



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

May 31, 2021

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director

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San Francisco, CA 94104

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Cover/Disclosures

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Individual Accounts

Accounts included in Statement

35310000

CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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



Managed Account Summary Statement

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

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,362,194.23
Maturities/Calls	(339,704.47)
Principal Dispositions	(4,603,640.86)
Principal Acquisitions	5,431,810.16
Unsettled Trades	3,419.56
Change in Current Value	58,703.41
Closing Market Value	\$129,912,782.03

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	4,953,052.93
Coupon/Interest/Dividend Income	86,499.43
Principal Payments	339,704.47
Security Purchases	(5,761,360.71)
Net Cash Contribution	382,103.88
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	109,781.50
Less Purchased Interest Related to Interest/Coupons	(3,699.05)
Plus Net Realized Gains/Losses	54,376.08
Total Cash Basis Earnings	\$160,458.53

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	128,863,792.79
Ending Accrued Interest	309,908.78
Plus Proceeds from Sales	5,241,682.61
Plus Proceeds of Maturities/Calls/Principal Payments	339,704.47
Plus Coupons/Dividends Received	86,499.43
Less Cost of New Purchases	(6,050,509.21)
Less Beginning Amortized Value of Securities	(128,324,244.52)
Less Beginning Accrued Interest	(299,339.65)
Total Accrual Basis Earnings	\$167,494.70



Portfolio Summary and Statistics

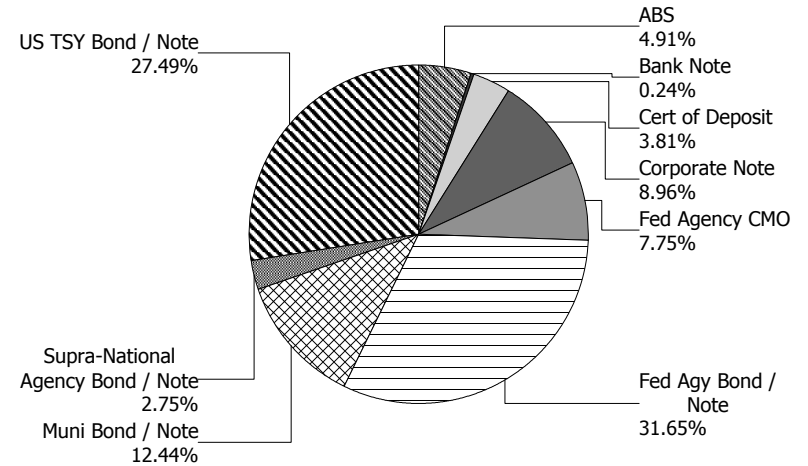
For the Month Ending **May 31, 2021**

CITY OF HAYWARD - 35310000

Account Summary

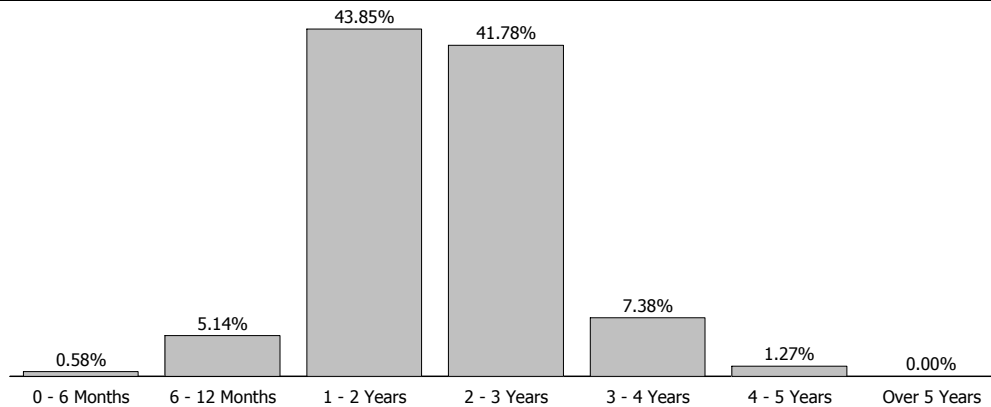
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	35,245,000.00	35,715,998.07	27.49
Supra-National Agency Bond / Note	3,570,000.00	3,576,445.53	2.75
Municipal Bond / Note	15,820,000.00	16,164,030.50	12.44
Federal Agency Collateralized Mortgage Obligation	9,907,190.75	10,067,099.35	7.75
Federal Agency Bond / Note	40,925,000.00	41,106,533.93	31.65
Corporate Note	11,364,000.00	11,635,937.80	8.96
Certificate of Deposit	4,900,000.00	4,955,729.51	3.81
Bank Note	300,000.00	318,225.00	0.24
Asset-Backed Security	6,324,968.49	6,372,782.34	4.91
Managed Account Sub-Total	128,356,159.24	129,912,782.03	100.00%
Accrued Interest		309,908.78	
Total Portfolio	128,356,159.24	130,222,690.81	

Sector Allocation



Unsettled Trades **615,000.00** **616,551.03**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.90%
Yield to Maturity at Market	0.33%
Weighted Average Days to Maturity	734



Managed Account Issuer Summary

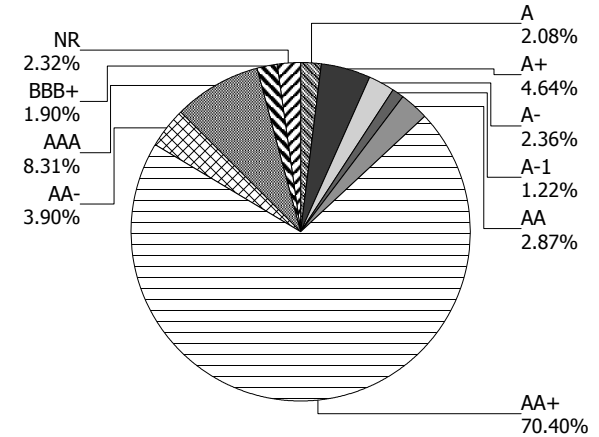
For the Month Ending **May 31, 2021**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	307,261.80	0.24
AMAZON.COM INC	355,617.70	0.27
ARIZONA TRANSPORTATION BOARD	1,276,483.65	0.98
ASTRAZENECA PLC	665,584.54	0.51
BANK OF AMERICA CO	1,110,516.15	0.85
BMW FINANCIAL SERVICES NA LLC	235,080.06	0.18
BRISTOL-MYERS SQUIBB CO	504,580.97	0.39
BURLINGTON NORTHERN SANTA FE	322,873.20	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	306,840.00	0.24
CALIFORNIA STATE UNIVERSITY	324,593.75	0.25
CAPITAL ONE FINANCIAL CORP	735,557.04	0.57
CARMAX AUTO OWNER TRUST	906,220.72	0.70
CATERPILLAR INC	652,699.13	0.50
CHAFFEY COMMUNITY COLLEGE DISTRICT	790,836.20	0.61
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	610,614.00	0.47
CHARLES SCHWAB	408,175.20	0.31
CHEVRON CORPORATION	152,643.75	0.12
CITIGROUP INC	634,269.08	0.49
CITY OF SAN JOSE	1,180,854.50	0.91
COMCAST CORP	163,360.20	0.13
CREDIT SUISSE GROUP RK	1,953,082.95	1.50
DEERE & COMPANY	201,949.00	0.16
DNB ASA	642,303.75	0.49
EXXON MOBIL CORP	474,568.95	0.37
FANNIE MAE	12,394,280.60	9.54
FEDERAL FARM CREDIT BANKS	4,484,404.55	3.45
FEDERAL HOME LOAN BANKS	4,023,240.94	3.10
FIFTH THIRD AUTO TRUST	145,235.90	0.11
FLORIDA STATE BOARD OF ADMIN FIN CORP	299,056.25	0.23
FORD CREDIT AUTO OWNER TRUST	77,504.43	0.06
FREDDIE MAC	30,271,707.19	23.30
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	650,105.67	0.50

