21	11/23/21	414,320.00	1.14	3,361.11	414,199.41	413,101.60
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	726.04	424,741.36	421,331.83



Managed Account Detail of Securities Held

For the Month Ending **November 30, 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
Corporate Note											
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	426.46	225,000.00	223,104.83
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	601.77	264,978.57	262,479.06
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	920.28	710,000.00	701,355.75
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	170.05	124,977.09	124,369.00
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	659.80	485,000.00	482,551.72
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	334.03	325,000.00	323,672.05
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	520.31	625,000.00	620,588.75
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	2,501.35	310,418.75	307,681.46
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	2,430.00	461,813.21	457,820.10
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	435.15	265,000.00	262,487.27



Managed Account Detail of Securities Held

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Corporate Note											
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	1,918.88	315,183.50	311,948.10
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	1,500.00	318,758.00	317,074.80
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	534.44	332,627.05	328,067.35
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	265.69	325,728.27	322,997.35
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	2,533.80	615,000.00	608,012.37
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	BBB+	A2	11/29/21	12/01/21	440,653.50	1.37	1,164.94	440,653.50	440,288.10
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	A-	A3	11/29/21	12/01/21	443,538.00	1.53	45.00	443,538.00	443,879.10
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	A-	A2	11/29/21	12/01/21	445,837.50	1.53	2,670.98	445,837.50	446,613.30
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	BBB+	A1	11/29/21	12/01/21	423,432.00	1.81	4,305.56	423,432.00	423,873.20
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	1,332.50	443,268.00	443,196.45



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

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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											
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A2	11/29/21	12/01/21	445,203.00	1.53	780.00	445,203.00	445,866.30
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	603.75	439,830.00	438,979.50
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	BBB+	A3	11/29/21	12/01/21	423,756.00	1.92	1,422.22	423,756.00	423,018.00
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	BBB+	A3	11/19/21	11/23/21	449,127.00	1.69	556.88	449,130.86	448,546.05
Security Type Sub-Total		17,659,000.00					17,953,874.86	1.03	64,415.11	17,887,956.63	17,797,917.74
Certificate of Deposit											
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	3,115.45	625,000.00	631,941.88
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	3,132.29	625,000.00	631,988.13
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	6,445.83	625,000.00	634,990.63
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	4,042.73	975,000.00	976,561.95
Security Type Sub-Total		2,850,000.00					2,850,000.00	1.46	16,736.30	2,850,000.00	2,875,482.59
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	5,045.83	300,000.00	312,099.60
Security Type Sub-Total		300,000.00					321,240.00	1.27	5,045.83	300,000.00	312,099.60



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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
Asset-Backed Security											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	125,476.28	AAA	NR	10/01/19	10/04/19	125,474.29	1.99	76.30	125,475.66	125,787.94
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	4,056.38	AAA	Aaa	12/04/18	12/12/18	4,056.33	3.20	5.77	4,056.37	4,060.27
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	46,874.34	AAA	NR	02/19/19	02/27/19	46,873.09	2.83	47.90	46,873.94	47,199.80
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	20,055.51	NR	Aaa	10/16/18	10/23/18	20,052.07	3.24	28.88	20,054.46	20,117.83
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	38,014.08	AAA	NR	07/18/18	07/25/18	38,008.90	3.13	52.88	38,012.45	38,166.86
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	46,175.10	AAA	Aaa	12/04/18	12/12/18	46,166.26	3.22	66.08	46,172.09	46,460.17
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	67,416.39	AAA	NR	04/03/19	04/10/19	67,407.52	2.66	79.70	67,413.13	67,796.69
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	319,981.77	320,278.69
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	63,726.34	AAA	NR	10/17/18	10/24/18	63,725.77	3.36	95.16	63,726.13	64,268.10
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	65,275.56	AAA	Aaa	05/21/19	05/30/19	65,262.33	2.51	72.82	65,269.76	65,759.90
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	169,994.64	170,068.09
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	71,954.83	AAA	Aaa	04/30/19	05/08/19	71,939.01	2.65	84.43	71,947.83	72,461.52
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	234,994.44	234,734.03
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	90,756.87	NR	Aaa	06/19/19	06/26/19	90,749.85	2.34	94.39	90,753.53	91,197.18



