



CITY OF ANTIOCH

Investment Performance Review For the Quarter Ended September 30, 2021

Client Management Team

Sarah Meacham, Managing Director

PFM Asset Management LLC

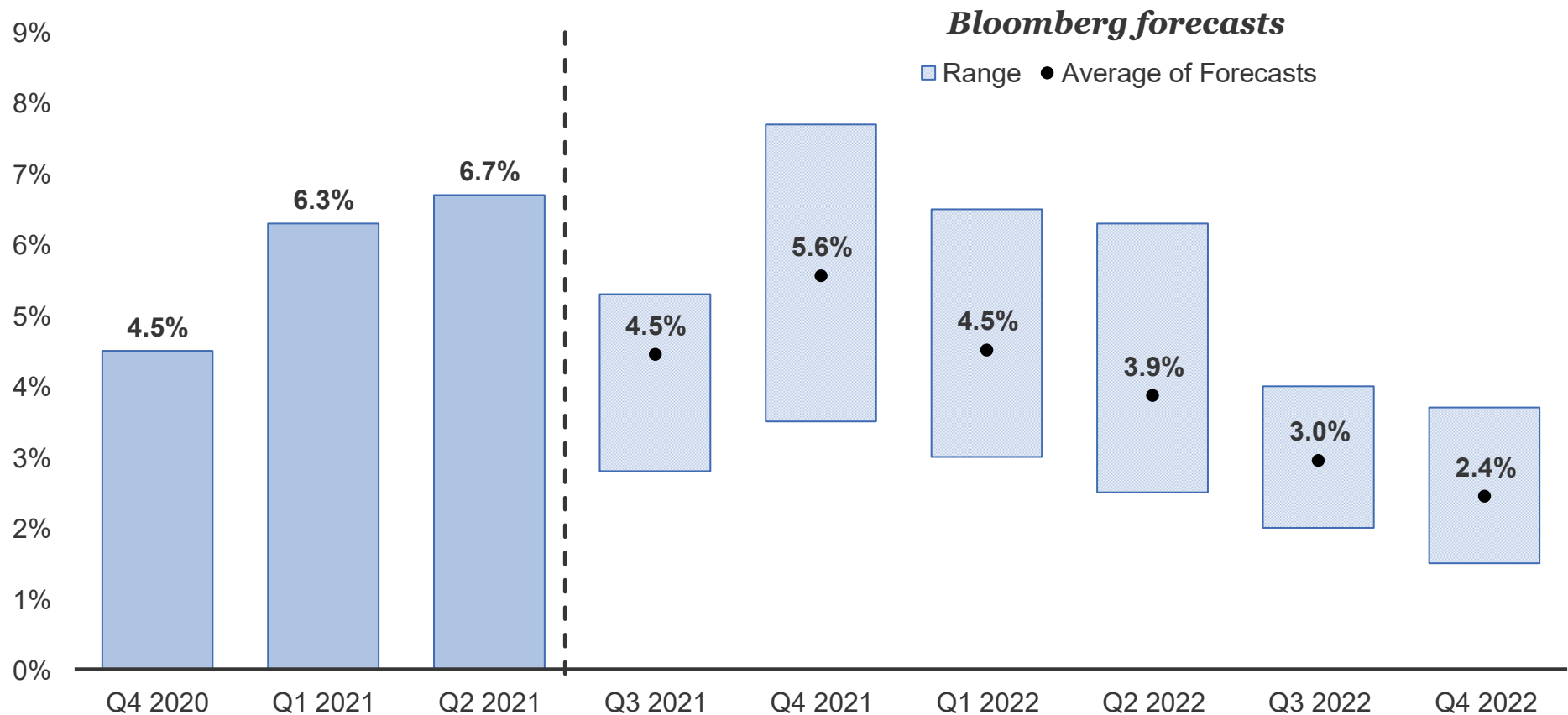
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Los Angeles, CA 90013
213-489-4075

213 Market Street
Harrisburg, PA 17101-2141
717-232-2723

Market Update

U.S. Economic Growth Expected to Moderate, But Uncertainty is High

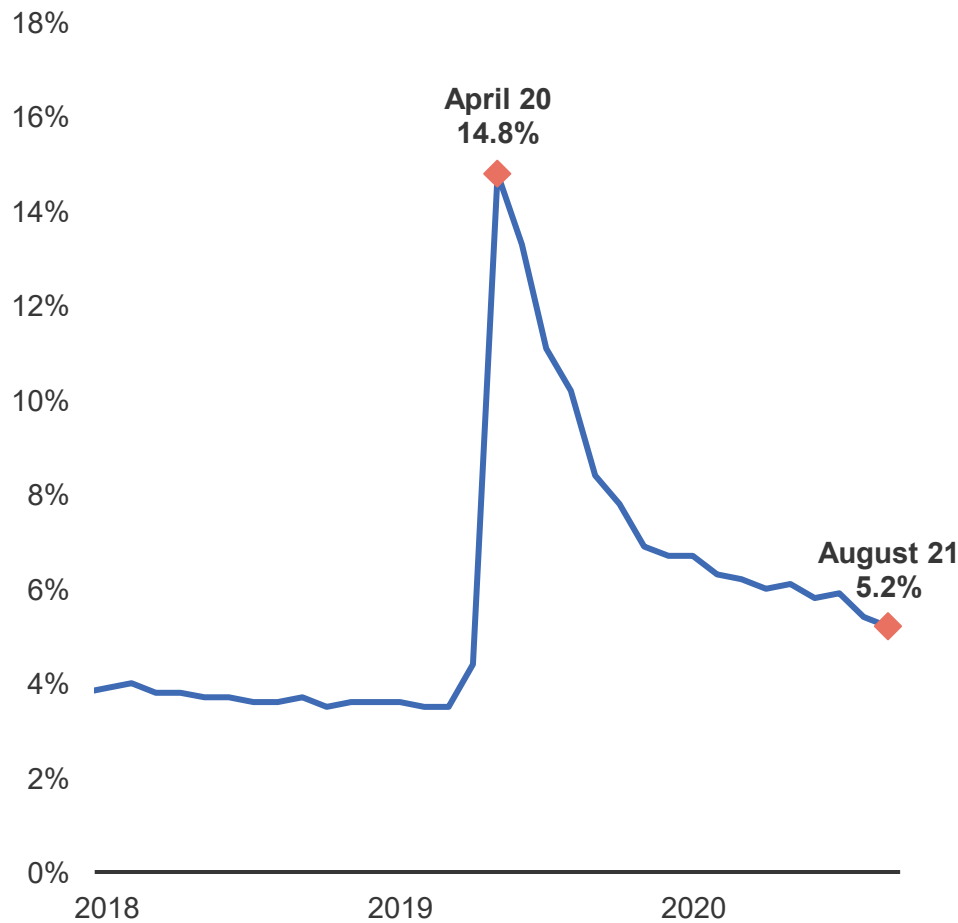
U.S. GDP Forecasts Annualized Rate



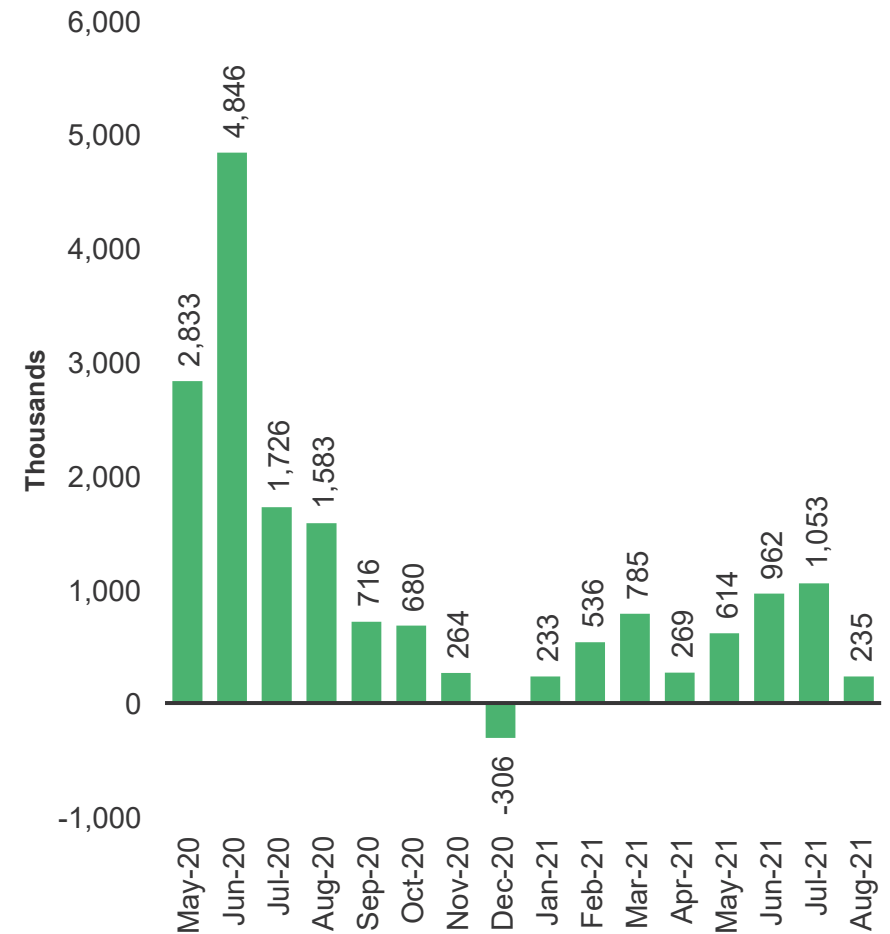
Source: Bloomberg, as of September 2021. Forecasts by Goldman Sachs Group, Deutsche Bank, ING Group, JPMorgan Chase, BMO Capital, Barclays, UBS, Morgan Stanley, and Wells Fargo.

U.S. Hiring Slowed in August as New Covid-19 Cases Impede Job Gains

Unemployment Rate



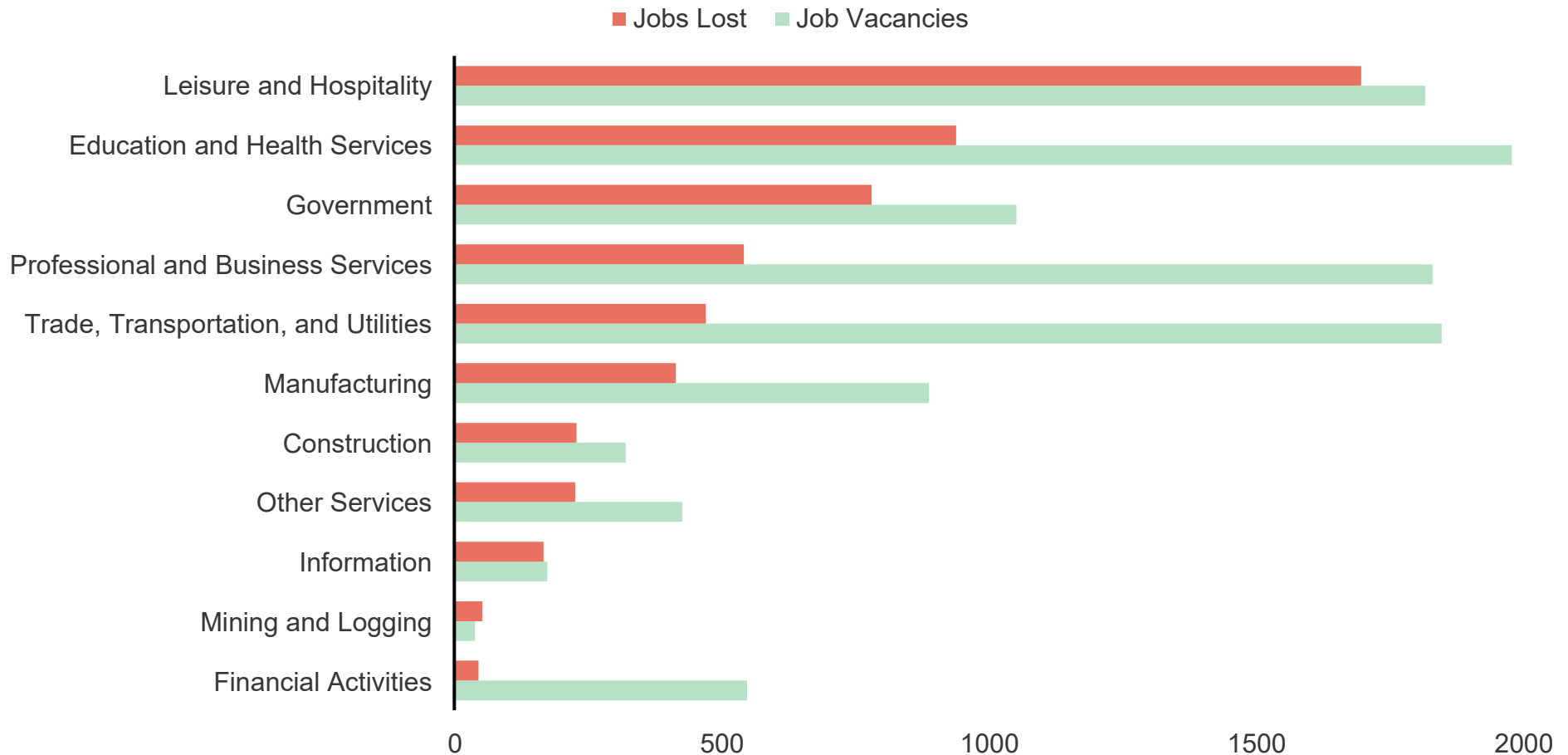
Monthly Change In Nonfarm Payrolls



Source: Bloomberg, as of September 2021. Data is seasonally adjusted.

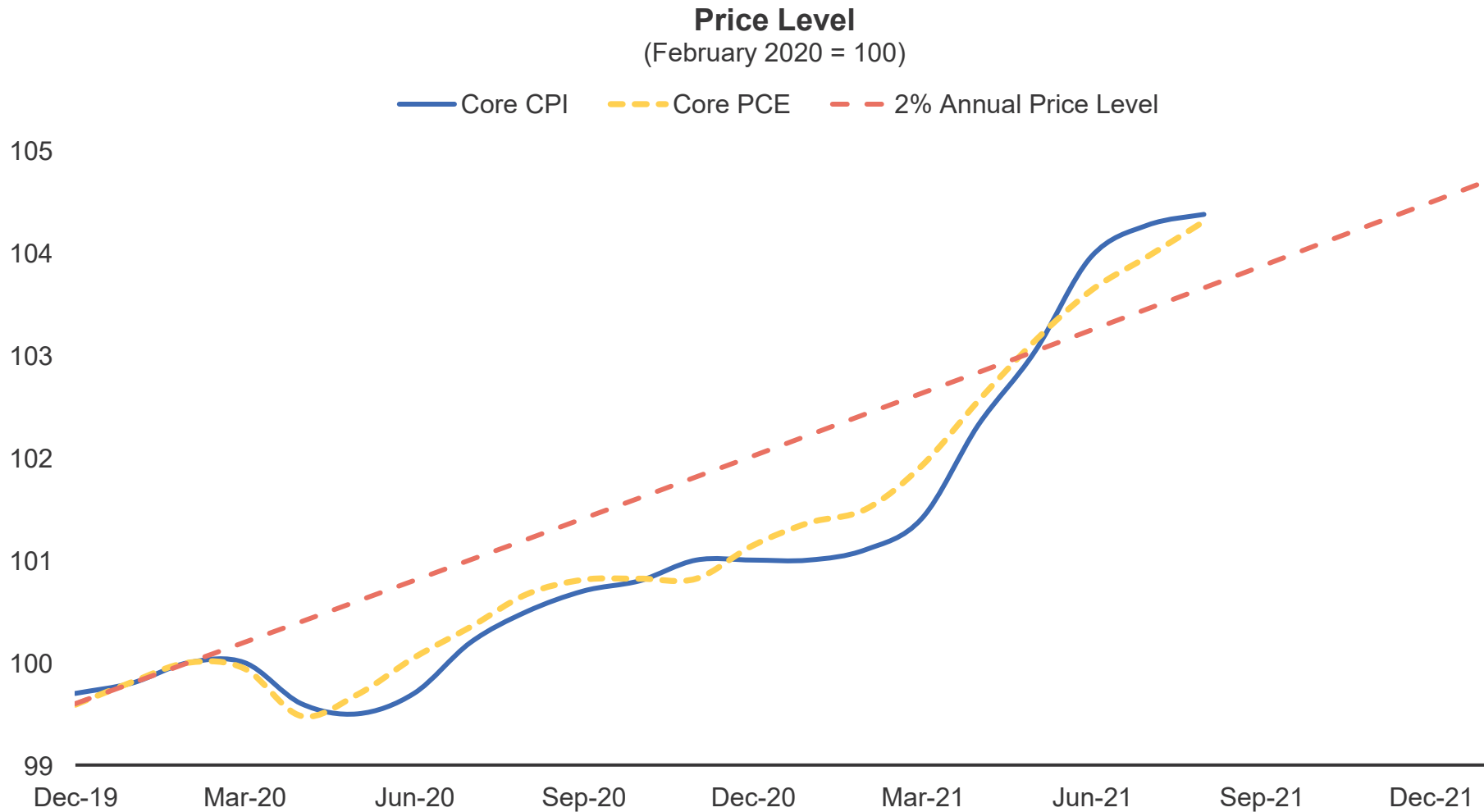
Labor Shortages Are More Dramatic in Select Industries

Jobs Lost to the Pandemic vs. Current Job Openings (in '000s)



Source: Bureau of Labor Statistics, PFM calculations; as of 9/30/2021. Jobs Lost represents a change in payroll employment numbers from February 2020 to July 2021.

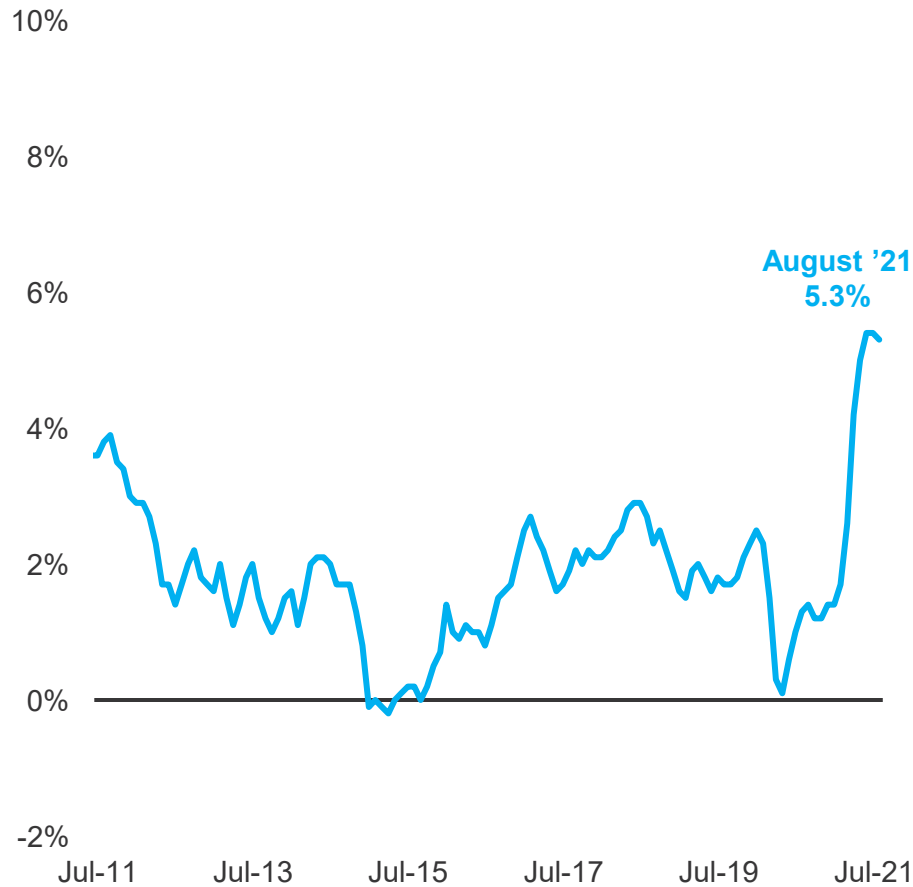
Inflation Indicators Surpass Pre-Covid Trend



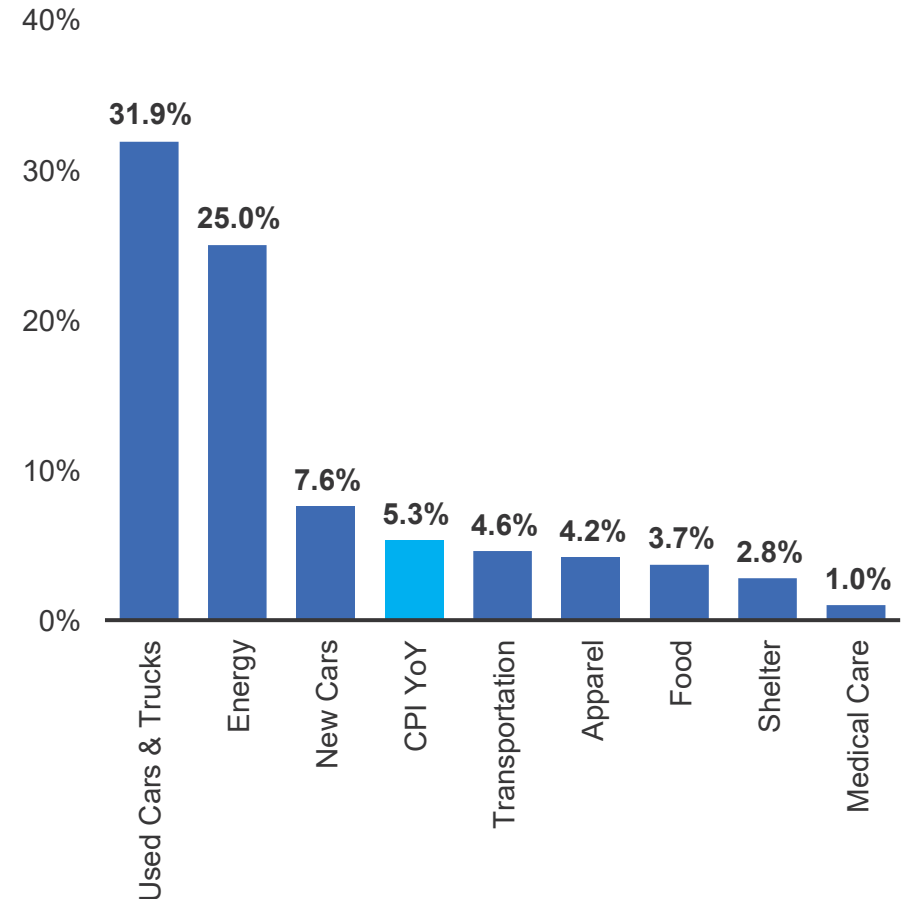
Source: Bloomberg, as of 9/30/2021.

