

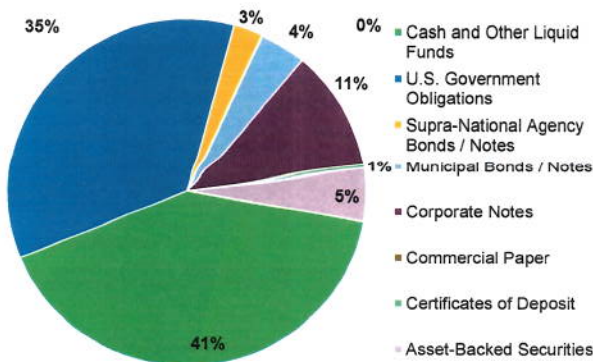
Treasurer's Report
Summary of Investment Portfolio Holdings
February 28, 2022

Investment	Purpose	Yield to Maturity	Original Cost	Amortized Cost	Market Value
Cash and Money Market Accounts					
Bank of the West ¹	City Operations	0.55%	\$ 3,691,602.21	\$ 3,691,602.21	\$ 3,691,602.21
US Bank ²	Investment Safekeeping	0.02%	352,865.41	352,865.41	352,865.41
Petty Cash	Petty Cash at City Facilities	0.00%	13,070.00	13,070.00	13,070.00
Total Cash and Money Market Accounts		0.50%	4,057,537.62	4,057,537.62	4,057,537.62
Local Agency Investment Fund (LAIF)	Short-Term Investment	0.28%	29,313,816.15	29,313,816.15	29,313,816.15
California Asset Management Program (CAMP)	Short-Term Investment	0.06%	381,007.35	381,007.35	381,007.35
Managed Investment Portfolio					
U.S. Treasury Bonds / Notes	Medium-Term Investment	1.09%	22,200,811.35	22,106,022.94	21,783,730.41
U.S. Government Agency Securities	Medium-Term Investment	0.47%	6,621,941.95	6,629,599.90	6,454,257.36
U.S. Government Agency Collateralized Mortgage	Medium-Term Investment	1.47%	390,774.97	384,951.30	380,248.37
Supra-National Agency Bonds / Notes	Medium-Term Investment	0.40%	2,162,080.95	2,163,255.64	2,126,405.32
Municipal Bonds / Notes	Medium-Term Investment	1.08%	3,485,864.50	3,485,606.93	3,408,118.40
Corporate Notes	Medium-Term Investment	1.21%	9,344,858.43	9,278,892.71	9,070,320.39
Certificates of Deposit	Medium-Term Investment	0.59%	365,000.00	365,000.00	361,743.47
Asset-Backed Securities	Medium-Term Investment	0.63%	4,058,732.19	4,058,893.36	4,006,136.57
Total Managed Investment Portfolio		0.96%	\$ 48,630,064.34	\$ 48,472,222.78	\$ 47,590,960.29
Total Pooled Investment Portfolio		0.69%	\$ 82,382,425.46	\$ 82,224,583.90	\$ 81,343,321.41
Fiscal Agent Money Market Accounts					
U.S. Bank Federated Government Obligation Fund	Successor Agency Bond Funds	0.02%	402,756.92	402,756.92	402,756.92
U.S. Bank Federated Government Obligation Fund	Library Bond Funds	0.02%	4.92	4.92	4.92
Total Fiscal Agent Money Market Accounts		0.02%	402,761.84	402,761.84	402,761.84
Total Cash and Investments			\$ 82,785,187.30	\$ 82,627,345.74	\$ 81,746,083.25

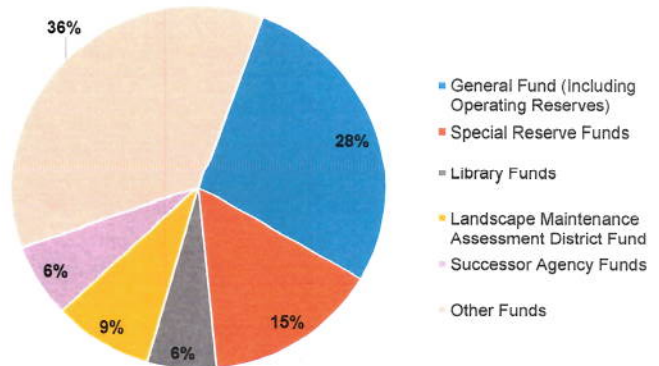
¹ Interest earned on the City's deposits with Bank of the West is limited to the total amount of banking fees charged each month.

² This is the balance of the funds currently under management by the City's external investment advisor, PFM, that are not currently invested.

Composition of Pooled Investment Portfolio



Pooled Investment Portfolio Balances by Fund



It has been verified that the City's investment portfolio is in conformity with the City's investment policy. This Treasurer's Report accurately reflects all cash and investments of the City as of the month-ended date shown above. Cash on hand is projected to be adequate to fund all anticipated expenditures for the next six months.

Verified By:

Sophia Leung, Financial Services Manager

Approved By:

Dianna Honeywell, Finance Director / City Treasurer

Cash Balances by Fund¹
February 28, 2022

Fund	Beginning Balance	Receipts	Disbursements	Ending Balance
General Fund and Special Reserve Funds:				
101 General Fund (Including Operating Reserves)	\$ 24,978,789.25	\$ 732,294.55	\$ (2,822,760.83)	\$ 22,888,322.97
102 Special Reserve Funds	12,369,957.50	-	-	12,369,957.50
Total General Fund and Special Reserve Funds	37,348,746.75	732,294.55	(2,822,760.83)	35,255,280.47
Library Special Revenue Funds				
202 Library Fund	5,139,794.36	17,580.86	(277,851.35)	4,879,523.87
203 Library Reserve Fund	29,305.08	-	-	29,305.08
204 Library Bond Fund	242.04	-	-	242.04
Total Library Special Revenue Funds	5,169,341.48	17,580.86	(277,851.35)	4,909,070.99
Other Special Revenue Funds				
201 Landscape Maintenance Assessment District Fund	7,733,057.09	2,258.50	(682,827.92)	7,052,487.67
205 Affordable Housing Fund	1,523,980.06	-	-	1,523,980.06
206 Mortgage Assistance Program Fund	132,207.71	-	-	132,207.71
207 Miscellaneous Grants Fund	(210,586.83)	-	-	(210,586.83)
208 Community Development Block Grant (CDBG) Fund	(5,568.24)	-	(73,687.82)	(79,256.06)
209 Air Quality Management District (AQMD) Fund	1,106,705.97	-	(4,000.00)	1,102,705.97
210 Public, Educational, and Government Access (PEG) Fund	159,887.67	27,037.25	(480.00)	186,424.92
211 Gas Tax Fund	5,367,984.80	118,495.54	-	5,486,480.34
212 Measure M Fund	4,072,642.90	-	-	4,072,642.90
213 Road Maintenance and Rehabilitation Fund	1,918,108.39	-	-	1,918,108.39
214 Traffic Safety Fund	30,973.48	3,290.20	(3,168.63)	31,095.05
215 Citizens' Option for Public Safety (COPS) Fund	137,318.69	22,971.09	-	160,289.78
216 SB-2 Fund	(45,469.00)	-	-	(45,469.00)
217 COVID-19 Grant Fund	111,517.13	-	-	111,517.13
218 ARPA Fund	3,121,308.21	-	-	3,121,308.21
Total Other Special Revenue Funds	25,154,048.03	174,052.58	(764,164.37)	24,563,936.24
Capital Projects Funds				
401 Capital Improvements Fund	(5,841,459.17)	-	(1,470,133.25)	(7,311,592.42)
402 Park In-Lieu Fund	7,271,894.33	2,890.32	(9,437.11)	7,265,347.54
403 Master Plan of Drainage Fund	5,024,254.99	-	-	5,024,254.99
404 Traffic Mitigation Fund	736,385.08	-	(20,141.58)	716,243.50
405 Traffic Signal Improvement Fund	1,024,479.80	-	-	1,024,479.80
406 Parking In-Lieu Fund	28,122.33	-	-	28,122.33
407 Lighting & Signal Projects	973,862.54	-	-	973,862.54
Total Capital Projects Funds	9,217,539.90	2,890.32	(1,499,711.94)	7,720,718.28
Enterprise Funds				
501 Black Gold Golf Course Fund	1,546,654.98	644,458.48	(620,545.73)	1,570,567.73
Total Enterprise Funds	1,546,654.98	644,458.48	(620,545.73)	1,570,567.73
Agency Funds				
701 Miscellaneous Trust & Agency Funds	2,709,046.41	65,722.51	(72,431.40)	2,702,337.52
702 Successor Agency Funds	5,785,214.32	402,561.02	(402,561.02)	5,785,214.32
Total Agency Funds	8,494,260.73	468,283.53	(474,992.42)	8,487,551.84
Investment Earnings and Amortization Pending Distribution²	64,674.03	52,546.16	-	117,220.19
Total Cash - All Funds	\$ 86,995,265.90	\$ 2,092,106.46	\$ (6,460,026.64)	\$ 82,627,345.74

¹ The cash balances by fund shown in the table above are preliminary and may not reflect adjusting journal entries.

² Investment earnings and amortizations are recorded in a holding account monthly, but are allocated to the City's various Funds quarterly.