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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
Asset-Backed Security											
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	103,840.16	AAA	Aaa	04/09/19	04/17/19	103,831.71	2.65	114.66	103,836.30	104,646.69
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	339,968.42	339,248.86
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	484,937.06	482,341.04
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	149,989.65	151,526.72
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	90,488.46	AAA	Aaa	01/21/20	01/29/20	90,468.73	1.87	75.21	90,476.43	91,169.30
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	338,331.04	AAA	NR	01/14/20	01/22/20	338,264.66	1.89	284.20	338,289.84	341,659.37
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	674,899.07	674,043.66
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	444,926.25	444,800.42
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	289,949.32	287,712.12
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	134,987.72	134,236.55
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	479,983.35	473,506.90
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	309,941.69	308,393.24
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	594,909.04	590,318.60
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	126.62	369,993.15	368,958.08



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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
Asset-Backed Security											
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	AAA	NR	11/18/21	11/30/21	714,901.47	1.04	20.66	714,901.52	715,141.23
Security Type Sub-Total		6,887,441.34					6,886,495.01	0.90	2,206.58	6,886,715.01	6,876,059.85
Managed Account Sub-Total		187,468,558.06					187,083,258.09	0.83	300,687.00	186,882,639.98	186,727,180.56
Securities Sub-Total		\$187,468,558.06					\$187,083,258.09	0.83%	\$300,687.00	\$186,882,639.98	\$186,727,180.56
Accrued Interest											\$300,687.00
Total Investments											\$187,027,867.56

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 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		101.34	2,533,593.75	21,386.72	28,938.05	1.11	0.30
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		101.67	152,507.82	1,898.44	2,276.24	1.16	0.32
US TREASURY N/B NOTES	DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	GOLDMAN		99.56	1,891,687.50	(7,050.78)	(7,347.66)	1.50	0.42
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		101.33	668,765.59	(6,883.63)	(3,197.98)	1.65	0.45
US TREASURY NOTES	DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		99.55	2,488,672.00	(9,960.81)	(10,066.56)	1.83	0.50
US TREASURY N/B NOTES	DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		99.72	2,991,562.50	234.37	(99.62)	1.91	0.52
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		99.42	3,430,054.86	(23,179.52)	(22,089.38)	1.95	0.55
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		99.06	2,238,812.50	(12,359.38)	(14,338.57)	2.04	0.59
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.06	3,219,531.25	(22,724.61)	(25,094.09)	2.04	0.59
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		98.97	2,424,734.38	(21,341.79)	(22,439.44)	2.12	0.61
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		98.91	4,450,781.25	(29,707.03)	(34,643.73)	2.21	0.62
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		103.13	412,500.00	(7,156.25)	(3,669.15)	2.37	0.69
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		103.13	2,371,875.00	(42,316.41)	(17,868.65)	2.37	0.69
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		98.78	3,358,562.50	(19,390.63)	(22,408.22)	2.53	0.73
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		99.03	742,734.38	(8,144.53)	(8,048.78)	2.61	0.75
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		99.03	752,637.50	(7,273.44)	(7,282.92)	2.61	0.75
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		99.03	1,683,531.25	(14,675.78)	(14,865.13)	2.61	0.75



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 N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		98.95	3,240,714.68	(30,703.29)	(30,999.30)	2.70	0.77
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		98.86	2,965,781.40	(22,031.10)	(22,665.98)	2.78	0.79
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		101.94	2,038,750.00	(34,296.88)	(22,313.52)	2.86	0.83
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	NOMURA		99.75	9,975,000.00	1,562.50	1,174.73	2.93	0.84
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		101.92	433,167.99	(7,288.06)	(5,242.77)	2.95	0.85
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		101.92	4,076,875.20	(71,562.30)	(50,907.08)	2.95	0.85
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		97.50	9,750,000.00	5,859.37	2,693.28	3.49	0.98
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		96.94	9,693,750.00	13,281.25	9,745.63	3.90	1.05
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		97.09	9,709,375.00	19,140.62	15,918.09	4.13	1.09
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		98.88	9,887,500.00	87,890.62	87,651.20	4.49	1.13
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		99.86	4,992,969.00	15,039.31	14,844.32	4.79	1.15
Security Type Sub-Total		103,630,000.00				102,576,427.30	(231,753.02)	(182,346.99)	3.11	0.85

