

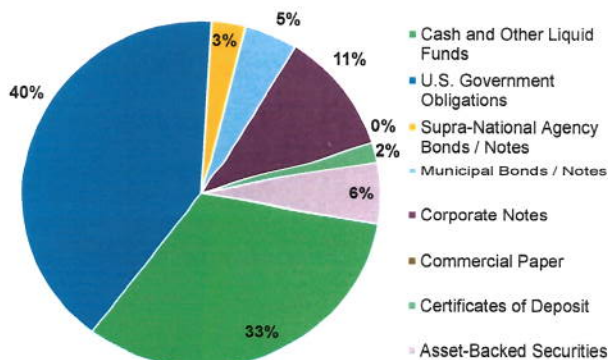
**Treasurer's Report
Summary of Investment Portfolio Holdings
October 31, 2021**

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%	\$ 7,258,501.98	\$ 7,258,501.98	\$ 7,258,501.98
US Bank ²	Investment Safekeeping	0.02%	346,242.33	346,242.33	346,242.33
Petty Cash	Petty Cash at City Facilities	0.00%	13,070.00	13,070.00	13,070.00
Total Cash and Money Market Accounts		0.52%	7,617,814.31	7,617,814.31	7,617,814.31
Local Agency Investment Fund (LAIF)	Short-Term Investment	0.20%	15,303,729.82	15,303,729.82	15,303,729.82
California Asset Management Program (CAMP)	Short-Term Investment	0.05%	380,940.66	380,940.66	380,940.66
Managed Investment Portfolio					
U.S. Treasury Bonds / Notes	Medium-Term Investment	1.13%	22,026,278.54	21,914,980.96	22,071,399.49
U.S. Government Agency Securities	Medium-Term Investment	0.47%	6,621,941.95	6,628,141.28	6,577,339.73
U.S. Government Agency Collateralized Mortgage	Medium-Term Investment	1.72%	481,295.79	477,362.58	475,496.38
Supra-National Agency Bonds / Notes	Medium-Term Investment	0.40%	2,162,080.95	2,162,897.79	2,157,200.56
Municipal Bonds / Notes	Medium-Term Investment	1.08%	3,484,189.50	3,476,653.78	3,487,021.05
Corporate Notes	Medium-Term Investment	1.18%	7,965,371.83	7,915,133.67	7,920,854.94
Certificates of Deposit	Medium-Term Investment	1.50%	1,305,000.00	1,305,000.00	1,317,933.14
Asset-Backed Securities	Medium-Term Investment	0.78%	4,365,867.59	4,366,033.91	4,365,958.96
Total Managed Investment Portfolio		1.00%	\$ 48,412,026.15	\$ 48,246,203.97	\$ 48,373,204.25
Total Pooled Investment Portfolio		0.77%	\$ 71,714,510.94	\$ 71,548,688.76	\$ 71,675,689.04
Fiscal Agent Money Market Accounts					
U.S. Bank Federated Government Obligation Fund	Successor Agency Bond Funds	0.02%	195.90	195.90	195.90
U.S. Bank Federated Government Obligation Fund	Library Bond Funds	0.02%	299,318.75	299,318.75	299,318.75
Total Fiscal Agent Money Market Accounts		0.02%	299,514.65	299,514.65	299,514.65
Total Cash and Investments			\$ 72,014,025.59	\$ 71,848,203.41	\$ 71,975,203.69

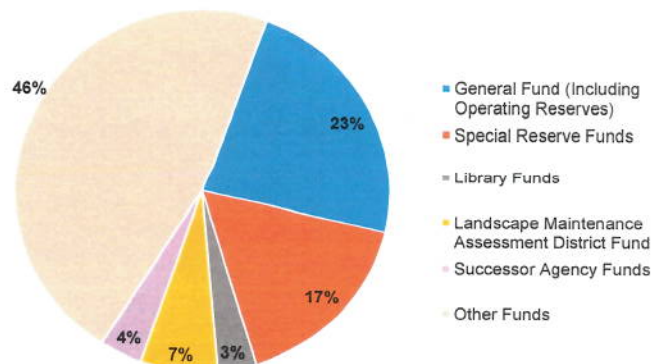
¹ Interest earned on the City's deposits with Bank of the West is limited to the total amount of banking fees charged each month.