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

CITY OF YORBA LINDA

For the Month Ending
February 28, 2022

Client Management Team

Richard Babbe, CCM

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Sarah Meacham

Managing Director
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Giancarlo Morales-Belletti

Portfolio Manager
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(717)-232-2723
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Individual Accounts

Accounts included in Statement

97480000 CITY OF YORBA LINDA

CITY OF YORBA LINDA
MS. SOPHIA LEUNG
4845 CASE LOMA AVENUE
YORBA LINDA, CA 92885

Online Access <https://www.pfmam.com>

Customer Service 1-717-232-2723

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

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

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

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

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

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

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

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

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

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

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

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

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

NOT FDIC INSURED

NO BANK GUARANTEE

MAY LOSE VALUE

Managed Account Summary Statement

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Transaction Summary - Managed Account

Opening Market Value	\$47,628,047.17
Maturities/Calls	(145,406.53)
Principal Dispositions	(640,661.72)
Principal Acquisitions	1,029,475.41
Unsettled Trades	116,691.60
Change in Current Value	(280,073.08)
Closing Market Value	\$47,708,072.85

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	646,951.52
Coupon/Interest/Dividend Income	56,500.75
Principal Payments	145,406.53
Security Purchases	(1,103,502.68)
Net Cash Contribution	0.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	62,790.55
Less Purchased Interest Related to Interest/Coupons	(4,029.37)
Plus Net Realized Gains/Losses	(7,659.00)
Total Cash Basis Earnings	\$51,102.18

Cash Balance

Closing Cash Balance **\$352,865.41**

Earnings Reconciliation (Accrual Basis)

Ending Amortized Value of Securities	48,588,914.38
Ending Accrued Interest	114,490.00
Plus Proceeds from Sales	646,951.52
Plus Proceeds of Maturities/Calls/Principal Payments	145,406.53
Plus Coupons/Dividends Received	56,500.75
Less Cost of New Purchases	(1,150,601.38)
Less Beginning Amortized Value of Securities	(48,235,048.67)
Less Beginning Accrued Interest	(128,791.99)

Total Accrual Basis Earnings **\$37,821.14**

Portfolio Summary and Statistics

For the Month Ending **February 28, 2022**

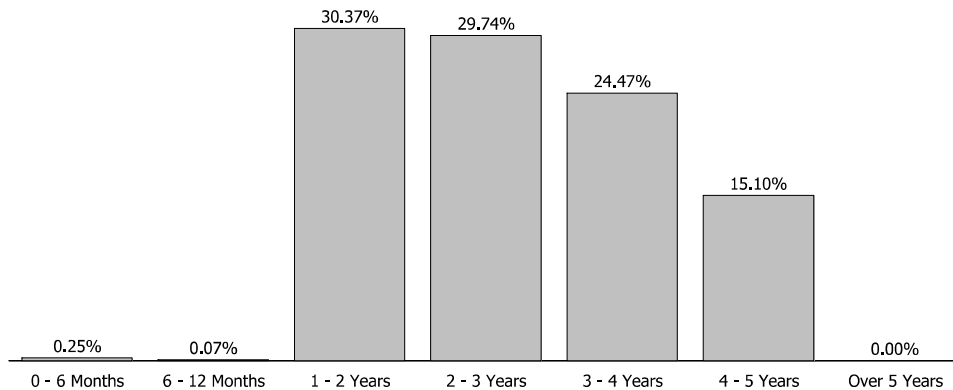
CITY OF YORBA LINDA - 97480000

Account Summary

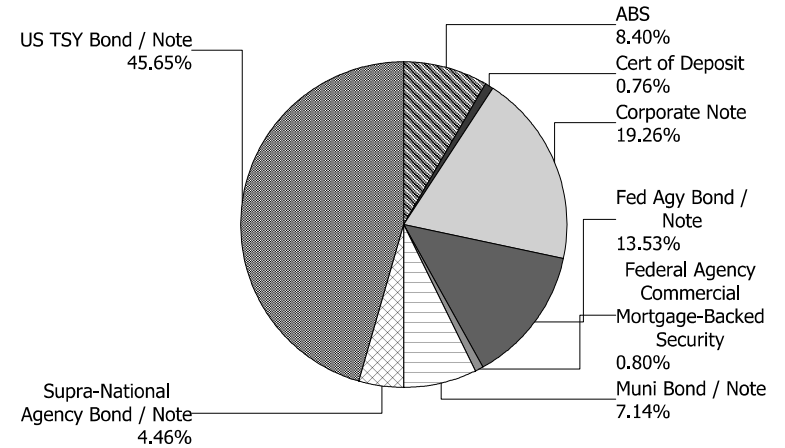
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	22,045,000.00	21,783,730.41	45.65
Supra-National Agency Bond / Note	2,165,000.00	2,126,405.32	4.46
Municipal Bond / Note	3,485,000.00	3,408,118.40	7.14
Federal Agency Commercial	375,700.20	380,248.37	0.80
Mortgage-Backed Security			
Federal Agency Bond / Note	6,640,000.00	6,454,257.36	13.53
Corporate Note	9,241,000.00	9,187,432.95	19.26
Certificate of Deposit	365,000.00	361,743.47	0.76
Asset-Backed Security	4,059,332.32	4,006,136.57	8.40
Managed Account Sub-Total	48,376,032.52	47,708,072.85	100.00%
Accrued Interest		114,490.00	
Total Portfolio	48,376,032.52	47,822,562.85	

Unsettled Trades **120,000.00** **117,112.56**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	0.96%
Yield to Maturity at Market	1.61%
Weighted Average Days to Maturity	993

Managed Account Issuer Summary

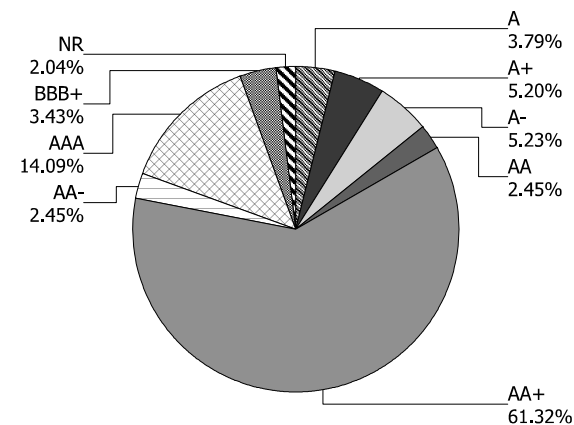
For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	110,914.23	0.23
ALLY AUTO RECEIVABLES TRUST	26,108.41	0.05
AMAZON.COM INC	372,846.11	0.78
AMERICAN EXPRESS CO	236,654.57	0.50
AMERICAN HONDA FINANCE	101,768.84	0.21
ARIZONA TRANSPORTATION BOARD	387,475.55	0.81
ASTRAZENECA PLC CORP NOTES (CALLABLE)	299,404.34	0.63
BANK OF AMERICA CO	165,967.84	0.35
BMW FINANCIAL SERVICES NA LLC	293,997.51	0.62
BMW VEHICLE OWNER TRUST	112,756.32	0.24
BRISTOL-MYERS SQUIBB CO	396,470.40	0.83
BURLINGTON NORTHERN SANTA FE	214,273.18	0.45
CAPITAL ONE FINANCIAL CORP	346,594.84	0.73
CARMAX AUTO OWNER TRUST	909,076.08	1.91
CATERPILLAR INC	346,632.72	0.73
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	181,438.20	0.38
CHARLES SCHWAB	48,939.55	0.10
CHEVRON CORPORATION	199,149.00	0.42
CITIGROUP INC	355,540.76	0.75
CREDIT SUISSE GROUP RK	361,743.47	0.76
DEERE & COMPANY	282,548.69	0.59
DISCOVER FINANCIAL SERVICES	261,550.35	0.55
EMERSON ELECTRIC COMPANY	149,339.85	0.31
FANNIE MAE	3,466,739.23	7.26
FEDERAL HOME LOAN BANKS	809,224.92	1.70
FLORIDA STATE BOARD OF ADMIN FIN CORP	394,069.05	0.83
FREDDIE MAC	2,558,541.58	5.35
GM FINANCIAL LEASINGTRUST	457,990.10	0.96
GOLDMAN SACHS GROUP INC	377,333.58	0.79
HONDA AUTO RECEIVABLES	257,446.25	0.54
HONEYWELL INTERNATIONAL	391,631.17	0.82
HYUNDAI AUTO RECEIVABLES	290,281.06	0.61

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Issuer	Market Value of Holdings	Percent
IBM CORP	646,772.13	1.36
INTER-AMERICAN DEVELOPMENT BANK	1,031,378.79	2.16
INTL BANK OF RECONSTRUCTION AND DEV	1,095,026.53	2.29
JP MORGAN CHASE & CO	646,874.77	1.36
KUBOTA CREDIT OWNER TRUST	204,522.95	0.43
LOCKHEED MARTIN CORP	343,528.90	0.72
LOS ANGELES COMMUNITY COLLEGE DISTRICT	249,831.40	0.52
LOS ANGELES UNIFIED SCHOOL DISTRICT	144,435.00	0.30
MORGAN STANLEY	239,084.92	0.50
NATIONAL RURAL UTILITIES CO FINANCE CORP	69,388.48	0.15
NESTLE SA	343,746.86	0.72
NEW YORK & NEW JERSEY PORT AUTHORITY	194,337.00	0.41
NISSAN AUTO LEASE TRUST	184,561.66	0.39
NISSAN AUTO RECEIVABLES	167,721.99	0.35
NOVARTIS AG	228,587.11	0.48
PACCAR FINANCIAL CORP	346,341.91	0.73
PNC FINANCIAL SERVICES GROUP	221,001.73	0.46
SAN DIEGO COUNTY WATER AUTHORITY	469,863.25	0.98
SAN JUAN UNIFIED SCHOOL DISTRICT	237,176.95	0.50
STATE OF CONNECTICUT	150,727.50	0.32
STATE OF MARYLAND	190,140.60	0.40
STATE OF MISSISSIPPI	159,713.40	0.33
STATE OF WISCONSIN	523,496.90	1.10
TARGET CORP	183,432.31	0.38
THE BANK OF NEW YORK MELLON CORPORATION	227,672.28	0.48
THE WALT DISNEY CORPORATION	428,074.46	0.90
Toyota Lease Owner Trust	127,876.40	0.27
TOYOTA MOTOR CORP	594,429.07	1.25
UNILEVER PLC	112,723.82	0.24
UNITED STATES TREASURY	21,783,730.41	45.65
UNITEDHEALTH GROUP INC	102,239.45	0.21
UNIVERSITY OF CALIFORNIA	125,413.60	0.26
US BANCORP	352,999.85	0.74