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		99.48	905,237.06	(2,879.24)	(3,459.83)	1.39	0.50
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		99.96	1,284,524.55	(38.55)	(266.13)	1.48	0.53
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		99.15	1,363,265.75	(8,778.00)	(9,782.32)	1.98	0.68
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		98.79	1,254,693.96	(14,366.24)	(14,425.41)	2.80	0.93



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Security Type Sub-Total		4,840,000.00				4,807,721.32	(26,062.03)	(27,933.69)	1.95	0.67
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		101.31	308,998.55	(1,131.55)	2,548.44	0.58	0.26
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	RBC		100.04	375,142.50	142.50	142.50	0.67	0.38
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		101.04	606,246.00	6,246.00	6,246.00	0.67	0.35
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	RBC		101.05	682,067.25	7,067.25	7,067.25	0.66	0.37
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		100.92	928,436.40	8,436.40	8,436.40	0.67	0.33
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		101.21	1,007,009.65	12,009.65	12,009.65	0.66	0.12
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.52	1,167,514.50	9,970.50	15,691.70	0.75	0.27
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		101.37	608,196.00	8,196.00	8,196.00	0.95	0.43
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		99.99	289,976.80	(23.20)	(23.20)	1.29	0.49
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.02	500,100.00	100.00	100.00	1.45	0.61
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		101.28	779,863.70	(12,450.90)	(2,864.23)	1.48	0.76
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		101.27	303,819.00	2,220.00	2,846.79	1.56	0.67
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		99.90	624,343.75	(656.25)	(656.25)	1.58	0.49
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		102.12	1,261,231.40	26,231.40	26,231.40	1.56	0.45



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Municipal Bond / Note										
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		99.94	309,826.40	(173.60)	(173.60)	1.66	0.48
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		99.80	349,289.50	(710.50)	(710.50)	1.66	0.70
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		99.92	649,480.00	(520.00)	(520.00)	1.66	0.46
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		99.36	322,916.75	(2,083.25)	(2,083.25)	1.91	0.81
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		99.88	474,411.00	(589.00)	(589.00)	1.91	0.49
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		99.55	876,022.40	(3,977.60)	(3,977.60)	2.28	0.82
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		112.44	562,220.00	(21,705.00)	9,448.57	2.50	0.31
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		100.01	295,020.65	20.65	20.65	3.50	1.26
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		100.41	1,164,743.82	4,743.82	4,743.82	3.52	1.13

Security Type Sub-Total		14,285,000.00				14,446,876.02	41,363.32	92,131.54	1.52	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	3137BHXY8	324,671.54	AMHERST		100.18	325,261.25	(5,294.96)	378.57	0.11	0.68
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	13,484.48	BAIRD		100.08	13,495.39	303.78	34.79	0.25	1.34
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	59,200.16	BARCLAYS		100.08	59,248.07	1,544.10	181.62	0.25	1.34
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	121,689.21	BAIRD		100.08	121,787.70	2,760.45	315.54	0.25	1.34
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	560,662.37	JPM_CHAS		100.59	563,981.38	4,016.55	3,427.42	0.36	1.53



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Federal Agency Commercial Mortgage-Backed Security										
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	550,926.99	WELLS_FA		100.91	555,938.67	2,988.74	4,625.32	0.59	0.80
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,186,315.91	WELLS_FA		100.91	1,197,107.60	15,425.74	11,620.04	0.59	0.80
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		101.03	1,262,884.28	(5,572.75)	8,641.08	0.67	0.76
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		101.57	507,858.52	(1,789.92)	4,573.74	0.88	0.79
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	767,717.03	JPM_CHAS		100.66	772,821.13	(4,372.42)	2,508.32	0.89	1.78
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		101.57	1,081,738.66	7,419.91	14,206.80	0.88	0.79
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	196,534.46	BAIRD		100.80	198,104.18	345.11	1,188.34	1.01	1.48
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	260,366.16	BAIRD		100.80	262,445.70	(1,331.52)	1,023.53	1.01	1.48
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,930.01	CSFB		103.41	17,506.69	576.73	576.70	1.58	1.04
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	159,269.85	JPM_CHAS		101.51	161,668.49	2,402.46	2,400.79	1.16	1.50
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	359,348.55	JPM_CHA		98.48	353,887.90	(5,453.83)	(5,455.89)	2.28	1.03
Security Type Sub-Total		7,392,116.72				7,455,735.61	13,968.17	50,246.71	0.77	1.03