Consumer Prices High; Investors Still Appear To Believe It Is Transitory

Consumer Price Index
% Change YoY



Key Consumer Price Index Components
% Change YoY



Source: Bloomberg, as of September 2021.

FOMC Acknowledges Economic Progress, Queues up Taper

September

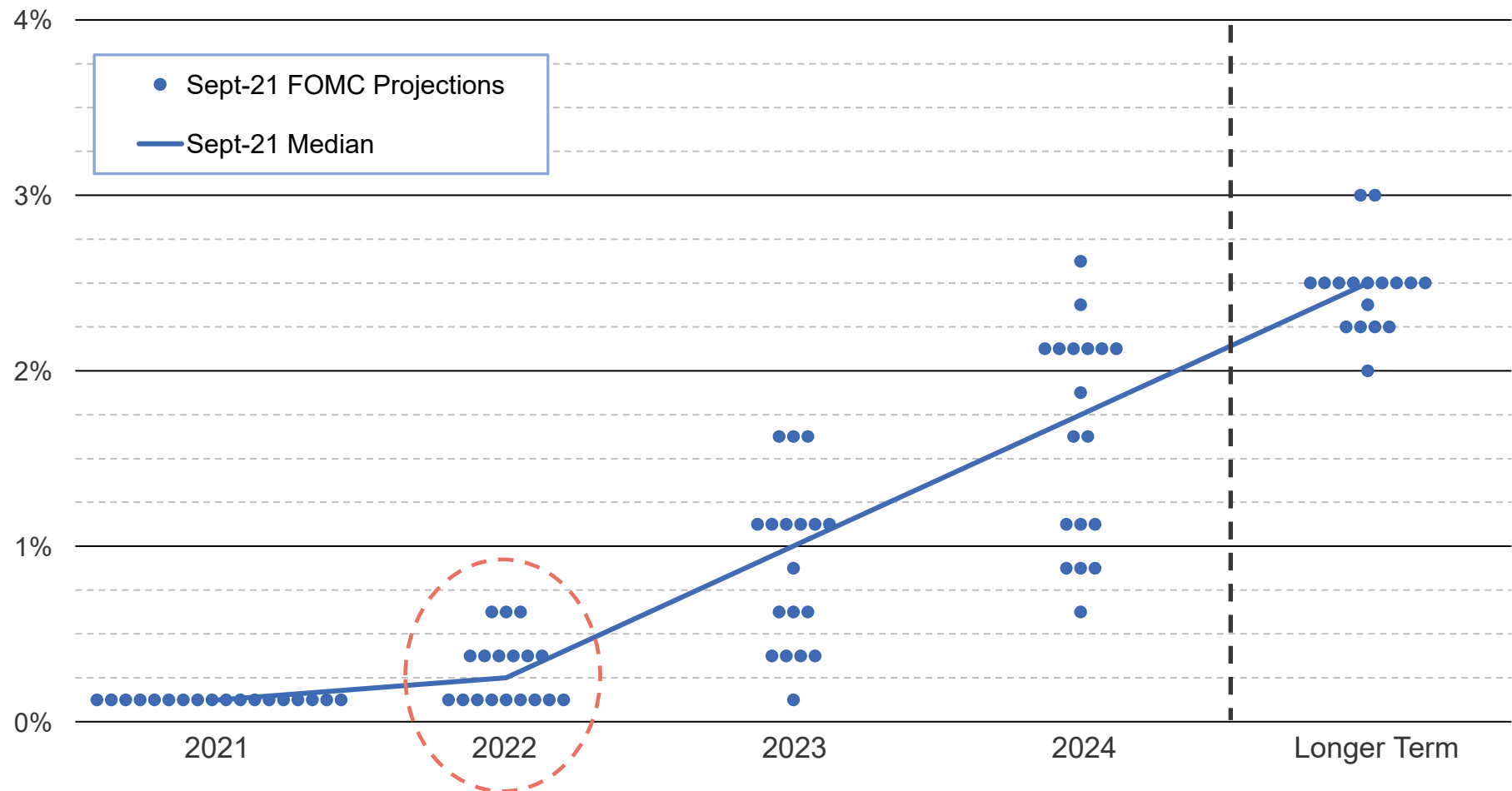
22

- With progress on vaccinations and strong policy support, ***indicators of economic activity and employment have continued to strengthen***. The sectors most adversely affected by the pandemic have improved in recent months, but the rise in COVID-19 cases has slowed their recovery.
 - ***Inflation is elevated, largely reflecting transitory factors***. Overall financial conditions remain accommodative, in part reflecting policy measures to support the economy and the flow of credit to U.S. households and businesses.
 - The path of the economy ***continues to depend on the course of the virus***.
-
- The Committee ***decided to keep the target range for the federal funds rate at 0 to 1/4 percent*** and expects it will be appropriate to maintain this target range ***until*** labor market conditions have reached levels consistent with the Committee's assessments of ***maximum employment and inflation has risen to 2 percent and is on track to moderately exceed 2 percent for some time***.
 - Last December, the Committee indicated it would continue to increase its holdings of Treasury ... and of agency mortgage-backed securities...until substantial further progress has been made toward its maximum employment and price stability goals. Since then, the economy has made progress toward these goals. ***If progress continues broadly as expected, the Committee judges that a moderation in the pace of asset purchases may soon be warranted***.

Source: Federal Reserve.

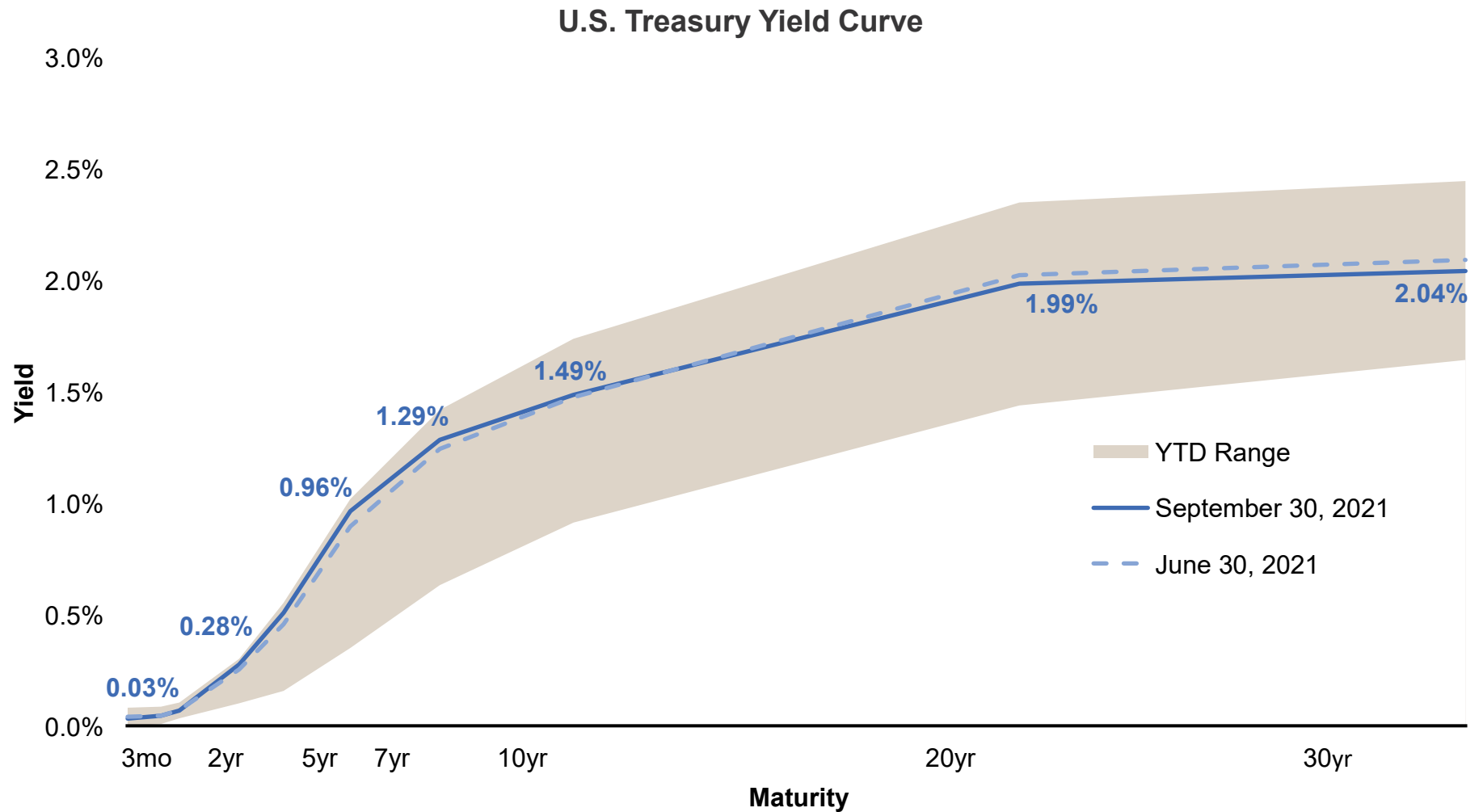
Fed's September "Dot Plot" Signals Rate Liftoff in 2022

Fed Participants' Assessments of 'Appropriate' Monetary Policy



Source: Federal Reserve and Bloomberg. Individual dots represent each Fed members' judgement of the midpoint of the appropriate target range for the federal funds rate at each year-end.

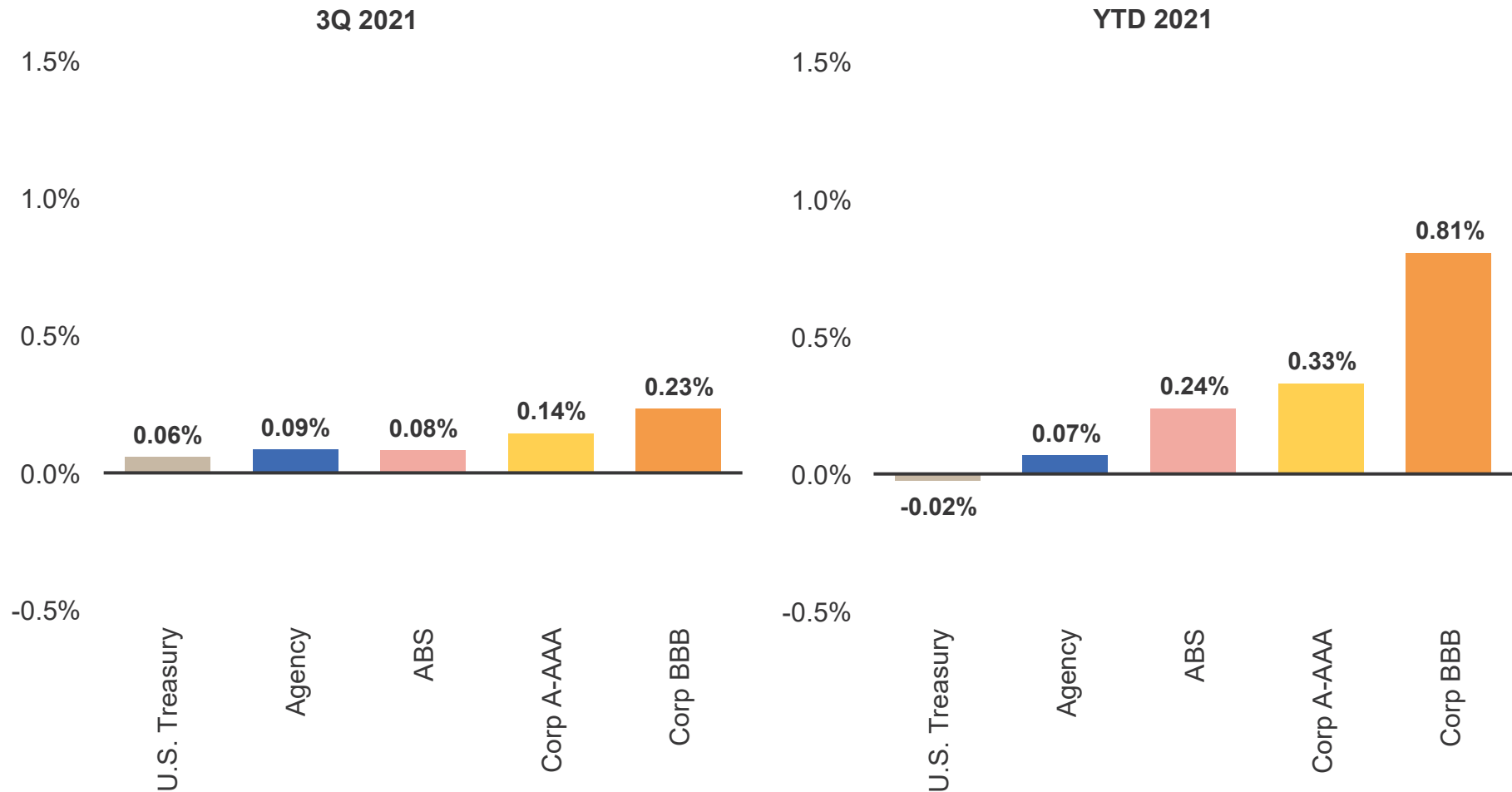
Despite Volatility, Yields Ended Little Changed in the Third Quarter



Source: Bloomberg, as of 9/30/2021.

Credit Sectors Continue to Outperform

1-3 Year Indices



Source: ICE BofAML Indices. ABS indices are 0-3 year, based on weighted average life. As of 9/30/2021.

Fixed-Income Sector Outlook – Third Quarter 2021

Sector	Our Investment Preferences
COMMERCIAL PAPER / CD	
TREASURIES	
T-Bill	
T-Note	
FEDERAL AGENCIES	
Bullets	
Callables	
SUPRANATIONALS	
CORPORATES	
Financials	
Industrials	
SECURITIZED	
Asset-Backed	
Agency Mortgage-Backed	
Agency CMBS	
MUNICIPALS	

● Current outlook

○ Outlook one quarter ago

Negative

Slightly
Negative

Neutral

Slightly
Positive

Positive

Fixed-Income Sector Commentary – Third Quarter 2021

- ◆ **U.S. Treasury** Bills were under pressure near the end of the quarter from debt ceiling concerns. Short-term yields remain range-bound due to Fed policy, while longer-term yields have climbed due to changing policy and economic expectations, offering extension and roll-down opportunities.
- ◆ **Federal Agency/GSE** securities offer essentially zero additional yield benefit against Treasury securities out to seven years. There is little room for further spread narrowing.
- ◆ **Supranational** debt issuance increased during the quarter, widening spreads and creating good investment opportunities.
- ◆ **Corporate Notes** have benefitted from economic tailwinds, strong profits, improving credit fundamentals, and supportive global monetary policy. Overall, valuations remain rich and spreads have narrowed, approaching June tights.
- ◆ **Asset-Backed Securities** issuance has picked up ahead of forecasts. Collateral performance continues to be strong and yield spreads remain narrow. Shorter tranches offer good relative value.
- ◆ **Mortgage-Backed Securities** have experienced some spread widening, especially in lower coupon issues where collateral is most susceptible to rising Treasury yields.
- ◆ **Taxable Municipal** yield spreads narrowed as issuance slowed. Short maturities are especially tight. Proposed legislation that would again permit advance refundings could shift issuance to tax-exempts.
- ◆ **Commercial Paper and CD** rates have remained range-bound and near historical lows. Value can selectively be found in longer maturities, although rates remain anchored by Fed rate policy which is not expected to change in the near term.

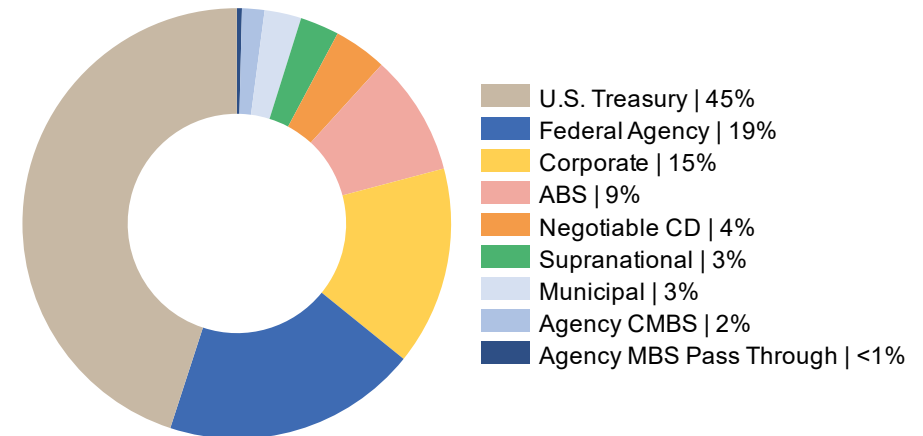
Account Summary

Consolidated Summary

Account Summary¹

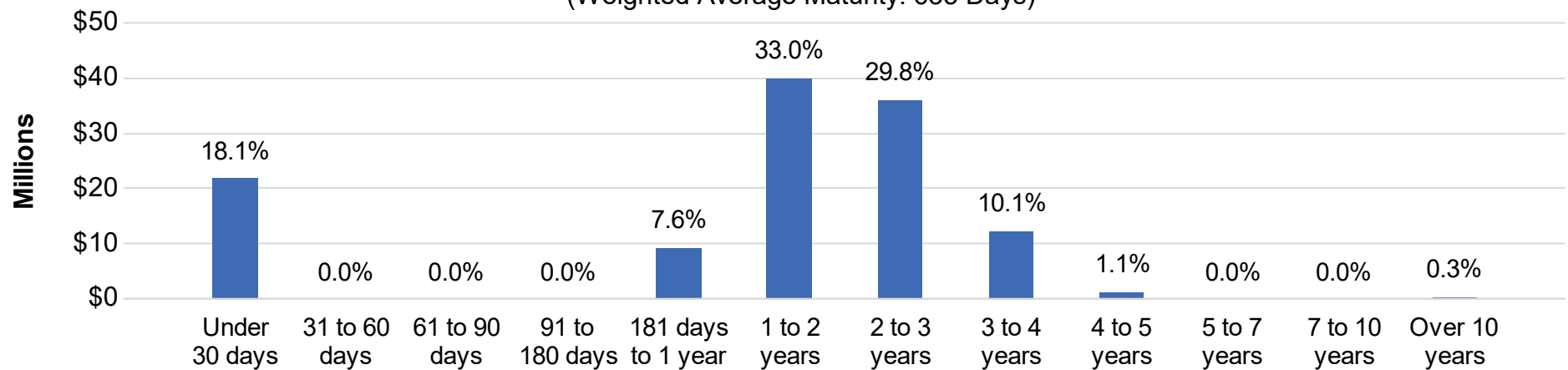
PFM Managed Account	\$99,056,079
CAMP Pool	\$10,202,163
Local Agency Investment	\$11,711,952
Total Program	\$120,970,194