Managed Account Issuer Summary

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Issuer	Market Value of Holdings	Percent
VERIZON OWNER TRUST	302,223.89	0.63
WAL-MART STORES INC	114,548.83	0.24
Total	\$47,708,072.85	100.00%

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Security Type/Description	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 03/31/2016 1.500% 03/31/2023	912828Q29	500,000.00	AA+	Aaa	09/05/19	09/06/19	500,449.22	1.47	3,131.87	500,136.28	501,875.00
US TREASURY NOTES DTD 05/15/2020 0.125% 05/15/2023	912828ZP8	190,000.00	AA+	Aaa	01/06/21	01/08/21	189,814.45	0.17	69.54	189,904.74	187,625.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	500,000.00	AA+	Aaa	10/01/19	10/03/19	497,734.38	1.50	1,139.50	499,193.93	500,859.40
US TREASURY N/B NOTES DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	875,000.00	AA+	Aaa	07/01/21	07/02/21	872,744.14	0.25	181.28	873,494.03	862,011.68
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	500,000.00	AA+	Aaa	10/03/19	10/04/19	498,027.34	1.36	500.69	499,269.44	499,843.75
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	500,000.00	AA+	Aaa	01/02/20	01/06/20	495,625.00	1.62	2,870.88	498,144.72	500,156.25
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	500,000.00	AA+	Aaa	10/01/19	10/03/19	502,714.84	1.49	2,715.81	501,110.37	501,953.10
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	230,000.00	AA+	Aaa	09/27/21	09/29/21	229,631.64	0.33	168.37	229,704.17	225,579.68
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	500,000.00	AA+	Aaa	11/16/21	11/17/21	497,011.72	0.55	366.02	497,438.62	490,390.60
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	455,000.00	AA+	Aaa	10/04/19	10/10/19	468,934.38	1.36	2,417.19	460,888.93	460,616.43
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	925,000.00	AA+	Aaa	11/02/21	11/03/21	955,821.29	0.51	4,914.06	951,016.91	936,418.01
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	125,000.00	AA+	Aaa	01/08/20	01/09/20	129,926.76	1.60	543.85	127,273.37	127,714.85
US TREASURY NOTES DTD 01/03/2017 2.250% 12/31/2023	912828V23	1,000,000.00	AA+	Aaa	10/01/19	10/02/19	1,030,585.94	1.50	3,729.28	1,013,212.50	1,014,531.20
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	AA+	Aaa	02/10/21	02/16/21	499,042.97	0.19	24.17	499,373.64	487,109.40

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CITY OF YORBA LINDA - 97480000

Security Type/Description	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 03/31/2017 2.125% 03/31/2024	912828W71	250,000.00	AA+	Aaa	10/01/19	10/02/19	256,738.28	1.50	2,218.41	253,122.92	253,203.13
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	1,000,000.00	AA+	Aaa	08/09/19	08/12/19	1,042,539.06	1.57	7,320.44	1,019,727.55	1,020,781.20
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	480,000.00	AA+	Aaa	07/07/21	07/07/21	477,806.25	0.41	250.55	478,290.35	465,974.98
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,000,000.00	AA+	Aaa	08/09/19	08/12/19	1,009,023.44	1.56	1,401.93	1,004,389.92	1,004,375.00
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,500,000.00	AA+	Aaa	09/05/19	09/06/19	1,529,589.84	1.46	76.43	1,514,851.79	1,510,546.80
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	235,000.00	AA+	Aaa	06/17/21	06/21/21	242,793.55	0.48	1,471.98	241,146.29	234,375.79
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	400,000.00	AA+	Aaa	10/01/19	10/03/19	400,453.13	1.48	2,505.49	400,234.51	398,937.52
US TREASURY NOTES DTD 11/17/2014 2.250% 11/15/2024	912828G38	800,000.00	AA+	Aaa	12/04/19	12/04/19	825,125.00	1.59	5,270.72	813,757.61	813,500.00
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	550,000.00	AA+	Aaa	02/03/20	02/05/20	550,042.97	1.37	605.84	550,025.16	545,875.00
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,000,000.00	AA+	Aaa	03/02/20	03/04/20	1,014,335.94	0.83	30.57	1,008,615.73	984,843.80
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	55,000.00	AA+	Aaa	04/05/21	04/07/21	53,704.49	0.81	11.02	53,974.11	52,353.13
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	500,000.00	AA+	Aaa	09/03/21	09/08/21	493,828.13	0.67	468.75	494,523.66	475,390.60
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	245,000.00	AA+	Aaa	10/04/21	10/06/21	240,454.10	0.82	152.28	240,883.12	232,711.73
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	AA+	Aaa	08/02/21	08/04/21	644,287.11	0.58	404.00	645,028.72	617,398.47

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CITY OF YORBA LINDA - 97480000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	650,000.00	AA+	Aaa	03/01/21	03/03/21	640,097.66	0.69	195.27	642,100.19	616,484.38
US TREASURY NOTES DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	AA+	Aaa	03/01/21	03/03/21	679,630.86	0.69	408.49	673,688.32	647,054.72
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	375,000.00	AA+	Aaa	06/02/21	06/04/21	374,853.52	0.76	1,174.45	374,875.98	360,351.56
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	370,000.00	AA+	Aaa	05/04/21	05/05/21	368,829.30	0.81	927.56	369,022.17	355,200.00
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	500,000.00	AA+	Aaa	06/10/21	06/10/21	521,289.06	0.74	2,379.14	518,166.66	497,343.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	500,000.00	AA+	Aaa	06/02/21	06/04/21	498,945.31	0.79	937.50	499,101.60	479,531.25
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	255,000.00	AA+	Aaa	09/03/21	09/08/21	256,324.81	0.76	369.82	256,193.54	245,716.42
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	130,000.00	AA+	Aaa	11/03/21	11/04/21	126,948.05	1.14	65.09	127,154.45	123,784.38
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	500,000.00	AA+	Aaa	01/04/22	01/05/22	484,121.09	1.34	250.35	484,644.68	476,093.75
US TREASURY N/B NOTES DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	500,000.00	AA+	Aaa	01/04/22	01/05/22	486,601.56	1.35	10.19	487,035.29	478,437.50
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	AA+	Aaa	12/02/21	12/06/21	984,414.06	1.21	3,653.85	985,167.22	961,406.20
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	150,000.00	AA+	Aaa	02/14/22	02/15/22	145,341.80	1.93	468.75	145,379.09	146,625.00
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	500,000.00	AA+	Aaa	02/11/22	02/14/22	484,628.91	1.92	1,562.50	484,760.66	488,750.00
Security Type Sub-Total		22,045,000.00					22,200,811.35	1.09	57,363.88	22,106,022.94	21,783,730.41

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CITY OF YORBA LINDA - 97480000

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												
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023		459058JV6	340,000.00	AAA	Aaa	04/13/21	04/20/21	339,296.20	0.23	155.89	339,599.89	335,738.10
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023		4581X0DM7	570,000.00	AAA	Aaa	04/17/20	04/24/20	569,806.20	0.51	767.92	569,922.65	564,928.71
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	775,000.00	AAA	Aaa	11/17/20	11/24/20	773,333.75	0.32	522.05	774,036.77	759,288.43
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024		4581X0DZ8	480,000.00	AAA	Aaa	09/15/21	09/23/21	479,644.80	0.52	1,053.33	479,696.33	466,450.08
Security Type Sub-Total			2,165,000.00					2,162,080.95	0.40	2,499.19	2,163,255.64	2,126,405.32
Municipal Bond / Note												
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	195,000.00	A+	Aa3	07/02/20	07/08/20	195,000.00	1.09	352.95	195,000.00	194,337.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.001% 08/01/2023		157411TJ8	180,000.00	AA-	Aa1	11/06/19	12/05/19	180,000.00	2.00	300.15	180,000.00	181,438.20
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.593% 05/01/2024		797412DL4	225,000.00	AAA	Aa2	07/09/20	07/22/20	225,000.00	0.59	444.75	225,000.00	219,782.25
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024		20772KJW0	150,000.00	A+	Aa3	05/29/20	06/11/20	150,000.00	2.00	499.50	150,000.00	150,727.50
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.624% 07/01/2024		977123X60	290,000.00	AAA	NR	07/10/20	07/30/20	290,000.00	0.62	301.60	290,000.00	283,216.90
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.958% 07/01/2024		040654XU4	385,000.00	AA+	Aa1	01/10/20	02/12/20	385,000.00	1.96	1,256.38	385,000.00	387,475.55
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.702% 08/01/2024		798306WN2	110,000.00	NR	Aa2	10/16/20	10/29/20	110,000.00	0.70	64.35	110,000.00	107,189.50
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024		574193TO1	195,000.00	AAA	Aaa	07/23/20	08/05/20	194,945.40	0.52	82.88	194,966.87	190,140.60