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		101.31	2,167,986.92	31,924.52	29,584.32	1.20	0.29
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	CITIGRP		100.01	3,825,520.20	10,082.70	4,930.30	1.39	0.37
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		99.97	1,749,497.75	(4,107.25)	(2,260.79)	1.43	0.40
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		99.97	2,409,308.33	320.53	(210.11)	1.43	0.40



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	WELLS_F		99.79	1,546,693.85	(593.65)	(1,961.17)	1.48	0.39
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		99.79	2,544,560.85	2,236.35	(1,675.00)	1.48	0.39
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		99.73	2,333,595.42	428.22	(2,835.30)	1.57	0.42
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		99.66	996,556.00	(3,084.00)	(3,234.09)	1.61	0.46
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		99.66	2,446,544.98	(3,176.77)	(5,630.31)	1.61	0.46
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	99.64	1,942,987.80	(3,346.20)	(4,942.74)	0.69	0.51
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		99.58	2,315,190.83	(7,437.67)	(8,446.31)	1.73	0.49
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		99.53	706,687.85	(3,441.81)	(3,388.37)	1.77	0.51
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		99.53	895,801.50	(3,910.50)	(4,023.81)	1.77	0.51
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		99.53	1,582,582.65	(6,892.65)	(7,108.93)	1.77	0.51
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		99.31	2,115,345.60	(12,545.70)	(13,242.82)	2.00	0.59
Security Type Sub-Total		29,625,000.00				29,578,860.53	(3,543.88)	(24,445.13)	1.50	0.43

Corporate Note										
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		101.31	303,923.70	3,992.70	3,950.63	1.16	0.58
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	BNP_PAR		103.07	154,600.95	(2,335.05)	1,448.81	1.31	0.59
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		101.25	151,869.45	(2.55)	991.40	1.36	0.66



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Corporate Note										
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		100.62	150,936.00	936.00	936.00	1.44	0.71
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		100.20	175,351.40	594.65	474.47	1.51	0.67
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.12	325,382.85	564.85	479.84	1.59	0.58
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	BNP_PAR		99.37	322,955.75	(1,618.50)	(1,803.96)	1.69	0.72
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		99.68	528,297.64	(1,294.26)	(1,470.92)	1.70	0.69
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		105.57	290,319.70	(11,996.05)	(2,600.68)	2.12	1.06
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		106.06	344,707.03	(13,520.97)	(4,429.46)	2.17	1.27
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	99.48	402,898.46	(1,899.04)	(1,946.71)	2.20	0.98
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	99.69	244,251.04	(748.96)	(748.96)	1.34	0.86
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	105.96	158,935.35	(5,403.15)	407.82	2.21	1.15
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAQ1	300,000.00	CSFB		103.83	311,496.00	(11,355.00)	(3,931.95)	2.31	2.09
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		98.83	350,857.86	(3,623.84)	(3,719.84)	2.44	0.93
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		100.86	302,573.70	2,573.70	2,573.70	2.42	1.32



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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	98.99	430,597.37	(3,950.23)	(4,031.43)	0.46	0.97
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		98.68	320,699.93	(3,864.57)	(3,943.25)	2.45	0.99
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	98.90	657,660.40	(7,279.75)	(7,289.96)	0.49	1.15
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		98.57	167,576.82	(2,210.68)	(2,244.51)	2.50	1.02
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	MORGAN_		106.26	637,547.40	(36.60)	42.94	2.46	1.04
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		104.49	156,731.85	(5,890.65)	(2,106.22)	2.51	2.11
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		104.49	313,463.70	(13,686.30)	(5,061.30)	2.51	2.11
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	105.13	151,380.00	(4,527.36)	(844.67)	2.48	0.94
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	103.28	413,101.60	(1,218.40)	(1,097.81)	2.50	1.25
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	BNP_PAR		99.14	421,331.83	(3,387.67)	(3,409.53)	2.67	1.08
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	99.16	223,104.83	(1,895.17)	(1,895.17)	0.70	0.94
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		99.05	262,479.06	(2,497.09)	(2,499.51)	2.67	1.11