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
GM FINANCIAL LEASINGTRUST	805,689.27	0.62
GOLDMAN SACHS GROUP INC	605,485.00	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	334,937.26	0.26
HONDA AUTO RECEIVABLES	103,059.00	0.08
HYUNDAI AUTO RECEIVABLES	339,281.72	0.26
IBM CORP	298,060.13	0.23
INTER-AMERICAN DEVELOPMENT BANK	1,292,587.93	0.99
INTL BANK OF RECONSTRUCTION AND DEV	2,283,857.60	1.76
JP MORGAN CHASE & CO	1,492,247.83	1.15
KUBOTA CREDIT OWNER TRUST	290,169.99	0.22
LONG BEACH COMMUNITY COLLEGE DISTRICT	937,130.40	0.72
LOS ANGELES COMMUNITY COLLEGE DISTRICT	309,947.30	0.24
MERCEDES-BENZ AUTO LEASE TRUST	170,414.34	0.13
MERCK & CO INC	315,252.64	0.24
MORGAN STANLEY	563,965.03	0.43
NEW YORK & NEW JERSEY PORT AUTHORITY	756,324.00	0.58
NEW YORK ST URBAN DEVELOPMENT CORP	1,170,834.90	0.90
NISSAN AUTO RECEIVABLES	106,390.91	0.08
NORDEA BANK ABP	638,310.63	0.49
OREGON DEPARTMENT OF TRANSPORTATION	613,596.00	0.47
PACCAR FINANCIAL CORP	502,258.83	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	725,127.50	0.56
PNC FINANCIAL SERVICES GROUP	318,225.00	0.24
SAN DIEGO COMMUNITY COLLEGE DISTRICT	688,182.75	0.53
SKANDINAVISKA ENSKILDA BANKEN AB	638,388.13	0.49
SOCIETE GENERALE	606,270.00	0.47
STATE OF CALIFORNIA	621,834.00	0.48
STATE OF CONNECTICUT	1,084,614.55	0.83
STATE OF LOUISIANA	613,284.00	0.47
STATE OF MARYLAND	1,228,479.50	0.95
STATE OF MISSISSIPPI	477,180.25	0.37
STATE OF WISCONSIN	627,218.75	0.48
SUMITOMO MITSUI FINANCIAL GROUP INC	477,374.05	0.37



Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,017,238.25	0.78
THE BANK OF NEW YORK MELLON CORPORATION	333,858.53	0.26
Toyota Lease Owner Trust	340,628.71	0.26
TOYOTA MOTOR CORP	1,135,103.75	0.87
UNITED STATES TREASURY	35,715,998.07	27.50
UNITEDHEALTH GROUP INC	435,606.39	0.34
UNIVERSITY OF CALIFORNIA	503,760.00	0.39
VERIZON OWNER TRUST	830,350.89	0.64
VOLKSWAGEN AUTO LEASE TURST	302,156.43	0.23
Total	\$129,912,782.03	100.00%



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	350,000.00	AA+	Aaa	01/07/19	01/09/19	343,628.91	2.50	2,193.54	348,609.53	354,265.63
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	10,027.63	1,602,055.99	1,633,500.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	AA+	Aaa	06/03/19	06/05/19	4,003,281.25	1.85	25,069.06	4,001,210.53	4,083,750.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	513.33	124,898.79	127,402.35
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	9,269.98	5,232,319.37	5,341,054.95
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	14,191.99	2,506,733.74	2,555,859.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	877.42	150,331.05	154,078.13
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	2,757.60	675,570.38	675,468.75
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	398.44	3,452,693.82	3,454,312.50
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	1,303.85	2,251,466.46	2,255,056.25
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	1,875.00	3,243,303.34	3,242,890.63
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	1,159.01	2,446,506.48	2,443,109.38
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	1,647.10	4,482,115.76	4,487,343.75
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	695.65	419,527.78	419,875.00



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	4,000.00	2,408,385.07	2,414,281.25
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	2,608.70	2,071,556.13	2,073,750.00

Security Type Sub-Total		35,245,000.00					35,408,771.32	0.83	78,588.30	35,417,284.22	35,715,998.07
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Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	129.55	908,224.68	909,219.22
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	1,284,719.61	1,292,587.93
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	1,372,554.01	1,374,638.38

Security Type Sub-Total		3,570,000.00					3,564,723.15	0.37	321.32	3,565,498.30	3,576,445.53
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Municipal Bond / Note											
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	AA-	Aa3	04/21/20	04/22/20	637,044.00	1.01	1,333.33	610,815.29	613,284.00
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	AA-	Aa2	04/17/20	04/22/20	644,070.00	1.00	7,500.00	617,745.00	621,834.00
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A+	Aa3	06/12/20	06/25/20	784,837.50	0.58	11,250.00	768,010.89	771,285.00
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	307,701.85	313,329.55
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	375,022.50
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	610,614.00



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note												
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022		797272QM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	4,356.00	675,000.00	688,182.75
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	937,130.40
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	1,017,238.25
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	1,153,040.22	1,180,854.50
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	613,596.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023		650036DR4	290,000.00	AA+	NR	12/16/20	12/23/20	290,000.00	0.48	293.87	290,000.00	290,350.90
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	503,760.00
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	786,986.09	790,836.20
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	1,846.25	301,280.55	306,840.00
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	370,000.00	A+	Aa3	07/02/20	07/08/20	370,000.00	1.09	3,605.22	370,000.00	375,624.00
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	375,000.00	A+	Aa3	07/07/20	07/09/20	377,197.50	0.89	3,653.94	376,536.43	380,700.00
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	AA+	NR	07/10/20	07/30/20	625,000.00	0.42	1,093.75	625,000.00	627,218.75
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	1,276,483.65



