

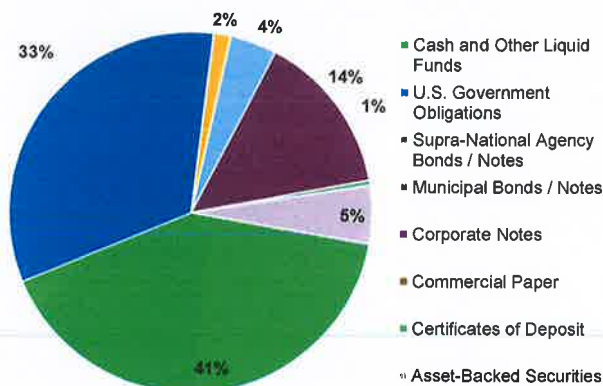
**Treasurer's Report
Summary of Investment Portfolio Holdings
August 31, 2022**

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%	\$ 5,776,098.48	\$ 5,776,098.48	\$ 5,776,098.48
US Bank ²	Investment Safekeeping	1.92%	216,025.41	216,025.41	216,025.41
Petty Cash	Petty Cash at City Facilities	0.00%	13,070.00	13,070.00	13,070.00
Total Cash and Money Market Accounts		0.60%	6,005,193.89	6,005,193.89	6,005,193.89
Local Agency Investment Fund (LAIF)	Short-Term Investment	1.28%	27,384,055.86	27,384,055.86	27,384,055.86
California Asset Management Program (CAMP)	Short-Term Investment	2.30%	383,146.14	383,146.14	383,146.14
Managed Investment Portfolio					
U.S. Treasury Bonds / Notes	Medium-Term Investment	1.38%	22,128,352.37	22,011,978.28	20,869,797.47
U.S. Government Agency Securities	Medium-Term Investment	0.75%	4,656,983.30	4,662,872.98	4,345,228.20
U.S. Government Agency Collateralized Mortgage	Medium-Term Investment	2.33%	709,363.52	701,199.67	683,845.29
Supra-National Agency Bonds / Notes	Medium-Term Investment	0.40%	1,252,978.55	1,254,072.72	1,195,084.36
Municipal Bonds / Notes	Medium-Term Investment	1.08%	3,485,864.50	3,485,517.14	3,275,733.00
Corporate Notes	Medium-Term Investment	1.79%	11,986,596.60	11,911,993.99	11,342,723.29
Certificates of Deposit	Medium-Term Investment	0.59%	365,000.00	365,000.00	358,827.85
Asset-Backed Securities	Medium-Term Investment	1.33%	4,317,524.27	4,317,701.26	4,206,853.52
Total Managed Investment Portfolio		1.38%	\$ 48,902,663.11	\$ 48,710,336.04	\$ 46,278,092.98
Total Pooled Investment Portfolio		1.29%	\$ 82,675,059.00	\$ 82,482,731.93	\$ 80,050,488.87
Fiscal Agent Money Market Accounts					
U.S. Bank Federated Government Obligation Fund	Successor Agency Bond Funds	2.11%	3,862,756.99	3,862,756.99	3,862,756.99
U.S. Bank Federated Government Obligation Fund	Library Bond Funds	2.12%	30.60	30.60	30.60
Total Fiscal Agent Money Market Accounts		2.11%	3,862,787.59	3,862,787.59	3,862,787.59
Total Cash and Investments			\$ 86,537,846.59	\$ 86,345,519.52	\$ 83,913,276.46

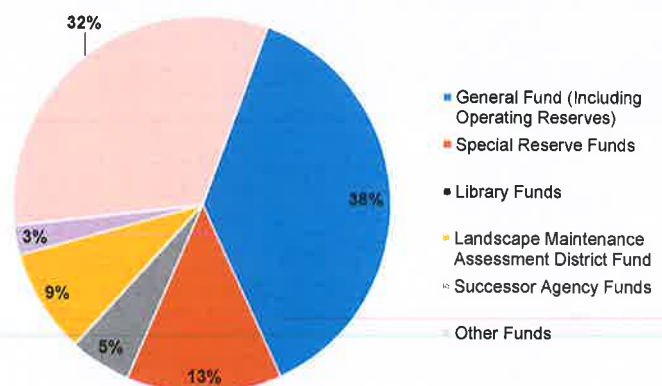
¹ Interest earned on the City's deposits with Bank of the West is limited to the total amount of banking fees charged each month.

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 Fund ¹
August 31, 2022

Fund		Beginning Balance	Receipts	Disbursements	Ending Balance
General Fund and Special Reserve Funds					
101	General Fund (Including Operating Reserves)	\$ 32,194,289.58	\$ 1,706,305.70	\$ (2,915,547.50)	\$ 30,985,047.78
102	Special Reserve Funds	10,972,039.04	-	-	10,972,039.04
Total General Fund and Special Reserve Funds		43,166,328.62	1,706,305.70	(2,915,547.50)	41,957,086.82
Library Special Revenue Funds					
202	Library Fund	4,566,120.16	32,271.33	(335,879.91)	4,262,511.58
203	Library Reserve Fund	29,384.49	-	-	29,384.49
204	Library Bond Fund	267.91	0.04	-	267.95
Total Library Special Revenue Funds		4,595,772.56	32,271.37	(335,879.91)	4,292,164.02
Other Special Revenue Funds					
201	Landscape Maintenance Assessment District Fund	7,823,724.54	8,357.46	(430,617.98)	7,401,464.02
205	Affordable Housing Fund	1,825,012.94	-	-	1,825,012.94
206	Mortgage Assistance Program Fund	82,518.74	-	-	82,518.74
207	Miscellaneous Grants Fund	108,792.50	-	-	108,792.50
208	Community Development Block Grant (CDBG) Fund	(8,942.31)	57,214.09	(10,650.00)	37,621.78
209	Air Quality Management District (AQMD) Fund	1,105,757.27	-	-	1,105,757.27
210	Public, Educational, and Government Access (PEG) Fund	208,984.19	28,384.17	-	237,368.36
211	Gas Tax Fund	4,603,517.54	156,600.52	-	4,760,118.06
212	Measure M Fund	3,476,766.20	-	-	3,476,766.20
213	Road Maintenance and Rehabilitation Fund	935,435.46	113,831.87	-	1,049,267.33
214	Traffic Safety Fund	1,921.24	3,805.19	-	5,726.43
Total Other Special Revenue Funds		20,163,488.31	368,193.30	(441,267.98)	20,090,413.63
Capital Projects Funds					
401	Capital Improvements Fund	888,003.33	-	(227,374.73)	660,628.60
402	Park In-Lieu Fund	2,197,479.07	-	-	2,197,479.07
403	Master Plan of Drainage Fund	5,386,580.75	-	-	5,386,580.75
404	Traffic Mitigation Fund	602,751.98	35.64	(1,875.00)	600,912.62
405	Traffic Signal Improvement Fund	1,027,255.63	-	-	1,027,255.63
406	Parking In-Lieu Fund	28,198.53	-	-	28,198.53
407	Lighting & Signal Projects	1,081,378.41	-	-	1,081,378.41
Total Capital Projects Funds		11,211,647.70	35.64	(229,249.73)	10,982,433.61
Enterprise Funds					
501	Black Gold Golf Course Fund	1,705,475.38	1,010,129.32	(913,066.58)	1,802,538.12
Total Enterprise Funds		1,705,475.38	1,010,129.32	(913,066.58)	1,802,538.12
Agency Funds					
701	Miscellaneous Trust & Agency Funds	1,193,005.40	39,506.33	(33,606.63)	1,198,905.10
702	Successor Agency Funds	5,954,315.04	546,649.39	(543,306.40)	5,957,658.03
Total Agency Funds		7,147,320.44	586,155.72	(576,913.03)	7,156,563.13
Investment Earnings and Amortization Pending Distribution ²		39,055.36	25,264.83	-	64,320.19
Total Cash - All Funds		\$ 88,029,088.37	\$ 3,728,355.88	\$ (5,411,924.73)	\$ 86,345,519.52

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.