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Security Type/Description	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
Corporate Note										
NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	98.78	701,355.75	(8,644.25)	(8,644.25)	1.78	1.05
JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	99.50	124,369.00	(598.50)	(608.09)	1.78	0.84
JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	99.50	482,551.72	(2,448.28)	(2,448.28)	1.78	0.84
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		99.59	323,672.05	(1,327.95)	(1,327.95)	2.86	1.07
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	99.29	620,588.75	(4,411.25)	(4,411.25)	1.89	1.06
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	104.30	307,681.46	(6,552.54)	(2,737.29)	2.83	1.37
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		101.74	457,820.10	(4,649.40)	(3,993.11)	3.11	1.24
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	99.05	262,487.27	(2,512.73)	(2,512.73)	2.20	0.86
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	103.98	311,948.10	(6,627.90)	(3,235.40)	2.90	1.46
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	105.69	317,074.80	(6,127.20)	(1,683.20)	2.96	1.25
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	100.94	328,067.35	(6,250.40)	(4,559.70)	3.24	1.32
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	17296MX6	325,000.00	MERRILL		99.38	322,997.35	(2,854.15)	(2,730.92)	3.37	1.17



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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
Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		98.86	608,012.37	(6,987.63)	(6,987.63)	3.44	1.16
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		97.84	440,288.10	(365.40)	(365.40)	4.12	1.39
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	98.64	443,879.10	341.10	341.10	4.31	1.51
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	99.25	446,613.30	775.80	775.80	3.46	1.49
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		105.97	423,873.20	441.20	441.20	4.34	1.78
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		98.49	443,196.45	(71.55)	(71.55)	4.63	1.63
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		99.08	445,866.30	663.30	663.30	4.73	1.50
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		97.55	438,979.50	(850.50)	(850.50)	4.76	1.57
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	105.75	423,018.00	(738.00)	(738.00)	4.34	1.96



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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
Corporate Note										
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	99.68	448,546.05	(580.95)	(584.81)	4.67	1.72

Security Type Sub-Total		17,659,000.00				17,797,917.74	(155,957.12)	(90,038.89)	2.64	1.20
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Certificate of Deposit										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		101.11	631,941.88	6,941.88	6,941.88	0.74	0.33
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		101.12	631,988.13	6,988.13	6,988.13	0.74	0.33
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		101.60	634,990.63	9,990.63	9,990.63	0.99	0.43
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		100.16	976,561.95	1,561.95	1,561.95	1.29	0.46

Security Type Sub-Total		2,850,000.00				2,875,482.59	25,482.59	25,482.59	0.98	0.40
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Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD		104.03	312,099.60	(9,140.40)	12,099.60	1.47	0.83

Security Type Sub-Total		300,000.00				312,099.60	(9,140.40)	12,099.60	1.47	0.83
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Asset-Backed Security										
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	125,476.28	JPM_CHAS		100.25	125,787.94	313.65	312.28	0.18	1.73
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	4,056.38	BARCLAYS		100.10	4,060.27	3.94	3.90	0.06	3.11
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	46,874.34	MERRILL		100.69	47,199.80	326.71	325.86	0.29	2.29
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	20,055.51	BARCLAYS		100.31	20,117.83	65.76	63.37	0.12	3.01