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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	AA+	Aaa	10/30/20	11/10/20	310,000.00	0.44	458.80	310,000.00	309,947.30
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	350,105.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	888.33	650,000.00	653,269.50
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	128.65	325,000.00	324,593.75
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	477,180.25
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	880,484.00
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	8,333.33	562,686.39	575,210.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	1,546.29	295,000.00	299,056.25
Security Type Sub-Total		15,820,000.00					16,058,661.70	1.18	90,150.62	15,954,802.71	16,164,030.50

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	51,380.24	AA+	Aaa	04/11/18	04/30/18	52,402.25	2.93	152.43	51,457.31	51,380.24
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	81,870.85	AA+	Aaa	08/22/19	08/27/19	82,094.72	2.19	158.01	81,913.83	82,099.58
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,210,095.40	AA+	Aaa	08/16/19	08/21/19	1,232,028.38	2.00	2,814.48	1,215,527.87	1,221,984.37
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	565,131.25	AA+	Aaa	03/29/19	04/03/19	560,959.00	2.54	1,069.98	564,059.73	571,074.64



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Federal Agency Collateralized Mortgage Obligation											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	29,022.40	AA+	Aaa	03/06/18	03/09/18	28,392.06	2.14	38.29	28,893.27	29,195.59
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	127,415.41	AA+	Aaa	07/12/18	07/17/18	124,195.19	2.30	168.08	126,692.41	128,175.76
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	261,909.44	AA+	Aaa	03/07/18	03/09/18	256,180.18	2.15	345.50	260,735.79	263,472.41
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.76	1,358.00	599,767.32	609,716.64
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	567,967.78	AA+	Aaa	06/12/19	06/17/19	570,053.29	2.23	1,114.64	568,709.92	577,752.97
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,223,009.99	AA+	Aaa	03/28/19	04/02/19	1,218,232.61	2.48	2,400.15	1,221,418.87	1,244,080.54
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	1,257,438.69	1,273,272.31
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	505,079.16	514,262.52
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	895,611.33	AA+	Aaa	06/24/19	06/27/19	906,666.55	2.13	1,872.22	900,293.75	909,886.83
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,068,914.93	1,095,379.18
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	271,538.74	AA+	Aaa	09/11/19	09/16/19	273,230.71	2.08	515.92	272,329.87	275,886.85
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	359,730.82	AA+	Aaa	09/04/19	09/09/19	364,443.65	1.86	683.49	361,921.35	365,491.13
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,681.85	AA+	Aaa	12/07/18	12/17/18	47,681.70	3.20	127.27	47,681.78	48,778.06
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	415,048.52	AA+	Aaa	11/20/19	11/26/19	415,038.56	2.09	723.57	415,041.84	424,239.07



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Federal Agency Collateralized Mortgage Obligation												
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025		3137FUZN7	384,776.73	AA+	Aaa	07/23/20	07/30/20	384,769.43	0.53	168.66	384,770.81	380,970.66
Security Type Sub-Total			9,907,190.75					9,968,046.02	2.11	19,387.28	9,932,648.50	10,067,099.35
Federal Agency Bond / Note												
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022		3133ELWD2	1,900,000.00	AA+	Aaa	04/03/20	04/08/20	1,897,188.00	0.45	1,048.96	1,898,802.01	1,904,970.40
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022		3133ELE75	2,575,000.00	AA+	Aaa	06/03/20	06/04/20	2,573,264.45	0.28	3,200.87	2,574,127.46	2,579,434.15
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022		313379Q69	1,800,000.00	AA+	Aaa	06/13/19	06/14/19	1,812,654.00	1.88	18,168.75	1,804,333.88	1,837,742.40
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022		3137EAET2	1,575,000.00	AA+	Aaa	07/21/20	07/23/20	1,571,440.50	0.24	689.06	1,572,962.53	1,575,667.80
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022		3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	4,058.16	1,248,166.33	1,269,955.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	8,500.56	2,137,742.73	2,185,498.54
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023		3137EAE08	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	1,633.59	3,818,991.78	3,841,875.90
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	1,752,377.41	1,757,890.75
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	2,409,348.97	2,420,866.69
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	1,548,196.68	1,553,340.25
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	2,544,953.10	2,555,495.25
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023		3134GVR67	1,900,000.00	AA+	Aaa	06/12/20	06/16/20	1,900,000.00	0.50	4,354.17	1,900,000.00	1,900,336.30



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Federal Agency Bond / Note											
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	2,335,288.80	2,344,799.34
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	999,724.54	1,001,840.00
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	2,451,293.17	2,459,517.20
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	1,947,316.74	1,951,487.85
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	2,323,241.89	2,329,008.30
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	899,775.82	901,374.30
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	AA+	Aaa	09/02/20	09/04/20	1,010,184.44	0.24	582.15	1,010,139.13	1,011,542.27
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	1,589,604.21	1,592,427.93
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	2,128,236.01	2,131,463.31

Security Type Sub-Total		40,925,000.00					40,882,656.14	0.51	56,944.20	40,894,623.19	41,106,533.93
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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	299,961.53	307,261.80
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	2,825.49	591,651.83	603,047.35
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	151,199.41	153,776.55



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Corporate Note											
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	152,643.75
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RO82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	672.78	174,836.28	176,780.10
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	567.78	199,888.72	201,949.00
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	324,872.57	327,495.35
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	324,688.56	325,478.73
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	529,700.35	532,056.40
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	A+	A2	11/09/20	11/13/20	350,000.00	0.54	93.98	350,000.00	350,219.45
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	BBB+	A2	11/16/20	11/19/20	250,000.00	0.63	60.96	250,000.00	250,373.75
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	A-	A2	10/02/20	10/06/20	302,315.75	0.62	3,018.32	297,004.35	298,060.13
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	354,503.41	355,111.25
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	404,811.36	408,175.20



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Corporate Note											
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	194.02	245,000.00	245,687.23
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	160,396.43	163,360.20
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	BBB+	A1	10/02/20	10/06/20	322,851.00	1.52	1,152.24	318,654.60	318,277.80
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	354,491.16	355,617.70
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	307,206.30
UNITEDHEALTH GROUP INC CORPORATE NOTES 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	79.75	434,552.99	435,606.39
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	324,570.46	325,203.78
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	BBB+	A3	05/25/21	05/28/21	664,940.15	0.70	38.79	664,940.37	665,584.54
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	160,468.63	160,717.05
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	321,948.28	321,434.10
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	153,829.27	154,361.52