CITY OF YORBA LINDA

For the Month Ending
August 31, 2022

Client Management Team

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Contents

Cover/Disclosures
Summary Statement
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 **August 31, 2022**

CITY OF YORBA LINDA - 97480000

Transaction Summary - Managed Account

Opening Market Value	\$47,059,973.14
Maturities/Calls	(165,185.75)
Principal Dispositions	(2,002,750.61)
Principal Acquisitions	2,005,690.51
Unsettled Trades	0.00
Change in Current Value	(619,634.31)
Closing Market Value	\$46,278,092.98

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	2,007,633.37
Coupon/Interest/Dividend Income	72,471.77
Principal Payments	165,185.75
Security Purchases	(2,132,776.99)
Net Cash Contribution	(425.85)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	77,354.53
Less Purchased Interest Related to Interest/Coupons	(2,211.48)
Plus Net Realized Gains/Losses	(43,656.11)
Total Cash Basis Earnings	\$31,486.94

Cash Balance

Closing Cash Balance **\$216,025.41**

Earnings Reconciliation (Accrual Basis)

Total

Ending Amortized Value of Securities	48,710,336.04
Ending Accrued Interest	139,983.60
Plus Proceeds from Sales	2,007,633.37
Plus Proceeds of Maturities/Calls/Principal Payments	165,185.75
Plus Coupons/Dividends Received	72,471.77
Less Cost of New Purchases	(2,007,901.99)
Less Beginning Amortized Value of Securities	(48,923,206.20)
Less Beginning Accrued Interest	(155,670.04)

Total Accrual Basis Earnings **\$8,832.30**

Portfolio Summary and Statistics

For the Month Ending **August 31, 2022**

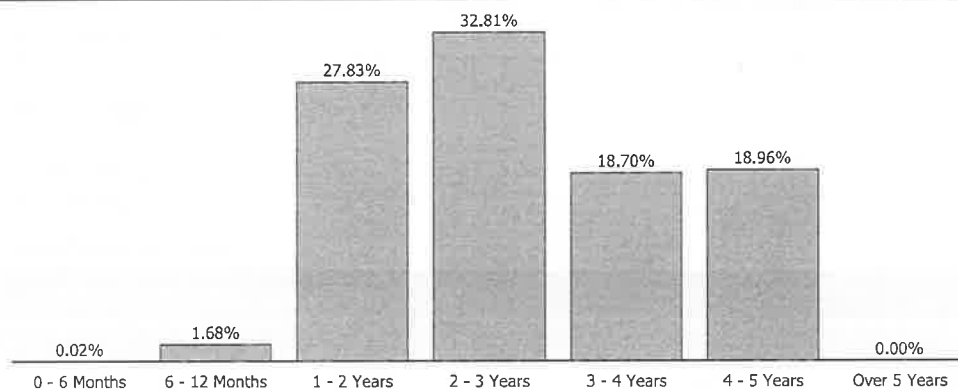
CITY OF YORBA LINDA - 97480000

Account Summary

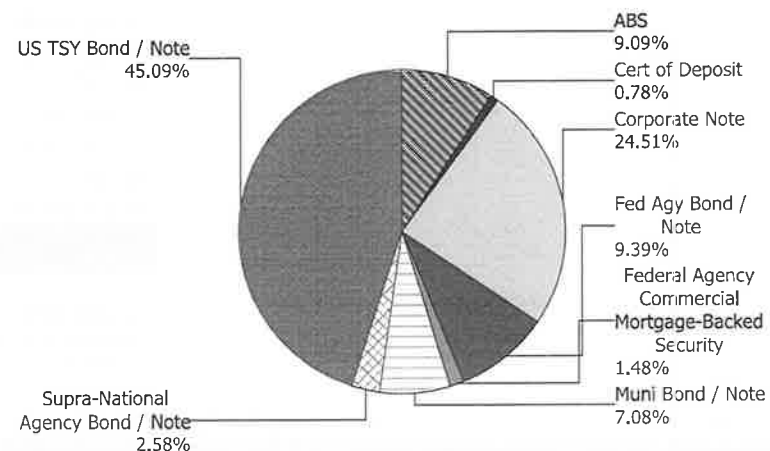
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	22,055,000.00	20,869,797.47	45.09
Supra-National Agency Bond / Note	1,255,000.00	1,195,084.36	2.58
Municipal Bond / Note	3,485,000.00	3,275,733.00	7.08
Federal Agency Commercial	692,168.35	683,845.29	1.48
Mortgage-Backed Security			
Federal Agency Bond / Note	4,710,000.00	4,345,228.20	9.39
Corporate Note	11,860,000.00	11,342,723.29	24.51
Certificate of Deposit	365,000.00	358,827.85	0.78
Asset-Backed Security	4,318,138.28	4,206,853.52	9.09
Managed Account Sub-Total	48,740,306.63	46,278,092.98	100.00%
Accrued Interest		139,983.60	
Total Portfolio	48,740,306.63	46,418,076.58	

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.38%
Yield to Maturity at Market	3.47%
Weighted Average Days to Maturity	1008

Managed Account Issuer Summary

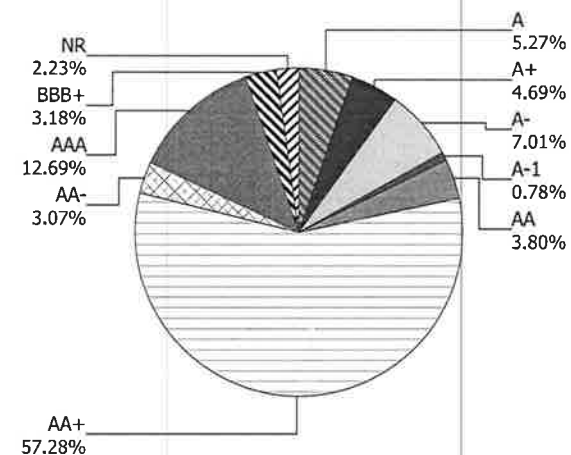
For the Month Ending **August 31, 2022**

CITY OF YORBA LINDA - 97480000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	105,144.27	0.23
ADOBE INC	112,437.84	0.24
AMAZON.COM INC	589,575.73	1.27
AMERICAN EXPRESS CO	705,933.68	1.53
AMERICAN HONDA FINANCE	209,957.58	0.45
ARIZONA TRANSPORTATION BOARD	372,895.60	0.81
ASTRAZENECA PLC	287,464.35	0.62
BANK OF AMERICA CO	396,570.81	0.86
BMW FINANCIAL SERVICES NA LLC	263,211.03	0.57
BMW VEHICLE OWNER TRUST	64,269.86	0.14
BRISTOL-MYERS SQUIBB CO	231,505.44	0.50
BURLINGTON NORTHERN SANTA FE	204,572.78	0.44
CAPITAL ONE FINANCIAL CORP	482,499.60	1.04
CARMAX AUTO OWNER TRUST	1,121,376.22	2.42
CATERPILLAR INC	332,723.40	0.72
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	177,105.60	0.38
CHARLES SCHWAB	47,752.60	0.10
CITIGROUP INC	347,574.48	0.75
COLGATE-PALMOLIVE COMPANY	73,736.63	0.16
CREDIT SUISSE GROUP RK	358,827.85	0.78
DEERE & COMPANY	299,207.47	0.65
DISCOVER FINANCIAL SERVICES	420,636.65	0.91
EMERSON ELECTRIC COMPANY	142,443.07	0.31
FANNIE MAE	1,812,321.32	3.92
FEDERAL HOME LOAN BANKS	1,123,329.42	2.43
FLORIDA STATE BOARD OF ADMIN FIN CORP	376,836.30	0.81
FREDDIE MAC	2,093,422.75	4.52
GM FINANCIAL LEASINGTRUST	336,840.27	0.73
GOLDMAN SACHS GROUP INC	366,196.77	0.79
HOME DEPOT INC	147,153.98	0.32
HONDA AUTO RECEIVABLES	257,317.76	0.56
HONEYWELL INTERNATIONAL	376,787.70	0.81

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **August 31, 2022**

CITY OF YORBA LINDA - 97480000

Issuer	Market Value of Holdings	Percent
HYUNDAI AUTO RECEIVABLES	208,672.53	0.45
IBM CORP	729,519.58	1.58
INTEL CORPORATION	270,058.80	0.58
INTER-AMERICAN DEVELOPMENT BANK	451,090.56	0.97
INTL BANK OF RECONSTRUCTION AND DEV	743,993.80	1.61
JP MORGAN CHASE & CO	621,231.64	1.34
KUBOTA CREDIT OWNER TRUST	198,642.15	0.43
LOCKHEED MARTIN CORP	109,132.87	0.24
LOS ANGELES COMMUNITY COLLEGE DISTRICT	235,666.60	0.51
LOS ANGELES UNIFIED SCHOOL DISTRICT	136,879.50	0.30
MORGAN STANLEY	233,428.63	0.50
NATIONAL RURAL UTILITIES CO FINANCE CORP	66,582.53	0.14
NESTLE SA	333,535.99	0.72
NEW YORK & NEW JERSEY PORT AUTHORITY	190,879.65	0.41
NIKE INC	114,545.64	0.25
NISSAN AUTO LEASE TRUST	76,083.12	0.16
NISSAN AUTO RECEIVABLES	59,054.25	0.13
NORTHERN TRUST	139,315.40	0.30
NOVARTIS AG	219,862.06	0.48
PACCAR FINANCIAL CORP	333,032.96	0.72
PNC FINANCIAL SERVICES GROUP	329,117.23	0.71
Roche Holding AG	412,775.06	0.89
SAN DIEGO COUNTY WATER AUTHORITY	454,817.10	0.98
SAN JUAN UNIFIED SCHOOL DISTRICT	227,579.60	0.49
STATE OF CONNECTICUT	146,262.00	0.32
STATE OF MARYLAND	184,144.35	0.40
STATE OF MISSISSIPPI	152,634.90	0.33
STATE OF WISCONSIN	500,547.50	1.08
STATE STREET CORPORATION	220,745.95	0.48
TARGET CORP	171,618.03	0.37
THE BANK OF NEW YORK MELLON CORPORATION	527,926.98	1.14
THE WALT DISNEY CORPORATION	412,955.66	0.89
Toyota Lease Owner Trust	127,342.15	0.28