Sector Allocation



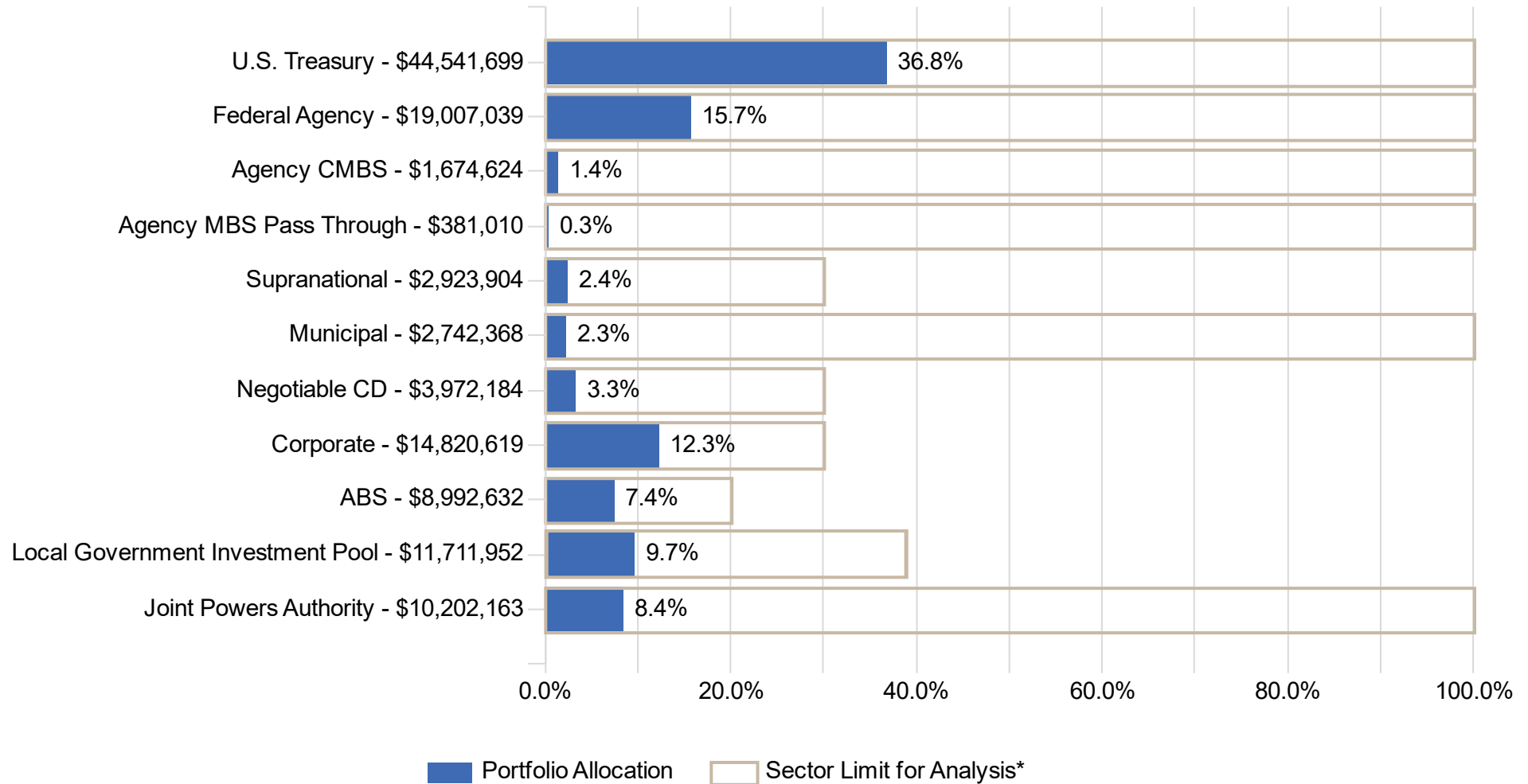
Maturity Distribution

(Weighted Average Maturity: 635 Days)



1. Market values exclude accrued interest, as of September 30, 2021.

Sector Allocation Analytics



For informational/analytical purposes only and is not provided for compliance assurance.

*Sector Limit for Analysis is as derived from our interpretation of your most recent Investment Policy as provided.

Issuer Diversification

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
U.S. Treasury	45.0%	
UNITED STATES TREASURY	45.0%	AA / Aaa / AAA
Federal Agency	19.2%	
FANNIE MAE	5.9%	AA / Aaa / AAA
FREDDIE MAC	13.3%	AA / Aaa / AAA
Agency CMBS	1.7%	
FANNIE MAE	0.4%	AA / Aaa / AAA
FREDDIE MAC	1.3%	AA / Aaa / AAA
Agency MBS Pass Through	0.4%	
FANNIE MAE	0.4%	AA / Aaa / AAA
Supranational	3.0%	
INTER-AMERICAN DEVELOPMENT BANK	1.6%	AAA / Aaa / AAA
INTL BANK OF RECONSTRUCTION AND DEV	1.3%	AAA / Aaa / AAA
Municipal	2.8%	
CALIFORNIA DEPARTMENT OF WATER RESOURCES	0.5%	AAA / Aa / NR
CALIFORNIA EARTHQUAKE AUTHORITY	0.2%	NR / NR / A
FLORIDA STATE BOARD OF ADMIN FIN CORP	0.2%	AA / Aa / AA
LOS ANGELES COMMUNITY COLLEGE DISTRICT	0.2%	AA / Aaa / NR
NEW JERSEY TURNPIKE AUTHORITY	0.2%	A / A / A
NEW YORK ST URBAN DEVELOPMENT CORP	0.9%	AA / NR / AA
STATE OF CONNECTICUT	0.1%	A / Aa / AA
STATE OF MARYLAND	0.5%	AAA / Aaa / AAA
Negotiable CD	4.0%	
CREDIT SUISSE GROUP RK	0.7%	A / A / A
DNB ASA	0.9%	AA / Aa / NR
NORDEA BANK ABP	0.8%	AA / Aa / AA

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
Negotiable CD	4.0%	
SKANDINAVISKA ENSKILDA BANKEN AB	0.8%	A / Aa / AA
SUMITOMO MITSUI FINANCIAL GROUP INC	0.7%	A / Aa / A
Corporate	15.0%	
ADOBE INC	0.3%	A / A / NR
AMAZON.COM INC	1.3%	AA / A / AA
AMERICAN HONDA FINANCE	0.3%	A / A / NR
APPLE INC	0.3%	AA / Aa / NR
ASTRAZENECA PLC	0.5%	A / A / NR
BANK OF AMERICA CO	0.8%	A / A / AA
BMW FINANCIAL SERVICES NA LLC	0.2%	A / A / NR
BRISTOL-MYERS SQUIBB CO	0.6%	A / A / NR
BURLINGTON NORTHERN SANTA FE	0.2%	AA / A / NR
CATERPILLAR INC	0.5%	A / A / A
CHARLES SCHWAB	0.3%	A / A / A
CHEVRON CORPORATION	0.6%	AA / Aa / NR
CITIGROUP INC	0.7%	BBB / A / A
CLOROX COMPANY	0.4%	A / Baa / NR
COMCAST CORP	0.3%	A / A / A
DEERE & COMPANY	0.7%	A / A / A
EXXON MOBIL CORP	0.5%	AA / Aa / NR
GENERAL DYNAMICS CORP	0.3%	A / A / NR
GOLDMAN SACHS GROUP INC	0.8%	BBB / A / A
IBM CORP	0.3%	A / A / NR
JP MORGAN CHASE & CO	0.9%	A / A / AA
MERCK & CO INC	0.2%	A / A / A
MORGAN STANLEY	0.5%	BBB / A / A

Ratings shown are calculated by assigning a numeral value to each security rating, then calculating a weighted average rating for each security type / issuer category using all available security ratings, excluding Not-Rated (NR) ratings. For security type / issuer categories where a rating from the applicable NRSRO is not available, a rating of NR is assigned. Excludes balances invested in money market funds.

Issuer Diversification

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
Corporate	15.0%	
NESTLE SA	0.6%	AA / Aa / NR
PACCAR FINANCIAL CORP	0.3%	A / A / NR
PEPSICO INC	0.2%	A / A / NR
PNC FINANCIAL SERVICES GROUP	0.5%	A / A / A
THE BANK OF NEW YORK MELLON CORPORATION	0.4%	A / A / AA
TOYOTA MOTOR CORP	0.8%	A / A / A
UNILEVER PLC	0.2%	A / A / A
UNITEDHEALTH GROUP INC	0.3%	A / A / A
ABS	9.1%	
ALLY AUTO RECEIVABLES TRUST	0.1%	NR / Aaa / AAA
BMW FINANCIAL SERVICES NA LLC	0.2%	AAA / Aaa / NR
BMW VEHICLE OWNER TRUST	0.2%	AAA / NR / AAA
CAPITAL ONE FINANCIAL CORP	0.1%	AAA / Aaa / AAA
CARMAX AUTO OWNER TRUST	1.3%	AAA / Aaa / AAA
DISCOVER FINANCIAL SERVICES	0.6%	AAA / Aaa / AAA
FIFTH THIRD AUTO TRUST	0.1%	AAA / Aaa / NR
FORD CREDIT AUTO OWNER TRUST	0.3%	NR / Aaa / AAA
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	0.3%	AAA / Aaa / AAA
GM FINANCIAL LEASINGTRUST	0.6%	AAA / Aaa / AAA
HARLEY-DAVIDSON MOTORCYCLE TRUST	0.3%	AAA / Aaa / AAA
HONDA AUTO RECEIVABLES	0.3%	AAA / Aaa / AAA
HYUNDAI AUTO RECEIVABLES	0.7%	AAA / Aaa / AAA
KUBOTA CREDIT OWNER TRUST	0.6%	NR / Aaa / AAA
MERCEDES-BENZ AUTO LEASE TRUST	0.1%	AAA / NR / AAA
MERCEDES-BENZ AUTO RECEIVABLES	0.3%	AAA / NR / AAA

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
ABS	9.1%	
NISSAN AUTO LEASE TRUST	0.0%	AAA / Aaa / NR
NISSAN AUTO RECEIVABLES	0.5%	AAA / Aaa / AAA
Toyota Lease Owner Trust	0.3%	AAA / Aaa / NR
TOYOTA MOTOR CORP	0.4%	AAA / Aaa / NR
VERIZON OWNER TRUST	1.3%	AAA / Aaa / AAA
VOLKSWAGEN AUTO LEASE TURST	0.1%	AAA / NR / AAA
VOLKSWAGEN OF AMERICA	0.1%	AAA / Aaa / NR
WORLD OMNI AUTO REC TRUST	0.3%	AAA / NR / AAA
Total	100.0%	

Ratings shown are calculated by assigning a numeral value to each security rating, then calculating a weighted average rating for each security type / issuer category using all available security ratings, excluding Not-Rated (NR) ratings. For security type / issuer categories where a rating from the applicable NRSRO is not available, a rating of NR is assigned. Excludes balances invested in money market funds.

Certificate of Compliance

During the reporting period for the quarter ended September 30, 2021, the account(s) managed by PFM Asset Management ("PFMAM") were in compliance with the applicable investment policy and guidelines as furnished to PFMAM.

Acknowledged : *PFM Asset Management LLC*

Note: Pre- and post-trade compliance for the account(s) managed by PFM Asset Management is provided via Bloomberg Asset and Investment Management ("AIM").

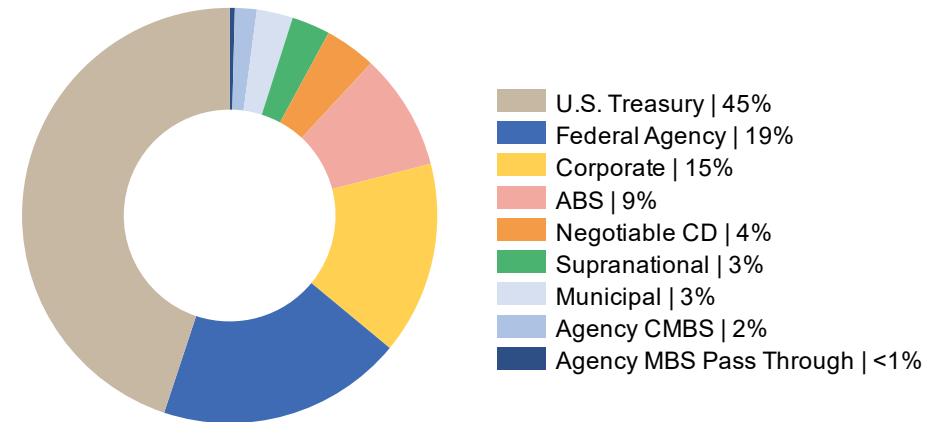
Portfolio Review: CITY OF ANTIOCH, CA

Portfolio Snapshot - CITY OF ANTIOCH, CA¹

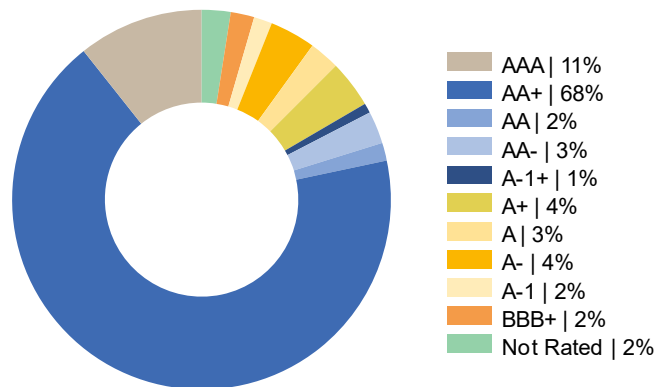
Portfolio Statistics

Total Market Value	\$99,264,782.04
Portfolio Effective Duration	1.85 years
Benchmark Effective Duration	1.83 years
Yield At Cost	0.79%
Yield At Market	0.47%
Portfolio Credit Quality	AA

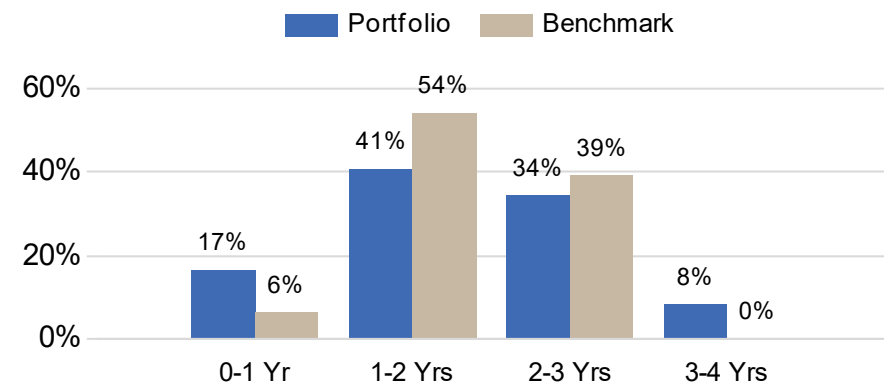
Sector Allocation



Credit Quality - S&P



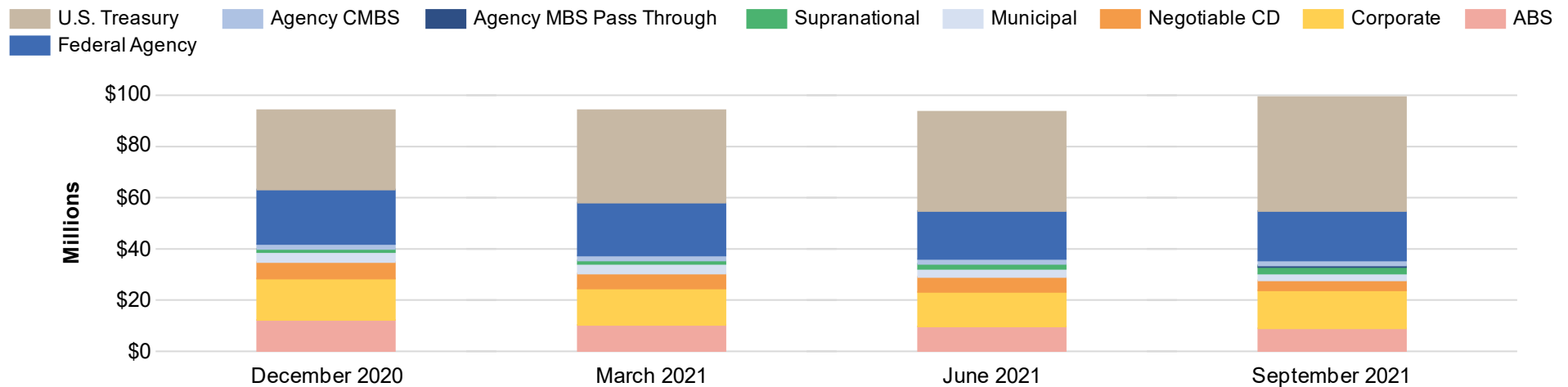
Duration Distribution



1. The portfolio's benchmark is currently the ICE BofAML 1-3 Year U.S. Treasury Index. Prior to 2/28/11 it was the ICE BofAML 1 Year U.S. Treasury Index. Prior to 9/30/10 it was the ICE BofAML 1-3 Year U.S. Treasury Index. Prior to 6/30/02 it was the ICE BofAML 1 Year U.S. Treasury Note Index. Source: Bloomberg.
An average of each security's credit rating was assigned a numeric value and adjusted for its relative weighting in the portfolio.

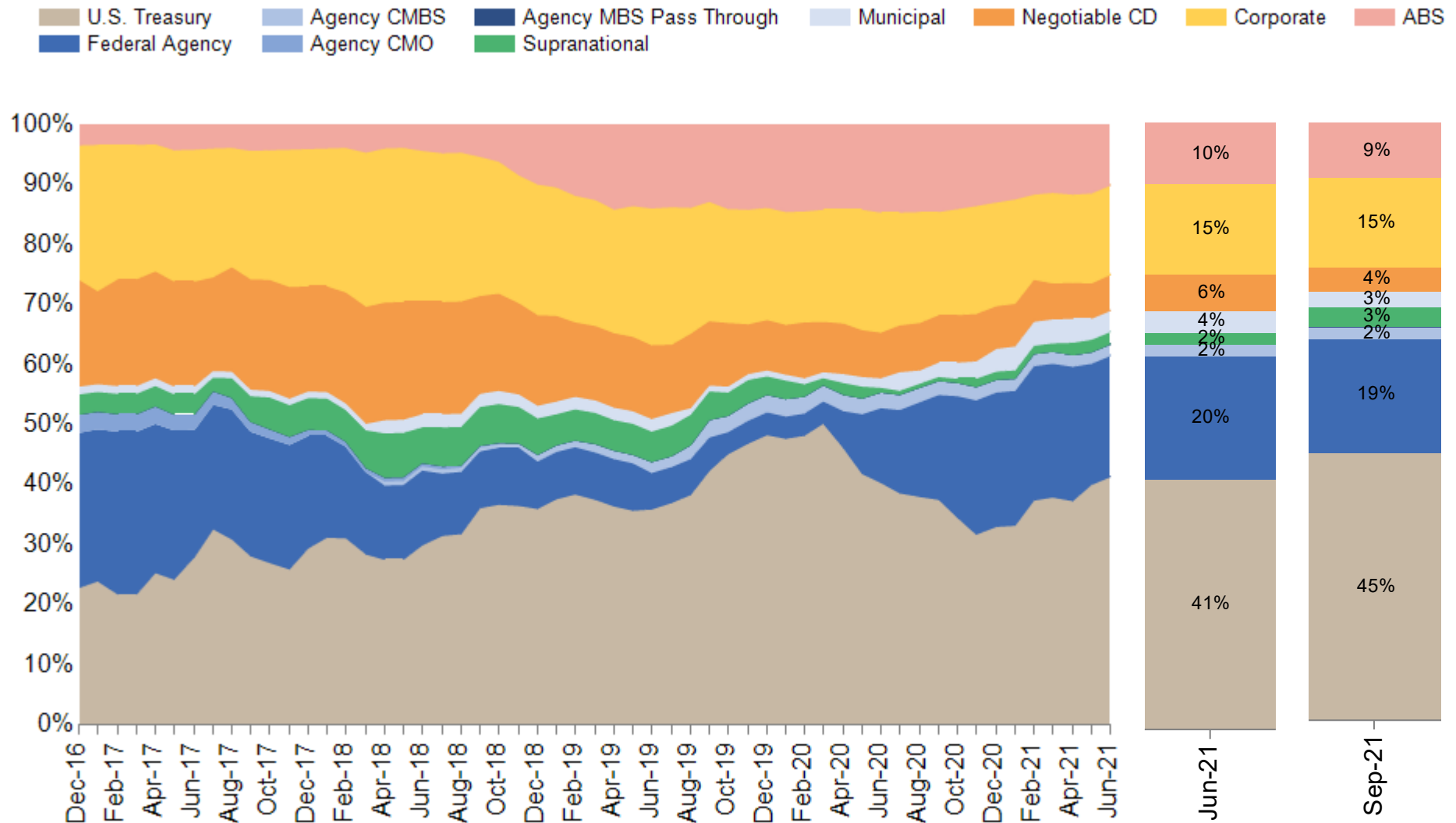
Sector Allocation Review - CITY OF ANTIOCH, CA

Security Type	Dec-20	% of Total	Mar-21	% of Total	Jun-21	% of Total	Sep-21	% of Total
U.S. Treasury	\$31.1	33.1%	\$35.8	38.0%	\$38.9	41.4%	\$44.5	44.9%
Federal Agency	\$21.1	22.4%	\$21.0	22.3%	\$19.0	20.2%	\$19.0	19.1%
Agency CMBS	\$2.0	2.1%	\$1.9	2.0%	\$1.7	1.9%	\$1.7	1.7%
Agency MBS Pass Through	\$0.0	0.0%	\$0.0	0.0%	\$0.0	0.0%	\$0.4	0.4%
Supranational	\$1.3	1.4%	\$1.3	1.4%	\$2.0	2.1%	\$2.9	3.0%
Municipal	\$3.5	3.8%	\$3.7	4.0%	\$3.3	3.5%	\$2.7	2.8%
Negotiable CD	\$6.6	7.1%	\$5.6	6.0%	\$5.6	6.0%	\$4.0	4.0%
Corporate	\$16.3	17.3%	\$14.2	15.1%	\$13.9	14.9%	\$14.8	15.0%
ABS	\$12.1	12.8%	\$10.5	11.2%	\$9.3	10.0%	\$9.0	9.1%
Total	\$94.1	100.0%	\$94.0	100.0%	\$93.7	100.0%	\$99.1	100.0%



Market values, excluding accrued interest. Only includes investments held within the separately managed account(s). Detail may not add to total due to rounding.