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JPMORGAN CHASE & CO CORPORATE NOTES 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	124,972.98	125,426.25
JPMORGAN CHASE & CO CORPORATE NOTES 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	486,653.85
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	628,365.00
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	AA-	A1	03/08/21	03/10/21	314,234.00	1.05	2,501.35	313,043.53	315,252.64
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	263,616.70
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	317,707.19	320,792.40
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	AA-	A3	03/05/21	03/09/21	323,202.00	1.05	1,500.00	321,803.89	322,873.20
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	333,781.52	333,858.53
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	239.12	325,835.15	327,062.78
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	0.00	615,000.00	616,551.03
Security Type Sub-Total		11,364,000.00					11,609,861.21	0.87	33,759.82	11,569,114.82	11,635,937.80



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Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	A-1	P-1	08/05/20	08/07/20	975,000.00	0.52	4,196.83	975,000.00	976,981.20
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	A-1	P-1	02/14/20	02/19/20	600,000.00	1.80	3,210.00	600,000.00	606,270.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A	A1	07/10/20	07/14/20	475,000.00	0.70	1,330.00	475,000.00	477,374.05
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.84	3,051.22	625,000.00	638,310.63
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.85	3,067.71	625,000.00	638,388.13
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	6,410.42	625,000.00	642,303.75
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A+	Aa3	03/19/21	03/23/21	975,000.00	0.59	1,118.54	975,000.00	976,101.75
Security Type Sub-Total		4,900,000.00					4,900,000.00	1.25	22,384.72	4,900,000.00	4,955,729.51
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	305,605.97	318,225.00
Security Type Sub-Total		300,000.00					321,240.00	1.27	5,045.83	305,605.97	318,225.00
Asset-Backed Security											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,997.77	302,156.43
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	49,609.04	AAA	Aaa	12/04/18	12/12/18	49,608.44	3.20	70.56	49,608.81	49,988.97
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	101,826.83	AAA	NR	02/19/19	02/27/19	101,824.10	2.83	104.06	101,825.62	103,059.00



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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											
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	76,678.71	NR	Aaa	10/16/18	10/23/18	76,665.59	3.24	110.42	76,673.23	77,504.43
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	104,921.34	AAA	Aaa	12/04/18	12/12/18	104,901.24	3.22	150.15	104,912.25	106,390.91
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	112,534.65	AAA	NR	07/18/18	07/25/18	112,519.31	3.13	156.55	112,528.26	113,682.21
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	152,518.90	AAA	NR	04/03/19	04/10/19	152,498.82	2.66	180.31	152,509.12	154,266.40
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	319,976.45	320,858.24
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	128,361.42	AAA	NR	10/17/18	10/24/18	128,360.25	3.36	191.69	128,360.87	130,512.71
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	122,825.08	AAA	Aaa	05/21/19	05/30/19	122,800.19	2.51	137.02	122,811.38	124,351.32
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	AAA	NR	09/15/20	09/23/20	169,991.38	0.40	30.22	169,993.26	170,414.34
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	143,294.72	AAA	Aaa	04/30/19	05/08/19	143,263.22	2.65	168.13	143,277.36	145,235.90
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	AAA	Aaa	03/02/21	03/10/21	234,992.55	0.29	11.36	234,993.14	235,080.06
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	196,355.87	NR	Aaa	06/19/19	06/26/19	196,340.67	2.34	204.21	196,347.00	198,288.82
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	201,041.93	AAA	Aaa	04/09/19	04/17/19	201,025.57	2.65	221.98	201,032.76	203,540.20
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	339,961.80	340,628.71
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	22.90	484,924.28	484,831.03



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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											
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	149,987.69	152,740.26
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	AAA	NR	08/28/19	09/05/19	599,848.92	1.73	458.67	599,902.04	611,205.72
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	1.87	112.20	134,978.92	136,648.44
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,951.07	352,037.24
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	674,883.38	677,610.63
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	444,915.30	446,565.47
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	289,942.47	290,169.99
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	AAA	NR	04/20/21	04/28/21	134,985.80	0.38	22.80	134,986.10	135,026.35
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	309,934.75	309,988.56
Security Type Sub-Total		6,324,968.49					6,323,990.44	1.31	3,326.69	6,324,215.08	6,372,782.34
Managed Account Sub-Total		128,356,159.24					129,037,949.98	0.90	309,908.78	128,863,792.79	129,912,782.03
Securities Sub-Total		\$128,356,159.24					\$129,037,949.98	0.90%	\$309,908.78	\$128,863,792.79	\$129,912,782.03
Accrued Interest											\$309,908.78
Total Investments											\$130,222,690.81

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 01/31/2017 1.875% 01/31/2022	912828V72	350,000.00	CITIGRP		101.22	354,265.63	10,636.72	5,656.10	0.67	0.05
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		102.09	1,633,500.00	28,062.50	31,444.01	1.16	0.08
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	GOLDMAN		102.09	4,083,750.00	80,468.75	82,539.47	1.16	0.08
US TREASURY NOTES	DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		101.92	127,402.35	2,651.37	2,503.56	1.25	0.09
US TREASURY NOTES	DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		101.73	5,341,054.95	127,969.01	108,735.58	1.37	0.11
US TREASURY NOTES	DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		102.23	2,555,859.50	43,652.47	49,125.76	1.61	0.12
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		102.72	154,078.13	3,468.75	3,747.08	1.65	0.12
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		102.34	675,468.75	(180.47)	(101.63)	2.15	0.17
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		100.13	3,454,312.50	1,078.12	1,618.68	2.46	0.20
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		99.78	2,255,056.25	3,884.37	3,589.79	2.54	0.21
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.78	3,242,890.63	634.77	(412.71)	2.54	0.21
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		99.72	2,443,109.38	(2,966.79)	(3,397.10)	2.63	0.23
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		99.72	4,487,343.75	6,855.47	5,227.99	2.71	0.23
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		104.97	419,875.00	218.75	347.22	2.85	0.29
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		104.97	2,414,281.25	89.84	5,896.18	2.85	0.29
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		103.69	2,073,750.00	703.12	2,193.87	3.35	0.41
Security Type Sub-Total			35,245,000.00				35,715,998.07	307,226.75	298,713.85	2.14	0.19