Managed Account Issuer Summary

For the Month Ending **August 31, 2022**

CITY OF YORBA LINDA - 97480000

Issuer	Market Value of Holdings	Percent
TOYOTA MOTOR CORP	440,265.14	0.95
TRUIST FIN CORP	260,944.86	0.56
UNILEVER PLC	109,377.07	0.24
UNITED STATES TREASURY	20,869,797.47	45.09
UNITEDHEALTH GROUP INC	149,422.18	0.32
UNIVERSITY OF CALIFORNIA	119,484.30	0.26
US BANCORP	341,578.30	0.74
VERIZON OWNER TRUST	300,858.16	0.65
WAL-MART STORES INC	109,061.92	0.24
Total	\$46,278,092.98	100.00%

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	150,000.00	AA+	Aaa	10/01/19	10/03/19	150,814.45	1.49	821.33	150,232.47	146,859.38
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	170.31	229,791.40	221,339.07
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	370.25	498,193.90	481,171.90
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	2,456.81	459,193.22	447,464.06
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	4,994.62	943,525.35	909,679.69
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	561.74	126,649.04	123,652.35
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	3,851.90	1,009,583.99	983,750.00
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	28.87	499,534.61	476,328.10
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	2,235.31	252,367.84	244,804.70
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	7,404.89	1,015,223.99	983,750.00
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	255.74	478,666.18	453,225.02
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	1,521.74	1,003,475.14	968,437.50
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	912828UJ3	1,500,000.00	AA+	Aaa	09/05/19	09/06/19	1,529,589.84	1.46	77.69	1,511,861.93	1,454,296.80
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	1,483.20	239,948.29	225,746.88

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
U.S. Treasury Bond / Note											
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	2,524.59	400,188.80	384,250.00
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	5,331.52	811,200.64	779,250.00
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	657.61	550,020.82	523,273.41
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	31.08	1,007,167.97	943,906.20
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	11.96	54,125.37	50,084.38
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	476.43	495,259.17	452,421.90
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	157.29	241,423.81	221,112.50
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	417.29	645,681.62	586,625.00
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	211.96	643,115.25	585,101.53
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	487.94	670,676.12	610,593.75
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	1,183.40	374,891.28	340,781.25
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	935.05	369,140.46	335,659.38
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	2,406.59	515,990.45	468,515.60
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	952.87	499,208.11	452,656.25

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
U.S. Treasury Bond / Note											
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	381.98	256,054.72	231,532.04
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	70.65	127,479.05	116,634.38
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	271.74	486,396.31	448,593.75
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	500,000.00	AA+	Aaa	07/05/22	07/06/22	472,968.75	2.90	346.47	473,995.25	464,140.60
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	10.36	488,486.33	450,078.10
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	3,681.69	986,797.58	903,281.20
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	476.43	145,869.14	137,250.00
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	1,588.12	486,376.82	457,500.00
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	600,000.00	AA+	Aaa	07/05/22	07/06/22	584,296.88	2.86	623.64	584,828.08	571,312.50
US TREASURY N/B NOTES DTD 02/28/2022 1.875% 02/28/2027	91282CEC1	375,000.00	AA+	Aaa	05/03/22	05/04/22	356,748.05	2.97	19.42	357,991.79	351,679.69
US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	125,000.00	AA+	Aaa	05/05/22	05/11/22	110,996.09	2.94	210.60	111,867.96	109,609.38
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	375,000.00	AA+	Aaa	05/03/22	05/04/22	371,367.19	2.96	3,474.86	371,606.45	364,980.45
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	600,000.00	AA+	Aaa	07/05/22	07/06/22	585,539.06	2.91	4,220.79	586,003.70	573,656.28
US TREASURY N/B NOTES DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	350,000.00	AA+	Aaa	08/03/22	08/03/22	355,455.08	2.91	1,947.35	355,366.80	348,250.00

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	500,000.00	AA+	Aaa	08/03/22	08/03/22	496,464.84	2.90	1,195.65	496,521.08	486,562.50
Security Type Sub-Total		22,055,000.00					22,128,352.37	1.38	60,539.73	22,011,978.28	20,869,797.47
Supra-National Agency Bond / Note											
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	774,316.76	743,993.80
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	479,755.96	451,090.56
Security Type Sub-Total		1,255,000.00					1,252,978.55	0.40	1,575.38	1,254,072.72	1,195,084.36
Municipal Bond / Note											
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	195,000.00	AA-	Aa3	07/02/20	07/08/20	195,000.00	1.09	352.95	195,000.00	190,879.65
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	177,105.60
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	213,313.50
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	146,262.00
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	272,672.50
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	372,895.60
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	103,555.10
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	195,000.00	AAA	Aaa	07/23/20	08/05/20	194,945.40	0.52	82.88	194,973.77	184,144.35

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
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	152,634.90
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	241,503.60
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	119,484.30
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	130,543.37	120,959.80
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	227,875.00
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	255,876.50
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	124,024.50
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	235,666.60
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	136,879.50
Security Type Sub-Total		3,485,000.00					3,485,864.50	1.08	6,413.10	3,485,517.14	3,275,733.00
Federal Agency Commercial Mortgage-Backed Security											
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	12,597.58	AA+	Aaa	06/13/18	06/18/18	12,627.60	2.96	31.66	12,600.30	12,559.66
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	209,570.77	AA+	Aaa	01/28/21	02/02/21	223,724.98	0.58	534.75	215,588.43	207,609.59
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	470,000.00	AA+	Aaa	05/19/22	05/24/22	473,010.94	3.10	1,303.86	473,010.94	463,676.04

Managed Account Detail of Securities Held

For the Month Ending August 31, 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
Security Type Sub-Total		692,168.35					709,363.52	2.33	1,870.27	701,199.67	683,845.29
Federal Agency Bond / Note											
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	110,015.64	106,545.67
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	474,802.88	456,435.10
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	837,816.29	775,777.80
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	963,949.38	893,636.32
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	998,842.43	918,685.00
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	433,748.20	397,126.29
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	494,086.75	449,470.40
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/10/2021 0.830% 02/10/2027	3130AKYH3	390,000.00	AA+	Aaa	08/18/22	08/19/22	349,287.90	3.36	188.83	349,611.41	347,551.62
Security Type Sub-Total		4,710,000.00					4,656,983.30	0.75	6,391.21	4,662,872.98	4,345,228.20
Corporate Note											
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	231,505.44
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	218,807.22	213,866.95
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	409,131.16	398,896.00

Managed Account Detail of Securities Held

For the Month Ending August 31, 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											
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	113,524.61	109,377.07
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	112,801.09
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	49,987.14	47,752.60
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	30,000.00	A-	A1	04/19/21	04/22/21	30,000.00	0.73	88.94	30,000.00	29,341.83
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	95,000.00	A-	A1	04/20/21	04/22/21	95,110.20	0.69	281.64	95,033.38	92,915.80
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	94,944.07	90,400.10
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	139,884.56	132,404.44
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	104,937.80	99,913.28
ASTRAZENCA 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	164,991.40	156,511.08
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	125,000.00	A	A2	06/07/21	06/10/21	124,843.75	0.49	131.25	124,907.79	118,238.50

Managed Account Detail of Securities Held

For the Month Ending August 31, 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											
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	351,653.41	341,578.30
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	104,953.93	98,982.66
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	64,996.20	61,232.15
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	120,059.94	113,043.96
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	184,291.96	175,415.04
WALT DISNEY COMPANY/THE (CALLABLE) 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	429,297.28	412,955.66
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	44,980.25	42,343.74
GOLDMAN SACHS GROUP INC (CALLABLE) CORP 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	229,703.52
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	672.00	239,778.52	224,989.44
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	333,535.99
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	135,269.03	130,725.77
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	234,899.88

Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	354,984.47	333,032.96
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	114,878.38	108,693.29
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	69,998.29	66,582.53
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	239,748.19	227,768.88
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	236,213.15	219,862.06
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	30,000.00	A	A2	03/02/22	03/07/22	29,987.10	2.14	308.13	29,989.20	28,784.67
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	430,000.00	AA	Aa3	03/03/22	03/10/22	430,000.00	2.13	4,354.61	430,000.00	412,775.06
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	235,000.00	AA	A1	04/11/22	04/13/22	234,626.35	3.06	2,702.50	234,674.42	230,764.83
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	35,000.00	A	A2	03/24/22	03/28/22	34,938.75	2.76	401.63	34,947.38	34,050.98
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	235,000.00	A	A1	04/19/22	04/26/22	234,967.10	3.36	2,733.51	234,970.95	231,483.93

Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
CITIGROUP INC (CALLABLE) 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	56,337.30
CITIGROUP INC (CALLABLE) 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	60,065.75	56,337.30
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	320.63	96,062.00	88,978.62
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	405.00	117,204.01	112,394.04
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	153,620.61	142,443.07
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE 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	290,054.29
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	245,000.00	AA	A1	06/03/20	06/05/20	244,916.70	0.81	479.11	244,954.06	226,406.46
AMERICAN EXPRESS CO CORPORATE NOTES DTD 08/03/2022 3.950% 08/01/2025	025816CY3	125,000.00	BBB+	A2	07/25/22	08/03/22	124,875.00	3.99	384.03	124,878.31	123,765.88
COLGATE-PALMOLIVE CO CORPORATE NOTES DTD 08/09/2022 3.100% 08/15/2025	194162AM5	75,000.00	AA-	Aa3	08/01/22	08/09/22	74,931.00	3.13	142.08	74,932.44	73,736.63
BURLINGTON 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	220,264.87	204,572.78
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	AA-	A1	09/24/20	09/28/20	120,317.40	0.87	1,876.15	114,060.50	105,144.27

Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	A-	A1	10/14/21	10/19/21	120,000.00	1.16	504.40	120,000.00	111,171.00
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	110,000.00	A-	A3	07/21/21	07/23/21	121,839.30	1.08	498.97	118,735.79	109,132.87
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	150,243.90	136,493.25
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	230,000.00	A	A1	03/10/22	03/14/22	231,386.90	2.74	2,798.66	231,173.63	220,745.95
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	250,000.00	A-	A2	03/17/22	03/22/22	250,000.00	3.38	3,736.50	250,000.00	240,728.25
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	167,540.24	155,842.56
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	242,850.32	218,250.45
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	145,154.28	130,953.27
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	113,614.30	109,061.92
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/26/2022 4.414% 07/24/2026	06406RBJ5	75,000.00	A	A1	07/19/22	07/26/22	75,000.00	4.41	321.85	75,000.00	75,317.18
TRUIST FINANCIAL CORP CORPORATE NOTES DTD 07/28/2022 4.260% 07/28/2026	89788MAH5	150,000.00	A-	A3	07/25/22	07/28/22	150,000.00	4.26	585.75	150,000.00	149,627.55

Managed Account Detail of Securities Held

For the Month Ending August 31, 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											
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	118,517.40	107,733.96
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	240,904.96	218,376.26
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	244,656.77	221,644.89
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/10/2020 2.350% 01/08/2027	02665WDJ7	120,000.00	A-	A3	06/01/22	06/03/22	113,334.00	3.67	415.17	113,691.11	110,974.92
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	283.33	116,999.28	109,840.56
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	161.96	64,902.88	60,298.23
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	299.00	120,074.88	111,319.80
ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	120,000.00	A+	A2	07/01/22	07/06/22	113,362.80	3.47	215.00	113,589.20	112,437.84
NIKE INC CORPORATE NOTES (CALLABLE) DTD 03/27/2020 2.750% 03/27/2027	654106AJ2	120,000.00	AA-	A1	06/24/22	06/28/22	115,272.00	3.66	1,411.67	115,449.33	114,545.64
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 03/30/2020 2.500% 04/15/2027	437076CA8	120,000.00	A	A2	07/01/22	07/06/22	115,279.20	3.40	1,133.33	115,433.49	113,103.00
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	140,000.00	A+	A2	05/10/22	05/12/22	140,940.80	3.85	1,726.67	140,882.07	139,315.40
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	50,000.00	A+	A3	05/17/22	05/20/22	49,973.00	3.71	519.03	49,974.54	49,508.90

Managed Account Detail of Securities Held

For the Month Ending August 31, 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											
IBM CORP CORP NOTES (CALLABLE) DTD 05/07/2020 1.700% 05/15/2027	459200KH3	125,000.00	A-	A3	06/01/22	06/03/22	114,328.75	3.60	625.69	114,860.25	112,373.13
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	120,000.00	A-	A3	08/02/22	08/04/22	117,055.20	3.71	1,071.00	117,102.34	115,250.28
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	130,000.00	A-	A3	08/03/22	08/05/22	113,787.70	3.90	113.75	114,027.68	111,317.31
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	275,000.00	A+	A1	08/09/22	08/11/22	273,724.00	3.85	744.79	273,738.72	270,058.80
Security Type Sub-Total		11,860,000.00					11,986,596.60	1.79	59,717.08	11,911,993.99	11,342,723.29
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	365,000.00	A-1	P-1	03/19/21	03/23/21	365,000.00	0.59	1,004.97	365,000.00	358,827.85
Security Type Sub-Total		365,000.00					365,000.00	0.59	1,004.97	365,000.00	358,827.85
Asset-Backed Security											
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,627.86	AAA	Aaa	02/05/19	02/13/19	6,626.65	2.91	8.57	6,627.62	6,627.83
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	43,912.44	AAA	Aaa	09/22/20	09/29/20	43,908.23	0.45	6.04	43,911.03	43,814.30
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,835.42	NR	Aaa	02/05/19	02/13/19	1,835.14	2.90	2.37	1,835.35	1,835.40
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	76,311.28	AAA	Aaa	09/22/20	09/29/20	76,303.43	0.43	14.58	76,308.39	76,083.12
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	89,908.32	AAA	Aaa	03/02/21	03/10/21	89,905.46	0.29	4.35	89,906.93	88,934.92

Managed Account Detail of Securities Held

For the Month Ending August 31, 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											
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	129,991.72	127,342.15
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	244,977.88	241,003.83
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	57,824.70	AAA	Aaa	06/23/20	06/30/20	57,823.11	0.55	14.13	57,823.96	57,218.85
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	98,821.54	AAA	Aaa	07/21/20	07/27/20	98,813.94	0.44	19.33	98,817.72	97,175.14
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	186,411.65	AAA	NR	09/22/20	09/29/20	186,384.26	0.37	24.91	186,397.25	182,659.07
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	65,117.96	AAA	NR	07/08/20	07/15/20	65,113.04	0.48	5.21	65,115.49	64,269.86
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	108,339.42	AAA	NR	07/14/20	07/22/20	108,319.14	0.48	23.11	108,328.86	106,903.81
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	304,965.01	300,858.16
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	127,953.29	AAA	NR	07/14/20	07/22/20	127,931.37	0.62	35.26	127,941.32	126,010.36
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	54,998.54	52,022.14
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	109,984.67	104,707.56
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	154,728.97	AAA	NR	10/14/20	10/21/20	154,694.91	0.50	34.38	154,708.08	151,312.21
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	104,992.34	101,768.72
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	99,997.19	93,934.59

Managed Account Detail of Securities Held

For the Month Ending August 31, 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 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	70,345.43	AAA	NR	01/20/21	01/27/21	70,331.53	0.34	10.63	70,336.07	68,411.99
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	AAA	NR	04/13/21	04/21/21	159,965.52	0.52	36.98	159,975.26	155,196.10
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	304,961.09	291,853.77
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	75,000.00	AAA	NR	08/15/22	08/24/22	74,995.53	3.73	54.40	74,995.56	74,658.69
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	269,952.99	252,449.78
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	355,000.00	AAA	NR	11/18/21	11/30/21	354,951.08	1.04	164.09	354,958.51	333,900.22
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	330,000.00	AAA	NR	07/12/22	07/20/22	329,992.21	3.97	582.27	329,992.40	328,591.79
COPAR 2022-2 A3 DTD 08/10/2022 3.660% 05/17/2027	14043GAD6	150,000.00	AAA	AAA	08/02/22	08/10/22	149,989.26	3.66	320.25	149,989.40	148,599.38
DCENT 2022-A2 A DTD 05/26/2022 3.320% 05/17/2027	254683CS2	170,000.00	NR	Aaa	05/19/22	05/26/22	169,986.18	3.32	250.84	169,986.93	168,186.87
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	365,000.00	AAA	NR	05/17/22	05/24/22	364,919.26	3.39	549.93	364,923.70	360,522.91
Security Type Sub-Total		4,318,138.28					4,317,524.27	1.33	2,471.86	4,317,701.26	4,206,853.52
Managed Account Sub-Total		48,740,306.63					48,902,663.11	1.38	139,983.60	48,710,336.04	46,278,092.98
Securities Sub-Total		\$48,740,306.63					\$48,902,663.11	1.38%	\$139,983.60	\$48,710,336.04	\$46,278,092.98
Accrued Interest											\$139,983.60
Total Investments											\$46,418,076.58