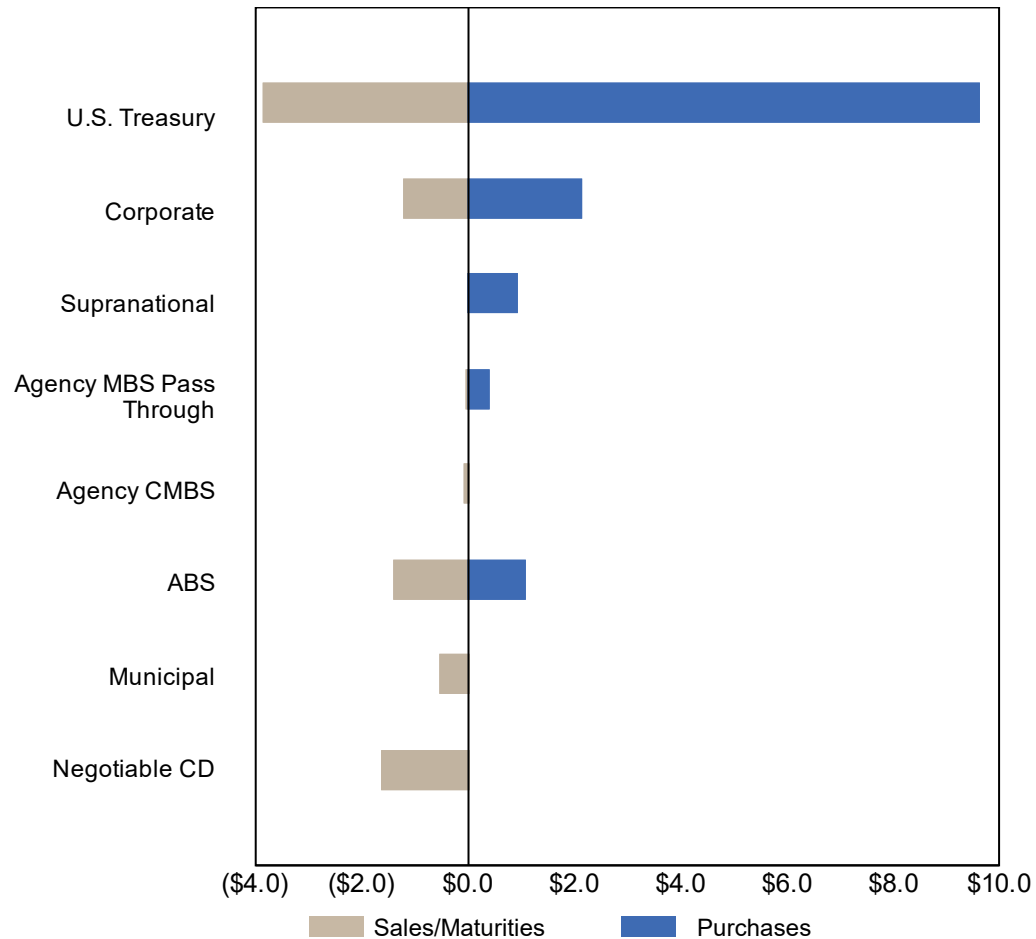
Historical Sector Allocation - CITY OF ANTIOCH, CA



Only includes investments held within the separately managed account(s).

Portfolio Activity - CITY OF ANTIOCH, CA

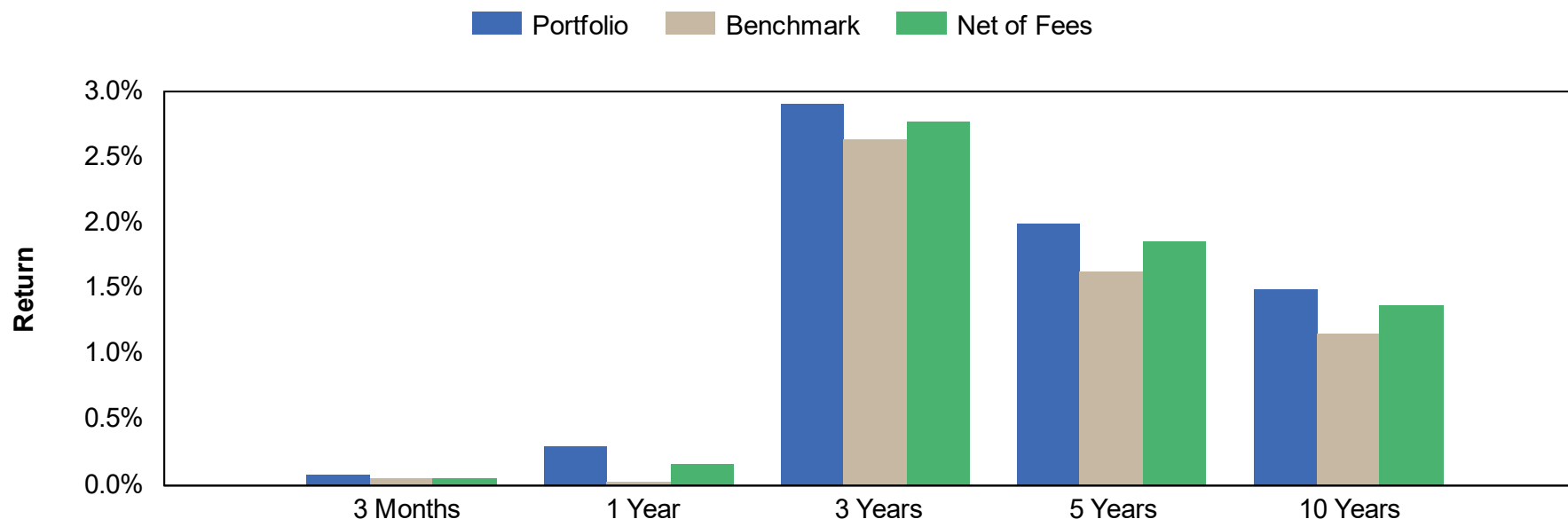
Net Activity by Sector
(\$ millions)



Sector	Net Activity
U.S. Treasury	\$5,750,276
Corporate	\$940,517
Supranational	\$924,316
Agency MBS Pass Through	\$381,978
Agency CMBS	(\$52,432)
ABS	(\$327,361)
Municipal	(\$518,061)
Negotiable CD	(\$1,620,239)

Based on total proceeds (principal and accrued interest) of buys, sells, maturities, and principal paydowns. Detail may not add to total due to rounding.

Portfolio Performance



Market Value Basis Earnings	3 Months	1 Year	3 Years	5 Years	10 Years
Interest Earned ²	\$247,263	\$1,219,810	\$4,952,066	\$7,257,210	\$11,455,089
Change in Market Value	(\$174,445)	(\$950,145)	\$2,231,988	\$857,428	\$38,400
Total Dollar Return	\$72,818	\$269,665	\$7,184,054	\$8,114,638	\$11,493,489
Total Return³					
Portfolio	0.08%	0.29%	2.90%	1.99%	1.50%
Benchmark ⁴	0.06%	0.03%	2.64%	1.63%	1.16%
Basis Point Fee	0.03%	0.12%	0.12%	0.12%	0.12%
Net of Fee Return	0.05%	0.17%	2.78%	1.87%	1.37%

1. The lesser of 10 years or since inception is shown. Performance inception date is June 30, 1995.

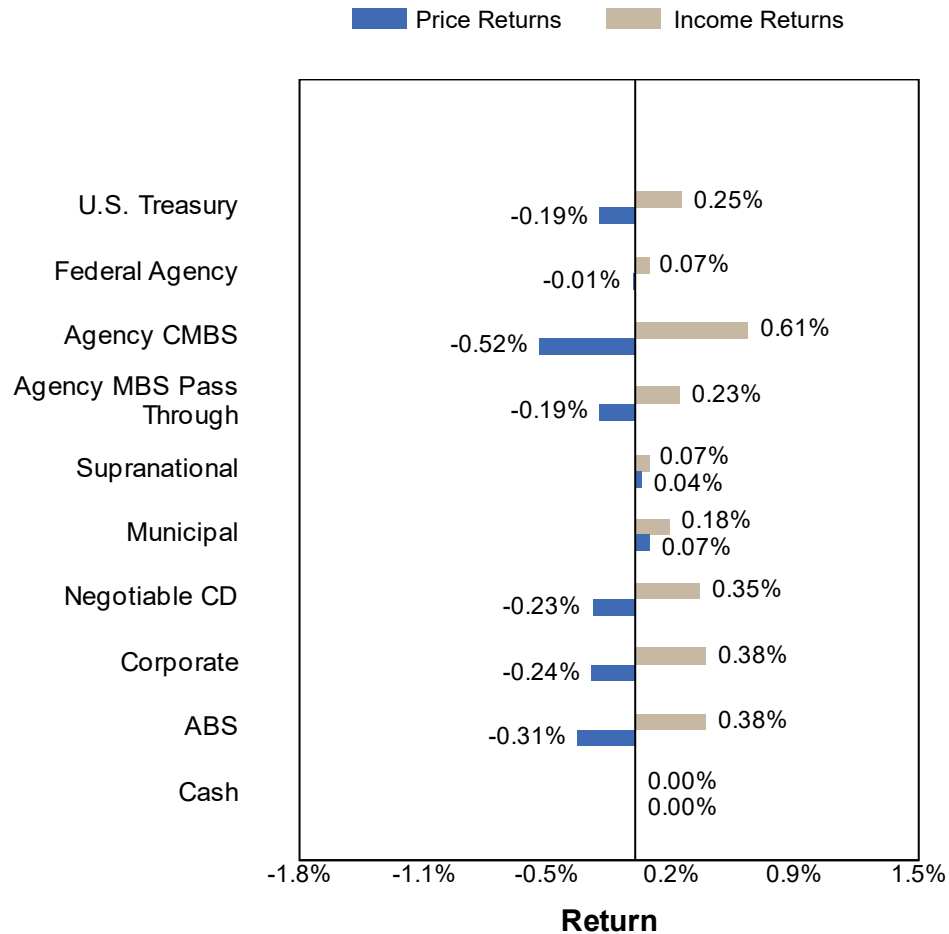
2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.

3. Returns for periods one year or less are presented on a periodic basis. Returns for periods greater than one year are presented on an annualized basis.

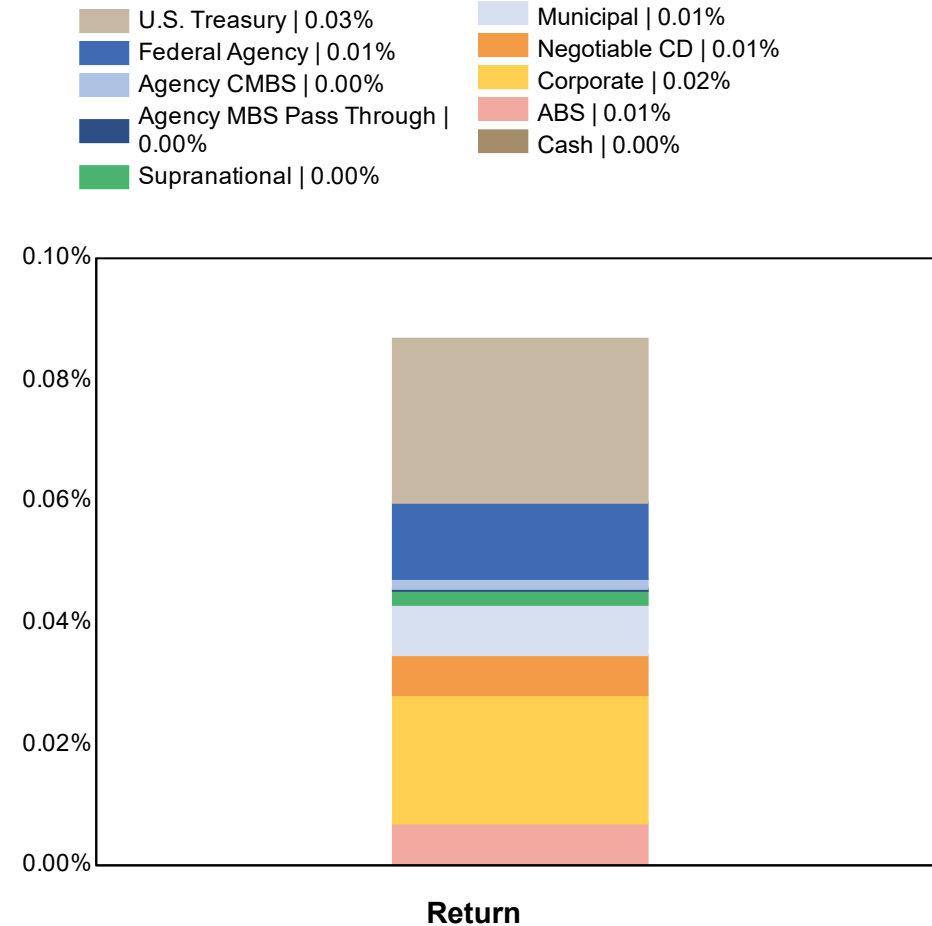
4. The portfolio's benchmark is currently the ICE BofAML 1-3 Year U.S Treasury Index. Prior to 2/28/11 it was the ICE BofAML 1 Year U.S Treasury Index. Prior to 9/30/10 it was the ICE BofAML 1-3 Year U.S Treasury Index. Prior to 6/30/02 it was the ICE BofAML 1 Year U.S Treasury Note Index. Source: Bloomberg.

Quarterly Sector Performance

Total Return by Sector

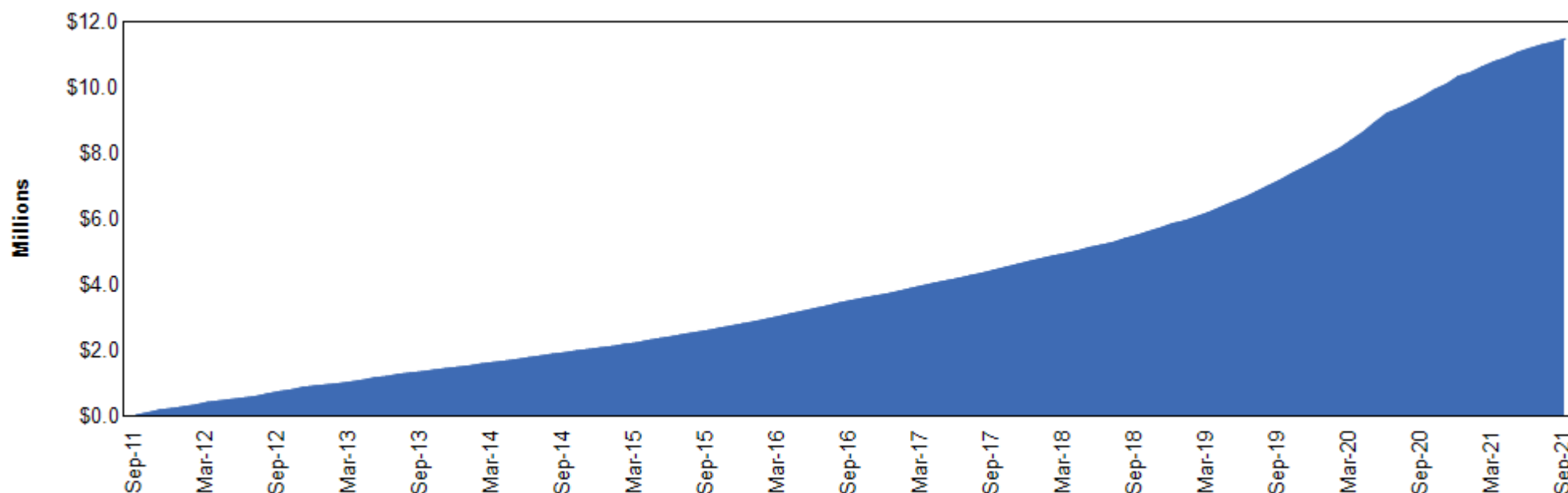


Contribution to Total Return



1. Performance on trade-date basis, gross (i.e., before fees), in accordance with the CFA Institute's Global Investment Performance Standards (GIPS).
2. Income returns calculated as interest earned on investments during the period.
3. Price returns calculated as the change in market value of each security for the period.
4. Returns are presented on a periodic basis.

Accrual Basis Earnings - CITY OF ANTIOCH, CA



Accrual Basis Earnings	3 Months	1 Year	3 Years	5 Year	10 Year
Interest Earned	\$247,263	\$1,219,810	\$4,952,066	\$7,257,210	\$11,455,089
Realized Gains / (Losses)	\$93,645	\$678,737	\$1,048,162	\$771,039	\$1,487,245
Change in Amortized Cost	(\$45,547)	(\$134,147)	(\$23,417)	(\$68,706)	(\$1,503,884)
Total Earnings	\$295,361	\$1,764,400	\$5,976,810	\$7,959,543	\$11,438,451

1. The lesser of 10 years or since inception is shown. Performance inception date is June 30, 1995.
2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.
3. Realized gains / (losses) are shown on an amortized cost basis.

Portfolio Transactions and Holdings: CITY OF ANTIOCH, CA

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
BUY									
7/1/21	7/7/21	2,750,000	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	2,732,581.22	0.47%	
7/20/21	7/28/21	350,000	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/25	349,986.81	0.56%	
7/21/21	7/28/21	445,000	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	444,926.80	0.55%	
8/3/21	8/17/21	366,145	3140J9DU2	FN BM4614	3.00%	3/1/33	390,661.37	2.35%	
8/3/21	8/9/21	265,000	69371RR40	PACCAR FINANCIAL CORP CORPORATE NOTES	0.50%	8/9/24	264,856.90	0.52%	
8/4/21	8/6/21	4,350,000	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	4,356,072.86	0.33%	
8/5/21	8/9/21	520,000	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	520,071.53	0.38%	
8/9/21	8/12/21	205,000	05565EBU8	BMW US CAPITAL LLC CORPORATE NOTES	0.75%	8/12/24	204,981.55	0.75%	
8/9/21	8/12/21	175,000	904764BN6	UNILEVER CAPITAL CORP (CALLABLE) CORPORA	0.62%	8/12/24	175,000.00	0.63%	
8/9/21	8/10/21	900,000	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	899,289.23	0.41%	
9/1/21	9/3/21	1,100,000	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/24	1,099,009.86	0.41%	
9/7/21	9/9/21	325,000	02665WDY4	AMERICAN HONDA FINANCE CORPORATE NOTES	0.75%	8/9/24	324,785.50	0.77%	
9/7/21	9/14/21	545,000	641062AU8	NESTLE HOLDINGS INC CORP NOTES (CALLABLE	0.60%	9/14/24	545,000.00	0.61%	
9/8/21	9/13/21	250,000	89236TJN6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	0.62%	9/13/24	249,882.50	0.64%	
9/15/21	9/23/21	925,000	4581X0DZ8	INTER-AMERICAN DEVEL BK NOTES	0.50%	9/23/24	924,315.50	0.52%	
9/20/21	9/27/21	265,000	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/26	264,943.26	0.58%	
9/23/21	9/27/21	350,000	89236TGT6	TOYOTA MOTOR CREDIT CORP CORP NOTES	1.80%	2/13/25	360,468.50	0.96%	
Total BUY		14,086,145					14,106,833.39		
INTEREST									
7/1/21	7/25/21	31,041	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.85		
7/1/21	7/25/21	375,000	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	848.75		
7/1/21	7/25/21	357,770	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	702.12		
7/1/21	7/1/21	510,000	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	5,430.91		