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Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE	459058JV6	910,000.00	TD			99.91	909,219.22	1,102.92	994.54	1.89	0.18
DTD 04/20/2021 0.125% 04/20/2023											
INTER-AMERICAN DEVEL BK NOTES	4581X0DM7	1,285,000.00	RBC			100.59	1,292,587.93	8,024.83	7,868.32	1.98	0.20
DTD 04/24/2020 0.500% 05/24/2023											
INTL BK RECON & DEVELOP NOTES	459058JM6	1,375,000.00	TD			99.97	1,374,638.38	2,594.63	2,084.37	2.48	0.26
DTD 11/24/2020 0.250% 11/24/2023											
Security Type Sub-Total		3,570,000.00					3,576,445.53	11,722.38	10,947.23	2.15	0.22
Municipal Bond / Note											
LA ST T/E GO BONDS	546417DK9	600,000.00	MORGAN_			102.21	613,284.00	(23,760.00)	2,468.71	0.46	0.17
DTD 03/11/2020 5.000% 11/15/2021											
CA ST T/E GO BONDS	13063DUV8	600,000.00	MERRILL			103.64	621,834.00	(22,236.00)	4,089.00	0.75	0.16
DTD 04/22/2020 5.000% 03/01/2022											
CT ST T/E GO BONDS	20772KKE8	750,000.00	MORGAN_			102.84	771,285.00	(13,552.50)	3,274.11	0.99	0.17
DTD 06/25/2020 3.000% 06/01/2022											
CT ST TXBL GO BONDS	20772KJU4	305,000.00	SIEBERT			102.73	313,329.55	3,199.45	5,627.70	1.07	-0.01
DTD 06/11/2020 2.500% 07/01/2022											
PALOMAR COMM COLL DIST, CA TXBL GO BONDS	697511EZ2	375,000.00	RBC			100.01	375,022.50	22.50	22.50	1.17	0.44
DTD 11/03/2020 0.441% 08/01/2022											
CHAFFEY UHSD, CA TXBL GO BONDS	157411TH2	600,000.00	RBC			101.77	610,614.00	10,614.00	10,614.00	1.16	0.40
DTD 12/05/2019 1.913% 08/01/2022											
SAN DIEGO CCD, CA TXBL GO BONDS	797272QM6	675,000.00	RBC			101.95	688,182.75	13,182.75	13,182.75	1.16	0.26
DTD 10/16/2019 1.936% 08/01/2022											
LONG BEACH CCD, CA TXBL GO BONDS	542411NG4	920,000.00	PIPER JA			101.86	937,130.40	17,130.40	17,130.40	1.16	0.11
DTD 10/23/2019 1.702% 08/01/2022											
TAMALPAIS UHSD, CA TXBL GO BONDS	874857KH7	995,000.00	RBC			102.24	1,017,238.25	22,238.25	22,238.25	1.16	0.01
DTD 10/09/2019 1.925% 08/01/2022											
SAN JOSE, CA TXBL GO BONDS	798135H44	1,150,000.00	MORGAN_S			102.68	1,180,854.50	23,310.50	27,814.28	1.24	0.16
DTD 07/25/2019 2.300% 09/01/2022											
OR ST DEPT OF TRANS TXBL REV BONDS	68607DTT2	600,000.00	CITIGRP			102.27	613,596.00	13,596.00	13,596.00	1.45	0.30
DTD 11/20/2019 1.855% 11/15/2022											



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Municipal Bond / Note										
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		100.12	290,350.90	350.90	350.90	1.79	0.41
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.75	503,760.00	3,760.00	3,760.00	1.95	0.24
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		102.71	790,836.20	(1,478.40)	3,850.11	1.97	0.26
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		102.28	306,840.00	5,241.00	5,559.45	2.06	0.38
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	370,000.00	CITIGRP		101.52	375,624.00	5,624.00	5,624.00	2.05	0.35
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	375,000.00	CITIGRP		101.52	380,700.00	3,502.50	4,163.57	2.05	0.35
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		100.36	627,218.75	2,218.75	2,218.75	2.08	0.25
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		103.36	1,276,483.65	41,483.65	41,483.65	2.05	0.18
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		99.98	309,947.30	(52.70)	(52.70)	2.16	0.45
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		100.03	350,105.00	105.00	105.00	2.16	0.57
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		100.50	653,269.50	3,269.50	3,269.50	2.16	0.18
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		99.88	324,593.75	(406.25)	(406.25)	2.41	0.53
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		100.46	477,180.25	2,180.25	2,180.25	2.41	0.23
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		100.06	880,484.00	484.00	484.00	2.77	0.60
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		115.04	575,210.00	(8,715.00)	12,523.61	2.95	0.23



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Municipal Bond / Note											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	295,000.00	MERRILL		101.38	299,056.25	4,056.25	4,056.25	3.98	0.91
DTD 09/16/2020 1.258% 07/01/2025											
Security Type Sub-Total			15,820,000.00				16,164,030.50	105,368.80	209,227.79	1.71	0.27

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2		3136B1XP4	51,380.24	JPM_CHAS		100.00	51,380.24	(1,022.01)	(77.07)	0.20	3.56
DTD 04/01/2018 3.560% 09/01/2021											
FHMS K720 A1		3137BLUO9	81,870.85	BARCLAYS		100.28	82,099.58	4.86	185.75	0.35	1.65
DTD 11/01/2015 2.316% 11/01/2021											
FHLMC MULTIFAMILY STRUCTURED P		3137BHXY8	1,210,095.40	AMHERST		100.98	1,221,984.37	(10,044.01)	6,456.50	0.54	1.11
DTD 05/01/2015 2.791% 01/01/2022											
FHMS K019 A2		3137ASNJ9	565,131.25	MORGAN_S		101.05	571,074.64	10,115.64	7,014.91	0.68	0.87
DTD 08/01/2012 2.272% 03/01/2022											
FHMS K023 A1		3137AWOG3	29,022.40	BAIRD		100.60	29,195.59	803.53	302.32	0.50	0.87
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWQG3	127,415.41	BARCLAYS		100.60	128,175.76	3,980.57	1,483.35	0.50	0.87
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWOG3	261,909.44	BAIRD		100.60	263,472.41	7,292.23	2,736.62	0.50	0.87
DTD 12/01/2012 1.583% 04/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137BLUR7	600,000.00	JPM_CHAS		101.62	609,716.64	10,463.12	9,949.32	0.83	1.09
DTD 11/01/2015 2.716% 06/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	567,967.78	WELLS_FA		101.72	577,752.97	7,699.68	9,043.05	1.05	0.76
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	1,223,009.99	WELLS_FA		101.72	1,244,080.54	25,847.93	22,661.67	1.05	0.76
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AWQH1	1,250,000.00	CANT_FIT		101.86	1,273,272.31	4,815.28	15,833.62	1.15	0.71
DTD 12/01/2012 2.307% 08/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	500,000.00	PTRU		102.85	514,262.52	4,614.08	9,183.36	1.36	0.49
DTD 05/01/2013 2.510% 11/01/2022											
FANNIEMAE-ACES		3136ACGJ4	895,611.33	JPM_CHAS		101.59	909,886.83	3,220.28	9,593.08	1.35	1.37
DTD 02/01/2013 2.509% 11/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	1,065,000.00	CITIGRP		102.85	1,095,379.18	21,060.43	26,464.25	1.36	0.49
DTD 05/01/2013 2.510% 11/01/2022											



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Federal Agency Collateralized Mortgage Obligation										
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	271,538.74	BAIRD		101.60	275,886.85	2,656.14	3,556.98	1.47	1.20
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	359,730.82	BAIRD		101.60	365,491.13	1,047.48	3,569.78	1.47	1.20
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,681.85	CSFB		102.30	48,778.06	1,096.36	1,096.28	0.89	2.08
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	415,048.52	JPM_CHAS		102.21	424,239.07	9,200.51	9,197.23	1.79	1.36
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	384,776.73	JPM_CHA		99.01	380,970.66	(3,798.77)	(3,800.15)	2.73	0.81