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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 10/31/2016 1.625% 10/31/2023	912828T91	150,000.00	BNP_PARI		97.91	146,859.38	(3,955.07)	(3,373.09)	1.15	3.47
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	230,000.00	HSBC		96.23	221,339.07	(8,292.57)	(8,452.33)	1.20	3.46
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	500,000.00	MITSU		96.23	481,171.90	(15,839.82)	(17,022.00)	1.20	3.46
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	455,000.00	CITIGRP		98.34	447,464.06	(21,470.32)	(11,729.16)	1.23	3.49
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	925,000.00	NOMURA		98.34	909,679.69	(46,141.60)	(33,845.66)	1.23	3.49
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	912828U0	125,000.00	BNP_PARI		98.92	123,652.35	(6,274.41)	(2,996.69)	1.31	3.46
US TREASURY NOTES DTD 01/03/2017 2.250% 12/31/2023	912828V23	1,000,000.00	BNP_PARI		98.38	983,750.00	(46,835.94)	(25,833.99)	1.31	3.51
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	JPM_CHA		95.27	476,328.10	(22,714.87)	(23,206.51)	1.46	3.49
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	250,000.00	BARCLAYS		97.92	244,804.70	(11,933.58)	(7,563.14)	1.55	3.49
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	1,000,000.00	BNP_PARI		98.38	983,750.00	(58,789.06)	(31,473.99)	1.67	3.49
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	480,000.00	JPM_CHA		94.42	453,225.02	(24,581.23)	(25,441.16)	1.79	3.49
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,000,000.00	MERRILL		96.84	968,437.50	(40,585.94)	(35,037.64)	1.89	3.47
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	912828U3	1,500,000.00	MERRILL		96.95	1,454,296.80	(75,293.04)	(57,565.13)	1.97	3.46
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	235,000.00	SOCGEN		96.06	225,746.88	(17,046.67)	(14,201.41)	2.04	3.48
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	400,000.00	MERRILL		96.06	384,250.00	(16,203.13)	(15,938.80)	2.04	3.48
US TREASURY NOTES DTD 11/17/2014 2.250% 11/15/2024	912828G38	800,000.00	CITIGRP		97.41	779,250.00	(45,875.00)	(31,950.64)	2.15	3.48
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	550,000.00	MERRILL		95.14	523,273.41	(26,769.56)	(26,747.41)	2.38	3.49

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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 02/29/2020 1.125% 02/28/2025	912828ZC7	1,000,000.00	BNP_PAR		94.39	943,906.20	(70,429.74)	(63,261.77)	2.47	3.49
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	55,000.00	WELLS_F		91.06	50,084.38	(3,620.11)	(4,040.99)	2.91	3.50
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	500,000.00	HSBC		90.48	452,421.90	(41,406.23)	(42,837.27)	3.23	3.50
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	245,000.00	JPM_CHA		90.25	221,112.50	(19,341.60)	(20,311.31)	3.31	3.50
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	JPM_CHA		90.25	586,625.00	(57,662.11)	(59,056.62)	3.31	3.50
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	650,000.00	MERRILL		90.02	585,101.53	(54,996.13)	(58,013.72)	3.39	3.50
US TREASURY NOTES DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	BARCLAY		93.94	610,593.75	(69,037.11)	(60,082.37)	3.37	3.50
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	375,000.00	JPM_CHA		90.88	340,781.25	(34,072.27)	(34,110.03)	3.53	3.48
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	370,000.00	CABRERA		90.72	335,659.38	(33,169.92)	(33,481.08)	3.61	3.47
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	500,000.00	JPM_CHA		93.70	468,515.60	(52,773.46)	(47,474.85)	3.59	3.45
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	500,000.00	SIEBERT		90.53	452,656.25	(46,289.06)	(46,551.86)	3.69	3.47
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	255,000.00	MORGAN_		90.80	231,532.04	(24,792.77)	(24,522.68)	3.77	3.46
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	130,000.00	HSBC		89.72	116,634.38	(10,313.67)	(10,844.67)	3.87	3.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	500,000.00	GOLDMAN		89.72	448,593.75	(35,527.34)	(37,802.56)	3.87	3.45
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	500,000.00	BARCLAY		92.83	464,140.60	(8,828.15)	(9,854.65)	3.85	3.45
US TREASURY N/B NOTES DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	500,000.00	CSFB		90.02	450,078.10	(36,523.46)	(38,408.23)	3.94	3.44
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	MORGAN_		90.33	903,281.20	(81,132.86)	(83,516.38)	4.00	3.43

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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 N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	150,000.00	MERRILL		91.50	137,250.00	(8,091.80)	(8,619.14)	4.13	3.42
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	500,000.00	CITIGRP		91.50	457,500.00	(27,128.91)	(28,876.82)	4.13	3.42
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	600,000.00	BARCLAY		95.22	571,312.50	(12,984.38)	(13,515.58)	4.26	3.42
US TREASURY N/B NOTES DTD 02/28/2022 1.875% 02/28/2027	91282CEC1	375,000.00	NOMURA		93.78	351,679.69	(5,068.36)	(6,312.10)	4.33	3.38
US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	125,000.00	BARCLAY		87.69	109,609.38	(1,386.71)	(2,258.58)	4.60	3.37
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	375,000.00	CITIGRP		97.33	364,980.45	(6,386.74)	(6,626.00)	4.37	3.37
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	600,000.00	HSBC		95.61	573,656.28	(11,882.78)	(12,347.42)	4.44	3.39
US TREASURY N/B NOTES DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	350,000.00	GOLDMAN		99.50	348,250.00	(7,205.08)	(7,116.80)	4.49	3.36
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	500,000.00	MORGAN_		97.31	486,562.50	(9,902.34)	(9,958.58)	4.62	3.35
Security Type Sub-Total		22,055,000.00				20,869,797.47	(1,258,554.90)	(1,142,180.81)	2.78	3.46
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	775,000.00	TD		96.00	743,993.80	(29,339.95)	(30,322.96)	1.23	3.60
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	480,000.00	JPM_CHA		93.98	451,090.56	(28,554.24)	(28,665.40)	2.05	3.55
Security Type Sub-Total		1,255,000.00				1,195,084.36	(57,894.19)	(58,988.36)	1.54	3.58
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		97.89	190,879.65	(4,120.35)	(4,120.35)	0.83	3.67
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.001% 08/01/2023	157411TJ8	180,000.00	RBC		98.39	177,105.60	(2,894.40)	(2,894.40)	0.91	3.80

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Municipal Bond / Note										
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.593% 05/01/2024	797412DL4	225,000.00	MERRILL		94.81	213,313.50	(11,686.50)	(11,686.50)	1.66	3.83
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	150,000.00	SIEBERT		97.51	146,262.00	(3,738.00)	(3,738.00)	1.81	3.41
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.624% 07/01/2024	977123X60	290,000.00	WELLS_F		94.03	272,672.50	(17,327.50)	(17,327.50)	1.83	4.03
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.958% 07/01/2024	040654XU4	385,000.00	JPM_CHAS		96.86	372,895.60	(12,104.40)	(12,104.40)	1.81	3.74
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.702% 08/01/2024	798306WN2	110,000.00	KEYBANC		94.14	103,555.10	(6,444.90)	(6,444.90)	1.91	3.90
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	195,000.00	JPM_CHA		94.43	184,144.35	(10,801.05)	(10,829.42)	1.91	3.54
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	165,000.00	WELLS_F		92.51	152,634.90	(12,365.10)	(12,365.10)	2.15	4.22
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.743% 05/01/2025	797412DM2	260,000.00	MERRILL		92.89	241,503.60	(18,496.40)	(18,496.40)	2.64	3.56
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.933% 05/15/2025	91412HFM0	130,000.00	JPM_CHA		91.91	119,484.30	(10,515.70)	(10,515.70)	2.67	4.12
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	130,000.00	MERRILL		93.05	120,959.80	(9,959.30)	(9,583.57)	2.79	3.87
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.774% 07/01/2025	977123X78	250,000.00	WELLS_F		91.15	227,875.00	(22,125.00)	(22,125.00)	2.81	4.11
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	275,000.00	MERRILL		93.05	255,876.50	(19,123.50)	(19,123.50)	2.79	3.87
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	135,000.00	KEYBANC		91.87	124,024.50	(10,975.50)	(10,975.50)	2.89	3.82
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	260,000.00	MERRILL		90.64	235,666.60	(24,333.40)	(24,333.40)	2.89	4.21
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.455% 07/01/2026	544647FC9	150,000.00	BARCLAY		91.25	136,879.50	(13,120.50)	(13,120.50)	3.73	3.93
Security Type Sub-Total		3,485,000.00				3,275,733.00	(210,131.50)	(209,784.14)	2.19	3.86