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7/1/21	7/1/21	195,000	646140DN0	NJ TURNPIKE AUTHORITY TXBL REV BONDS	0.89%	1/1/25	714.24		
7/1/21	7/25/21	9,632	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	28.58		
7/1/21	7/1/21	190,000	13017HAJ5	CA ST EARTHQUAKE AUTH TXBL REV BONDS	1.32%	7/1/22	1,260.65		
7/1/21	7/25/21	375,000	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
7/1/21	7/25/21	141,252	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	333.23		
7/1/21	7/1/21	235,000	341271AD6	FL ST BOARD OF ADMIN TXBL REV BONDS	1.25%	7/1/25	1,478.15		
7/1/21	7/1/21	100,000	20772KJV2	CT ST TXBL GO BONDS	2.00%	7/1/23	1,000.00		
7/1/21	7/25/21	414,524	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	787.60		
7/5/21	7/5/21	220,000	24422EVH9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.70%	7/5/23	770.00		
7/8/21	7/8/21	725,000	86565CKU2	SUMITOMO MITSUI BANK NY CERT DEPOS	0.70%	7/8/22	2,551.60		
7/10/21	7/10/21	3,170,000	3135G05G4	FANNIE MAE NOTES	0.25%	7/10/23	3,962.50		
7/15/21	7/15/21	381,968	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	884.89		
7/15/21	7/15/21	270,000	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
7/15/21	7/15/21	202,796	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	452.91		
7/15/21	7/15/21	82,373	44933AAC1	HART 2018-B A3	3.20%	12/15/22	219.66		
7/15/21	7/15/21	136,444	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	330.88		
7/15/21	7/15/21	110,087	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	208.25		
7/15/21	7/15/21	315,000	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
7/15/21	7/15/21	330,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
7/15/21	7/15/21	245,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
7/15/21	7/15/21	147,873	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	309.30		
7/15/21	7/15/21	320,000	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
7/15/21	7/15/21	296,758	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	717.17		
7/15/21	7/15/21	147,937	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	414.22		
7/15/21	7/15/21	173,185	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	381.01		
7/15/21	7/15/21	364,995	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	979.40		
7/15/21	7/15/21	257,861	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	679.03		
7/15/21	7/15/21	210,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		
7/15/21	7/15/21	177,695	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	263.58		
7/15/21	7/15/21	225,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		

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7/15/21	7/15/21	1,200,000	912828Z29	US TREASURY NOTES	1.50%	1/15/23	9,000.00		
7/15/21	7/15/21	200,000	44933LAC7	HART 2021-AA A3	0.38%	9/15/25	63.33		
7/15/21	7/15/21	3,175,000	91282CBE0	US TREASURY NOTES	0.12%	1/15/24	1,984.38		
7/15/21	7/15/21	183,104	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	405.88		
7/15/21	7/15/21	125,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
7/15/21	7/15/21	200,000	41284UAD6	HDMOT 2020-AA A3	1.87%	10/15/24	311.67		
7/15/21	7/15/21	118,438	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	308.93		
7/15/21	7/15/21	310,000	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
7/15/21	7/15/21	236,244	41284WAC4	HDMOT 2019-AA A3	2.34%	2/15/24	460.68		
7/15/21	7/15/21	137,842	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	365.28		
7/16/21	7/16/21	179,247	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	443.64		
7/16/21	7/16/21	238,145	36257FAD2	GM CAR 2019-2 A3	2.65%	2/16/24	525.90		
7/17/21	7/17/21	380,000	24422EVN6	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	1/17/24	631.75		
7/18/21	7/18/21	64,532	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	152.19		
7/20/21	7/20/21	250,000	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
7/20/21	7/20/21	230,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
7/20/21	7/20/21	500,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
7/20/21	7/20/21	555,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
7/20/21	7/20/21	190,482	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	515.89		
7/20/21	7/20/21	217,532	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	360.74		
7/20/21	7/20/21	360,000	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
7/20/21	7/20/21	215,000	92348TAA2	VZOT 2020-AA A1A	1.85%	7/22/24	331.46		
7/23/21	7/23/21	325,000	06051GHL6	BANK OF AMERICA CORP NOTES	3.86%	7/23/24	6,279.00		
7/25/21	7/25/21	175,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
7/25/21	7/25/21	195,000	09661RAD3	BMWOT 2020-AA A3	0.48%	10/25/24	78.00		
7/26/21	7/26/21	156,000	110122CM8	BRISTOL MYERS SQUIBB CO CORP NOTES (CALL	2.90%	7/26/24	2,262.00		
7/27/21	7/27/21	200,000	06406RAM9	BANK OF NY MELLON CORP NOTES (CALLABLE)	1.85%	1/27/23	1,850.00		
7/31/21	7/31/21	3,875,000	912828P4	US TREASURY NOTES	1.87%	7/31/22	36,328.13		
7/31/21	7/31/21	1,500,000	912828P38	US TREASURY NOTES	1.75%	1/31/23	13,125.00		
7/31/21	7/31/21	464,000	912828S92	US TREASURY NOTES	1.25%	7/31/23	2,900.00		

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8/1/21	8/25/21	4,100	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	12.16		
8/1/21	8/25/21	413,574	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	814.79		
8/1/21	8/1/21	235,000	54438CYH9	LOS ANGELES CCD, CA TXBL GO BONDS	0.44%	8/1/23	521.70		
8/1/21	8/25/21	375,000	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	823.33		
8/1/21	8/1/21	475,000	574193TP3	MD ST TXBL GO BONDS	0.41%	8/1/23	973.75		
8/1/21	8/25/21	128,184	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	223.47		
8/1/21	8/25/21	30,965	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.65		
8/1/21	8/25/21	356,773	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	700.17		
8/1/21	8/25/21	375,000	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
8/1/21	8/1/21	325,000	00724PAA7	ADOBE INC CORP NOTE	1.70%	2/1/23	2,762.50		
8/1/21	8/1/21	325,000	459200HG9	IBM CORP NOTES	1.87%	8/1/22	3,046.88		
8/8/21	8/8/21	165,000	438516BT2	HONEYWELL INTERNATIONAL (CALLABLE) NOTE	2.15%	8/8/22	1,773.75		
8/10/21	8/10/21	225,000	58933YAR6	MERCK & CO INC CORP NOTES	2.75%	2/10/25	3,093.75		
8/12/21	8/12/21	300,000	459200HU8	IBM CORP NOTES	3.62%	2/12/24	5,437.50		
8/15/21	8/15/21	162,078	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	359.27		
8/15/21	8/15/21	125,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
8/15/21	8/15/21	267,938	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	647.52		
8/15/21	8/15/21	189,295	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	294.98		
8/15/21	8/15/21	245,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
8/15/21	8/15/21	75,711	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	143.22		
8/15/21	8/15/21	340,859	34533FAD3	FORDO 2019-AA A3	2.78%	9/15/23	789.66		
8/15/21	8/15/21	134,030	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	280.35		
8/15/21	8/15/21	4,250,000	912828Z86	US TREASURY NOTES	1.37%	2/15/23	29,218.75		
8/15/21	8/15/21	3,150,000	91282CBM2	US TREASURY NOTES	0.12%	2/15/24	1,968.75		
8/15/21	8/15/21	225,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		
8/15/21	8/15/21	155,403	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	341.89		
8/15/21	8/15/21	445,000	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	115.58		
8/15/21	8/15/21	315,000	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
8/15/21	8/15/21	119,773	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	317.40		
8/15/21	8/15/21	162,691	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	241.32		

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8/15/21	8/15/21	211,014	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	411.48		
8/15/21	8/15/21	65,872	44933AAC1	HART 2018-B A3	3.20%	12/15/22	175.66		
8/15/21	8/15/21	122,016	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	295.89		
8/15/21	8/15/21	322,547	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	865.50		
8/15/21	8/15/21	200,000	44933LAC7	HART 2021-AA A3	0.38%	9/15/25	63.33		
8/15/21	8/15/21	320,000	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
8/15/21	8/15/21	270,000	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
8/15/21	8/15/21	350,000	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/25	92.56		
8/15/21	8/15/21	210,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		
8/15/21	8/15/21	102,283	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	266.79		
8/15/21	8/15/21	221,019	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	582.02		
8/15/21	8/15/21	310,000	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
8/15/21	8/15/21	186,541	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	416.61		
8/15/21	8/15/21	133,013	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	372.44		
8/15/21	8/15/21	330,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
8/16/21	8/16/21	214,272	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	473.18		
8/16/21	8/16/21	158,147	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	391.41		
8/16/21	8/16/21	295,000	46647PBY1	JPMORGAN CHASE & CO CORP NOTES (CALLABLE	0.56%	2/16/25	830.43		
8/18/21	8/18/21	57,527	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	135.67		
8/20/21	8/20/21	500,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
8/20/21	8/20/21	250,000	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
8/20/21	8/20/21	230,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
8/20/21	8/20/21	360,000	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
8/20/21	8/20/21	162,802	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	440.92		
8/20/21	8/20/21	215,000	92348TAA2	VZOT 2020-AA A1A	1.85%	7/22/24	331.46		
8/20/21	8/20/21	555,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
8/20/21	8/20/21	197,559	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	327.62		
8/24/21	8/24/21	1,975,000	3137EAEV7	FREDDIE MAC NOTES	0.25%	8/24/23	2,468.75		
8/25/21	8/25/21	175,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
8/25/21	8/25/21	500,000	89236THA6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	1.35%	8/25/23	3,375.00		

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8/25/21	8/25/21	195,000	09661RAD3	BMWOT 2020-A A3	0.48%	10/25/24	78.00		
8/26/21	8/26/21	800,000	65558TLL7	NORDEA BANK ABP NEW YORK CERT DEPOS	1.85%	8/26/22	7,441.11		
8/26/21	8/26/21	800,000	83050PDR7	SKANDINAV ENSKILDA BANK LT CD	1.86%	8/26/22	7,481.33		
8/31/21	8/31/21	3,050,000	9128282S8	US TREASURY NOTES	1.62%	8/31/22	24,781.25		
9/1/21	9/25/21	366,145	3140J9DU2	FN BM4614	3.00%	3/1/33	915.36		
9/1/21	9/25/21	355,819	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	698.30		
9/1/21	9/25/21	30,891	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.45		
9/1/21	9/25/21	406,227	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	771.83		
9/1/21	9/25/21	363,124	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	821.87		
9/1/21	9/25/21	127,926	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	292.60		
9/1/21	9/25/21	375,000	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
9/3/21	9/3/21	225,000	38141GVM3	GOLDMAN SACHS CORP NOTES	4.00%	3/3/24	4,500.00		
9/6/21	9/6/21	225,000	30231GAF9	EXXON MOBIL CORP CORPORATE NT (CALLABLE)	2.70%	3/6/25	3,047.63		
9/8/21	9/8/21	3,200,000	3137EAEW5	FREDDIE MAC NOTES	0.25%	9/8/23	4,000.00		
9/10/21	9/10/21	250,000	38141GYE8	GOLDMAN SACHS GROUP INC CORPORATE NOTES	0.65%	9/10/24	410.63		
9/11/21	9/11/21	225,000	037833DL1	APPLE INC CORPORATE NOTES	1.70%	9/11/22	1,912.50		
9/15/21	9/15/21	44,559	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	84.29		
9/15/21	9/15/21	315,000	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
9/15/21	9/15/21	350,000	189054AT6	CLOROX COMPANY CORP NOTE (CALLABLE)	3.05%	9/15/22	5,337.50		
9/15/21	9/15/21	270,000	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
9/15/21	9/15/21	108,403	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	262.88		
9/15/21	9/15/21	210,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		
9/15/21	9/15/21	310,000	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
9/15/21	9/15/21	125,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
9/15/21	9/15/21	241,018	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	582.46		
9/15/21	9/15/21	187,339	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	493.33		
9/15/21	9/15/21	148,801	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	220.72		
9/15/21	9/15/21	139,244	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	306.34		
9/15/21	9/15/21	330,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
9/15/21	9/15/21	350,000	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/25	163.33		

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9/15/21	9/15/21	87,094	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	227.17		
9/15/21	9/15/21	215,000	650036DR4	NY ST URBAN DEV CORP TXBL REV BONDS	0.48%	3/15/23	516.00		
9/15/21	9/15/21	142,522	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	315.92		
9/15/21	9/15/21	225,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		
9/15/21	9/15/21	174,037	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	271.21		
9/15/21	9/15/21	245,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
9/15/21	9/15/21	186,177	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	363.05		
9/15/21	9/15/21	320,000	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
9/15/21	9/15/21	171,536	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	383.10		
9/15/21	9/15/21	119,169	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	333.67		
9/15/21	9/15/21	49,890	44933AAC1	HART 2018-B A3	3.20%	12/15/22	133.04		
9/15/21	9/15/21	640,000	650036DS2	NY ST URBAN DEV CORP TXBL REV BONDS	0.62%	3/15/24	1,984.00		
9/15/21	9/15/21	200,000	44933LAC7	HART 2021-AA A3	0.38%	9/15/25	63.33		
9/15/21	9/15/21	445,000	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	203.96		
9/15/21	9/15/21	283,693	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	761.24		
9/15/21	9/15/21	303,248	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	702.52		
9/15/21	9/15/21	120,387	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	251.81		
9/15/21	9/15/21	103,041	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	273.06		
9/16/21	9/16/21	191,807	36257FAD2	GM CAR 2019-2 A3	2.65%	2/16/24	423.57		
9/16/21	9/16/21	138,777	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	343.47		
9/18/21	9/18/21	50,678	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	119.52		
9/18/21	9/18/21	300,000	808513BN4	CHARLES SCHWAB CORP NOTES (CALLABLE)	0.75%	3/18/24	1,125.00		
9/20/21	9/20/21	250,000	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
9/20/21	9/20/21	360,000	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
9/20/21	9/20/21	135,404	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	366.72		
9/20/21	9/20/21	171,626	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	284.61		
9/20/21	9/20/21	555,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
9/20/21	9/20/21	230,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
9/20/21	9/20/21	500,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
9/20/21	9/20/21	215,000	92348TAA2	VZOT 2020-AA A1A	1.85%	7/22/24	331.46		

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9/25/21	9/25/21	175,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
9/25/21	9/25/21	195,000	09661RAD3	BMWOT 2020-AA A3	0.48%	10/25/24	78.00		
Total INTEREST		72,519,326					257,928.31		
MATURITY									
9/1/21	9/1/21	15	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	14.56		0.00
Total MATURITY		15					14.56		0.00
PAYDOWNS									
7/1/21	7/25/21	409	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	408.93		0.00
7/1/21	7/25/21	76	3137FKK39	FHMS KP05 A	3.20%	7/1/23	76.36		0.00
7/1/21	7/25/21	542	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	541.69		0.00
7/1/21	7/25/21	5,532	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	5,532.01		0.00
7/1/21	7/25/21	13,069	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	13,068.67		0.00
7/1/21	7/25/21	997	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	996.75		0.00
7/15/21	7/15/21	28,820	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	28,819.77		0.00
7/15/21	7/15/21	15,004	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	15,004.45		0.00
7/15/21	7/15/21	13,844	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	13,843.61		0.00
7/15/21	7/15/21	21,025	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	21,025.49		0.00
7/15/21	7/15/21	16,255	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	16,254.80		0.00
7/15/21	7/15/21	10,705	41284UAD6	HDMOT 2020-AA A3	1.87%	10/15/24	10,705.49		0.00
7/15/21	7/15/21	36,842	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	36,842.46		0.00
7/15/21	7/15/21	14,429	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	14,428.68		0.00
7/15/21	7/15/21	42,448	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	42,448.27		0.00
7/15/21	7/15/21	16,155	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	16,154.74		0.00
7/15/21	7/15/21	14,924	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	14,924.10		0.00

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7/15/21	7/15/21	17,782	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	17,782.25		0.00
7/15/21	7/15/21	25,230	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	25,230.00		0.00
7/15/21	7/15/21	34,376	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	34,376.00		0.00
7/15/21	7/15/21	41,109	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	41,108.77		0.00
7/15/21	7/15/21	16,502	44933AAC1	HART 2018-B A3	3.20%	12/15/22	16,501.79		0.00
7/15/21	7/15/21	18,069	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	18,068.71		0.00
7/16/21	7/16/21	23,873	36257FAD2	GM CAR 2019-2 A3	2.65%	2/16/24	23,873.37		0.00
7/16/21	7/16/21	21,100	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	21,100.43		0.00
7/18/21	7/18/21	7,004	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	7,004.37		0.00
7/20/21	7/20/21	19,973	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	19,973.20		0.00
7/20/21	7/20/21	27,680	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	27,680.01		0.00
8/1/21	8/25/21	74	3137FKK39	FHMS KP05 A	3.20%	7/1/23	73.95		0.00
8/1/21	8/25/21	644	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	644.23		0.00
8/1/21	8/25/21	953	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	953.45		0.00
8/1/21	8/25/21	4,086	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	4,085.57		0.00
8/1/21	8/25/21	257	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	257.15		0.00
8/1/21	8/25/21	3,160	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	3,160.15		0.00
8/1/21	8/25/21	11,232	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	11,232.09		0.00
8/1/21	8/25/21	4,186	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	4,186.18		0.00
8/15/21	8/15/21	15,982	44933AAC1	HART 2018-B A3	3.20%	12/15/22	15,981.86		0.00
8/15/21	8/15/21	16,732	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	16,732.38		0.00
8/15/21	8/15/21	13,642	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	13,642.18		0.00
8/15/21	8/15/21	13,890	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	13,889.65		0.00
8/15/21	8/15/21	24,837	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	24,837.24		0.00
8/15/21	8/15/21	31,153	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	31,152.57		0.00
8/15/21	8/15/21	19,557	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	19,556.68		0.00
8/15/21	8/15/21	33,679	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	33,679.45		0.00
8/15/21	8/15/21	15,190	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	15,189.52		0.00
8/15/21	8/15/21	15,257	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	15,257.40		0.00
8/15/21	8/15/21	37,611	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	37,611.29		0.00

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8/15/21	8/15/21	13,844	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	13,844.11		0.00
8/15/21	8/15/21	15,005	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	15,004.77		0.00
8/15/21	8/15/21	16,159	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	16,158.76		0.00
8/15/21	8/15/21	26,921	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	26,920.59		0.00
8/15/21	8/15/21	13,613	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	13,612.57		0.00
8/15/21	8/15/21	38,853	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	38,853.44		0.00
8/16/21	8/16/21	22,465	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	22,464.99		0.00
8/16/21	8/16/21	19,370	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	19,370.11		0.00
8/18/21	8/18/21	6,849	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	6,849.41		0.00
8/20/21	8/20/21	25,932	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	25,932.27		0.00
8/20/21	8/20/21	27,397	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	27,397.46		0.00
9/1/21	9/25/21	957	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	956.62		0.00
9/1/21	9/25/21	386	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	385.75		0.00
9/1/21	9/25/21	8,683	3140J9DU2	FN BM4614	3.00%	3/1/33	8,683.46		0.00
9/1/21	9/25/21	511	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	510.99		0.00
9/1/21	9/25/21	3,457	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	3,457.37		0.00
9/1/21	9/25/21	74	3137FKK39	FHMS KP05 A	3.20%	7/1/23	74.35		0.00
9/1/21	9/25/21	1,815	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	1,814.72		0.00
9/15/21	9/15/21	13,565	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	13,564.76		0.00
9/15/21	9/15/21	34,276	34533FAD3	FORDO 2019-AA A3	2.78%	9/15/23	34,276.44		0.00
9/15/21	9/15/21	13,092	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	13,092.22		0.00
9/15/21	9/15/21	14,474	41284UAD6	HDMOT 2020-AA A3	1.87%	10/15/24	14,474.42		0.00
9/15/21	9/15/21	25,617	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	25,616.88		0.00
9/15/21	9/15/21	28,755	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	28,754.90		0.00
9/15/21	9/15/21	31,275	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	31,274.54		0.00
9/15/21	9/15/21	14,717	44933AAC1	HART 2018-B A3	3.20%	12/15/22	14,717.06		0.00
9/15/21	9/15/21	37,998	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	37,997.55		0.00
9/15/21	9/15/21	15,774	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	15,774.28		0.00
9/15/21	9/15/21	16,081	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	16,081.23		0.00
9/15/21	9/15/21	14,230	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	14,229.70		0.00

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9/15/21	9/15/21	23,520	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	23,519.54		0.00
9/15/21	9/15/21	14,824	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	14,824.40		0.00
9/15/21	9/15/21	12,338	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	12,337.69		0.00
9/15/21	9/15/21	18,480	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	18,479.78		0.00
9/15/21	9/15/21	13,341	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	13,341.01		0.00
9/16/21	9/16/21	19,968	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	19,968.02		0.00
9/16/21	9/16/21	18,322	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	18,321.86		0.00
9/18/21	9/18/21	6,240	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	6,239.52		0.00
9/20/21	9/20/21	28,008	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	28,007.73		0.00
9/20/21	9/20/21	25,235	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	25,235.36		0.00
Total PAYDOWNS		1,448,319					1,448,318.79		0.00

SELL

7/1/21	7/7/21	1,050,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	1,072,994.30		17,443.59
7/1/21	7/7/21	1,000,000	9128286C9	US TREASURY NOTES	2.50%	2/15/22	1,024,611.32		15,030.95
7/1/21	7/7/21	100,000	438516CC8	HONEYWELL INTERNATIONAL CORPORATE NOTES	0.48%	8/19/22	100,221.15		36.00
7/21/21	7/28/21	300,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	308,285.41		5,440.92
8/5/21	8/9/21	255,000	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	259,030.62		2,788.38
8/5/21	8/9/21	255,000	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	259,030.62		3,738.30
8/9/21	8/10/21	875,000	83369XDL9	SOCIETE GENERALE NY CERT DEPOS	1.80%	2/14/22	890,073.51		7,373.51
8/10/21	8/12/21	325,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	330,860.82		5,580.42
9/1/21	9/3/21	725,000	22549L6F7	CREDIT SUISSE NEW YORK CERT DEPOS	0.52%	2/1/22	730,165.76		1,060.65
9/8/21	9/9/21	325,000	459200HG9	IBM CORP NOTES	1.87%	8/1/22	330,602.73		5,295.08
9/9/21	9/13/21	250,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	254,535.07		3,917.47
9/9/21	9/13/21	225,000	037833DL1	APPLE INC CORPORATE NOTES	1.70%	9/11/22	228,466.00		3,457.42
9/9/21	9/14/21	150,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	152,722.83		2,344.73
9/9/21	9/13/21	165,000	438516BT2	HONEYWELL INTERNATIONAL (CALLABLE) NOTE	2.15%	8/8/22	168,074.00		2,779.13
9/16/21	9/23/21	450,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	458,181.47		6,843.71