Security Type Sub-Total		9,907,190.75				10,067,099.35	99,053.33	134,450.85	1.13	0.92
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Federal Agency Bond / Note										
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	1,900,000.00	WELLS_F		100.26	1,904,970.40	7,782.40	6,168.39	0.86	0.07
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	DAIWA		100.17	2,579,434.15	6,169.70	5,306.69	1.01	0.08
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	1,800,000.00	CITIGRP		102.10	1,837,742.40	25,088.40	33,408.52	1.02	0.08
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	WELLS_F		100.04	1,575,667.80	4,227.30	2,705.27	1.16	0.09
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		101.60	1,269,955.00	24,305.00	21,788.67	1.26	0.11
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		102.13	2,185,498.54	49,436.14	47,755.81	1.70	0.13
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	CITIGRP		100.44	3,841,875.90	26,438.40	22,884.12	1.89	0.14
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		100.45	1,757,890.75	4,285.75	5,513.34	1.93	0.14
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		100.45	2,420,866.69	11,878.89	11,517.72	1.93	0.14
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	WELLS_F		100.22	1,553,340.25	6,052.75	5,143.57	1.98	0.14



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G0403	2,550,000.00	CITIGRP		100.22	2,555,495.25	13,170.75	10,542.15	1.98	0.14
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	JPM_CHA		100.02	1,900,336.30	336.30	336.30	2.04	0.49
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.21	2,344,799.34	11,632.14	9,510.54	2.07	0.15
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		100.18	1,001,840.00	2,200.00	2,115.46	2.11	0.16
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		100.18	2,459,517.20	9,795.45	8,224.03	2.11	0.16
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	100.08	1,951,487.85	5,153.85	4,171.11	1.20	0.27
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		100.17	2,329,008.30	6,379.80	5,766.41	2.23	0.17
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		100.15	901,374.30	1,662.30	1,598.48	2.27	0.18
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	NOMURA		100.15	1,011,542.27	1,357.83	1,403.14	2.27	0.18
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		100.15	1,592,427.93	2,952.63	2,823.72	2.27	0.18
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		100.07	2,131,463.31	3,572.01	3,227.30	2.51	0.22
Security Type Sub-Total		40,925,000.00				41,106,533.93	223,877.79	211,910.74	1.79	0.16
Corporate Note										
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		102.42	307,261.80	7,330.80	7,300.27	1.65	0.25
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		104.88	603,047.35	1,459.35	11,395.52	1.80	0.23
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		102.52	153,776.55	1,904.55	2,577.14	1.86	0.22



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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		101.76	152,643.75	2,643.75	2,643.75	1.94	0.23
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		101.02	176,780.10	2,023.35	1,943.82	2.01	0.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.97	201,949.00	2,113.00	2,060.28	2.09	0.23
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.77	327,495.35	2,677.35	2,622.78	2.09	0.28
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	325,000.00	BNP_PAR		100.15	325,478.73	904.48	790.17	2.19	0.28
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		100.39	532,056.40	2,464.50	2,356.05	2.20	0.32
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	CITIGRP		100.06	350,219.45	219.45	219.45	2.45	0.51
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	GOLDMAN		100.15	250,373.75	373.75	373.75	2.45	0.57
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		108.39	298,060.13	(4,255.62)	1,055.78	2.58	0.49
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		109.27	355,111.25	(3,116.75)	607.84	2.63	0.61
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	100.78	408,175.20	3,377.70	3,363.84	2.70	0.47
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	100.28	245,687.23	687.23	687.23	1.84	0.63



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Corporate Note										
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	108.91	163,360.20	(978.30)	2,963.77	2.68	0.57
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		106.09	318,277.80	(4,573.20)	(376.80)	2.78	1.58
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		100.17	355,617.70	1,136.00	1,126.54	2.94	0.39
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.40	307,206.30	7,206.30	7,206.30	2.90	0.85
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP		100.14	435,606.39	1,058.79	1,053.40	2.94	0.50
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		100.06	325,203.78	639.28	633.32	2.95	0.43
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	100.09	665,584.54	644.39	644.17	1.00	0.67
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		107.14	160,717.05	(1,905.45)	248.42	2.97	1.53
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		107.14	321,434.10	(5,715.90)	(514.18)	2.97	1.53
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	107.20	154,361.52	(1,545.84)	532.25	2.94	0.59
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB		100.34	125,426.25	458.75	453.27	3.27	0.55
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA		100.34	486,653.85	1,653.85	1,653.85	3.27	0.55
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	100.54	628,365.00	3,365.00	3,365.00	2.39	0.65



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Corporate Note										
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	106.87	315,252.64	1,018.64	2,209.11	3.30	0.86
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	99.48	263,616.70	(1,383.30)	(1,383.30)	2.70	0.71
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	106.93	320,792.40	2,216.40	3,085.21	3.37	0.84
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	BNP_PAR	01/01/25	107.62	322,873.20	(328.80)	1,069.31	3.42	0.97
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	102.73	333,858.53	(459.22)	77.01	3.72	0.89
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		100.63	327,062.78	1,211.28	1,227.63	3.86	0.82
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		100.25	616,551.03	1,551.03	1,551.03	3.95	0.76

Security Type Sub-Total		11,364,000.00				11,635,937.80	26,076.59	66,822.98	2.64	0.62
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Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	CSFB		100.20	976,981.20	1,981.20	1,981.20	0.69	0.22
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	MERRILL		101.05	606,270.00	6,270.00	6,270.00	0.71	0.32
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		100.50	477,374.05	2,374.05	2,374.05	1.11	0.25
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		102.13	638,310.63	13,310.63	13,310.63	1.24	0.13