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Federal Agency Commercial Mortgage-Backed Security										
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	12,597.58	BARCLAYS		99.70	12,559.66	(67.94)	(40.64)	0.20	3.74
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	209,570.77	JPM_CHA		99.06	207,609.59	(16,115.39)	(7,978.84)	1.04	3.88
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	470,000.00	MORGAN_		98.65	463,676.04	(9,334.90)	(9,334.90)	2.48	3.86
Security Type Sub-Total		692,168.35				683,845.29	(25,518.23)	(17,354.38)	2.00	3.86
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	110,000.00	MORGAN_		96.86	106,545.67	(3,500.53)	(3,469.97)	1.02	3.40
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	475,000.00	CITIGRP		96.09	456,435.10	(18,094.65)	(18,367.78)	1.26	3.44
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	840,000.00	CITIGRP		92.35	775,777.80	(60,055.80)	(62,038.49)	2.60	3.58
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	965,000.00	CITIGRP		92.60	893,636.32	(69,375.78)	(70,313.06)	2.62	3.58
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,000,000.00	NOMURA		91.87	918,685.00	(79,245.00)	(80,157.43)	2.78	3.58
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	435,000.00	WELLS_F		91.29	397,126.29	(35,707.41)	(36,621.91)	2.88	3.57
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	495,000.00	CITIGRP		90.80	449,470.40	(44,039.65)	(44,616.35)	3.04	3.57
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/10/2021 0.830% 02/10/2027	3130AKYH3	390,000.00	TD	11/10/22	89.12	347,551.62	(1,736.28)	(2,059.79)	0.23	3.50
Security Type Sub-Total		4,710,000.00				4,345,228.20	(311,755.10)	(317,644.78)	2.34	3.55
Corporate Note										
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	240,000.00	CITIGRP		96.46	231,505.44	(8,494.56)	(8,494.56)	1.20	3.57

Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Corporate Note										
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	215,000.00	MKTX	12/23/23	99.47	213,866.95	(13,239.70)	(4,940.27)	1.29	3.89
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	MORGAN_S		99.72	398,896.00	(28,532.00)	(10,235.16)	1.42	3.82
UNILEVER CAPITAL CORP CORPORATE NOTES (C DTD 09/07/2018 3.250% 03/07/2024	904764BG1	110,000.00	US_BANC	02/07/24	99.43	109,377.07	(9,757.33)	(4,147.54)	1.39	3.64
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 03/16/2021 0.697% 03/16/2024	46647PBZ8	115,000.00	JPM_CHA	03/16/23	98.09	112,801.09	(2,198.91)	(2,198.91)	0.54	1.96
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	50,000.00	CSFB	02/18/24	95.51	47,752.60	(2,222.40)	(2,234.54)	1.46	3.76
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	30,000.00	MORGAN_	04/05/23	97.81	29,341.83	(658.17)	(658.17)	0.60	2.14
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	95,000.00	JPM_CHA	04/05/23	97.81	92,915.80	(2,194.40)	(2,117.58)	0.60	2.14
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	95.16	90,400.10	(4,498.25)	(4,543.97)	1.57	3.54
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	140,000.00	JPM_CHA		94.57	132,404.44	(7,391.16)	(7,480.12)	1.69	3.77
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	105,000.00	CITIGRP		95.16	99,913.28	(4,977.52)	(5,024.52)	1.70	3.50
ASTRAZENCA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	165,000.00	MORGAN_		94.86	156,511.08	(8,474.07)	(8,480.32)	1.73	3.77
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	125,000.00	LOOP		94.59	118,238.50	(6,605.25)	(6,669.29)	1.76	3.63

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Corporate Note										
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	350,000.00	US_BANCO	06/28/24	97.59	341,578.30	(12,845.70)	(10,075.11)	1.80	3.71
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	BNP_PAR		94.27	98,982.66	(5,948.04)	(5,971.27)	1.93	3.84
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	65,000.00	GOLDMAN		94.20	61,232.15	(3,762.00)	(3,764.05)	1.94	3.86
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	120,000.00	MITSU		94.20	113,043.96	(7,048.44)	(7,015.98)	1.94	3.86
HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.300% 08/15/2024	438516BW5	180,000.00	BNP_PAR	07/15/24	97.45	175,415.04	(14,117.76)	(8,876.92)	1.84	3.66
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	JPM_CHAS	07/30/24	96.04	412,955.66	(15,289.94)	(16,341.62)	1.89	3.83
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	45,000.00	HSBC		94.10	42,343.74	(2,627.01)	(2,636.51)	2.01	3.67
GOLDMAN SACHS GROUP INC (CALLABLE) CORP DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	240,000.00	GOLDMAN	09/10/23	95.71	229,703.52	(10,296.48)	(10,296.48)	1.02	2.85
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 0.600% 09/13/2024	14913R2P1	240,000.00	CITIGRP		93.75	224,989.44	(14,684.16)	(14,789.08)	2.02	3.82
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	355,000.00	JPM_CHA	09/14/23	93.95	333,535.99	(21,464.01)	(21,464.01)	1.03	3.71
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	135,000.00	MORGAN_S		96.83	130,725.77	(4,868.23)	(4,543.26)	2.10	3.64
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024	172967MT5	245,000.00	CITIGRP		95.88	234,899.88	(10,100.12)	(10,100.12)	2.15	2.75
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 11/08/2021 0.900% 11/08/2024	69371RR57	355,000.00	MERRILL		93.81	333,032.96	(21,945.74)	(21,951.51)	2.17	3.88

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.450% 01/13/2025	89236TJT3	115,000.00	MERRILL		94.52	108,693.29	(6,152.61)	(6,185.09)	2.33	3.89
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	70,000.00	MIZUHO		95.12	66,582.53	(3,415.37)	(3,415.76)	2.39	4.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	240,000.00	GOLDMAN		94.90	227,768.88	(11,719.92)	(11,979.31)	2.41	4.00
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	230,000.00	MORGAN_	01/14/25	95.59	219,862.06	(21,437.84)	(16,351.09)	2.33	3.64
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	30,000.00	MITSU		95.95	28,784.67	(1,202.43)	(1,204.53)	2.44	3.83
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	430,000.00	DEUTSCH	02/10/25	95.99	412,775.06	(17,224.94)	(17,224.94)	2.37	3.81
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	235,000.00	JPM_CHA		98.20	230,764.83	(3,861.52)	(3,909.59)	2.51	3.73
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	35,000.00	MORGAN_	03/15/25	97.29	34,050.98	(887.77)	(896.40)	2.52	3.79
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	235,000.00	CITIGRP	03/25/25	98.50	231,483.93	(3,483.17)	(3,487.02)	2.53	3.95
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	CITIGRP	05/01/24	93.90	56,337.30	(3,662.70)	(3,662.70)	1.65	3.39
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	CSFB	05/01/24	93.90	56,337.30	(3,780.90)	(3,728.45)	1.65	3.39
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	95,000.00	BNP_PAR	05/01/25	93.66	88,978.62	(7,978.38)	(7,083.38)	2.62	3.80

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Corporate Note										
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	120,000.00	CABRERA	05/01/25	93.66	112,394.04	(4,297.56)	(4,809.97)	2.62	3.80
EMERSON ELECTRIC CO CORPORATE NOTES (CAL DTD 05/21/2015 3.150% 06/01/2025	291011BG8	145,000.00	MERRILL	03/01/25	98.24	142,443.07	(17,803.68)	(11,177.54)	2.41	3.83
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	310,000.00	JPM_CHA	06/01/24	93.57	290,054.29	(19,945.71)	(19,945.71)	1.74	3.29
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	245,000.00	CITIGRP		92.41	226,406.46	(18,510.24)	(18,547.60)	2.73	3.72
AMERICAN EXPRESS CO CORPORATE NOTES DTD 08/03/2022 3.950% 08/01/2025	025816CY3	125,000.00	CSFB		99.01	123,765.88	(1,109.12)	(1,112.43)	2.78	4.31
COLGATE-PALMOLIVE CO CORPORATE NOTES DTD 08/09/2022 3.100% 08/15/2025	194162AM5	75,000.00	JPM_CHA		98.32	73,736.63	(1,194.37)	(1,195.81)	2.84	3.71
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	99.79	204,572.78	(22,761.97)	(15,692.09)	2.60	3.72
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	MERRILL	06/15/25	100.14	105,144.27	(15,173.13)	(8,916.23)	2.63	3.83
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	MORGAN_		92.64	111,171.00	(8,829.00)	(8,829.00)	3.08	3.66
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	110,000.00	WELLS_F	10/15/25	99.21	109,132.87	(12,706.43)	(9,602.92)	2.97	3.80
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	150,000.00	MERRILL		91.00	136,493.25	(13,859.25)	(13,750.65)	3.40	3.66
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	230,000.00	JSEB	03/30/25	95.98	220,745.95	(10,640.95)	(10,427.68)	2.48	4.12