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Portfolio Activity

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
9/20/21	9/27/21	250,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	254,557.15		3,763.71
9/23/21	9/27/21	350,000	89236THA6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	1.35%	8/25/23	357,094.50		6,750.61
Total SELL		7,050,000					7,179,507.26		93,644.58

Quarterly Portfolio Transactions

Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	7/1/21	7/1/21	510,000.00	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	5,430.91		
INTEREST	7/1/21	7/1/21	195,000.00	646140DN0	NJ TURNPIKE AUTHORITY TXBL REV BONDS	0.89%	1/1/25	714.24		
INTEREST	7/1/21	7/1/21	190,000.00	13017HAJ5	CA ST EARTHQUAKE AUTH TXBL REV BONDS	1.32%	7/1/22	1,260.65		
INTEREST	7/1/21	7/1/21	235,000.00	341271AD6	FL ST BOARD OF ADMIN TXBL REV BONDS	1.25%	7/1/25	1,478.15		
INTEREST	7/1/21	7/1/21	100,000.00	20772KJV2	CT ST TXBL GO BONDS	2.00%	7/1/23	1,000.00		
BUY	7/1/21	7/7/21	2,750,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	(2,732,581.22)	0.47%	
SELL	7/1/21	7/7/21	1,050,000.00	9128286M7	US TREASURY NOTES	2.25%	4/15/22	1,072,994.30		17,443.59
SELL	7/1/21	7/7/21	1,000,000.00	9128286C9	US TREASURY NOTES	2.50%	2/15/22	1,024,611.32		15,030.95
SELL	7/1/21	7/7/21	100,000.00	438516CC8	HONEYWELL INTERNATIONAL CORPORATE NOTES	0.48%	8/19/22	100,221.15		36.00
INTEREST	7/1/21	7/25/21	31,041.27	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.85		
INTEREST	7/1/21	7/25/21	375,000.00	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	848.75		
INTEREST	7/1/21	7/25/21	357,769.50	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	702.12		
INTEREST	7/1/21	7/25/21	9,632.10	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	28.58		
INTEREST	7/1/21	7/25/21	375,000.00	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
INTEREST	7/1/21	7/25/21	141,252.20	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	333.23		
INTEREST	7/1/21	7/25/21	414,524.27	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	787.60		
PAYDOWNS	7/1/21	7/25/21	408.93	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	408.93		0.00
PAYDOWNS	7/1/21	7/25/21	76.36	3137FKK39	FHMS KP05 A	3.20%	7/1/23	76.36		0.00
PAYDOWNS	7/1/21	7/25/21	541.69	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	541.69		0.00
PAYDOWNS	7/1/21	7/25/21	5,532.01	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	5,532.01		0.00

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Portfolio Activity

Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
PAYDOWNS	7/1/21	7/25/21	13,068.67	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	13,068.67		0.00
PAYDOWNS	7/1/21	7/25/21	996.75	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	996.75		0.00
INTEREST	7/5/21	7/5/21	220,000.00	24422EVH9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.70%	7/5/23	770.00		
INTEREST	7/8/21	7/8/21	725,000.00	86565CKU2	SUMITOMO MITSUI BANK NY CERT DEPOS	0.70%	7/8/22	2,551.60		
INTEREST	7/10/21	7/10/21	3,170,000.00	3135G05G4	FANNIE MAE NOTES	0.25%	7/10/23	3,962.50		
INTEREST	7/15/21	7/15/21	381,968.02	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	884.89		
INTEREST	7/15/21	7/15/21	270,000.00	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
INTEREST	7/15/21	7/15/21	202,795.63	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	452.91		
INTEREST	7/15/21	7/15/21	82,373.39	44933AAC1	HART 2018-B A3	3.20%	12/15/22	219.66		
INTEREST	7/15/21	7/15/21	136,444.24	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	330.88		
INTEREST	7/15/21	7/15/21	110,087.31	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	208.25		
INTEREST	7/15/21	7/15/21	315,000.00	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
INTEREST	7/15/21	7/15/21	330,000.00	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
INTEREST	7/15/21	7/15/21	245,000.00	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
INTEREST	7/15/21	7/15/21	147,873.20	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	309.30		
INTEREST	7/15/21	7/15/21	320,000.00	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
INTEREST	7/15/21	7/15/21	296,758.08	65479KAD2	NAROT 2019-AA3	2.90%	10/15/23	717.17		
INTEREST	7/15/21	7/15/21	147,937.39	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	414.22		
INTEREST	7/15/21	7/15/21	173,185.43	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	381.01		
INTEREST	7/15/21	7/15/21	364,995.17	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	979.40		
INTEREST	7/15/21	7/15/21	257,861.34	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	679.03		
INTEREST	7/15/21	7/15/21	210,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	7/15/21	7/15/21	177,695.13	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	263.58		
INTEREST	7/15/21	7/15/21	225,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		
INTEREST	7/15/21	7/15/21	1,200,000.00	912828Z29	US TREASURY NOTES	1.50%	1/15/23	9,000.00		
INTEREST	7/15/21	7/15/21	200,000.00	44933LAC7	HART 2021-AA3	0.38%	9/15/25	63.33		
INTEREST	7/15/21	7/15/21	3,175,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/24	1,984.38		
INTEREST	7/15/21	7/15/21	183,103.71	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	405.88		
INTEREST	7/15/21	7/15/21	125,000.00	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
INTEREST	7/15/21	7/15/21	200,000.00	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	311.67		
INTEREST	7/15/21	7/15/21	118,438.09	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	308.93		
INTEREST	7/15/21	7/15/21	310,000.00	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
INTEREST	7/15/21	7/15/21	236,244.24	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	460.68		
INTEREST	7/15/21	7/15/21	137,841.59	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	365.28		
PAYDOWNS	7/15/21	7/15/21	28,819.77	65479KAD2	NAROT 2019-AA3	2.90%	10/15/23	28,819.77		0.00
PAYDOWNS	7/15/21	7/15/21	15,004.45	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	15,004.45		0.00
PAYDOWNS	7/15/21	7/15/21	13,843.61	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	13,843.61		0.00
PAYDOWNS	7/15/21	7/15/21	21,025.49	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	21,025.49		0.00
PAYDOWNS	7/15/21	7/15/21	16,254.80	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	16,254.80		0.00
PAYDOWNS	7/15/21	7/15/21	10,705.49	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	10,705.49		0.00
PAYDOWNS	7/15/21	7/15/21	36,842.46	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	36,842.46		0.00
PAYDOWNS	7/15/21	7/15/21	14,428.68	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	14,428.68		0.00
PAYDOWNS	7/15/21	7/15/21	42,448.27	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	42,448.27		0.00
PAYDOWNS	7/15/21	7/15/21	16,154.74	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	16,154.74		0.00

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
PAYDOWNS	7/15/21	7/15/21	14,924.10	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	14,924.10		0.00
PAYDOWNS	7/15/21	7/15/21	17,782.25	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	17,782.25		0.00
PAYDOWNS	7/15/21	7/15/21	25,230.00	41284WAC4	HDMOT 2019-AA A3	2.34%	2/15/24	25,230.00		0.00
PAYDOWNS	7/15/21	7/15/21	34,376.00	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	34,376.00		0.00
PAYDOWNS	7/15/21	7/15/21	41,108.77	34533FAD3	FORDO 2019-AA A3	2.78%	9/15/23	41,108.77		0.00
PAYDOWNS	7/15/21	7/15/21	16,501.79	44933AAC1	HART 2018-B A3	3.20%	12/15/22	16,501.79		0.00
PAYDOWNS	7/15/21	7/15/21	18,068.71	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	18,068.71		0.00
INTEREST	7/16/21	7/16/21	179,247.32	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	443.64		
INTEREST	7/16/21	7/16/21	238,145.10	36257FAD2	GM CAR 2019-2 A3	2.65%	2/16/24	525.90		
PAYDOWNS	7/16/21	7/16/21	23,873.37	36257FAD2	GM CAR 2019-2 A3	2.65%	2/16/24	23,873.37		0.00
PAYDOWNS	7/16/21	7/16/21	21,100.43	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	21,100.43		0.00
INTEREST	7/17/21	7/17/21	380,000.00	24422EVN6	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	1/17/24	631.75		
INTEREST	7/18/21	7/18/21	64,531.83	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	152.19		
PAYDOWNS	7/18/21	7/18/21	7,004.37	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	7,004.37		0.00
INTEREST	7/20/21	7/20/21	250,000.00	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
INTEREST	7/20/21	7/20/21	230,000.00	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
INTEREST	7/20/21	7/20/21	500,000.00	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
INTEREST	7/20/21	7/20/21	555,000.00	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
INTEREST	7/20/21	7/20/21	190,481.73	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	515.89		
INTEREST	7/20/21	7/20/21	217,531.77	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	360.74		
INTEREST	7/20/21	7/20/21	360,000.00	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
INTEREST	7/20/21	7/20/21	215,000.00	92348TAA2	VZOT 2020-AA A1A	1.85%	7/22/24	331.46		

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
PAYDOWNS	7/20/21	7/20/21	19,973.20	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	19,973.20		0.00
PAYDOWNS	7/20/21	7/20/21	27,680.01	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	27,680.01		0.00
BUY	7/20/21	7/28/21	350,000.00	50117XAE2	KCOT 2021-2AA A3	0.56%	11/17/25	(349,986.81)	0.56%	
BUY	7/21/21	7/28/21	445,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	(444,926.80)	0.55%	
SELL	7/21/21	7/28/21	300,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	308,285.41		5,440.92
INTEREST	7/23/21	7/23/21	325,000.00	06051GHL6	BANK OF AMERICA CORP NOTES	3.86%	7/23/24	6,279.00		
INTEREST	7/25/21	7/25/21	175,000.00	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
INTEREST	7/25/21	7/25/21	195,000.00	09661RAD3	BMWOT 2020-AA A3	0.48%	10/25/24	78.00		
INTEREST	7/26/21	7/26/21	156,000.00	110122CM8	BRISTOL MYERS SQUIBB CO CORP NOTES (CALL	2.90%	7/26/24	2,262.00		
INTEREST	7/27/21	7/27/21	200,000.00	06406RAM9	BANK OF NY MELLON CORP NOTES (CALLABLE)	1.85%	1/27/23	1,850.00		
INTEREST	7/31/21	7/31/21	3,875,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	36,328.13		
INTEREST	7/31/21	7/31/21	1,500,000.00	912828P38	US TREASURY NOTES	1.75%	1/31/23	13,125.00		
INTEREST	7/31/21	7/31/21	464,000.00	912828S92	US TREASURY NOTES	1.25%	7/31/23	2,900.00		
INTEREST	8/1/21	8/1/21	235,000.00	54438CYH9	LOS ANGELES CCD, CA TXBL GO BONDS	0.44%	8/1/23	521.70		
INTEREST	8/1/21	8/1/21	475,000.00	574193TP3	MD ST TXBL GO BONDS	0.41%	8/1/23	973.75		
INTEREST	8/1/21	8/1/21	325,000.00	00724PAA7	ADOBE INC CORP NOTE	1.70%	2/1/23	2,762.50		
INTEREST	8/1/21	8/1/21	325,000.00	459200HG9	IBM CORP NOTES	1.87%	8/1/22	3,046.88		
INTEREST	8/1/21	8/25/21	4,100.09	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	12.16		
INTEREST	8/1/21	8/25/21	413,573.65	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	814.79		
INTEREST	8/1/21	8/25/21	375,000.00	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	823.33		
INTEREST	8/1/21	8/25/21	128,183.53	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	223.47		
INTEREST	8/1/21	8/25/21	30,964.91	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.65		

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	8/1/21	8/25/21	356,772.75	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	700.17		
INTEREST	8/1/21	8/25/21	375,000.00	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
PAYDOWNS	8/1/21	8/25/21	73.95	3137FKK39	FHMS KP05 A	3.20%	7/1/23	73.95		0.00
PAYDOWNS	8/1/21	8/25/21	644.23	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	644.23		0.00
PAYDOWNS	8/1/21	8/25/21	953.45	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	953.45		0.00
PAYDOWNS	8/1/21	8/25/21	4,085.57	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	4,085.57		0.00
PAYDOWNS	8/1/21	8/25/21	257.15	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	257.15		0.00
PAYDOWNS	8/1/21	8/25/21	3,160.15	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	3,160.15		0.00
PAYDOWNS	8/1/21	8/25/21	11,232.09	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	11,232.09		0.00
PAYDOWNS	8/1/21	8/25/21	4,186.18	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	4,186.18		0.00
BUY	8/3/21	8/9/21	265,000.00	69371RR40	PACCAR FINANCIAL CORP CORPORATE NOTES	0.50%	8/9/24	(264,856.90)	0.52%	
BUY	8/3/21	8/17/21	366,144.92	3140J9DU2	FN BM4614	3.00%	3/1/33	(390,661.37)	2.35%	
BUY	8/4/21	8/6/21	4,350,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	(4,356,072.86)	0.33%	
BUY	8/5/21	8/9/21	520,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	(520,071.53)	0.38%	
SELL	8/5/21	8/9/21	255,000.00	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	259,030.62		2,788.38
SELL	8/5/21	8/9/21	255,000.00	73358W4V3	PORT AUTH OF NY/NJ TXBL REV BONDS	1.08%	7/1/23	259,030.62		3,738.30
INTEREST	8/8/21	8/8/21	165,000.00	438516BT2	HONEYWELL INTERNATIONAL (CALLABLE) NOTE	2.15%	8/8/22	1,773.75		
BUY	8/9/21	8/10/21	900,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/24	(899,289.23)	0.41%	
SELL	8/9/21	8/10/21	875,000.00	83369XDL9	SOCIETE GENERALE NY CERT DEPOS	1.80%	2/14/22	890,073.51		7,373.51
BUY	8/9/21	8/12/21	205,000.00	05565EBU8	BMW US CAPITAL LLC CORPORATE NOTES	0.75%	8/12/24	(204,981.55)	0.75%	
BUY	8/9/21	8/12/21	175,000.00	904764BN6	UNILEVER CAPITAL CORP (CALLABLE) CORPORA	0.62%	8/12/24	(175,000.00)	0.63%	
INTEREST	8/10/21	8/10/21	225,000.00	58933YAR6	MERCK & CO INC CORP NOTES	2.75%	2/10/25	3,093.75		

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
SELL	8/10/21	8/12/21	325,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	330,860.82		5,580.42
INTEREST	8/12/21	8/12/21	300,000.00	459200HU8	IBM CORP NOTES	3.62%	2/12/24	5,437.50		
INTEREST	8/15/21	8/15/21	162,078.22	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	359.27		
INTEREST	8/15/21	8/15/21	125,000.00	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
INTEREST	8/15/21	8/15/21	267,938.31	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	647.52		
INTEREST	8/15/21	8/15/21	189,294.51	41284UAD6	HDMOT 2020-AA A3	1.87%	10/15/24	294.98		
INTEREST	8/15/21	8/15/21	245,000.00	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
INTEREST	8/15/21	8/15/21	75,711.31	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	143.22		
INTEREST	8/15/21	8/15/21	340,859.25	34533FAD3	FORDO 2019-AA A3	2.78%	9/15/23	789.66		
INTEREST	8/15/21	8/15/21	134,029.59	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	280.35		
INTEREST	8/15/21	8/15/21	4,250,000.00	912828Z86	US TREASURY NOTES	1.37%	2/15/23	29,218.75		
INTEREST	8/15/21	8/15/21	3,150,000.00	91282CBM2	US TREASURY NOTES	0.12%	2/15/24	1,968.75		
INTEREST	8/15/21	8/15/21	225,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		
INTEREST	8/15/21	8/15/21	155,403.18	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	341.89		
INTEREST	8/15/21	8/15/21	445,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	115.58		
INTEREST	8/15/21	8/15/21	315,000.00	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
INTEREST	8/15/21	8/15/21	119,772.88	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	317.40		
INTEREST	8/15/21	8/15/21	162,690.68	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	241.32		
INTEREST	8/15/21	8/15/21	211,014.24	41284WAC4	HDMOT 2019-AA A3	2.34%	2/15/24	411.48		
INTEREST	8/15/21	8/15/21	65,871.60	44933AAC1	HART 2018-B A3	3.20%	12/15/22	175.66		
INTEREST	8/15/21	8/15/21	122,015.56	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	295.89		
INTEREST	8/15/21	8/15/21	322,546.90	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	865.50		

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Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	8/15/21	8/15/21	200,000.00	44933LAC7	HART 2021-AA A3	0.38%	9/15/25	63.33		
INTEREST	8/15/21	8/15/21	320,000.00	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
INTEREST	8/15/21	8/15/21	270,000.00	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
INTEREST	8/15/21	8/15/21	350,000.00	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/25	92.56		
INTEREST	8/15/21	8/15/21	210,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		
INTEREST	8/15/21	8/15/21	102,283.35	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	266.79		
INTEREST	8/15/21	8/15/21	221,018.88	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	582.02		
INTEREST	8/15/21	8/15/21	310,000.00	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
INTEREST	8/15/21	8/15/21	186,540.83	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	416.61		
INTEREST	8/15/21	8/15/21	133,013.29	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	372.44		
INTEREST	8/15/21	8/15/21	330,000.00	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
PAYDOWNS	8/15/21	8/15/21	15,981.86	44933AAC1	HART 2018-B A3	3.20%	12/15/22	15,981.86		0.00
PAYDOWNS	8/15/21	8/15/21	16,732.38	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	16,732.38		0.00
PAYDOWNS	8/15/21	8/15/21	13,642.18	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	13,642.18		0.00
PAYDOWNS	8/15/21	8/15/21	13,889.65	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	13,889.65		0.00
PAYDOWNS	8/15/21	8/15/21	24,837.24	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	24,837.24		0.00
PAYDOWNS	8/15/21	8/15/21	31,152.57	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	31,152.57		0.00
PAYDOWNS	8/15/21	8/15/21	19,556.68	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	19,556.68		0.00
PAYDOWNS	8/15/21	8/15/21	33,679.45	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	33,679.45		0.00
PAYDOWNS	8/15/21	8/15/21	15,189.52	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	15,189.52		0.00
PAYDOWNS	8/15/21	8/15/21	15,257.40	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	15,257.40		0.00
PAYDOWNS	8/15/21	8/15/21	37,611.29	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	37,611.29		0.00

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PAYDOWNS	8/15/21	8/15/21	13,844.11	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	13,844.11		0.00
PAYDOWNS	8/15/21	8/15/21	15,004.77	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	15,004.77		0.00
PAYDOWNS	8/15/21	8/15/21	16,158.76	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	16,158.76		0.00
PAYDOWNS	8/15/21	8/15/21	26,920.59	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	26,920.59		0.00
PAYDOWNS	8/15/21	8/15/21	13,612.57	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	13,612.57		0.00
PAYDOWNS	8/15/21	8/15/21	38,853.44	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	38,853.44		0.00
INTEREST	8/16/21	8/16/21	214,271.73	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	473.18		
INTEREST	8/16/21	8/16/21	158,146.89	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	391.41		
INTEREST	8/16/21	8/16/21	295,000.00	46647PBY1	JPMORGAN CHASE & CO CORP NOTES (CALLABLE	0.56%	2/16/25	830.43		
PAYDOWNS	8/16/21	8/16/21	22,464.99	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	22,464.99		0.00
PAYDOWNS	8/16/21	8/16/21	19,370.11	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	19,370.11		0.00
INTEREST	8/18/21	8/18/21	57,527.46	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	135.67		
PAYDOWNS	8/18/21	8/18/21	6,849.41	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	6,849.41		0.00
INTEREST	8/20/21	8/20/21	500,000.00	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
INTEREST	8/20/21	8/20/21	250,000.00	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
INTEREST	8/20/21	8/20/21	230,000.00	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
INTEREST	8/20/21	8/20/21	360,000.00	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
INTEREST	8/20/21	8/20/21	162,801.72	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	440.92		
INTEREST	8/20/21	8/20/21	215,000.00	92348TAA2	VZOT 2020-AA1A	1.85%	7/22/24	331.46		
INTEREST	8/20/21	8/20/21	555,000.00	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
INTEREST	8/20/21	8/20/21	197,558.57	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	327.62		
PAYDOWNS	8/20/21	8/20/21	25,932.27	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	25,932.27		0.00