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CITY OF YORBA LINDA - 97480000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note												
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024		605581MZ7	165,000.00	AA	Aa2	07/24/20	08/06/20	165,000.00	0.57	310.75	165,000.00	159,713.40
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.743% 05/01/2025		797412DM2	260,000.00	AAA	Aa2	07/09/20	07/22/20	260,000.00	0.74	643.93	260,000.00	250,081.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.933% 05/15/2025		91412HFM0	130,000.00	AA	Aa2	07/10/20	07/16/20	130,000.00	0.93	357.13	130,000.00	125,413.60
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	130,000.00	AA	Aa3	09/03/20	09/16/20	130,919.10	1.11	272.57	130,640.06	126,491.30
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.774% 07/01/2025		977123X78	250,000.00	AAA	NR	07/10/20	07/30/20	250,000.00	0.77	322.50	250,000.00	240,280.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	275,000.00	AA	Aa3	09/03/20	09/16/20	275,000.00	1.26	576.58	275,000.00	267,577.75
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025		798306WP7	135,000.00	NR	Aa2	10/16/20	10/29/20	135,000.00	0.85	95.85	135,000.00	129,987.45
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025		54438CYK2	260,000.00	AA+	Aaa	10/30/20	11/10/20	260,000.00	0.77	167.48	260,000.00	249,831.40
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.455% 07/01/2026		544647FC9	150,000.00	NR	Aa3	10/28/21	11/10/21	150,000.00	1.46	363.75	150,000.00	144,435.00

Security Type Sub-Total			3,485,000.00					3,485,864.50	1.08	6,413.10	3,485,606.93	3,408,118.40
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Federal Agency Commercial Mortgage-Backed Security												
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	118,301.81	AA+	Aaa	03/07/19	03/12/19	118,103.09	2.77	267.76	118,286.28	118,427.18
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023		3137B4GX8	32,398.39	AA+	Aaa	06/13/18	06/18/18	32,475.59	2.96	81.43	32,413.79	32,612.34
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023		3137BTU25	225,000.00	AA+	Aaa	01/28/21	02/02/21	240,196.29	0.58	574.13	234,251.23	229,208.85

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CITY OF YORBA LINDA - 97480000

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		375,700.20					390,774.97	1.47	923.32	384,951.30	380,248.37
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	725,000.00	AA+	Aaa	04/17/20	04/20/20	723,187.50	0.46	989.32	724,313.07	717,881.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	595,000.00	AA+	Aaa	05/20/20	05/22/20	593,209.05	0.35	409.06	594,268.90	587,445.29
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	07/08/20	07/10/20	997,850.00	0.32	354.17	999,026.12	985,479.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	110,000.00	AA+	Aaa	09/03/20	09/04/20	110,046.20	0.24	132.15	110,023.37	108,150.02
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	475,000.00	AA+	Aaa	12/02/20	12/04/20	474,529.75	0.28	286.98	474,723.86	465,283.40
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	840,000.00	AA+	Aaa	04/15/20	04/16/20	835,833.60	0.60	1,598.33	837,396.00	809,224.92
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	965,000.00	AA+	Aaa	04/22/20	04/24/20	963,012.10	0.67	2,161.20	963,748.84	933,073.94
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,000,000.00	AA+	Aaa	06/17/20	06/19/20	997,930.00	0.54	1,027.78	998,633.62	960,741.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	435,000.00	AA+	Aaa	07/21/20	07/23/20	432,833.70	0.48	181.25	433,529.67	415,391.07
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	495,000.00	AA+	Aaa	09/23/20	09/25/20	493,510.05	0.44	814.69	493,936.45	471,587.49
Security Type Sub-Total		6,640,000.00					6,621,941.95	0.47	7,954.93	6,629,599.90	6,454,257.36
Corporate Note											
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	200,000.00	AA-	Aa2	05/07/20	05/11/20	200,000.00	1.14	697.28	200,000.00	199,149.00
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	240,000.00	A+	A2	11/09/20	11/13/20	240,000.00	0.54	386.64	240,000.00	236,489.52

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CITY OF YORBA LINDA - 97480000

Security Type/Description	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											
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	215,000.00	A-	A3	10/23/19	10/25/19	227,106.65	2.11	794.31	220,272.76	221,001.73
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	A-	A3	10/03/19	10/07/19	427,428.00	1.97	765.28	412,307.21	413,129.20
UNILEVER CAPITAL CORP CORPORATE NOTES (C DTD 09/07/2018 3.250% 03/07/2024	904764BG1	110,000.00	A+	A1	05/18/20	05/20/20	119,134.40	1.01	1,727.92	114,762.26	112,723.82
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 03/16/2021 0.697% 03/16/2024	46647PBZ8	115,000.00	A-	A2	03/09/21	03/16/21	115,000.00	0.70	367.38	115,000.00	113,571.93
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	50,000.00	A	A2	03/16/21	03/18/21	49,975.00	0.77	169.79	49,982.94	48,939.55
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	30,000.00	BBB+	A1	04/19/21	04/22/21	30,000.00	0.73	88.94	30,000.00	29,574.93
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	95,000.00	BBB+	A1	04/20/21	04/22/21	95,110.20	0.69	281.64	95,061.82	93,653.95
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	95,000.00	A	A1	04/19/21	04/26/21	94,898.35	0.54	164.93	94,927.01	92,316.82
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	140,000.00	AA	A1	05/10/21	05/12/21	139,795.60	0.50	190.75	139,850.24	136,494.12
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	105,000.00	A+	A3	05/17/21	05/19/21	104,890.80	0.59	170.04	104,919.40	102,239.45
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	165,000.00	A-	A3	05/25/21	05/28/21	164,985.15	0.70	298.38	164,988.90	160,625.85

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	125,000.00	A	A2	06/07/21	06/10/21	124,843.75	0.49	131.25	124,881.49	121,622.75	
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	350,000.00	A+	A2	08/08/19	08/12/19	354,424.00	2.13	723.33	352,110.21	352,999.85	
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	A-	A3	09/07/21	09/09/21	104,930.70	0.77	48.13	104,941.96	101,768.84	
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	65,000.00	A	A2	08/09/21	08/12/21	64,994.15	0.75	25.73	64,995.22	63,193.78	
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	120,000.00	A	A2	08/10/21	08/12/21	120,092.40	0.72	47.50	120,075.45	116,665.44	
HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.300% 08/15/2024	438516BW5	180,000.00	A	A2	05/19/20	05/20/20	189,532.80	1.02	184.00	185,448.21	181,804.50	
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	BBB+	A2	09/03/19	09/06/19	428,245.60	1.84	20.90	429,119.91	428,074.46	
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	45,000.00	A	A2	09/07/21	09/10/21	44,970.75	0.65	133.59	44,975.34	43,577.10	
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	240,000.00	BBB+	A2	06/07/21	06/10/21	240,000.00	0.66	748.98	240,000.00	234,385.68	
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 0.600% 09/13/2024	14913R2P1	240,000.00	A	A2	09/07/21	09/14/21	239,673.60	0.65	668.00	239,723.68	232,062.00	
NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	355,000.00	AA-	Aa3	09/07/21	09/14/21	355,000.00	0.61	997.96	355,000.00	343,746.86	

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

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 DTD 10/24/2019 2.100% 10/24/2024		06406RAL1	135,000.00	A	A1	01/21/20	01/28/20	135,594.00	2.00	1,000.13	135,332.17	135,355.46
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024		172967MT5	245,000.00	BBB+	A3	10/23/20	10/30/20	245,000.00	0.78	639.01	245,000.00	239,025.68
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 11/08/2021 0.900% 11/08/2024		69371RR57	355,000.00	A+	A1	11/02/21	11/08/21	354,978.70	0.90	1,002.88	354,980.90	346,341.91
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.450% 01/13/2025		89236TJT3	115,000.00	A+	A1	01/10/22	01/13/22	114,845.90	1.50	222.33	114,852.51	113,119.41
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025		63743HFC1	70,000.00	A-	A2	01/31/22	02/07/22	69,997.90	1.88	87.50	69,997.94	69,388.48
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	240,000.00	A+	A1	02/19/20	02/21/20	239,488.80	1.84	216.00	239,696.48	238,021.68
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	230,000.00	AA-	A1	09/18/20	09/22/20	241,299.90	0.62	190.07	237,533.27	228,587.11
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025		539830BE8	110,000.00	A-	A3	03/04/21	03/08/21	118,339.10	0.95	1,595.00	116,150.39	112,480.50
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	60,000.00	BBB+	A3	04/27/21	05/04/21	60,000.00	0.98	196.20	60,000.00	58,257.54
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	60,000.00	BBB+	A3	04/28/21	05/04/21	60,118.20	0.93	196.20	60,093.80	58,257.54
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	95,000.00	A	A2	06/01/20	06/03/20	96,957.00	0.93	320.62	96,262.83	92,714.11
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	120,000.00	A	A2	02/25/22	03/01/22	116,691.60	2.23	405.01	116,691.60	117,112.56