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Corporate Note										
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	250,000.00	MERRILL		96.29	240,728.25	(9,271.75)	(9,271.75)	3.35	4.51
BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	160,000.00	MERRILL		97.40	155,842.56	(12,891.84)	(11,697.68)	3.40	4.28
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	225,000.00	RBC		97.00	218,250.45	(29,947.05)	(24,599.87)	3.48	4.18
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	145,000.00	JSEB	04/28/26	90.31	130,953.27	(14,248.28)	(14,201.01)	3.58	4.01
WALMART INC CORP NOTES (CALABLE) DTD 04/23/2019 3.050% 07/08/2026	931142EM1	110,000.00	SUSQ	05/08/26	99.15	109,061.92	(5,057.58)	(4,552.38)	3.50	3.29
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/26/2022 4.414% 07/24/2026	06406RBJ5	75,000.00	MORGAN_		100.42	75,317.18	317.18	317.18	3.61	4.29
TRUIST FINANCIAL CORP CORPORATE NOTES DTD 07/28/2022 4.260% 07/28/2026	89788MAH5	150,000.00	TFC		99.75	149,627.55	(372.45)	(372.45)	3.63	4.33
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 1.150% 09/14/2026	14913R2Q9	120,000.00	CABRERA		89.78	107,733.96	(10,506.84)	(10,783.44)	3.93	3.91
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	230,000.00	JPM_CHA	07/01/26	94.95	218,376.26	(24,726.84)	(22,528.70)	3.60	4.31
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	245,000.00	MITSU	10/04/26	90.47	221,644.89	(22,948.41)	(23,011.88)	3.95	4.16
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/10/2020 2.350% 01/08/2027	02665WDJ7	120,000.00	GOLDMAN		92.48	110,974.92	(2,359.08)	(2,716.19)	4.14	4.26
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	120,000.00	BMO		91.53	109,840.56	(6,810.24)	(7,158.72)	4.21	3.82
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	65,000.00	CITIGRP		92.77	60,298.23	(4,591.27)	(4,604.65)	4.20	3.76

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Corporate Note										
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	120,000.00	GOLDMAN		92.77	111,319.80	(8,765.40)	(8,755.08)	4.20	3.76
ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	120,000.00	GOLDMAN	12/01/26	93.70	112,437.84	(924.96)	(1,151.36)	4.07	3.71
NIKE INC CORPORATE NOTES (CALLABLE) DTD 03/27/2020 2.750% 03/27/2027	654106AJ2	120,000.00	DAIWA	01/27/27	95.45	114,545.64	(726.36)	(903.69)	4.12	3.84
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 03/30/2020 2.500% 04/15/2027	437076CA8	120,000.00	GOLDMAN	02/15/27	94.25	113,103.00	(2,176.20)	(2,330.49)	4.20	3.87
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	140,000.00	MITSU	04/10/27	99.51	139,315.40	(1,625.40)	(1,566.67)	4.20	4.11
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	50,000.00	MERRILL		99.02	49,508.90	(464.10)	(465.64)	4.32	3.93
IBM CORP CORP NOTES (CALLABLE) DTD 05/07/2020 1.700% 05/15/2027	459200KH3	125,000.00	CITIGRP	03/15/27	89.90	112,373.13	(1,955.62)	(2,487.12)	4.36	4.08
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	120,000.00	GOLDMAN	04/19/27	96.04	115,250.28	(1,804.92)	(1,852.06)	4.30	4.08
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	130,000.00	MORGAN_	06/03/27	85.63	111,317.31	(2,470.39)	(2,710.37)	4.63	4.40
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	275,000.00	DEUTSCH	07/05/27	98.20	270,058.80	(3,665.20)	(3,679.92)	4.46	4.16
Security Type Sub-Total		11,860,000.00				11,342,723.29	(643,873.31)	(569,270.70)	2.53	3.78
Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	365,000.00	CSFB		98.31	358,827.85	(6,172.15)	(6,172.15)	0.56	3.70
Security Type Sub-Total		365,000.00				358,827.85	(6,172.15)	(6,172.15)	0.56	3.70
Asset-Backed Security										

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Asset-Backed Security										
TAOT 2019-A A3	89239AAD5	6,627.86	MITSU		100.00	6,627.83	1.18	0.21	0.05	2.91
DTD 02/13/2019 2.910% 07/15/2023										
GMALT 2020-3 A3	362569AC9	43,912.44	WELLS_F		99.78	43,814.30	(93.93)	(96.73)	0.12	0.68
DTD 09/29/2020 0.450% 08/21/2023										
NAROT 2019-A A3	65479KAD2	1,835.42	MITSU		100.00	1,835.40	0.26	0.05	0.05	2.90
DTD 02/13/2019 2.900% 10/15/2023										
NALT 2020-B A3	65480EAD3	76,311.28	MERRILL		99.70	76,083.12	(220.31)	(225.27)	0.15	0.70
DTD 09/29/2020 0.430% 10/16/2023										
BMWLT 2021-1 A3	05591RAC8	89,908.32	MIZUHO		98.92	88,934.92	(970.54)	(972.01)	0.37	1.07
DTD 03/10/2021 0.290% 01/25/2024										
TLOT 2021-A A3	89238EAC0	130,000.00	JPM_CHA		97.96	127,342.15	(2,642.68)	(2,649.57)	0.55	1.65
DTD 04/21/2021 0.390% 04/22/2024										
GMALT 2021-2 A3	380144AC9	245,000.00	SOCGEN		98.37	241,003.83	(3,957.71)	(3,974.05)	0.51	1.30
DTD 05/26/2021 0.340% 05/20/2024										
NAROT 2020-B A3	65479CAD0	57,824.70	MIZUHO		98.95	57,218.85	(604.26)	(605.11)	0.37	1.11
DTD 06/30/2020 0.550% 07/15/2024										
TAOT 2020-C A3	89237VAB5	98,821.54	SMBC		98.33	97,175.14	(1,638.80)	(1,642.58)	0.46	1.23
DTD 07/27/2020 0.440% 10/15/2024										
HAROT 2020-3 A3	43813KAC6	186,411.65	BARCLAY		97.99	182,659.07	(3,725.19)	(3,738.18)	0.59	1.33
DTD 09/29/2020 0.370% 10/18/2024										
BMWOT 2020-A A3	09661RAD3	65,117.96	JPM_CHA		98.70	64,269.86	(843.18)	(845.63)	0.44	1.09
DTD 07/15/2020 0.480% 10/25/2024										
HART 2020-B A3	44933FAC0	108,339.42	CITIGRP		98.67	106,903.81	(1,415.33)	(1,425.05)	0.43	1.06
DTD 07/22/2020 0.480% 12/16/2024										
VZOT 2020-B A	92290BAA9	305,000.00	RBC		98.64	300,858.16	(4,077.79)	(4,106.85)	0.46	1.03
DTD 08/12/2020 0.470% 02/20/2025										
CARMX 2020-3 A3	14315FAD9	127,953.29	BARCLAY		98.48	126,010.36	(1,921.01)	(1,930.96)	0.47	1.23
DTD 07/22/2020 0.620% 03/17/2025										
GMALT 2021-3 A4	36262XAD6	55,000.00	JPM_CHA		94.59	52,022.14	(2,975.87)	(2,976.40)	1.46	2.44
DTD 08/18/2021 0.500% 07/21/2025										
KCOT 2021-1A A3	50117TAC5	110,000.00	JPM_CHA		95.19	104,707.56	(5,269.93)	(5,277.11)	1.32	2.30
DTD 04/14/2021 0.620% 08/15/2025										
CARMX 2020-4 A3	14316HAC6	154,728.97	RBC		97.79	151,312.21	(3,382.70)	(3,395.87)	0.66	1.26
DTD 10/21/2020 0.500% 08/15/2025										

Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 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
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	BARCLAY		96.92	101,768.72	(3,220.23)	(3,223.62)	0.91	1.41
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	MITSU		93.93	93,934.59	(6,061.64)	(6,062.60)	1.55	2.53
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	70,345.43	MITSU		97.25	68,411.99	(1,919.54)	(1,924.08)	0.70	1.19
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	MERRILL		97.00	155,196.10	(4,769.42)	(4,779.16)	0.84	1.41
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	RBC		95.69	291,853.77	(13,096.06)	(13,107.32)	1.15	1.73
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	75,000.00	MITSU		99.54	74,658.69	(336.84)	(336.87)	2.08	3.85
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	CITIGRP		93.50	252,449.78	(17,492.41)	(17,503.21)	2.00	2.26
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	355,000.00	BARCLAY		94.06	333,900.22	(21,050.86)	(21,058.29)	2.15	2.53
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	330,000.00	RBC		99.57	328,591.79	(1,400.42)	(1,400.61)	2.30	4.07
COPAR 2022-2 A3 DTD 08/10/2022 3.660% 05/17/2027	14043GAD6	150,000.00	JPM_CHA		99.07	148,599.38	(1,389.88)	(1,390.02)	2.33	3.87
DCENT 2022-A2 A DTD 05/26/2022 3.320% 05/17/2027	254683CS2	170,000.00	RBC		98.93	168,186.87	(1,799.31)	(1,800.06)	2.55	3.57
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	365,000.00	BARCLAY		98.77	360,522.91	(4,396.35)	(4,400.79)	2.55	3.67
Security Type Sub-Total		4,318,138.28				4,206,853.52	(110,670.75)	(110,847.74)	1.33	2.16
Managed Account Sub-Total		48,740,306.63				46,278,092.98	(2,624,570.13)	(2,432,243.06)	2.45	3.47
Securities Sub-Total		\$48,740,306.63				\$46,278,092.98	(\$2,624,570.13)	(\$2,432,243.06)	2.45	3.47%
Accrued Interest						\$139,983.60				
Total Investments						\$46,418,076.58				