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
October 31, 2021

Fund		Beginning Balance	Receipts	Disbursements	Ending Balance
General Fund and Special Reserve Funds					
101	General Fund (including Operating Reserves)	\$ 25,999,697.34	\$ 1,366,974.37	\$ (10,817,799.67)	\$ 16,548,872.04
102	Special Reserve Funds	11,891,493.69	-	-	11,891,493.69
Total General Fund and Special Reserve Funds		37,891,191.03	1,366,974.37	(10,817,799.67)	28,440,365.73
Library Special Revenue Funds					
202	Library Fund	2,916,218.10	25,955.76	(610,831.12)	2,331,342.74
203	Library Reserve Fund	29,152.32	-	-	29,152.32
204	Library Bond Fund	247.00	299,307.59	-	299,554.59
Total Library Special Revenue Funds		2,945,617.42	325,263.35	(610,831.12)	2,660,049.65
Other Special Revenue Funds					
201	Landscape Maintenance Assessment District Fund	5,696,551.71	7,926.54	(937,321.81)	4,767,156.44
205	Affordable Housing Fund	1,354,249.48	42,833.19	-	1,397,082.67
206	Mortgage Assistance Program Fund	181,300.63	-	-	181,300.63
207	Miscellaneous Grants Fund	110,000.00	-	-	110,000.00
208	Community Development Block Grant (CDBG) Fund	48,410.08	-	(7,291.63)	41,118.45
209	Air Quality Management District (AQMD) Fund	1,078,612.18	-	-	1,078,612.18
210	Public, Educational, and Government Access (PEG) Fund	157,386.53	7,555.17	(31,210.30)	133,731.40
211	Gas Tax Fund	4,808,504.75	150,051.20	-	4,958,555.95
212	Measure M Fund	3,621,269.81	-	-	3,621,269.81
213	Road Maintenance and Rehabilitation Fund	1,450,127.16	127,456.51	-	1,577,583.67
214	Traffic Safety Fund	10,260.23	4,247.37	-	14,507.60
215	Citizens' Option for Public Safety (COPS) Fund	73,799.66	26,424.96	-	100,224.62
216	SB-2 Fund	(1,201.00)	-	(44,268.00)	(45,469.00)
217	COVID-19 Grant Fund	(205,509.29)	-	(35,222.32)	(240,731.61)
218	ARPA Fund	3,104,880.99	-	-	3,104,880.99
Total Other Special Revenue Funds		21,488,642.92	366,494.94	(1,055,314.06)	20,799,823.80
Capital Projects Funds					
401	Capital Improvements Fund	(120,270.25)	-	(1,731,419.47)	(1,851,689.72)
402	Park In-Lieu Fund	7,162,373.62	4,072.84	-	7,166,446.46
403	Master Plan of Drainage Fund	4,997,277.64	-	-	4,997,277.64
404	Traffic Mitigation Fund	734,552.82	-	(1,480.00)	733,072.82
405	Traffic Signal Improvement Fund	1,018,986.15	-	-	1,018,986.15
406	Parking In-Lieu Fund	27,971.65	-	-	27,971.65
407	Lighting & Signal Projects	968,670.06	-	-	968,670.06
Total Capital Projects Funds		14,789,561.69	4,072.84	(1,732,899.47)	13,060,735.06
Enterprise Funds					
501	Black Gold Golf Course Fund	1,112,509.98	840,161.32	(754,337.41)	1,198,333.89
Total Enterprise Funds		1,112,509.98	840,161.32	(754,337.41)	1,198,333.89
Agency Funds					
701	Miscellaneous Trust & Agency Funds	2,748,250.04	49,511.78	(54,603.73)	2,743,158.09
702	Successor Agency Funds	2,651,432.74	-	(5,000.00)	2,646,432.74
Total Agency Funds		5,399,682.78	49,511.78	(59,603.73)	5,389,590.83
Investment Earnings and Amortization Pending Distribution ²		265,517.76	33,786.69	-	299,304.45
Total Cash - All Funds		\$ 83,892,723.58	\$ 2,986,265.29	\$ (15,030,785.46)	\$ 71,848,203.41

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.