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PAYDOWNS	8/20/21	8/20/21	27,397.46	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	27,397.46		0.00
INTEREST	8/24/21	8/24/21	1,975,000.00	3137EAEV7	FREDDIE MAC NOTES	0.25%	8/24/23	2,468.75		
INTEREST	8/25/21	8/25/21	175,000.00	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
INTEREST	8/25/21	8/25/21	500,000.00	89236THA6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	1.35%	8/25/23	3,375.00		
INTEREST	8/25/21	8/25/21	195,000.00	09661RAD3	BMWOT 2020-AA3	0.48%	10/25/24	78.00		
INTEREST	8/26/21	8/26/21	800,000.00	65558TLL7	NORDEA BANK ABP NEW YORK CERT DEPOS	1.85%	8/26/22	7,441.11		
INTEREST	8/26/21	8/26/21	800,000.00	83050PDR7	SKANDINAV ENSKILDA BANK LT CD	1.86%	8/26/22	7,481.33		
INTEREST	8/31/21	8/31/21	3,050,000.00	9128282S8	US TREASURY NOTES	1.62%	8/31/22	24,781.25		
MATURITY	9/1/21	9/1/21	14.52	3136B1XP4	FNA 2018-M5 A2	3.56%	9/1/21	14.56		0.00
BUY	9/1/21	9/3/21	1,100,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/24	(1,099,009.86)	0.41%	
SELL	9/1/21	9/3/21	725,000.00	22549L6F7	CREDIT SUISSE NEW YORK CERT DEPOS	0.52%	2/1/22	730,165.76		1,060.65
INTEREST	9/1/21	9/25/21	366,144.92	3140J9DU2	FN BM4614	3.00%	3/1/33	915.36		
INTEREST	9/1/21	9/25/21	355,819.30	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	698.30		
INTEREST	9/1/21	9/25/21	30,890.96	3137FKK39	FHMS KP05 A	3.20%	7/1/23	82.45		
INTEREST	9/1/21	9/25/21	406,227.32	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	771.83		
INTEREST	9/1/21	9/25/21	363,123.68	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	821.87		
INTEREST	9/1/21	9/25/21	127,926.38	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	292.60		
INTEREST	9/1/21	9/25/21	375,000.00	3137B1BS0	FHLMC MULTIFAMILY STRUCTURED P	2.51%	11/1/22	784.38		
PAYDOWNS	9/1/21	9/25/21	956.62	3137AVXN2	FHLMC MULTIFAMILY STRUCTURED P	2.35%	7/1/22	956.62		0.00
PAYDOWNS	9/1/21	9/25/21	385.75	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	385.75		0.00
PAYDOWNS	9/1/21	9/25/21	8,683.46	3140J9DU2	FN BM4614	3.00%	3/1/33	8,683.46		0.00
PAYDOWNS	9/1/21	9/25/21	510.99	3136AEGQ4	FNA 2013-M7 A2	2.28%	12/1/22	510.99		0.00

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PAYDOWNS	9/1/21	9/25/21	3,457.37	3137BLUR7	FHLMC MULTIFAMILY STRUCTURED P	2.71%	6/1/22	3,457.37		0.00
PAYDOWNS	9/1/21	9/25/21	74.35	3137FKK39	FHMS KP05 A	3.20%	7/1/23	74.35		0.00
PAYDOWNS	9/1/21	9/25/21	1,814.72	3137FQ3V3	FHMS KJ27 A1	2.09%	7/1/24	1,814.72		0.00
INTEREST	9/3/21	9/3/21	225,000.00	38141GVM3	GOLDMAN SACHS CORP NOTES	4.00%	3/3/24	4,500.00		
INTEREST	9/6/21	9/6/21	225,000.00	30231GAF9	EXXON MOBIL CORP CORPORATE NT (CALLABLE)	2.70%	3/6/25	3,047.63		
BUY	9/7/21	9/9/21	325,000.00	02665WDY4	AMERICAN HONDA FINANCE CORPORATE NOTES	0.75%	8/9/24	(324,785.50)	0.77%	
BUY	9/7/21	9/14/21	545,000.00	641062AU8	NESTLE HOLDINGS INC CORP NOTES (CALLABLE	0.60%	9/14/24	(545,000.00)	0.61%	
INTEREST	9/8/21	9/8/21	3,200,000.00	3137EAEW5	FREDDIE MAC NOTES	0.25%	9/8/23	4,000.00		
SELL	9/8/21	9/9/21	325,000.00	459200HG9	IBM CORP NOTES	1.87%	8/1/22	330,602.73		5,295.08
BUY	9/8/21	9/13/21	250,000.00	89236TJN6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	0.62%	9/13/24	(249,882.50)	0.64%	
SELL	9/9/21	9/13/21	250,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	254,535.07		3,917.47
SELL	9/9/21	9/13/21	225,000.00	037833DL1	APPLE INC CORPORATE NOTES	1.70%	9/11/22	228,466.00		3,457.42
SELL	9/9/21	9/13/21	165,000.00	438516BT2	HONEYWELL INTERNATIONAL (CALLABLE) NOTE	2.15%	8/8/22	168,074.00		2,779.13
SELL	9/9/21	9/14/21	150,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	152,722.83		2,344.73
INTEREST	9/10/21	9/10/21	250,000.00	38141GYE8	GOLDMAN SACHS GROUP INC CORPORATE NOTES	0.65%	9/10/24	410.63		
INTEREST	9/11/21	9/11/21	225,000.00	037833DL1	APPLE INC CORPORATE NOTES	1.70%	9/11/22	1,912.50		
INTEREST	9/15/21	9/15/21	44,558.74	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	84.29		
INTEREST	9/15/21	9/15/21	315,000.00	58769VAC4	MBART 2020-1 A3	0.55%	2/18/25	144.38		
INTEREST	9/15/21	9/15/21	350,000.00	189054AT6	CLOROX COMPANY CORP NOTE (CALLABLE)	3.05%	9/15/22	5,337.50		
INTEREST	9/15/21	9/15/21	270,000.00	98163WAC0	WOART 2020-B A3	0.63%	5/15/25	141.75		
INTEREST	9/15/21	9/15/21	108,402.99	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	262.88		
INTEREST	9/15/21	9/15/21	210,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	108.50		

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INTEREST	9/15/21	9/15/21	310,000.00	44933FAC0	HART 2020-B A3	0.48%	12/16/24	124.00		
INTEREST	9/15/21	9/15/21	125,000.00	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	41.67		
INTEREST	9/15/21	9/15/21	241,017.72	65479KAD2	NAROT 2019-AA A3	2.90%	10/15/23	582.46		
INTEREST	9/15/21	9/15/21	187,339.43	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	493.33		
INTEREST	9/15/21	9/15/21	148,801.03	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	220.72		
INTEREST	9/15/21	9/15/21	139,244.42	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	306.34		
INTEREST	9/15/21	9/15/21	330,000.00	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	519.75		
INTEREST	9/15/21	9/15/21	350,000.00	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/25	163.33		
INTEREST	9/15/21	9/15/21	87,093.83	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	227.17		
INTEREST	9/15/21	9/15/21	215,000.00	650036DR4	NY ST URBAN DEV CORP TXBL REV BONDS	0.48%	3/15/23	516.00		
INTEREST	9/15/21	9/15/21	142,521.54	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	315.92		
INTEREST	9/15/21	9/15/21	225,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	97.50		
INTEREST	9/15/21	9/15/21	174,037.11	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	271.21		
INTEREST	9/15/21	9/15/21	245,000.00	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	385.88		
INTEREST	9/15/21	9/15/21	186,177.00	41284WAC4	HDMOT 2019-AA A3	2.34%	2/15/24	363.05		
INTEREST	9/15/21	9/15/21	320,000.00	89237VAB5	TAOT 2020-C A3	0.44%	10/15/24	117.33		
INTEREST	9/15/21	9/15/21	171,536.06	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	383.10		
INTEREST	9/15/21	9/15/21	119,169.18	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	333.67		
INTEREST	9/15/21	9/15/21	49,889.74	44933AAC1	HART 2018-B A3	3.20%	12/15/22	133.04		
INTEREST	9/15/21	9/15/21	640,000.00	650036DS2	NY ST URBAN DEV CORP TXBL REV BONDS	0.62%	3/15/24	1,984.00		
INTEREST	9/15/21	9/15/21	200,000.00	44933LAC7	HART 2021-AA A3	0.38%	9/15/25	63.33		
INTEREST	9/15/21	9/15/21	445,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/26	203.96		

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Portfolio Activity

Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	9/15/21	9/15/21	283,693.46	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	761.24		
INTEREST	9/15/21	9/15/21	303,247.96	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	702.52		
INTEREST	9/15/21	9/15/21	120,387.41	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	251.81		
INTEREST	9/15/21	9/15/21	103,040.50	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	273.06		
PAYDOWNS	9/15/21	9/15/21	13,564.76	14315EAC4	CARMAX AUTO OWNER TRUST	3.36%	9/15/23	13,564.76		0.00
PAYDOWNS	9/15/21	9/15/21	34,276.44	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	34,276.44		0.00
PAYDOWNS	9/15/21	9/15/21	13,092.22	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	13,092.22		0.00
PAYDOWNS	9/15/21	9/15/21	14,474.42	41284UAD6	HDMOT 2020-A A3	1.87%	10/15/24	14,474.42		0.00
PAYDOWNS	9/15/21	9/15/21	25,616.88	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	25,616.88		0.00
PAYDOWNS	9/15/21	9/15/21	28,754.90	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	28,754.90		0.00
PAYDOWNS	9/15/21	9/15/21	31,274.54	43815AAC6	HAROT 2018-4 A3	3.16%	1/15/23	31,274.54		0.00
PAYDOWNS	9/15/21	9/15/21	14,717.06	44933AAC1	HART 2018-B A3	3.20%	12/15/22	14,717.06		0.00
PAYDOWNS	9/15/21	9/15/21	37,997.55	65478NAD7	NAROT 2018-C A3	3.22%	6/15/23	37,997.55		0.00
PAYDOWNS	9/15/21	9/15/21	15,774.28	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	15,774.28		0.00
PAYDOWNS	9/15/21	9/15/21	16,081.23	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	16,081.23		0.00
PAYDOWNS	9/15/21	9/15/21	14,229.70	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	14,229.70		0.00
PAYDOWNS	9/15/21	9/15/21	23,519.54	41284WAC4	HDMOT 2019-A A3	2.34%	2/15/24	23,519.54		0.00
PAYDOWNS	9/15/21	9/15/21	14,824.40	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	14,824.40		0.00
PAYDOWNS	9/15/21	9/15/21	12,337.69	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	12,337.69		0.00
PAYDOWNS	9/15/21	9/15/21	18,479.78	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	18,479.78		0.00
PAYDOWNS	9/15/21	9/15/21	13,341.01	43815NAC8	HAROT 2019-3 A3	1.78%	8/15/23	13,341.01		0.00
BUY	9/15/21	9/23/21	925,000.00	4581X0DZ8	INTER-AMERICAN DEVEL BK NOTES	0.50%	9/23/24	(924,315.50)	0.52%	

CITY OF ANTIOCH, CA

Portfolio Activity

Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	9/16/21	9/16/21	191,806.74	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	423.57		
INTEREST	9/16/21	9/16/21	138,776.78	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	343.47		
PAYDOWNS	9/16/21	9/16/21	19,968.02	36257FAD2	GMCAR 2019-2 A3	2.65%	2/16/24	19,968.02		0.00
PAYDOWNS	9/16/21	9/16/21	18,321.86	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	18,321.86		0.00
SELL	9/16/21	9/23/21	450,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	458,181.47		6,843.71
INTEREST	9/18/21	9/18/21	50,678.05	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	119.52		
INTEREST	9/18/21	9/18/21	300,000.00	808513BN4	CHARLES SCHWAB CORP NOTES (CALLABLE)	0.75%	3/18/24	1,125.00		
PAYDOWNS	9/18/21	9/18/21	6,239.52	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	6,239.52		0.00
INTEREST	9/20/21	9/20/21	250,000.00	89238EAC0	TLOT 2021-AA A3	0.39%	4/22/24	81.25		
INTEREST	9/20/21	9/20/21	360,000.00	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	102.00		
INTEREST	9/20/21	9/20/21	135,404.26	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	366.72		
INTEREST	9/20/21	9/20/21	171,626.30	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	284.61		
INTEREST	9/20/21	9/20/21	555,000.00	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	897.25		
INTEREST	9/20/21	9/20/21	230,000.00	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	86.25		
INTEREST	9/20/21	9/20/21	500,000.00	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	195.83		
INTEREST	9/20/21	9/20/21	215,000.00	92348TAA2	VZOT 2020-AA A1A	1.85%	7/22/24	331.46		
PAYDOWNS	9/20/21	9/20/21	28,007.73	92867XAD8	VWALT 2019-AA A3	1.99%	11/21/22	28,007.73		0.00
PAYDOWNS	9/20/21	9/20/21	25,235.36	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	25,235.36		0.00
BUY	9/20/21	9/27/21	265,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/26	(264,943.26)	0.58%	
SELL	9/20/21	9/27/21	250,000.00	9128282P4	US TREASURY NOTES	1.87%	7/31/22	254,557.15		3,763.71
BUY	9/23/21	9/27/21	350,000.00	89236TGT6	TOYOTA MOTOR CREDIT CORP CORP NOTES	1.80%	2/13/25	(360,468.50)	0.96%	
SELL	9/23/21	9/27/21	350,000.00	89236THA6	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	1.35%	8/25/23	357,094.50		6,750.61

For the Quarter Ended September 30, 2021

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Portfolio Activity

Tran. Type	Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield	Realized G/L (BV)
INTEREST	9/25/21	9/25/21	175,000.00	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	42.29		
INTEREST	9/25/21	9/25/21	195,000.00	09661RAD3	BMWOT 2020-AA A3	0.48%	10/25/24	78.00		
TOTALS								(5,221,064.47)		93,644.58

Managed Account Detail of Securities Held

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 07/31/2017 1.875% 07/31/2022	9128282P4	1,650,000.00	AA+	Aaa	6/3/2019	6/5/2019	1,651,353.51	1.85	5,212.30	1,650,356.00	1,674,492.27
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	800,000.00	AA+	Aaa	7/1/2019	7/3/2019	802,718.75	1.76	2,527.17	800,732.90	811,875.04
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,350,000.00	AA+	Aaa	8/2/2019	8/5/2019	1,347,310.55	1.69	1,878.62	1,349,199.40	1,368,773.37
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,700,000.00	AA+	Aaa	10/3/2019	10/4/2019	1,713,945.31	1.34	2,365.68	1,704,385.81	1,723,640.54
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	450,000.00	AA+	Aaa	12/20/2019	12/20/2019	446,343.75	1.67	2,857.07	448,654.64	455,906.25
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	3,150,000.00	AA+	Aaa	12/2/2019	12/4/2019	3,127,851.56	1.63	19,999.49	3,141,974.90	3,191,343.75
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	1,000,000.00	AA+	Aaa	10/31/2019	11/4/2019	996,289.06	1.50	6,349.04	998,692.89	1,013,125.00
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	1,200,000.00	AA+	Aaa	2/3/2020	2/5/2020	1,205,906.25	1.33	3,815.22	1,202,587.76	1,220,812.56
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	1,500,000.00	AA+	Aaa	1/2/2020	1/6/2020	1,506,093.75	1.61	4,422.55	1,502,647.33	1,531,640.70
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	4,250,000.00	AA+	Aaa	3/2/2020	3/4/2020	4,323,876.96	0.78	7,463.49	4,284,402.81	4,320,390.63
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	464,000.00	AA+	Aaa	5/26/2021	5/28/2021	475,001.88	0.16	977.17	473,255.99	472,482.48
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	4,150,000.00	AA+	Aaa	12/1/2020	12/3/2020	4,153,890.63	0.22	3,918.82	4,152,799.66	4,144,164.27
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	3,175,000.00	AA+	Aaa	2/2/2021	2/3/2021	3,169,915.04	0.18	841.20	3,171,049.23	3,158,132.81
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	950,000.00	AA+	Aaa	2/23/2021	2/25/2021	947,328.13	0.22	151.67	947,864.97	944,656.25
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	2,200,000.00	AA+	Aaa	3/1/2021	3/3/2021	2,190,460.94	0.27	351.22	2,192,335.16	2,187,625.00

Managed Account Detail of Securities Held

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	750,000.00	AA+	Aaa	4/1/2021	4/5/2021	787,236.33	0.37	6,277.17	781,290.48	780,468.75
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	2,750,000.00	AA+	Aaa	7/1/2021	7/7/2021	2,732,167.97	0.47	2,028.68	2,733,595.86	2,734,531.25
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	246,000.00	AA+	Aaa	6/22/2021	6/24/2021	244,568.20	0.45	181.48	244,698.60	244,616.25
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	4,350,000.00	AA+	Aaa	8/4/2021	8/6/2021	4,355,097.66	0.33	3,457.54	4,354,831.86	4,337,765.63
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	900,000.00	AA+	Aaa	8/9/2021	8/10/2021	899,050.78	0.41	715.35	899,096.91	897,468.75
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	520,000.00	AA+	Aaa	8/5/2021	8/9/2021	519,939.06	0.38	413.32	519,942.08	518,537.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	1,100,000.00	AA+	Aaa	9/1/2021	9/3/2021	1,098,796.88	0.41	526.83	1,098,828.16	1,096,218.75
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	3,000,000.00	AA+	Aaa	5/4/2021	5/6/2021	3,109,570.31	0.44	18,831.52	3,096,841.58	3,088,125.00
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	1,750,000.00	AA+	Aaa	6/2/2021	6/7/2021	1,814,941.41	0.42	8,821.72	1,809,019.08	1,801,406.25
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	800,000.00	AA+	Aaa	6/15/2021	6/17/2021	829,093.75	0.44	4,032.79	826,650.06	823,500.00
Security Type Sub-Total		44,155,000.00					44,448,748.42	0.74	108,417.11	44,385,734.12	44,541,699.05
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	665,000.00	AAA	Aaa	4/13/2021	4/20/2021	663,623.45	0.23	371.75	663,932.70	663,932.01
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	665,000.00	AAA	Aaa	4/17/2020	4/24/2020	664,773.90	0.51	1,172.99	664,879.41	667,725.17
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	670,000.00	AAA	Aaa	11/17/2020	11/24/2020	668,559.50	0.32	590.90	668,968.63	668,726.33

Managed Account Detail of Securities Held

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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	925,000.00	AAA	Aaa	9/15/2021	9/23/2021	924,315.50	0.52	102.78	924,320.50	923,520.93
Security Type Sub-Total		2,925,000.00					2,921,272.35	0.41	2,238.42	2,922,101.24	2,923,904.44
Municipal Bond / Note											
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.327% 07/01/2022	13017HAJ5	190,000.00	NR	NR	11/13/2020	11/24/2020	190,000.00	1.33	630.33	190,000.00	191,303.40
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	215,000.00	AA+	NR	12/16/2020	12/23/2020	215,000.00	0.48	45.87	215,000.00	215,425.70
CT ST TXBL GO BONDS DTD 06/11/2020 2.000% 07/01/2023	20772KJV2	100,000.00	A+	Aa3	5/29/2020	6/11/2020	100,597.00	1.80	500.00	100,341.60	102,786.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	475,000.00	AAA	Aaa	7/23/2020	8/5/2020	475,000.00	0.41	324.58	475,000.00	475,950.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	235,000.00	AA+	Aaa	10/30/2020	11/10/2020	235,000.00	0.44	173.90	235,000.00	234,931.85
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.414% 12/01/2023	13067WRA2	450,000.00	AAA	Aa1	7/30/2020	8/6/2020	450,000.00	0.41	621.00	450,000.00	450,117.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	640,000.00	AA+	NR	12/16/2020	12/23/2020	640,000.00	0.62	176.36	640,000.00	638,790.40
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 0.897% 01/01/2025	646140DN0	195,000.00	A+	A2	1/22/2021	2/4/2021	195,000.00	0.90	437.29	195,000.00	195,565.50
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	235,000.00	AA	Aa3	9/3/2020	9/16/2020	235,000.00	1.26	739.08	235,000.00	237,498.05

Managed Account Detail of Securities Held

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		2,735,000.00					2,735,597.00	0.69	3,648.41	2,735,341.60	2,742,367.90
Federal Agency Mortgage-Backed Security											
FN BM4614 DTD 10/01/2018 3.000% 03/01/2033	3140J9DU2	357,461.46	AA+	Aaa	8/3/2021	8/17/2021	380,919.87	2.35	893.65	380,669.36	381,010.00
Security Type Sub-Total		357,461.46					380,919.87	2.35	893.65	380,669.36	381,010.00
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	359,666.31	AA+	Aaa	3/13/2019	3/18/2019	359,218.83	2.76	814.04	359,573.45	363,057.61
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	354,862.68	AA+	Aaa	6/12/2019	6/17/2019	356,165.69	2.23	696.42	355,183.15	359,215.35
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	375,000.00	AA+	Aaa	8/13/2019	8/16/2019	381,210.94	1.98	784.38	377,096.79	382,338.23
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	174,360.08	AA+	Aaa	9/11/2019	9/16/2019	175,446.52	2.08	331.28	174,754.98	176,318.71
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	230,970.50	AA+	Aaa	9/4/2019	9/9/2019	233,996.44	1.86	438.85	232,063.84	233,565.05
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	30,816.61	AA+	Aaa	12/7/2018	12/17/2018	30,816.52	3.20	82.25	30,816.58	31,631.56
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	126,111.66	AA+	Aaa	11/20/2019	11/26/2019	126,108.66	2.09	219.85	126,109.87	128,497.75
Security Type Sub-Total		1,651,787.84					1,662,963.60	2.23	3,367.07	1,655,598.66	1,674,624.26
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	2,200,000.00	AA+	Aaa	4/17/2020	4/20/2020	2,194,500.00	0.46	3,689.58	2,197,157.08	2,205,308.60
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	950,000.00	AA+	Aaa	6/3/2020	6/4/2020	950,760.00	0.35	1,444.79	950,414.61	952,202.10