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	07/25/22	08/03/22	AMERICAN EXPRESS CO CORPORATE NOTES DTD 08/03/2022 3.950% 08/01/2025	025816CY3	125,000.00	(124,875.00)	0.00	(124,875.00)			
	08/01/22	08/09/22	COLGATE-PALMOLIVE CO CORPORATE NOTES DTD 08/09/2022 3.100% 08/15/2025	194162AM5	75,000.00	(74,931.00)	0.00	(74,931.00)			
	08/02/22	08/04/22	PNC FINANCIAL SERVICES CORP NOTES (CALLA) DTD 05/19/2017 3.150% 05/19/2027	693475AT2	120,000.00	(117,055.20)	(787.50)	(117,842.70)			
	08/02/22	08/10/22	COPAR 2022-2 A3 DTD 08/10/2022 3.660% 05/17/2027	14043GAD6	150,000.00	(149,989.26)	0.00	(149,989.26)			
	08/03/22	08/03/22	US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	500,000.00	(496,464.84)	(112.09)	(496,576.93)			
	08/03/22	08/03/22	US TREASURY N/B NOTES DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	350,000.00	(355,455.08)	(1,050.95)	(356,506.03)			
	08/03/22	08/05/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	130,000.00	(113,787.70)	(8.13)	(113,795.83)			
	08/09/22	08/11/22	INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	275,000.00	(273,724.00)	(171.88)	(273,895.88)			
	08/15/22	08/24/22	HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	75,000.00	(74,995.53)	0.00	(74,995.53)			
	08/18/22	08/19/22	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/10/2021 0.830% 02/10/2027	3130AKYH3	390,000.00	(349,287.90)	(80.93)	(349,368.83)			
Transaction Type Sub-Total					2,190,000.00	(2,130,565.51)	(2,211.48)	(2,132,776.99)			
INTEREST											
	08/01/22	08/01/22	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			
	08/01/22	08/01/22	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			
	08/01/22	08/01/22	ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	120,000.00	0.00	1,290.00	1,290.00			

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/01/22	08/01/22	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			
	08/01/22	08/01/22	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			
	08/01/22	08/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	213.88	213.88			
	08/01/22	08/01/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	195,000.00	0.00	497.25	497.25			
	08/01/22	08/25/22	FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	225,000.00	0.00	578.87	578.87			
	08/01/22	08/25/22	FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	470,000.00	0.00	1,303.86	1,303.86			
	08/01/22	08/25/22	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	15,810.45	0.00	39.74	39.74			
	08/07/22	08/07/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	70,000.00	0.00	656.25	656.25			
	08/09/22	08/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	0.00	393.75	393.75			
	08/12/22	08/12/22	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	0.00	7,250.00	7,250.00			
	08/12/22	08/12/22	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			
	08/12/22	08/12/22	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			
	08/13/22	08/13/22	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			
	08/14/22	08/14/22	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	230,000.00	0.00	2,012.50	2,012.50			
	08/15/22	08/15/22	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	0.00	312.50	312.50			

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/15/22	08/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	0.00	130.50	130.50			
	08/15/22	08/15/22	CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	139,574.09	0.00	72.11	72.11			
	08/15/22	08/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	0.00	56.83	56.83			
	08/15/22	08/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	0.00	46.67	46.67			
	08/15/22	08/15/22	DCENT 2022-A2 A DTD 05/26/2022 3.320% 05/17/2027	254683CS2	170,000.00	0.00	470.33	470.33			
	08/15/22	08/15/22	US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	500,000.00	0.00	3,750.00	3,750.00			
	08/15/22	08/15/22	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			
	08/15/22	08/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	74,596.57	0.00	21.14	21.14			
	08/15/22	08/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	0.00	69.33	69.33			
	08/15/22	08/15/22	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	330,000.00	0.00	909.79	909.79			
	08/15/22	08/15/22	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	365,000.00	0.00	1,031.13	1,031.13			
	08/15/22	08/15/22	US TREASURY NOTES DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	0.00	5,281.25	5,281.25			
	08/15/22	08/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	10,156.43	0.00	24.54	24.54			
	08/15/22	08/15/22	NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	96,868.00	0.00	34.71	34.71			
	08/15/22	08/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	64,910.50	0.00	29.75	29.75			
	08/15/22	08/15/22	US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	600,000.00	0.00	6,750.00	6,750.00			

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/15/22	08/15/22	TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	107,909.59	0.00	39.57	39.57			
	08/15/22	08/15/22	CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	164,812.41	0.00	68.67	68.67			
	08/15/22	08/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	0.00	139.79	139.79			
	08/15/22	08/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	0.00	33.25	33.25			
	08/15/22	08/15/22	HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	119,943.17	0.00	47.98	47.98			
	08/15/22	08/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	17,439.53	0.00	42.29	42.29			
	08/15/22	08/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	355,000.00	0.00	307.67	307.67			
	08/18/22	08/18/22	HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	201,624.55	0.00	62.17	62.17			
	08/20/22	08/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	0.00	119.46	119.46			
	08/20/22	08/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	62,725.56	0.00	23.52	23.52			
	08/20/22	08/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	0.00	42.25	42.25			
	08/20/22	08/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	0.00	69.42	69.42			
	08/20/22	08/20/22	GMALT 2021-3 A4 DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	0.00	22.92	22.92			
	08/25/22	08/25/22	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	72,123.39	0.00	28.85	28.85			
	08/25/22	08/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	101,998.14	0.00	24.65	24.65			
	08/30/22	08/30/22	WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	0.00	3,762.50	3,762.50			

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
08/31/22	08/31/22		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			
08/31/22	08/31/22		US TREASURY N/B NOTES DTD 02/28/2022 1.875% 02/28/2027	91282CEC1	375,000.00	0.00	3,515.63	3,515.63			
08/31/22	08/31/22		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			
08/31/22	08/31/22		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			
Transaction Type Sub-Total					13,565,492.38	0.00	72,471.77	72,471.77			
PAYDOWNS											
08/01/22	08/25/22		FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	3,212.87	3,212.87	0.00	3,212.87	(7.65)	0.00	
08/01/22	08/25/22		FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	15,429.23	15,429.23	0.00	15,429.23	(1,042.08)	0.00	
08/15/22	08/15/22		CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	4,251.14	4,251.14	0.00	4,251.14	0.84	0.00	
08/15/22	08/15/22		HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	11,603.75	11,603.75	0.00	11,603.75	2.17	0.00	
08/15/22	08/15/22		NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	7,085.80	7,085.80	0.00	7,085.80	0.19	0.00	
08/15/22	08/15/22		TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	10,811.67	10,811.67	0.00	10,811.67	1.97	0.00	
08/15/22	08/15/22		CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	10,083.44	10,083.44	0.00	10,083.44	2.22	0.00	
08/15/22	08/15/22		CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	11,620.80	11,620.80	0.00	11,620.80	1.99	0.00	
08/15/22	08/15/22		TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	9,088.05	9,088.05	0.00	9,088.05	0.70	0.00	
08/15/22	08/15/22		NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	8,321.01	8,321.01	0.00	8,321.01	1.26	0.00	
08/15/22	08/15/22		NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	20,556.72	20,556.72	0.00	20,556.72	2.12	0.00	

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2022

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
PAYDOWNS										
08/18/22	08/18/22	HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	15,212.90	15,212.90	0.00	15,212.90	2.23	0.00	
08/20/22	08/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	18,813.12	18,813.12	0.00	18,813.12	1.80	0.00	
08/25/22	08/25/22	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	7,005.43	7,005.43	0.00	7,005.43	0.53	0.00	
08/25/22	08/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	12,089.82	12,089.82	0.00	12,089.82	0.38	0.00	
Transaction Type Sub-Total				165,185.75	165,185.75	0.00	165,185.75	(1,031.33)	0.00	
SELL										
08/02/22	08/04/22	CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	200,000.00	196,894.00	526.13	197,420.13	(3,106.00)	(3,106.00)	FIFO
08/03/22	08/03/22	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	973,090.00	159.72	973,249.72	(24,760.00)	(26,240.46)	FIFO
08/05/22	08/09/22	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	225,000.00	220,333.01	1,107.33	221,440.34	(2,698.24)	(4,064.67)	FIFO
08/09/22	08/11/22	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	275,000.00	269,242.19	1,374.06	270,616.25	(3,351.56)	(5,025.17)	FIFO
08/19/22	08/19/22	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	350,000.00	343,191.41	1,715.52	344,906.93	(8,708.98)	(7,367.60)	FIFO
Transaction Type Sub-Total				2,050,000.00	2,002,750.61	4,882.76	2,007,633.37	(42,624.78)	(45,803.90)	
Managed Account Sub-Total					37,370.85	75,143.05	112,513.90	(43,656.11)	(45,803.90)	
Total Security Transactions					\$37,370.85	\$75,143.05	\$112,513.90	(\$43,656.11)	(\$45,803.90)	