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
Certificate of Deposit											
SKANDINAV ENSKILDA BANK LT CD	83050PDR7	625,000.00	BARCLAYS		102.14	638,388.13	13,388.13	13,388.13	1.24	0.13	
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD	23341VZT1	625,000.00	GOLDMAN		102.77	642,303.75	17,303.75	17,303.75	1.48	0.19	
DTD 12/06/2019 2.040% 12/02/2022											
CREDIT SUISSE NEW YORK CERT DEPOS	22552G3C2	975,000.00	CSFB		100.11	976,101.75	1,101.75	1,101.75	1.80	0.52	
DTD 03/23/2021 0.590% 03/17/2023											
Security Type Sub-Total		4,900,000.00				4,955,729.51	55,729.51	55,729.51	1.19	0.27	
Bank Note											
PNC BANK NA CORP NOTES	69353RFL7	300,000.00	TD		11/09/21	106.08	318,225.00	(3,015.00)	12,619.03	0.44	0.48
DTD 06/08/2018 3.500% 06/08/2023											
Security Type Sub-Total		300,000.00				318,225.00	(3,015.00)	12,619.03	0.44	0.48	
Asset-Backed Security											
VWALT 2019-A A3	92867XAD8	300,000.00	JPM_CHAS		100.72	302,156.43	2,161.17	2,158.66	0.45	1.50	
DTD 10/04/2019 1.990% 11/21/2022											
HART 2018-B A3	44933AAC1	49,609.04	BARCLAYS		100.77	49,988.97	380.53	380.16	0.26	2.69	
DTD 12/12/2018 3.200% 12/15/2022											
HAROT 2019-1 A3	43814WAC9	101,826.83	MERRILL		101.21	103,059.00	1,234.90	1,233.38	0.49	2.15	
DTD 02/27/2019 2.830% 03/20/2023											
FORD CREDIT AUTO OWNER TRUST	34532TAD4	76,678.71	BARCLAYS		101.08	77,504.43	838.84	831.20	0.32	2.65	
DTD 10/23/2018 3.240% 04/15/2023											
NAROT 2018-C A3	65478NAD7	104,921.34	MIZUHO		101.40	106,390.91	1,489.67	1,478.66	0.44	2.52	
DTD 12/12/2018 3.220% 06/15/2023											
CARMAX AUTO OWNER TRUST	14313FAD1	112,534.65	BARCLAYS		101.02	113,682.21	1,162.90	1,153.95	0.36	2.62	
DTD 07/25/2018 3.130% 06/15/2023											
HYUNDAI AUTO RECEIVABLES TRUST	44932NAD2	152,518.90	SOCGEN		101.15	154,266.40	1,767.58	1,757.28	0.46	2.09	
DTD 04/10/2019 2.660% 06/15/2023											
GMALT 2020-3 A3	362569AC9	320,000.00	WELLS_F		100.27	320,858.24	888.90	881.79	1.12	0.33	
DTD 09/29/2020 0.450% 08/21/2023											
CARMAX AUTO OWNER TRUST	14315EAC4	128,361.42	MERRILL		101.68	130,512.71	2,152.46	2,151.84	0.47	2.61	
DTD 10/24/2018 3.360% 09/15/2023											



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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											
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	122,825.08	JPM_CHAS		101.24	124,351.32	1,551.13	1,539.94	0.55	1.99
MBALT 2020-B A3	DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		100.24	170,414.34	422.96	421.08	1.42	0.30
FIFTH THIRD AUTO TRUST	DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	143,294.72	CSFB		101.35	145,235.90	1,972.68	1,958.54	0.48	2.09
BMWLT 2021-1 A3	DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		100.03	235,080.06	87.51	86.92	1.53	0.28
HDMOT 2019-A A3	DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	196,355.87	BARCLAYS		100.98	198,288.82	1,948.15	1,941.82	0.50	1.97
GMCAR 2019-2 A3	DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	201,041.93	BARCLAYS		101.24	203,540.20	2,514.63	2,507.44	0.52	2.18
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		100.18	340,628.71	668.39	666.91	1.96	0.33
GMALT 2021-2 A3	DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		99.97	484,831.03	(92.83)	(93.25)	1.79	0.35
VZOT 2020-A A1A	DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		101.83	152,740.26	2,757.82	2,752.57	1.13	1.26
COMET 2019-A2 A2	DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		101.87	611,205.72	11,356.80	11,303.68	1.21	1.13
HDMOT 2020-A A3	DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		101.22	136,648.44	1,677.88	1,669.52	0.75	1.50
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		102.04	352,037.24	7,104.93	7,086.17	1.20	1.30
VZOT 2020-B A	DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		100.39	677,610.63	2,752.38	2,727.25	1.67	0.37
GMCAR 2020-3 A3	DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		100.35	446,565.47	1,667.29	1,650.17	1.43	0.36
KCOT 2021-1A A3	DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		100.06	290,169.99	229.32	227.52	2.72	0.61
HART 2021-A A3	DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		100.02	135,026.35	40.55	40.25	2.20	0.38
CARMX 2021-2 A3	DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		100.00	309,988.56	55.36	53.81	2.46	0.52



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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
Security Type Sub-Total		6,324,968.49				6,372,782.34	48,791.90	48,567.26	1.31	1.02
Managed Account Sub-Total		128,356,159.24				129,912,782.03	874,832.05	1,048,989.24	1.86	0.33
Securities Sub-Total		\$128,356,159.24				\$129,912,782.03	\$874,832.05	\$1,048,989.24	1.86	0.33%
Accrued Interest						\$309,908.78				
Total Investments						\$130,222,690.81				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
04/28/21	05/04/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	(325,851.50)	0.00	(325,851.50)			
05/04/21	05/06/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	(2,073,046.88)	(489.13)	(2,073,536.01)			
05/10/21	05/12/21	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	(354,481.70)	0.00	(354,481.70)			
05/10/21	05/17/21	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	(324,564.50)	0.00	(324,564.50)			
05/17/21	05/19/21	UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	(434,547.60)	0.00	(434,547.60)			
05/18/21	05/26/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	(484,923.86)	0.00	(484,923.86)			
05/21/21	05/25/21	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	(419,656.25)	(543.48)	(420,199.73)			
05/24/21	06/01/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	(615,000.00)	0.00	(615,000.00)			
05/25/21	05/28/21	ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	(664,940.15)	0.00	(664,940.15)			
05/26/21	05/28/21	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	(675,649.22)	(2,666.44)	(678,315.66)			
Transaction Type Sub-Total				6,265,000.00	(6,372,661.66)	(3,699.05)	(6,376,360.71)			
INTEREST										
05/01/21	05/01/21	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			
05/01/21	05/01/21	CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	0.00	960.56	960.56			
05/01/21	05/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	566,735.88	0.00	1,073.02	1,073.02			



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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										
05/01/21	05/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	905,172.87	0.00	1,946.66	1,946.66			
05/01/21	05/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	456,500.54	0.00	602.20	602.20			
05/01/21	05/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	632,705.16	0.00	1,202.14	1,202.14			
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
05/01/21	05/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	439,613.11	0.00	1,268.08	1,268.08			
05/01/21	05/25/21	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			
05/01/21	05/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	385,889.38	0.00	169.15	169.15			
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,234,772.43	0.00	2,871.87	2,871.87			
05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	59,693.09	0.00	177.09	177.09			
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
05/01/21	05/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	80,372.49	0.00	214.53	214.53			
05/01/21	05/25/21	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	91,797.29	0.00	177.17	177.17			
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,795,923.15	0.00	3,524.50	3,524.50			
05/05/21	05/05/21	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			
05/11/21	05/11/21	CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	0.00	855.75	855.75			
05/13/21	05/13/21	IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	0.00	4,275.00	4,275.00			