Managed Account Detail of Securities Held

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Security Type/Description	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											
EMERSON ELECTRIC CO CORPORATE NOTES (CAL) DTD 05/21/2015 3.150% 06/01/2025	291011BG8	145,000.00	A	A2	09/29/20	09/30/20	160,246.75	0.85	1,141.88	155,359.85	149,339.85
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	310,000.00	A-	A2	05/24/21	06/01/21	310,000.00	0.82	638.60	310,000.00	299,574.08
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BO8	245,000.00	AA	A1	06/03/20	06/05/20	244,916.70	0.81	479.11	244,945.65	236,351.99
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	151,000.00	A+	A2	09/29/20	09/30/20	172,544.68	0.88	260.06	165,945.98	159,980.88
BURLINGTN NORTH SANTA FE CORP NOTES (CAL) DTD 08/20/2015 3.650% 09/01/2025	12189LAY7	205,000.00	AA-	A3	05/20/21	05/24/21	227,334.75	1.03	3,741.25	223,062.41	214,273.18
ABBOTT LABORATORIES CORPORATE NOTES (CAL) DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	A+	A1	09/24/20	09/28/20	120,317.40	0.87	1,876.15	115,698.15	110,914.23
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	BBB+	A1	10/14/21	10/19/21	120,000.00	1.16	512.16	120,000.00	115,856.04
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	220,000.00	A-	A3	07/21/21	07/23/21	243,678.60	1.08	997.94	240,291.56	231,048.40
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	150,000.00	BBB+	A2	02/12/21	02/17/21	150,352.50	0.81	67.69	150,279.52	142,947.90
BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	160,000.00	A-	A2	02/01/22	02/03/22	168,734.40	2.14	2,053.33	168,586.55	165,967.84
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	225,000.00	A-	A3	07/21/21	07/23/21	248,197.50	1.09	2,186.25	245,279.66	233,642.93

Managed Account Detail of Securities Held

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026		04636NAA1	145,000.00	A-	A3	07/15/21	07/19/21	145,201.55	1.17	449.50	145,175.55	138,778.49
WALMART INC CORP NOTES (CALABLE) DTD 04/23/2019 3.050% 07/08/2026		931142EM1	110,000.00	AA	Aa2	02/23/22	02/25/22	114,119.50	2.15	493.93	114,108.75	114,548.83
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 1.150% 09/14/2026		14913R2Q9	120,000.00	A	A2	11/29/21	11/30/21	118,240.80	1.47	640.17	118,332.33	114,570.72
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026		46625HRV4	230,000.00	A-	A2	11/19/21	11/23/21	243,103.10	1.72	2,827.08	242,339.21	233,728.76
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026		025816CM9	245,000.00	BBB+	A2	11/19/21	11/23/21	244,593.30	1.69	1,313.81	244,615.36	236,654.57
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027		24422EWA3	120,000.00	A	A2	02/25/22	02/28/22	116,650.80	2.31	289.00	116,652.68	117,348.84
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	65,000.00	A	A2	01/19/22	01/24/22	64,889.50	1.99	130.27	64,891.69	64,449.19
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	120,000.00	A	A2	01/20/22	01/24/22	120,085.20	1.94	240.50	120,083.51	118,983.12
Security Type Sub-Total			9,241,000.00					9,461,550.03	1.21	36,242.28	9,395,584.31	9,187,432.95
Certificate of Deposit												
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023		22552G3C2	365,000.00	A+	A1	03/19/21	03/23/21	365,000.00	0.59	2,051.81	365,000.00	361,743.47
Security Type Sub-Total			365,000.00					365,000.00	0.59	2,051.81	365,000.00	361,743.47
Asset-Backed Security												

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Security Type/Description	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											
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	82,539.89	AAA	Aaa	02/05/19	02/13/19	82,524.85	2.91	106.75	82,535.22	82,919.70
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	163,167.02	AAA	Aaa	09/22/20	09/29/20	163,151.39	0.45	22.44	163,159.06	162,916.33
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	26,014.77	NR	Aaa	02/05/19	02/13/19	26,011.63	2.91	33.65	26,013.71	26,108.41
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	60,007.82	NR	Aaa	02/05/19	02/13/19	59,998.74	2.90	77.34	60,004.66	60,331.72
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	AAA	Aaa	09/22/20	09/29/20	184,980.96	0.43	35.36	184,989.83	184,561.66
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	AAA	Aaa	03/02/21	03/10/21	114,996.35	0.29	5.56	114,997.59	114,138.29
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	AAA	Aaa	04/13/21	04/21/21	129,984.83	0.39	15.49	129,989.17	127,876.40
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	AAA	NR	05/18/21	05/26/21	244,961.54	0.35	25.45	244,971.38	241,542.22
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	107,785.00	AAA	Aaa	06/23/20	06/30/20	107,782.04	0.55	26.35	107,783.26	107,390.27
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	161,299.28	AAA	Aaa	07/21/20	07/27/20	161,286.87	0.44	31.54	161,291.56	160,368.28
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	AAA	NR	09/22/20	09/29/20	259,961.81	0.37	34.74	259,975.18	257,446.25
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	113,352.54	AAA	NR	07/08/20	07/15/20	113,343.97	0.48	9.07	113,347.23	112,756.32
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	188,368.11	AAA	NR	07/14/20	07/22/20	188,332.85	0.48	40.19	188,345.72	187,428.83
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	NR	Aaa	08/04/20	08/12/20	304,935.95	0.47	43.80	304,957.88	302,223.89

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

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											
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	206,797.89	AAA	NR	07/14/20	07/22/20	206,762.45	0.62	56.98	206,774.69	205,791.20
GMALT 2021-3 A4 DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	AAA	NR	08/10/21	08/18/21	54,998.01	0.50	8.40	54,998.28	53,531.55
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	NR	Aaa	04/06/21	04/14/21	109,977.49	0.62	30.31	109,982.05	107,374.10
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	AAA	NR	10/14/20	10/21/20	174,961.48	0.50	38.89	174,972.34	172,757.81
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	AAA	NR	04/20/21	04/28/21	104,988.95	0.38	17.73	104,991.07	102,852.23
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	NR	Aaa	07/20/21	07/28/21	99,996.23	0.56	24.89	99,996.75	97,148.85
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	AAA	NR	01/20/21	01/27/21	74,985.18	0.34	11.33	74,988.49	73,864.87
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	160,000.00	AAA	NR	04/13/21	04/21/21	159,965.52	0.52	36.98	159,971.66	157,521.10
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	AAA	Aaa	07/21/21	07/28/21	304,949.83	0.55	74.56	304,955.91	299,141.10
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	AAA	Aaa	09/20/21	09/27/21	269,942.19	0.58	69.60	269,947.13	261,550.35
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	355,000.00	AAA	NR	11/18/21	11/30/21	354,951.08	1.04	164.09	354,953.54	346,594.84
Security Type Sub-Total		4,059,332.32					4,058,732.19	0.63	1,041.49	4,058,893.36	4,006,136.57
Managed Account Sub-Total		48,376,032.52					48,746,755.94	0.96	114,490.00	48,588,914.38	47,708,072.85

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

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Securities Sub-Total	\$48,376,032.52	\$48,746,755.94	0.96%	\$114,490.00	\$48,588,914.38	\$47,708,072.85
Accrued Interest						\$114,490.00
Total Investments						\$47,822,562.85

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	500,000.00	BARCLAYS		100.38	501,875.00	1,425.78	1,738.72	1.07	1.15
US TREASURY NOTES	DTD 05/15/2020 0.125% 05/15/2023	912828ZP8	190,000.00	JPM_CHA		98.75	187,625.00	(2,189.45)	(2,279.74)	1.21	1.17
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	500,000.00	MERRILL		100.17	500,859.40	3,125.02	1,665.47	1.33	1.24
US TREASURY N/B NOTES	DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	875,000.00	DEUTSCH		98.52	862,011.68	(10,732.46)	(11,482.35)	1.34	1.25
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	500,000.00	MERRILL		99.97	499,843.75	1,816.41	574.31	1.41	1.27
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	500,000.00	BARCLAYS		100.03	500,156.25	4,531.25	2,011.53	1.56	1.35
US TREASURY NOTES	DTD 10/31/2016 1.625% 10/31/2023	912828T91	500,000.00	BNP_PARI		100.39	501,953.10	(761.74)	842.73	1.64	1.39
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	230,000.00	HSBC		98.08	225,579.68	(4,051.96)	(4,124.49)	1.71	1.39
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	500,000.00	MITSU		98.08	490,390.60	(6,621.12)	(7,048.02)	1.71	1.39
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	455,000.00	CITIGRP		101.23	460,616.43	(8,317.95)	(272.50)	1.72	1.41
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	925,000.00	NOMURA		101.23	936,418.01	(19,403.28)	(14,598.90)	1.72	1.41
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	125,000.00	BNP_PARI		102.17	127,714.85	(2,211.91)	441.48	1.80	1.42
US TREASURY NOTES	DTD 01/03/2017 2.250% 12/31/2023	912828V23	1,000,000.00	BNP_PARI		101.45	1,014,531.20	(16,054.74)	1,318.70	1.80	1.45
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	JPM_CHA		97.42	487,109.40	(11,933.57)	(12,264.24)	1.96	1.46
US TREASURY NOTES	DTD 03/31/2017 2.125% 03/31/2024	912828W71	250,000.00	BARCLAYS		101.28	253,203.13	(3,535.15)	80.21	2.03	1.50
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	1,000,000.00	BNP_PARI		102.08	1,020,781.20	(21,757.86)	1,053.65	2.15	1.54
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	480,000.00	JPM_CHA		97.08	465,974.98	(11,831.27)	(12,315.37)	2.29	1.55