Managed Account Detail of Securities Held

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											
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,655,000.00	AA+	Aaa	5/5/2020	5/7/2020	1,654,304.90	0.39	2,516.98	1,654,630.51	1,658,836.29
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	925,000.00	AA+	Aaa	6/3/2020	6/4/2020	922,003.00	0.36	828.64	923,343.62	925,314.50
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,750,000.00	AA+	Aaa	5/20/2020	5/22/2020	1,744,732.50	0.35	1,567.71	1,747,123.32	1,750,595.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	1,620,000.00	AA+	Aaa	6/24/2020	6/26/2020	1,615,269.60	0.35	1,068.75	1,617,265.44	1,620,301.32
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,375,000.00	AA+	Aaa	10/7/2020	10/8/2020	1,374,505.00	0.26	773.44	1,374,681.33	1,375,137.50
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,795,000.00	AA+	Aaa	7/8/2020	7/10/2020	1,791,140.75	0.32	1,009.69	1,792,719.69	1,795,179.50
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	700,000.00	AA+	Aaa	8/25/2020	8/26/2020	698,936.00	0.30	179.86	699,326.36	699,809.60
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	1,275,000.00	AA+	Aaa	8/19/2020	8/21/2020	1,273,699.50	0.28	327.61	1,274,180.38	1,274,653.20
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	735,000.00	AA+	Aaa	9/2/2020	9/4/2020	735,134.22	0.24	117.40	735,086.35	734,512.70
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,300,000.00	AA+	Aaa	10/7/2020	10/8/2020	1,299,584.00	0.26	207.64	1,299,723.84	1,299,138.10
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,165,000.00	AA+	Aaa	9/2/2020	9/4/2020	1,164,615.55	0.26	186.08	1,164,752.68	1,164,227.60
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	1,555,000.00	AA+	Aaa	12/2/2020	12/4/2020	1,553,460.55	0.28	1,263.44	1,553,883.72	1,551,823.14
Security Type Sub-Total		19,000,000.00					18,972,645.57	0.33	15,181.61	18,984,288.93	19,007,039.15
Corporate Note											
CLOROX COMPANY CORP NOTE (CALLABLE) DTD 09/13/2012 3.050% 09/15/2022	189054AT6	350,000.00	A-	Baa1	5/7/2020	5/11/2020	366,002.00	1.07	474.44	355,375.84	356,802.60

Managed Account Detail of Securities Held

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											
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	200,000.00	A	A1	1/21/2020	1/28/2020	199,860.00	1.87	657.78	199,938.25	203,860.40
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	225,000.00	A+	A2	1/23/2020	2/3/2020	224,948.25	1.71	637.50	224,976.92	229,231.58
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	A+	A2	1/22/2020	2/3/2020	99,863.00	1.75	283.33	99,938.89	101,880.70
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	225,000.00	AA-	Aa2	5/11/2020	5/13/2020	227,902.50	1.12	1,629.91	226,526.06	229,261.95
PEPSICO INC CORPORATE NOTES DTD 05/01/2020 0.750% 05/01/2023	713448EY0	215,000.00	A+	A1	4/29/2020	5/1/2020	214,574.30	0.82	671.88	214,775.68	216,706.46
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	130,000.00	AA-	Aa2	5/7/2020	5/11/2020	130,000.00	1.14	576.84	130,000.00	131,811.16
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	280,000.00	AA+	Aa1	5/4/2020	5/11/2020	279,238.40	0.84	816.67	279,591.73	282,057.16
GENERAL DYNAMICS CORP NOTES DTD 05/11/2018 3.375% 05/15/2023	369550BD9	325,000.00	A-	A3	5/11/2020	5/13/2020	347,642.75	1.02	4,143.75	336,904.95	340,040.35
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	475,000.00	AA	A1	6/1/2020	6/3/2020	474,335.00	0.45	622.78	474,629.54	475,991.33
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	75,000.00	A+	A1	6/1/2020	6/8/2020	74,895.75	0.85	188.33	74,941.45	75,488.78
CHEVRON CORP DTD 06/24/2013 3.191% 06/24/2023	166764AH3	425,000.00	AA-	Aa2	2/25/2020	2/27/2020	446,560.25	1.62	3,654.14	436,215.60	442,957.53
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	220,000.00	A	A2	6/1/2020	6/4/2020	219,819.60	0.73	367.89	219,897.14	221,319.34

Managed Account Detail of Securities Held

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											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 05/26/2020 1.350% 08/25/2023	89236THA6	150,000.00	A+	A1	5/20/2020	5/26/2020	149,944.50	1.36	202.50	149,967.57	152,803.80
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	425,000.00	A+	A2	11/9/2020	11/13/2020	425,000.00	0.54	874.86	425,000.00	425,049.30
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	275,000.00	BBB+	A2	11/16/2020	11/19/2020	275,000.00	0.63	641.80	275,000.00	275,353.65
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/04/2021 0.450% 01/17/2024	24422EVN6	380,000.00	A	A2	3/1/2021	3/4/2021	379,730.20	0.48	351.50	379,784.47	377,811.58
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	300,000.00	A-	A3	10/2/2020	10/6/2020	329,799.00	0.62	1,480.21	321,034.59	320,988.30
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	225,000.00	BBB+	A2	1/21/2021	1/25/2021	248,004.00	0.67	700.00	242,948.40	242,396.78
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	300,000.00	A	A2	3/16/2021	3/18/2021	299,850.00	0.77	81.25	299,876.96	301,090.50
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	175,000.00	BBB+	A1	4/19/2021	4/22/2021	175,000.00	0.73	565.00	175,000.00	175,448.53
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	300,000.00	A-	A3	5/7/2020	5/11/2020	328,677.00	1.20	5,118.33	318,300.99	322,487.10
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAQ1	325,000.00	BBB+	A1	10/2/2020	10/6/2020	349,755.25	1.52	5,296.68	342,878.79	341,071.58
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	815,000.00	AA	A1	5/10/2021	5/12/2021	813,810.10	0.50	1,416.06	813,964.27	813,373.26
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	50,000.00	BBB+	A3	10/2/2020	10/6/2020	51,235.50	0.98	316.96	50,897.78	50,997.55

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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											
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	325,000.00	A+	A3	5/17/2021	5/19/2021	324,662.00	0.59	655.42	324,703.79	323,826.75
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	BBB+	A3	5/7/2020	5/14/2020	300,000.00	1.68	1,901.73	300,000.00	305,985.30
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	475,000.00	A	A2	5/10/2021	5/17/2021	474,363.50	0.50	795.63	474,443.06	473,163.65
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	495,000.00	A-	A3	5/25/2021	5/28/2021	494,955.45	0.70	1,183.88	494,960.57	494,967.33
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	130,000.00	A	A2	6/7/2021	6/10/2021	129,837.50	0.49	180.38	129,854.30	129,090.91
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	225,000.00	A-	A2	8/21/2020	8/25/2020	245,362.50	1.47	1,642.20	239,751.20	237,935.93
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	100,000.00	A-	A2	9/28/2020	10/1/2020	108,415.00	1.58	729.87	106,255.12	105,749.30
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	156,000.00	A+	A2	10/5/2020	10/7/2020	168,899.64	0.69	816.83	165,489.50	165,657.49
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/09/2021 0.500% 08/09/2024	69371RR40	265,000.00	A+	A1	8/3/2021	8/9/2021	264,856.90	0.52	191.39	264,863.82	263,753.97
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	325,000.00	A-	A3	9/7/2021	9/9/2021	324,785.50	0.77	148.96	324,789.93	325,027.63
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	175,000.00	A+	A1	8/9/2021	8/12/2021	175,000.00	0.63	149.11	175,000.00	175,271.95

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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											
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	205,000.00	A	A2	8/9/2021	8/12/2021	204,981.55	0.75	209.27	204,982.39	205,294.79
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	250,000.00	BBB+	A2	6/7/2021	6/10/2021	250,000.00	0.66	95.81	250,000.00	249,960.50
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	250,000.00	A+	A1	9/8/2021	9/13/2021	249,882.50	0.64	78.13	249,884.43	249,381.00
NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	545,000.00	AA-	Aa3	9/7/2021	9/14/2021	545,000.00	0.61	155.96	545,000.00	545,011.99
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	475,000.00	A-	A2	10/16/2020	10/21/2020	475,000.00	0.81	1,677.94	475,000.00	476,830.18
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	225,000.00	A+	A1	3/9/2021	3/11/2021	240,104.25	1.00	876.56	237,804.80	238,163.18
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	350,000.00	A+	A1	9/23/2021	9/27/2021	359,698.50	0.96	840.00	359,667.09	359,170.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	295,000.00	A-	A2	2/9/2021	2/16/2021	295,000.00	0.56	207.61	295,000.00	293,522.05
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	225,000.00	AA-	Aa2	3/26/2021	3/30/2021	238,932.00	1.10	423.28	237,018.55	237,289.05
BURLINGTN NORTH SANTA FE CORP NOTES (CAL) DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	225,000.00	AA-	A3	3/5/2021	3/9/2021	242,156.25	1.08	3,375.00	239,620.96	239,958.68
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	225,000.00	A	A1	3/9/2021	3/11/2021	230,337.00	1.01	1,570.00	229,598.36	229,473.68

Managed Account Detail of Securities Held

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 05/04/2021 0.981% 05/01/2025	172967MX6	350,000.00	BBB+	A3	4/28/2021	5/4/2021	350,917.00	0.91	1,402.01	350,822.66	350,846.65
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	595,000.00	A-	A2	5/24/2021	6/1/2021	595,000.00	0.82	1,634.27	595,000.00	592,649.75
Security Type Sub-Total		14,151,000.00					14,419,594.39	0.87	52,711.63	14,337,876.40	14,374,262.98
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	725,000.00	A-1	P-1	7/10/2020	7/14/2020	725,000.00	0.70	1,198.26	725,000.00	727,797.78
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	800,000.00	A-1+	P-1	8/27/2019	8/29/2019	800,000.00	1.84	1,480.00	800,000.00	811,807.20
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	800,000.00	A-1	P-1	8/29/2019	9/3/2019	800,000.00	1.85	1,488.00	800,000.00	811,879.20
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	875,000.00	AA-	Aa2	12/4/2019	12/6/2019	875,000.00	2.03	5,999.58	875,000.00	893,527.25
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	725,000.00	A+	A1	3/19/2021	3/23/2021	725,000.00	0.59	2,281.33	725,000.00	727,172.10
Security Type Sub-Total		3,925,000.00					3,925,000.00	1.45	12,447.17	3,925,000.00	3,972,183.53
Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	425,000.00	A	A2	3/6/2020	3/10/2020	454,818.00	1.28	4,669.10	426,909.53	446,355.83
Security Type Sub-Total		425,000.00					454,818.00	1.28	4,669.10	426,909.53	446,355.83
Asset-Backed Security											

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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											
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	15,803.84	AAA	Aaa	7/16/2019	7/24/2019	15,802.94	2.27	15.94	15,803.60	15,813.26
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	143,618.57	AAA	NR	10/1/2019	10/4/2019	143,616.30	1.99	87.33	143,617.74	144,152.90
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	35,172.68	AAA	Aaa	12/4/2018	12/12/2018	35,172.26	3.20	50.02	35,172.55	35,269.49
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	156,064.89	AAA	Aaa	11/20/2018	11/28/2018	156,041.56	3.16	219.18	156,057.61	157,006.60
TOYOTA AUTO RECEIVABLES OWNER DTD 11/07/2018 3.180% 03/15/2023	89231PAD0	86,959.27	AAA	Aaa	10/31/2018	11/7/2018	86,940.47	3.19	122.90	86,953.00	87,535.68
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	44,438.53	AAA	NR	2/19/2019	2/27/2019	44,437.34	2.83	45.41	44,438.10	44,802.91
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	110,168.90	AAA	Aaa	11/15/2018	11/21/2018	110,164.26	3.25	109.40	110,167.27	110,868.67
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	245,695.91	AAA	Aaa	12/4/2018	12/12/2018	245,648.83	3.22	351.62	245,678.12	247,635.38
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	124,041.76	AAA	NR	4/3/2019	4/10/2019	124,025.43	2.66	146.64	124,035.11	124,939.29
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	72,269.43	AAA	NR	7/18/2018	7/25/2018	72,259.58	3.13	100.53	72,266.00	72,705.02
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	135,460.02	AAA	Aaa	8/20/2019	8/27/2019	135,458.89	1.78	107.16	135,459.49	136,465.35
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	230,000.00	AAA	Aaa	9/22/2020	9/29/2020	229,977.97	0.45	31.63	229,985.63	230,358.46
FORDO 2019-AA A3 DTD 03/22/2019 2.780% 09/15/2023	34533FAD3	268,971.52	NR	Aaa	3/19/2019	3/22/2019	268,926.26	2.78	332.33	268,951.79	271,323.68
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	105,604.42	AAA	NR	10/17/2018	10/24/2018	105,603.45	3.36	157.70	105,604.03	106,733.63
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	95,310.77	NR	Aaa	2/5/2019	2/13/2019	95,299.25	2.91	123.27	95,305.86	96,084.58

Managed Account Detail of Securities Held

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											
NAROT 2019-AA A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	215,400.84	NR	Aaa	2/5/2019	2/13/2019	215,368.21	2.90	277.63	215,386.60	217,417.42
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	108,049.72	AAA	Aaa	5/21/2019	5/30/2019	108,027.83	2.51	120.54	108,039.31	109,022.09
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	125,000.00	AAA	NR	9/15/2020	9/23/2020	124,993.66	0.40	22.22	124,995.72	125,186.38
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	120,454.92	NR	Aaa	1/8/2019	1/16/2019	120,441.59	2.97	149.06	120,449.06	121,359.84
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	123,470.14	AAA	Aaa	4/30/2019	5/8/2019	123,443.00	2.65	144.87	123,457.15	124,507.52
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	175,000.00	AAA	Aaa	3/2/2021	3/10/2021	174,994.45	0.29	8.46	174,995.53	175,124.74
HDMOT 2019-AA A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	162,657.46	NR	Aaa	6/19/2019	6/26/2019	162,644.86	2.34	169.16	162,651.02	163,836.12
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	171,838.72	AAA	Aaa	4/9/2019	4/17/2019	171,824.74	2.65	189.74	171,831.85	173,352.64
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	157,306.36	AAA	NR	4/9/2019	4/17/2019	157,290.28	2.68	187.37	157,298.33	159,394.02
VZOT 2019-C A1A DTD 10/08/2019 1.940% 04/22/2024	92348AAA3	555,000.00	AAA	NR	10/1/2019	10/8/2019	554,957.21	1.94	328.99	554,975.90	560,459.15
TLOT 2021-AA A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	250,000.00	AAA	Aaa	4/13/2021	4/21/2021	249,970.83	0.39	29.79	249,975.16	250,304.91
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	360,000.00	AAA	NR	5/18/2021	5/26/2021	359,943.48	0.35	37.40	359,950.12	359,983.44
VZOT 2020-AA A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	215,000.00	AAA	Aaa	1/21/2020	1/29/2020	214,974.82	1.85	121.53	214,984.22	217,826.69
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	320,000.00	AAA	Aaa	7/21/2020	7/27/2020	319,975.36	0.44	62.58	319,982.25	320,576.22
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	330,000.00	NR	Aaa	10/24/2019	10/31/2019	329,929.12	1.89	277.20	329,956.56	335,793.88

Managed Account Detail of Securities Held

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											
HDMOT 2020-AA A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	159,562.69	AAA	Aaa	1/21/2020	1/29/2020	159,527.89	1.87	132.61	159,540.24	160,895.53
BMWOT 2020-AA A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	195,000.00	AAA	NR	7/8/2020	7/15/2020	194,985.28	0.48	15.60	194,989.45	195,401.13
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	245,000.00	AAA	NR	1/14/2020	1/22/2020	244,951.93	1.89	205.80	244,968.53	248,287.80
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	310,000.00	AAA	NR	7/14/2020	7/22/2020	309,941.97	0.48	66.13	309,957.70	310,510.51
MBART 2020-1 A3 DTD 06/23/2020 0.550% 02/18/2025	58769VAC4	315,000.00	AAA	NR	6/16/2020	6/23/2020	314,975.40	0.55	77.00	314,982.12	315,871.51
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	500,000.00	NR	Aaa	8/4/2020	8/12/2020	499,895.00	0.47	71.81	499,921.36	501,137.05
WOART 2020-B A3 DTD 06/24/2020 0.630% 05/15/2025	98163WAC0	270,000.00	AAA	NR	6/16/2020	6/24/2020	269,978.83	0.63	75.60	269,984.33	271,001.35
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	210,000.00	NR	Aaa	4/6/2021	4/14/2021	209,957.03	0.62	57.87	209,961.64	210,330.35
HART 2021-AA A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	200,000.00	AAA	NR	4/20/2021	4/28/2021	199,978.96	0.38	33.78	199,981.01	199,873.62
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	350,000.00	NR	Aaa	7/20/2021	7/28/2021	349,986.81	0.56	87.11	349,987.36	349,186.76
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	225,000.00	AAA	NR	4/13/2021	4/21/2021	224,951.51	0.52	52.00	224,955.99	225,358.70
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	445,000.00	AAA	Aaa	7/21/2021	7/28/2021	444,926.80	0.55	108.78	444,929.47	444,616.28
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	265,000.00	AAA	Aaa	9/20/2021	9/27/2021	264,943.26	0.58	17.08	264,943.39	264,321.41
Security Type Sub-Total		8,948,321.36					8,947,154.90	1.42	5,128.77	8,947,527.27	8,992,631.96
Managed Account Sub Total		98,273,570.66					98,868,714.10	0.79	208,702.94	98,701,047.11	99,056,079.10

CITY OF ANTIOCH, CA

Portfolio Activity

Securities Sub-Total	\$98,273,570.66	\$98,868,714.10	0.79%	\$208,702.94	\$98,701,047.11	\$99,056,079.10
Accrued Interest						\$208,702.94
Total Investments						\$99,264,782.04

Bolded items are forward settling trades.

Important Disclosures

This material is based on information obtained from sources generally believed to be reliable and available to the public; however, PFM Asset Management LLC cannot guarantee the accuracy, completeness, or suitability of information provided by third party sources. This material is for general information purposes only and is not intended to provide specific advice or a specific recommendation. All statements as to what will or may happen under certain circumstances are based on assumptions, some, but not all of which, are noted in the presentation. Assumptions may or may not be proven correct as actual events occur, and results may depend on events outside of your or our control. Changes in assumptions may have a material effect on results. Past performance does not necessarily reflect and is not a guaranty of future results. The information contained in this presentation is not an offer to purchase or sell any securities.

- Market values that include accrued interest 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.
- In accordance with generally accepted accounting principles, information is presented on a trade date basis; forward settling purchases are included in the monthly balances, and forward settling sales are excluded.
- Performance is presented in accordance with the CFA Institute's Global Investment Performance Standards (GIPS). Unless otherwise noted, performance is shown gross of fees. Quarterly returns are presented on an unannualized basis. Returns for periods greater than one year are presented on an annualized basis. Past performance is not indicative of future returns.
- Bank of America/Merrill Lynch Indices provided by Bloomberg Financial Markets.
- Money market fund/cash balances are included in performance and duration computations.
- Standard & Poor's is the source of the credit ratings. Distribution of credit rating is exclusive of money market fund/LGIP holdings.
- Callable securities in the portfolio are included in the maturity distribution analysis to their stated maturity date, although, they may be called prior to maturity.
- MBS maturities are represented by expected average life.

Glossary

- **Accrued Interest:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **Agencies:** Federal agency securities and/or Government-sponsored enterprises.
- **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 straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **Asset-Backed Security:** A financial instrument collateralized by an underlying pool of assets – usually ones that generate a cash flow from debt, such as loans, leases, credit card balances, and receivables.
- **Bankers' Acceptance:** A draft or bill of exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **Commercial Paper:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **Contribution to Total Return:** The weight of each individual security multiplied by its return, then summed for each sector to determine how much each sector added or subtracted from the overall portfolio performance.
- **Effective Duration:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **Effective Yield:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **Interest Rate:** Interest per year divided by principal amount and expressed as a percentage.
- **Market Value:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **Maturity:** The date upon which the principal or stated value of an investment becomes due and payable.
- **Negotiable Certificates of Deposit:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **Par Value:** The nominal dollar face amount of a security.
- **Pass-through Security:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.

Glossary

- Repurchase Agreements: A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- Settle Date: The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- Supranational: A multinational union or association in which member countries cede authority and sovereignty on at least some internal matters to the group, whose decisions are binding on its members.
- Trade Date: The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- Unsettled Trade: A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- U.S. Treasury: The department of the U.S. government that issues Treasury securities.
- Yield: 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.
- 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.