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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											
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023		14313FAD1	38,014.08	BARCLAYS		100.40	38,166.86	157.96	154.41	0.17	2.86
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023		65478NAD7	46,175.10	MIZUHO		100.62	46,460.17	293.91	288.08	0.23	2.81
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023		44932NAD2	67,416.39	SOCGEN		100.56	67,796.69	389.17	383.56	0.25	2.29
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023		362569AC9	320,000.00	WELLS_F		100.09	320,278.69	309.35	296.92	0.57	0.40
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023		14315EAC4	63,726.34	MERRILL		100.85	64,268.10	542.33	541.97	0.31	2.87
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023		14042WAC4	65,275.56	JPM_CHAS		100.74	65,759.90	497.57	490.14	0.37	2.12
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023		58769EAC2	170,000.00	MIZUHO		100.04	170,068.09	76.71	73.45	0.91	0.38
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023		31680YAD9	71,954.83	CSFB		100.70	72,461.52	522.51	513.69	0.31	2.29
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024		05591RAC8	235,000.00	MIZUHO		99.89	234,734.03	(258.52)	(260.41)	1.04	0.34
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024		41284WAC4	90,756.87	BARCLAYS		100.49	91,197.18	447.33	443.65	0.28	2.11
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024		36257FAD2	103,840.16	BARCLAYS		100.78	104,646.69	814.98	810.39	0.34	2.29
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024		89238EAC0	340,000.00	JPM_CHA		99.78	339,248.86	(711.46)	(719.56)	1.39	0.48
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024		380144AC9	485,000.00	SOCGEN		99.45	482,341.04	(2,582.82)	(2,596.02)	1.33	0.56
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024		92348TAA2	150,000.00	MERRILL		101.02	151,526.72	1,544.28	1,537.07	0.68	1.46
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024		41284UAD6	90,488.46	CITIGRP		100.75	91,169.30	700.57	692.87	0.49	1.60
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024		14315XAC2	338,331.04	MERRILL		100.98	341,659.37	3,394.71	3,369.53	0.72	1.56
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025		92290BAA9	675,000.00	RBC		99.86	674,043.66	(814.59)	(855.41)	1.20	0.51



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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										
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		99.96	444,800.42	(97.76)	(125.83)	0.93	0.46
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		99.21	287,712.12	(2,228.55)	(2,237.20)	2.09	0.84
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		99.43	134,236.55	(749.25)	(751.17)	1.62	0.53
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		98.65	473,506.90	(6,475.00)	(6,476.45)	2.46	0.91
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	MERRILL		99.48	308,393.24	(1,539.96)	(1,548.45)	1.39	0.64
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		99.21	590,318.60	(4,583.52)	(4,590.44)	2.25	0.73
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		99.72	368,958.08	(1,034.93)	(1,035.07)	2.44	0.83
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	BARCLAY		100.02	715,141.23	239.76	239.71	2.90	1.04
Security Type Sub-Total		6,887,441.34				6,876,059.85	(10,435.16)	(10,655.16)	1.49	0.92
Managed Account Sub-Total		187,468,558.06				186,727,180.56	(356,077.53)	(155,459.42)	2.47	0.79
Securities Sub-Total		\$187,468,558.06				\$186,727,180.56	(\$356,077.53)	(\$155,459.42)	2.47	0.79%
Accrued Interest						\$300,687.00				
Total Investments						\$187,027,867.56				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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

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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										
10/28/21	11/10/21	LOS ANGELES USD, CA TXBL GO 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)			
11/01/21	11/03/21	US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	(2,991,328.13)	(93.23)	(2,991,421.36)			
11/12/21	11/15/21	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	(9,680,468.75)	(1,035.91)	(9,681,504.66)			
11/12/21	11/15/21	US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	(9,973,437.50)	0.00	(9,973,437.50)			
11/12/21	11/15/21	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	(9,690,234.38)	(10,903.53)	(9,701,137.91)			
11/12/21	11/15/21	US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	(9,744,140.63)	(11,475.41)	(9,755,616.04)			
11/12/21	11/15/21	US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	(4,977,929.69)	(2,330.80)	(4,980,260.49)			
11/18/21	11/30/21	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	(714,901.47)	0.00	(714,901.47)			
11/19/21	11/23/21	AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	(449,127.00)	(391.88)	(449,518.88)			
11/19/21	11/23/21	AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	(414,320.00)	(3,138.89)	(417,458.89)			
11/23/21	11/29/21	TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	(637,584.00)	(8,633.33)	(646,217.33)			
11/24/21	11/29/21	US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	(9,799,609.38)	(36,141.30)	(9,835,750.68)			
11/29/21	12/01/21	ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	(443,538.00)	(45.00)	(443,583.00)			
11/29/21	12/01/21	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	(445,837.50)	(2,670.98)	(448,508.48)			