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U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,000,000.00	MERRILL		100.44	1,004,375.00	(4,648.44)	(14.92)	2.38	1.57
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,500,000.00	MERRILL		100.70	1,510,546.80	(19,043.04)	(4,304.99)	2.45	1.59
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	235,000.00	SOCGEN		99.73	234,375.79	(8,417.76)	(6,770.50)	2.53	1.61
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	400,000.00	MERRILL		99.73	398,937.52	(1,515.61)	(1,296.99)	2.53	1.61
US TREASURY NOTES	DTD 11/17/2014 2.250% 11/15/2024	912828G38	800,000.00	CITIGRP		101.69	813,500.00	(11,625.00)	(257.61)	2.63	1.61
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	550,000.00	MERRILL		99.25	545,875.00	(4,167.97)	(4,150.16)	2.87	1.64
US TREASURY NOTES	DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,000,000.00	BNP_PAR		98.48	984,843.80	(29,492.14)	(23,771.93)	2.96	1.64
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	55,000.00	WELLS_F		95.19	52,353.13	(1,351.36)	(1,620.98)	3.41	1.70
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	500,000.00	HSBC		95.08	475,390.60	(18,437.53)	(19,133.06)	3.73	1.74
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	245,000.00	JPM_CHA		94.98	232,711.73	(7,742.37)	(8,171.39)	3.81	1.73
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	JPM_CHA		94.98	617,398.47	(26,888.64)	(27,630.25)	3.81	1.73
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	650,000.00	MERRILL		94.84	616,484.38	(23,613.28)	(25,615.81)	3.90	1.74
US TREASURY NOTES	DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	BARCLAY		99.55	647,054.72	(32,576.14)	(26,633.60)	3.85	1.74
US TREASURY N/B NOTES	DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	375,000.00	JPM_CHA		96.09	360,351.56	(14,501.96)	(14,524.42)	4.02	1.74
US TREASURY N/B NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	370,000.00	CABRERA		96.00	355,200.00	(13,629.30)	(13,822.17)	4.10	1.75
US TREASURY NOTES	DTD 05/16/2016 1.625% 05/15/2026	912828R36	500,000.00	JPM_CHA		99.47	497,343.75	(23,945.31)	(20,822.91)	4.07	1.76
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	500,000.00	SIEBERT		95.91	479,531.25	(19,414.06)	(19,570.35)	4.18	1.75

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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	255,000.00	MORGAN_		96.36	245,716.42	(10,608.39)	(10,477.12)	4.26	1.75
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	130,000.00	HSBC		95.22	123,784.38	(3,163.67)	(3,370.07)	4.36	1.75
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	500,000.00	GOLDMAN		95.22	476,093.75	(8,027.34)	(8,550.93)	4.36	1.75
US TREASURY N/B NOTES DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	500,000.00	CSFB		95.69	478,437.50	(8,164.06)	(8,597.79)	4.43	1.75
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	MORGAN_		96.14	961,406.20	(23,007.86)	(23,761.02)	4.49	1.75
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	150,000.00	MERRILL		97.75	146,625.00	1,283.20	1,245.91	4.61	1.75
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	500,000.00	CITIGRP		97.75	488,750.00	4,121.09	3,989.34	4.61	1.75
Security Type Sub-Total		22,045,000.00				21,783,730.41	(417,080.94)	(322,292.53)	2.74	1.56
Supra-National Agency Bond / Note										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	340,000.00	TD		98.75	335,738.10	(3,558.10)	(3,861.79)	1.14	1.24
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	570,000.00	RBC		99.11	564,928.71	(4,877.49)	(4,993.94)	1.23	1.23
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	775,000.00	TD		97.97	759,288.43	(14,045.32)	(14,748.34)	1.73	1.44
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	480,000.00	JPM_CHA		97.18	466,450.08	(13,194.72)	(13,246.25)	2.54	1.63
Security Type Sub-Total		2,165,000.00				2,126,405.32	(35,675.63)	(36,850.32)	1.68	1.39
Municipal Bond / Note										
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	195,000.00	CITIGRP		99.66	194,337.00	(663.00)	(663.00)	1.33	1.34
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.001% 08/01/2023	157411TJ8	180,000.00	RBC		100.80	181,438.20	1,438.20	1,438.20	1.41	1.43

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Municipal Bond / Note											
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON	07/22/2020 0.593% 05/01/2024	797412DL4	225,000.00	MERRILL		97.68	219,782.25	(5,217.75)	(5,217.75)	2.15	1.69
CT ST TXBL GO BONDS	06/11/2020 1.998% 07/01/2024	20772KJW0	150,000.00	SIEBERT		100.49	150,727.50	727.50	727.50	2.29	1.78
WI DEPT OF TRANS TXBL REV BONDS	07/30/2020 0.624% 07/01/2024	977123X60	290,000.00	WELLS_F		97.66	283,216.90	(6,783.10)	(6,783.10)	2.32	1.65
AZ TRAN BOARD TXBL REV BONDS	02/12/2020 1.958% 07/01/2024	040654XU4	385,000.00	JPM_CHAS		100.64	387,475.55	2,475.55	2,475.55	2.29	1.68
SAN JUAN USD, CA TXBL GO BONDS	10/29/2020 0.702% 08/01/2024	798306WN2	110,000.00	KEYBANC		97.45	107,189.50	(2,810.50)	(2,810.50)	2.40	1.79
MD ST TXBL GO BONDS	08/05/2020 0.510% 08/01/2024	574193TO1	195,000.00	JPM_CHA		97.51	190,140.60	(4,804.80)	(4,826.27)	2.41	1.56
MS ST TXBL GO BONDS	08/06/2020 0.565% 11/01/2024	605581MZ7	165,000.00	WELLS_F		96.80	159,713.40	(5,286.60)	(5,286.60)	2.65	1.80
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON	07/22/2020 0.743% 05/01/2025	797412DM2	260,000.00	MERRILL		96.19	250,081.00	(9,919.00)	(9,919.00)	3.13	1.99
UNIV OF CAL TXBL REV BONDS	07/16/2020 0.933% 05/15/2025	91412HFM0	130,000.00	JPM_CHA		96.47	125,413.60	(4,586.40)	(4,586.40)	3.16	2.08
FL ST BOARD OF ADMIN TXBL REV BONDS	09/16/2020 1.258% 07/01/2025	341271AD6	130,000.00	MERRILL		97.30	126,491.30	(4,427.80)	(4,148.76)	3.27	2.10
WI DEPT OF TRANS TXBL REV BONDS	07/30/2020 0.774% 07/01/2025	977123X78	250,000.00	WELLS_F		96.11	240,280.00	(9,720.00)	(9,720.00)	3.29	1.98
FL ST BOARD OF ADMIN TXBL REV BONDS	09/16/2020 1.258% 07/01/2025	341271AD6	275,000.00	MERRILL		97.30	267,577.75	(7,422.25)	(7,422.25)	3.27	2.10
SAN JUAN USD, CA TXBL GO BONDS	10/29/2020 0.852% 08/01/2025	798306WP7	135,000.00	KEYBANC		96.29	129,987.45	(5,012.55)	(5,012.55)	3.37	1.98
LOS ANGELES CCD, CA TXBL GO BONDS	11/10/2020 0.773% 08/01/2025	54438CYK2	260,000.00	MERRILL		96.09	249,831.40	(10,168.60)	(10,168.60)	3.38	1.96
LOS ANGELES USD, CA TXBL GO BONDS	11/10/2021 1.455% 07/01/2026	544647FC9	150,000.00	BARCLAY		96.29	144,435.00	(5,565.00)	(5,565.00)	4.21	2.36
Security Type Sub-Total			3,485,000.00				3,408,118.40	(77,746.10)	(77,488.53)	2.69	1.82

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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	118,301.81	JPM_CHAS		100.11	118,427.18	324.09	140.90	0.18	2.30
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023		3137B4GX8	32,398.39	BARCLAYS		100.66	32,612.34	136.75	198.55	0.45	2.29
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023		3137BTU25	225,000.00	JPM_CHA		101.87	229,208.85	(10,987.44)	(5,042.38)	1.47	1.92
Security Type Sub-Total			375,700.20				380,248.37	(10,526.60)	(4,702.93)	0.98	2.07
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023		3137EAEQ8	725,000.00	CITIGRP		99.02	717,881.23	(5,306.27)	(6,431.84)	1.14	1.25
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04Q3	595,000.00	CITIGRP		98.73	587,445.29	(5,763.76)	(6,823.61)	1.23	1.30
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	1,000,000.00	CITIGRP		98.55	985,479.00	(12,371.00)	(13,547.12)	1.36	1.33
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	110,000.00	MORGAN_		98.32	108,150.02	(1,896.18)	(1,873.35)	1.52	1.37
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAFA2	475,000.00	CITIGRP		97.95	465,283.40	(9,246.35)	(9,440.46)	1.76	1.43
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	840,000.00	CITIGRP		96.34	809,224.92	(26,608.68)	(28,171.08)	3.10	1.71
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	965,000.00	CITIGRP		96.69	933,073.94	(29,938.16)	(30,674.90)	3.11	1.71
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	1,000,000.00	NOMURA		96.07	960,741.00	(37,189.00)	(37,892.62)	3.27	1.73
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025		3137EAEU9	435,000.00	WELLS_F		95.49	415,391.07	(17,442.63)	(18,138.60)	3.37	1.75
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025		3137EAEX3	495,000.00	CITIGRP		95.27	471,587.49	(21,922.56)	(22,348.96)	3.54	1.75
Security Type Sub-Total			6,640,000.00				6,454,257.36	(167,684.59)	(175,342.54)	2.40	1.55
Corporate Note											