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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										
05/13/21	05/13/21	BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	0.00	939.75	939.75			
05/15/21	05/15/21	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			
05/15/21	05/15/21	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			
05/15/21	05/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
05/15/21	05/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	157,666.82	0.00	346.87	346.87			
05/15/21	05/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	154.82	154.82			
05/15/21	05/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	88,070.80	0.00	237.79	237.79			
05/15/21	05/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	218,347.02	0.00	425.78	425.78			
05/15/21	05/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	141,325.14	0.00	395.71	395.71			
05/15/21	05/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	210.38	210.38			
05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	169,641.07	0.00	376.04	376.04			
05/15/21	05/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	127,611.95	0.00	332.85	332.85			
05/15/21	05/15/21	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
05/15/21	05/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	116,171.55	0.00	311.73	311.73			
05/15/21	05/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	134,433.38	0.00	281.19	281.19			



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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										
05/15/21	05/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	58,754.83	0.00	156.68	156.68			
05/15/21	05/15/21	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			
05/15/21	05/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	24.23	24.23			
05/15/21	05/15/21	LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	0.00	15,000.00	15,000.00			
05/15/21	05/15/21	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			
05/15/21	05/15/21	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	27,285.07	0.00	65.94	65.94			
05/15/21	05/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	107.47	107.47			
05/16/21	05/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
05/16/21	05/16/21	UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	0.00	3,525.00	3,525.00			
05/16/21	05/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	220,317.94	0.00	486.54	486.54			
05/17/21	05/17/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	0.00	775.04	775.04			
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	113,062.75	0.00	266.64	266.64			
05/20/21	05/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
05/20/21	05/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
05/20/21	05/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			



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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										
05/20/21	05/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
05/20/21	05/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	106.82	106.82			
05/22/21	05/22/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	4,100,000.00	0.00	5,125.00	5,125.00			
05/24/21	05/24/21	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			
05/24/21	05/24/21	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			
05/25/21	05/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
Transaction Type Sub-Total				34,606,863.71	0.00	86,499.43	86,499.43			
PAYDOWNS										
05/01/21	05/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,886.15	23,886.16	0.00	23,886.16	522.51	0.00	
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	24,677.03	24,677.03	0.00	24,677.03	(447.27)	0.00	
05/01/21	05/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	617.52	617.52	0.00	617.52	(3.85)	0.00	
05/01/21	05/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	1,604.63	1,604.63	0.00	1,604.63	11.85	0.00	
05/01/21	05/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	9,561.54	9,561.54	0.00	9,561.54	(118.03)	0.00	
05/01/21	05/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	1,112.65	1,112.65	0.00	1,112.65	0.02	0.00	
05/01/21	05/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,646.84	2,646.84	0.00	2,646.84	57.48	0.00	
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	3,377.07	3,377.07	0.00	3,377.07	13.20	0.00	
05/01/21	05/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	818.08	818.08	0.00	818.08	(10.72)	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										
05/01/21	05/25/21	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	9,926.44	9,926.44	0.00	9,926.44	(27.14)	0.00	
05/01/21	05/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	32,690.64	32,690.64	0.00	32,690.64	0.10	0.00	
05/01/21	05/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	24,564.59	24,564.59	0.00	24,564.59	0.59	0.00	
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,568.31	1,568.31	0.00	1,568.31	(5.76)	0.00	
05/01/21	05/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,620.29	11,620.29	0.00	11,620.29	293.68	(0.01)	
05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	8,312.85	8,312.85	0.00	8,312.85	(165.35)	0.00	
05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	11,608.30	11,608.30	0.00	11,608.30	2.35	0.00	
05/15/21	05/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	11,250.21	11,250.21	0.00	11,250.21	2.16	0.00	
05/15/21	05/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	14,372.10	14,372.10	0.00	14,372.10	3.16	0.00	
05/15/21	05/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	15,077.30	15,077.30	0.00	15,077.30	2.05	0.00	
05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	17,122.17	17,122.17	0.00	17,122.17	2.25	0.00	
05/15/21	05/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	11,392.09	11,392.09	0.00	11,392.09	1.95	0.00	
05/15/21	05/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	9,145.79	9,145.79	0.00	9,145.79	0.11	0.00	
05/15/21	05/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	12,963.72	12,963.72	0.00	12,963.72	0.12	0.00	
05/15/21	05/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	21,991.15	21,991.15	0.00	21,991.15	1.70	0.00	
05/15/21	05/15/21	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	27,285.07	27,285.07	0.00	27,285.07	2.13	0.00	
05/16/21	05/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	19,276.01	19,276.01	0.00	19,276.01	1.57	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										
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	11,235.92	11,235.92	0.00	11,235.92	0.30	0.00	
Transaction Type Sub-Total				339,704.46	339,704.47	0.00	339,704.47	141.16	(0.01)	
SELL										
04/28/21	05/03/21	CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023	172967HD6	300,000.00	326,130.00	258.33	326,388.33	(2,970.00)	2,489.52	FIFO
05/04/21	05/06/21	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,500,000.00	1,520,214.84	7,380.87	1,527,595.71	47,519.53	26,809.00	FIFO
05/04/21	05/06/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	250,000.00	250,592.50	72.22	250,664.72	882.50	827.20	FIFO
05/11/21	05/12/21	CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	332,062.25	1,132.08	333,194.33	7,514.00	7,260.92	FIFO
05/18/21	05/19/21	UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	305,850.00	58.75	305,908.75	4,161.00	5,302.39	FIFO
05/19/21	05/26/21	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	150,000.00	151,886.72	893.47	152,780.19	4,617.19	2,497.29	FIFO
05/20/21	05/25/21	IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	307,752.00	285.00	308,037.00	1,026.00	5,171.26	FIFO
05/21/21	05/25/21	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	415,000.00	416,875.80	510.73	417,386.53	1,875.80	1,875.80	FIFO
05/25/21	06/01/21	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	250,000.00	253,085.94	1,566.82	254,652.76	7,636.72	4,079.13	FIFO
05/25/21	06/01/21	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	350,000.00	358,494.50	1,870.75	360,365.25	(5,477.50)	743.61	FIFO
05/26/21	05/28/21	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	650,000.00	651,787.50	338.54	652,126.04	2,749.50	2,202.61	FIFO
05/26/21	05/28/21	WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	666,619.25	12,352.08	678,971.33	(13,140.60)	12,295.83	FIFO



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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									
Transaction Type Sub-Total				5,395,000.00	5,541,351.30	26,719.64	5,568,070.94	56,394.14	71,554.56	
Managed Account Sub-Total					(491,605.89)	109,520.02	(382,085.87)	56,535.30	71,554.55	
Total Security Transactions					(\$491,605.89)	\$109,520.02	(\$382,085.87)	\$56,535.30	\$71,554.55	

Bolded items are forward settling trades.