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										
11/29/21	12/01/21	CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	(423,756.00)	(1,422.22)	(425,178.22)			
11/29/21	12/01/21	MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	(423,432.00)	(4,305.56)	(427,737.56)			
11/29/21	12/01/21	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	(443,268.00)	(1,332.50)	(444,600.50)			
11/29/21	12/01/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	(440,653.50)	(1,164.94)	(441,818.44)			
11/29/21	12/01/21	BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	(439,830.00)	(603.75)	(440,433.75)			
11/29/21	12/01/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	(445,203.00)	(780.00)	(445,983.00)			
Transaction Type Sub-Total				64,825,000.00	(63,738,598.93)	(86,469.23)	(63,825,068.16)			

INTEREST										
11/01/21	11/01/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	0.00	1,567.56	1,567.56			
11/01/21	11/01/21	CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	0.00	771.88	771.88			
11/01/21	11/01/21	MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	0.00	1,002.25	1,002.25			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	554,207.69	0.00	1,288.99	1,288.99			



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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										
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	0.00	2,403.13	2,403.13			
11/01/21	11/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	231,392.26	0.00	305.24	305.24			
11/01/21	11/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	524,229.87	0.00	992.54	992.54			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,766,713.51	0.00	3,467.18	3,467.18			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	574,380.60	0.00	1,300.01	1,300.01			
11/01/21	11/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	159,773.50	0.00	278.54	278.54			
11/01/21	11/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	506,515.40	0.00	1,176.43	1,176.43			
11/01/21	11/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,972.41	0.00	45.30	45.30			
11/01/21	11/25/21	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			
11/01/21	11/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	379,271.14	0.00	166.25	166.25			
11/01/21	11/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	827,479.23	0.00	1,884.31	1,884.31			
11/05/21	11/05/21	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	4,160,000.00	0.00	7,800.00	7,800.00			
11/11/21	11/11/21	CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	0.00	855.75	855.75			
11/12/21	11/12/21	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	0.00	798.75	798.75			
11/15/21	11/15/21	US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	0.00	4,312.50	4,312.50			
11/15/21	11/15/21	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	0.00	1,570.00	1,570.00			



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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										
11/15/21	11/15/21	UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	0.00	1,169.67	1,169.67			
11/15/21	11/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	82,386.12	0.00	181.25	181.25			
11/15/21	11/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	105,856.17	0.00	206.42	206.42			
11/15/21	11/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	10,798.30	0.00	28.80	28.80			
11/15/21	11/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
11/15/21	11/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	0.00	134.33	134.33			
11/15/21	11/15/21	CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	0.00	2,517.00	2,517.00			
11/15/21	11/15/21	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	142.45	142.45			
11/15/21	11/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	73,541.01	0.00	153.82	153.82			
11/15/21	11/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
11/15/21	11/15/21	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
11/15/21	11/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	28,231.40	0.00	76.22	76.22			
11/15/21	11/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	73,414.38	0.00	205.56	205.56			
11/15/21	11/15/21	OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	0.00	5,565.00	5,565.00			
11/15/21	11/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	49,223.26	0.00	128.39	128.39			
11/15/21	11/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	98,940.16	0.00	154.18	154.18			