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Corporate Note											
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023		166764BV1	200,000.00	JPM_CHA		99.57	199,149.00	(851.00)	(851.00)	1.19	1.50
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023		110122DT2	240,000.00	CITIGRP		98.54	236,489.52	(3,510.48)	(3,510.48)	1.69	1.41
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024		693475AV7	215,000.00	MKTX	12/23/23	102.79	221,001.73	(6,104.92)	728.97	1.77	1.99
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024		459200HU8	400,000.00	MORGAN_S		103.28	413,129.20	(14,298.80)	821.99	1.90	1.90
UNILEVER CAPITAL CORP CORPORATE NOTES (C DTD 09/07/2018 3.250% 03/07/2024		904764BG1	110,000.00	US_BANC	02/07/24	102.48	112,723.82	(6,410.58)	(2,038.44)	1.86	1.99
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 03/16/2021 0.697% 03/16/2024		46647PBZ8	115,000.00	JPM_CHA	03/16/23	98.76	113,571.93	(1,428.07)	(1,428.07)	1.04	1.31
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024		808513BN4	50,000.00	CSFB	02/18/24	97.88	48,939.55	(1,035.45)	(1,043.39)	1.95	1.81
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	30,000.00	MORGAN_	04/05/23	98.58	29,574.93	(425.07)	(425.07)	1.09	1.42
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	95,000.00	JPM_CHA	04/05/23	98.58	93,653.95	(1,456.25)	(1,407.87)	1.09	1.42
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	95,000.00	JPM_CHA	03/26/24	97.18	92,316.82	(2,581.53)	(2,610.19)	2.06	1.84
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	140,000.00	JPM_CHA		97.50	136,494.12	(3,301.48)	(3,356.12)	2.19	1.61
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024		91324PEB4	105,000.00	CITIGRP	05/15/22	97.37	102,239.45	(2,651.35)	(2,679.95)	0.22	1.77

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Corporate Note											
ASTRAZENECA FINANCE LLC (CALLABLE) CORP	DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	165,000.00	MORGAN_	05/28/22	97.35	160,625.85	(4,359.30)	(4,363.05)	0.25	1.91
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	125,000.00	LOOP		97.30	121,622.75	(3,221.00)	(3,258.74)	2.26	1.67
US BANCORP NOTES (CALLABLE)	DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	350,000.00	US_BANCO	06/28/24	100.86	352,999.85	(1,424.15)	889.64	2.27	2.03
AMERICAN HONDA FINANCE CORPORATE NOTES	DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	BNP_PAR		96.92	101,768.84	(3,161.86)	(3,173.12)	2.42	2.05
BMW US CAPITAL LLC CORPORATE NOTES	DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	65,000.00	GOLDMAN		97.22	63,193.78	(1,800.37)	(1,801.44)	2.43	1.92
BMW US CAPITAL LLC CORPORATE NOTES	DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	120,000.00	MITSU		97.22	116,665.44	(3,426.96)	(3,410.01)	2.43	1.92
HONEYWELL INTERNATIONAL (CALLABLE) NOTE	DTD 08/08/2019 2.300% 08/15/2024	438516BW5	180,000.00	BNP_PAR	07/15/24	101.00	181,804.50	(7,728.30)	(3,643.71)	2.32	1.88
WALT DISNEY COMPANY/THE	DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	JPM_CHAS		99.55	428,074.46	(171.14)	(1,045.45)	2.46	1.93
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	45,000.00	HSBC		96.84	43,577.10	(1,393.65)	(1,398.24)	2.50	1.91
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	240,000.00	GOLDMAN		97.66	234,385.68	(5,614.32)	(5,614.32)	2.50	1.61
CATERPILLAR FINL SERVICE CORPORATE NOTES	DTD 09/14/2021 0.600% 09/13/2024	14913R2P1	240,000.00	CITIGRP		96.69	232,062.00	(7,611.60)	(7,661.68)	2.51	1.94
NESTLE HOLDINGS INC CORP NOTES (CALLABLE)	DTD 09/14/2021 0.606% 09/14/2024	641062AU8	355,000.00	JPM_CHA	09/14/23	96.83	343,746.86	(11,253.14)	(11,253.14)	1.53	1.89
BANK OF NY MELLON CORP	DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	135,000.00	MORGAN_S		100.26	135,355.46	(238.54)	23.29	2.57	2.00

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Corporate Note											
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024		172967MT5	245,000.00	CITIGRP		97.56	239,025.68	(5,974.32)	(5,974.32)	2.64	1.72
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 11/08/2021 0.900% 11/08/2024		69371RR57	355,000.00	MERRILL		97.56	346,341.91	(8,636.79)	(8,638.99)	2.66	1.83
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.450% 01/13/2025		89236TJT3	115,000.00	MERRILL		98.36	113,119.41	(1,726.49)	(1,733.10)	2.82	2.04
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025		63743HFC1	70,000.00	MIZUHO		99.13	69,388.48	(609.42)	(609.46)	2.87	2.18
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	240,000.00	GOLDMAN		99.18	238,021.68	(1,467.12)	(1,674.80)	2.89	2.09
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	230,000.00	MORGAN_	01/14/25	99.39	228,587.11	(12,712.79)	(8,946.16)	2.81	1.96
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025		539830BE8	110,000.00	CITIGRP	12/01/24	102.26	112,480.50	(5,858.60)	(3,669.89)	2.63	2.12
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	60,000.00	CITIGRP		97.10	58,257.54	(1,742.46)	(1,742.46)	3.12	1.93
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	60,000.00	CSFB		97.10	58,257.54	(1,860.66)	(1,836.26)	3.12	1.93
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	95,000.00	BNP_PAR	05/01/25	97.59	92,714.11	(4,242.89)	(3,548.72)	3.11	2.12
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	120,000.00	CABRERA	05/01/25	97.59	117,112.56	420.96	420.96	3.11	2.12
EMERSON ELECTRIC CO CORPORATE NOTES (CAL DTD 05/21/2015 3.150% 06/01/2025		291011BG8	145,000.00	MERRILL	03/01/25	102.99	149,339.85	(10,906.90)	(6,020.00)	2.87	2.19

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Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	310,000.00	JPM_CHA		96.64	299,574.08	(10,425.92)	(10,425.92)	3.21	1.89
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	245,000.00	CITIGRP		96.47	236,351.99	(8,564.71)	(8,593.66)	3.22	1.92
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	151,000.00	WELLS_F	05/15/25	105.95	159,980.88	(12,563.80)	(5,965.10)	3.05	2.08
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 08/20/2015 3.650% 09/01/2025	12189LAY7	205,000.00	WELLS_F	06/01/25	104.52	214,273.18	(13,061.57)	(8,789.23)	3.05	2.30
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	MERRILL	06/15/25	105.63	110,914.23	(9,403.17)	(4,783.92)	3.07	2.21
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	MORGAN_		96.55	115,856.04	(4,143.96)	(4,143.96)	3.56	2.15
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	220,000.00	WELLS_F	10/15/25	105.02	231,048.40	(12,630.20)	(9,243.16)	3.42	2.19
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	150,000.00	MERRILL		95.30	142,947.90	(7,404.60)	(7,331.62)	3.89	2.10
BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	160,000.00	MERRILL		103.73	165,967.84	(2,766.56)	(2,618.71)	3.85	2.54
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	225,000.00	RBC		103.84	233,642.93	(14,554.57)	(11,636.73)	3.93	2.34
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	145,000.00	JSEB	04/28/26	95.71	138,778.49	(6,423.06)	(6,397.06)	4.06	2.27
WALMART INC CORP NOTES (CALABLE) DTD 04/23/2019 3.050% 07/08/2026	931142EM1	110,000.00	SUSQ	05/08/26	104.14	114,548.83	429.33	440.08	3.95	2.05

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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 1.150% 09/14/2026	14913R2O9	120,000.00	CABRERA		95.48	114,570.72	(3,670.08)	(3,761.61)	4.41	2.20
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	230,000.00	JPM_CHA	07/01/26	101.62	233,728.76	(9,374.34)	(8,610.45)	4.06	2.57
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	245,000.00	MITSU	10/04/26	96.59	236,654.57	(7,938.73)	(7,960.79)	4.42	2.42
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	120,000.00	BMO		97.79	117,348.84	698.04	696.16	4.68	2.18
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	65,000.00	CITIGRP		99.15	64,449.19	(440.31)	(442.50)	4.66	2.13
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	120,000.00	GOLDMAN		99.15	118,983.12	(1,102.08)	(1,100.39)	4.66	2.13
Security Type Sub-Total		9,241,000.00				9,187,432.95	(274,117.08)	(208,151.36)	2.71	1.98
Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	365,000.00	CSFB		99.11	361,743.47	(3,256.53)	(3,256.53)	1.04	1.45
Security Type Sub-Total		365,000.00				361,743.47	(3,256.53)	(3,256.53)	1.04	1.45
Asset-Backed Security										
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	82,539.89	MITSU		100.46	82,919.70	394.85	384.48	0.26	2.57
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	163,167.02	WELLS_F		99.85	162,916.33	(235.06)	(242.73)	0.40	0.55
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	26,014.77	JPM_CHAS		100.36	26,108.41	96.78	94.70	0.19	2.67
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	60,007.82	MITSU		100.54	60,331.72	332.98	327.06	0.23	2.56