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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										
11/15/21	11/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
11/15/21	11/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	54,573.70	0.00	146.44	146.44			
11/15/21	11/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
11/15/21	11/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
11/15/21	11/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,071.53	0.00	177.49	177.49			
11/16/21	11/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
11/16/21	11/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	117,991.21	0.00	260.56	260.56			
11/17/21	11/17/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	0.00	783.75	783.75			
11/17/21	11/17/21	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	0.00	731.25	731.25			
11/18/21	11/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	54,607.30	0.00	128.78	128.78			
11/20/21	11/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
11/20/21	11/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
11/20/21	11/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
11/20/21	11/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
11/20/21	11/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	158,959.61	0.00	263.61	263.61			
11/20/21	11/20/21	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
INTEREST											
	11/22/21	11/22/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	4,100,000.00	0.00	5,125.00	5,125.00			
	11/24/21	11/24/21	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	0.00	1,718.75	1,718.75			
	11/24/21	11/24/21	INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	0.00	3,212.50	3,212.50			
	11/25/21	11/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
	11/28/21	11/28/21	ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	0.00	2,327.50	2,327.50			
	11/30/21	11/30/21	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,425,000.00	0.00	33,187.50	33,187.50			
	11/30/21	11/30/21	US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	0.00	1,187.50	1,187.50			
	11/30/21	11/30/21	US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	0.00	12,500.00	12,500.00			
Transaction Type Sub-Total					50,089,529.76	0.00	110,050.35	110,050.35			
PAYDOWNS											
	11/01/21	11/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	21,341.65	21,341.65	0.00	21,341.65	(132.98)	0.00	
	11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	229,536.15	229,536.15	0.00	229,536.15	(4,160.35)	0.00	
	11/01/21	11/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	28,273.13	28,273.13	0.00	28,273.13	(370.40)	0.00	
	11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	9,345.93	9,345.93	0.00	9,345.93	(34.32)	0.00	
	11/01/21	11/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	19,922.59	19,922.59	0.00	19,922.59	0.38	0.00	
	11/01/21	11/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	59,762.20	59,762.20	0.00	59,762.20	(737.69)	0.00	
	11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	13,718.23	13,718.23	0.00	13,718.23	17.07	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										
11/01/21	11/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	2,568.11	2,568.11	0.00	2,568.11	55.77	0.00	
11/01/21	11/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,274.64	11,274.64	0.00	11,274.64	284.95	(0.01)	
11/01/21	11/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	42.40	42.40	0.00	42.40	0.00	0.00	
11/01/21	11/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	503.65	503.65	0.00	503.65	0.01	0.00	
11/01/21	11/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137AVXN2	20,124.68	20,124.68	0.00	20,124.68	78.61	0.00	
11/01/21	11/25/21	FHMS K023 A1 DTD 12/01/2012 2.355% 07/01/2022	3137AWOG3	23,175.65	23,175.66	0.00	23,175.66	506.96	0.00	
11/15/21	11/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	6,741.92	6,741.92	0.00	6,741.92	0.08	0.00	
11/15/21	11/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	8,175.89	8,175.89	0.00	8,175.89	1.40	0.00	
11/15/21	11/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	11,209.18	11,209.18	0.00	11,209.18	1.53	0.00	
11/15/21	11/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	8,451.70	8,451.70	0.00	8,451.70	1.84	0.00	
11/15/21	11/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	10,431.29	10,431.29	0.00	10,431.29	2.29	0.00	
11/15/21	11/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	8,398.60	8,398.60	0.00	8,398.60	1.61	0.00	
11/15/21	11/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	12,655.14	12,655.14	0.00	12,655.14	1.67	0.00	
11/15/21	11/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	8,265.45	8,265.45	0.00	8,265.45	1.68	0.00	
11/15/21	11/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	15,099.30	15,099.30	0.00	15,099.30	1.17	0.00	
11/15/21	11/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	9,688.04	9,688.04	0.00	9,688.04	0.09	0.00	
11/15/21	11/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	6,668.96	6,668.96	0.00	6,668.96	1.31	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										
11/16/21	11/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	14,151.05	14,151.05	0.00	14,151.05	1.15	0.00	
11/17/21	11/17/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	27,594.58	27,594.58	0.00	27,594.58	203.73	0.00	
11/18/21	11/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	7,732.96	7,732.96	0.00	7,732.96	0.21	0.00	
11/20/21	11/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	33,483.33	33,483.33	0.00	33,483.33	0.53	0.00	
Transaction Type Sub-Total				628,336.40	628,336.41	0.00	628,336.41	(4,271.70)	(0.01)	
SELL										
11/01/21	11/03/21	US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	2,925,000.00	2,958,934.57	2,099.33	2,961,033.90	54,500.97	40,737.60	FIFO
11/15/21	11/17/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	496,635.29	498,012.68	501.49	498,514.17	5,043.95	1,736.11	FIFO
11/22/21	11/22/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	476,110.91	1,265.35	477,376.26	1,110.91	1,110.91	FIFO
11/29/21	12/01/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	200,294.00	567.78	200,861.78	458.00	378.62	FIFO
11/29/21	12/01/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	249,490.00	60.96	249,550.96	(510.00)	(510.00)	FIFO
Transaction Type Sub-Total				4,346,635.29	4,382,842.16	4,494.91	4,387,337.07	60,603.83	43,453.24	
Managed Account Sub-Total					(58,727,420.36)	28,076.03	(58,699,344.33)	56,332.13	43,453.23	
Total Security Transactions					(58,727,420.36)	\$28,076.03	(58,699,344.33)	\$56,332.13	\$43,453.23	

Bolded items are forward settling trades.