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Asset-Backed Security											
NALT 2020-B A3	DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	MERRILL		99.76	184,561.66	(419.30)	(428.17)	0.49	0.58
BMWLT 2021-1 A3	DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	MIZUHO		99.25	114,138.29	(858.06)	(859.30)	0.78	0.69
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	JPM_CHA		98.37	127,876.40	(2,108.43)	(2,112.77)	1.07	1.16
GMALT 2021-2 A3	DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	SOCGEN		98.59	241,542.22	(3,419.32)	(3,429.16)	1.08	0.98
NAROT 2020-B A3	DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	107,785.00	MIZUHO		99.63	107,390.27	(391.77)	(392.99)	0.55	0.71
TAOT 2020-C A3	DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	161,299.28	SMBC		99.42	160,368.28	(918.59)	(923.28)	0.65	0.66
HAROT 2020-3 A3	DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	BARCLAY		99.02	257,446.25	(2,515.56)	(2,528.93)	0.83	0.75
BMWOT 2020-A A3	DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	113,352.54	JPM_CHA		99.47	112,756.32	(587.65)	(590.91)	0.53	0.68
HART 2020-B A3	DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	188,368.11	CITIGRP		99.50	187,428.83	(904.02)	(916.89)	0.61	0.66
VZOT 2020-B A	DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	RBC		99.09	302,223.89	(2,712.06)	(2,733.99)	0.96	0.78
CARMX 2020-3 A3	DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	206,797.89	BARCLAY		99.51	205,791.20	(971.25)	(983.49)	0.63	0.78
GMALT 2021-3 A4	DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	JPM_CHA		97.33	53,531.55	(1,466.46)	(1,466.73)	1.98	1.31
KCOT 2021-1A A3	DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	JPM_CHA		97.61	107,374.10	(2,603.39)	(2,607.95)	1.84	1.33
CARMX 2020-4 A3	DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	RBC		98.72	172,757.81	(2,203.67)	(2,214.53)	1.02	0.88
HART 2021-A A3	DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	BARCLAY		97.95	102,852.23	(2,136.72)	(2,138.84)	1.37	0.97
KCOT 2021-2A A3	DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	MITSU		97.15	97,148.85	(2,847.38)	(2,847.90)	2.13	1.35
CARMX 2021-1 A3	DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	MITSU		98.49	73,864.87	(1,120.31)	(1,123.62)	1.10	0.74

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Asset-Backed Security											
CARMX 2021-2 A3	DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	160,000.00	MERRILL		98.45	157,521.10	(2,444.42)	(2,450.56)	1.21	0.92
CARMX 2021-3 A3	DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	RBC		98.08	299,141.10	(5,808.73)	(5,814.81)	1.59	1.01
DCENT 2021-A1 A1	DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	CITIGRP		96.87	261,550.35	(8,391.84)	(8,396.78)	2.52	1.29
COMET 2021-A3 A3	DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	355,000.00	BARCLAY		97.63	346,594.84	(8,356.24)	(8,358.70)	2.66	1.56
Security Type Sub-Total			4,059,332.32				4,006,136.57	(52,595.62)	(52,756.79)	1.20	1.01
Managed Account Sub-Total			48,376,032.52				47,708,072.85	(1,038,683.09)	(880,841.53)	2.48	1.61
Securities Sub-Total			\$48,376,032.52				\$47,708,072.85	(\$1,038,683.09)	(\$880,841.53)	2.48	1.61%
Accrued Interest							\$114,490.00				
Total Investments							\$47,822,562.85				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/31/22	02/07/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	70,000.00	(69,997.90)	0.00	(69,997.90)			
02/01/22	02/03/22	BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	160,000.00	(168,734.40)	(1,617.78)	(170,352.18)			
02/11/22	02/14/22	US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	500,000.00	(484,628.91)	(1,304.95)	(485,933.86)			
02/14/22	02/15/22	US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	150,000.00	(145,341.80)	(396.63)	(145,738.43)			
02/23/22	02/25/22	WALMART INC CORP NOTES (CALABLE) DTD 04/23/2019 3.050% 07/08/2026	931142EM1	110,000.00	(114,119.50)	(438.01)	(114,557.51)			
02/25/22	02/28/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	120,000.00	(116,650.80)	(272.00)	(116,922.80)			
02/25/22	03/01/22	HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	120,000.00	(116,691.60)	(405.00)	(117,096.60)			
Transaction Type Sub-Total				1,230,000.00	(1,216,164.91)	(4,434.37)	(1,220,599.28)			

INTEREST										
02/01/22	02/01/22	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.001% 08/01/2023	157411TJ8	180,000.00	0.00	1,800.90	1,800.90			
02/01/22	02/01/22	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.702% 08/01/2024	798306WN2	110,000.00	0.00	386.10	386.10			
02/01/22	02/01/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	195,000.00	0.00	497.25	497.25			
02/01/22	02/01/22	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	135,000.00	0.00	575.10	575.10			
02/01/22	02/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	260,000.00	0.00	1,004.90	1,004.90			
02/01/22	02/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	8.26	8.26			
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	152,014.65	0.00	344.06	344.06			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
02/01/22	02/25/22	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	35,548.38	0.00	89.34	89.34			
02/01/22	02/25/22	FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	225,000.00	0.00	574.13	574.13			
02/09/22	02/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	0.00	328.13	328.13			
02/12/22	02/12/22	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	150,000.00	0.00	641.25	641.25			
02/12/22	02/12/22	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	185,000.00	0.00	693.75	693.75			
02/12/22	02/12/22	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	0.00	7,250.00	7,250.00			
02/13/22	02/13/22	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	240,000.00	0.00	2,160.00	2,160.00			
02/14/22	02/14/22	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	230,000.00	0.00	2,012.50	2,012.50			
02/15/22	02/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	0.00	46.67	46.67			
02/15/22	02/15/22	HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.300% 08/15/2024	438516BW5	180,000.00	0.00	2,070.00	2,070.00			
02/15/22	02/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	32,295.39	0.00	78.32	78.32			
02/15/22	02/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	117,348.06	0.00	53.78	53.78			
02/15/22	02/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	0.00	139.79	139.79			
02/15/22	02/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	0.00	130.50	130.50			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/15/22	02/15/22	US TREASURY NOTES DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	0.00	5,281.25	5,281.25			
02/15/22	02/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	0.00	56.83	56.83			
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	96,997.31	0.00	235.22	235.22			
02/15/22	02/15/22	BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	151,000.00	0.00	2,925.63	2,925.63			
02/15/22	02/15/22	CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	221,349.40	0.00	114.36	114.36			
02/15/22	02/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	0.00	69.33	69.33			
02/15/22	02/15/22	NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	0.00	66.29	66.29			
02/15/22	02/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	0.00	33.25	33.25			
02/15/22	02/15/22	TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	172,962.34	0.00	63.42	63.42			
02/15/22	02/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	355,000.00	0.00	307.67	307.67			
02/15/22	02/15/22	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	0.00	312.50	312.50			
02/15/22	02/15/22	CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	0.00	72.92	72.92			
02/15/22	02/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	0.00	21.25	21.25			
02/15/22	02/15/22	HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	202,895.96	0.00	81.16	81.16			
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	70,819.54	0.00	171.15	171.15			
02/18/22	02/18/22	HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	0.00	80.17	80.17			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/20/22	02/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	0.00	69.42	69.42			
02/20/22	02/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	0.00	42.25	42.25			
02/20/22	02/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	180,000.00	0.00	67.50	67.50			
02/20/22	02/20/22	GMALT 2021-3 A4 DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	0.00	22.92	22.92			
02/20/22	02/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	0.00	119.46	119.46			
02/25/22	02/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	0.00	27.79	27.79			
02/25/22	02/25/22	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	123,208.02	0.00	49.28	49.28			
02/28/22	02/28/22	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,000,000.00	0.00	5,625.00	5,625.00			
02/28/22	02/28/22	US TREASURY N/B NOTES DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	500,000.00	0.00	1,875.00	1,875.00			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,500,000.00	0.00	14,062.50	14,062.50			
02/28/22	02/28/22	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	0.00	3,762.50	3,762.50			
Transaction Type Sub-Total				11,681,439.05	0.00	56,500.75	56,500.75			

PAYDOWNS										
02/01/22	02/25/22	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	3,149.99	3,149.99	0.00	3,149.99	(7.51)	0.00	
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	33,712.84	33,712.84	0.00	33,712.84	56.63	0.00	
02/15/22	02/15/22	HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	14,527.85	14,527.85	0.00	14,527.85	2.72	0.00	
02/15/22	02/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	6,280.62	6,280.62	0.00	6,280.62	0.76	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
02/15/22	02/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	9,563.06	9,563.06	0.00	9,563.06	0.26	0.00	
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	14,457.42	14,457.42	0.00	14,457.42	2.63	0.00	
02/15/22	02/15/22	TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	11,663.06	11,663.06	0.00	11,663.06	0.90	0.00	
02/15/22	02/15/22	CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	14,551.51	14,551.51	0.00	14,551.51	2.49	0.00	
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	10,811.72	10,811.72	0.00	10,811.72	1.64	0.00	
02/20/22	02/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	16,832.98	16,832.98	0.00	16,832.98	1.61	0.00	
02/25/22	02/25/22	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	9,855.48	9,855.48	0.00	9,855.48	0.74	0.00	
Transaction Type Sub-Total				145,406.53	145,406.53	0.00	145,406.53	62.87	0.00	
SELL										
02/10/22	02/14/22	CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2025	13063DUY2	125,000.00	138,962.50	2,829.86	141,792.36	(9,362.50)	(645.21)	FIFO
02/11/22	02/14/22	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	500,000.00	501,699.22	3,459.94	505,159.16	1,640.63	1,681.37	FIFO
Transaction Type Sub-Total				625,000.00	640,661.72	6,289.80	646,951.52	(7,721.87)	1,036.16	
Managed Account Sub-Total					(430,096.66)	58,356.18	(371,740.48)	(7,659.00)	1,036.16	
Total Security Transactions					(430,096.66)	58,356.18	(371,740.48)	(7,659.00)	1,036.16	

Bolded items are forward settling trades.