Managed Account Summary Statement

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

CITY OF YORBA LINDA - 97480000

Transaction Summary - Managed Account

Opening Market Value	\$48,784,350.65
Maturities/Calls	(41,860.36)
Principal Dispositions	(448,829.57)
Principal Acquisitions	360,454.10
Unsettled Trades	150,000.00
Change in Current Value	(280,910.57)
Closing Market Value	\$48,523,204.25

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	451,549.99
Coupon/Interest/Dividend Income	20,013.96
Principal Payments	41,860.36
Security Purchases	(360,698.77)
Net Cash Contribution	(451.93)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	22,734.38
Less Purchased Interest Related to Interest/Coupons	(244.67)
Plus Net Realized Gains/Losses	6,372.54
Total Cash Basis Earnings	\$28,862.25

Cash Balance

Closing Cash Balance **\$346,242.33**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	48,396,203.97
Ending Accrued Interest	141,779.30
Plus Proceeds from Sales	451,549.99
Plus Proceeds of Maturities/Calls/Principal Payments	41,860.36
Plus Coupons/Dividends Received	20,013.96
Less Cost of New Purchases	(510,698.77)
Less Beginning Amortized Value of Securities	(48,381,352.74)
Less Beginning Accrued Interest	(114,803.72)
Total Accrual Basis Earnings	\$44,552.35



Portfolio Summary and Statistics

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

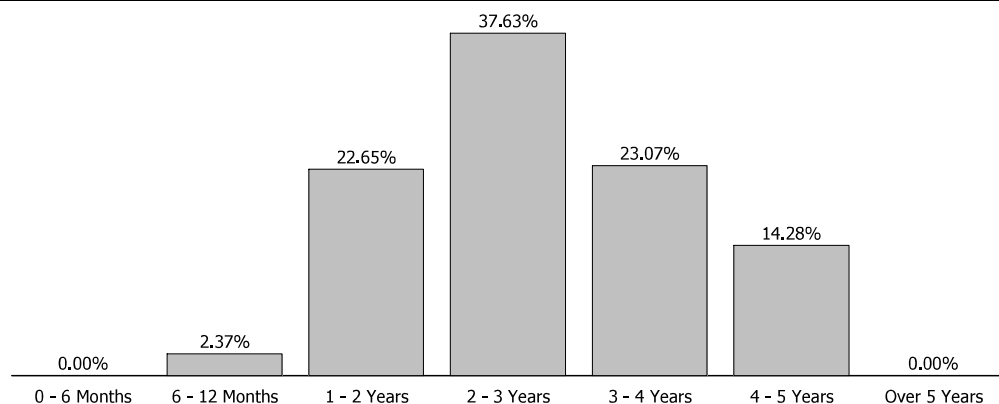
CITY OF YORBA LINDA - 97480000

Account Summary

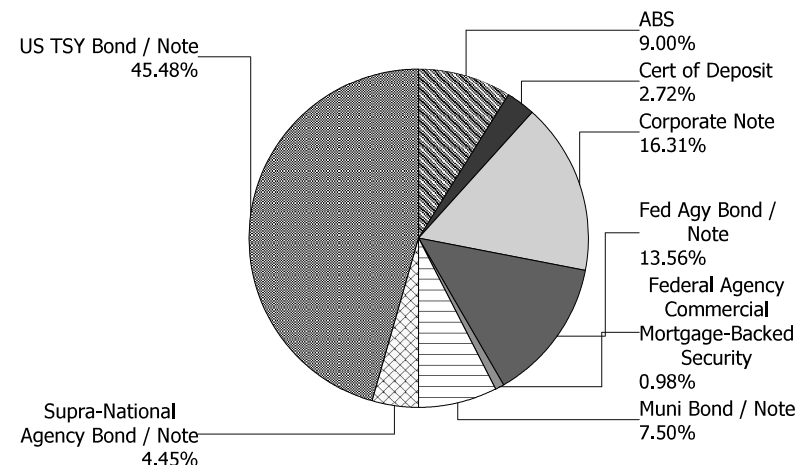
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	21,765,000.00	22,071,399.49	45.48
Supra-National Agency Bond / Note	2,165,000.00	2,157,200.56	4.45
Municipal Bond / Note	3,610,000.00	3,637,021.05	7.50
Federal Agency Commercial Mortgage-Backed Security	466,321.75	475,496.38	0.98
Federal Agency Bond / Note	6,640,000.00	6,577,339.73	13.56
Corporate Note	7,761,000.00	7,920,854.94	16.31
Certificate of Deposit	1,305,000.00	1,317,933.14	2.72
Asset-Backed Security	4,366,536.71	4,365,958.96	9.00
Managed Account Sub-Total	48,078,858.46	48,523,204.25	100.00%
Accrued Interest		141,779.30	
Total Portfolio	48,078,858.46	48,664,983.55	

Unsettled Trades **150,000.00** **150,000.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.00%
Yield to Maturity at Market	0.77%
Weighted Average Days to Maturity	1010



Managed Account Issuer Summary

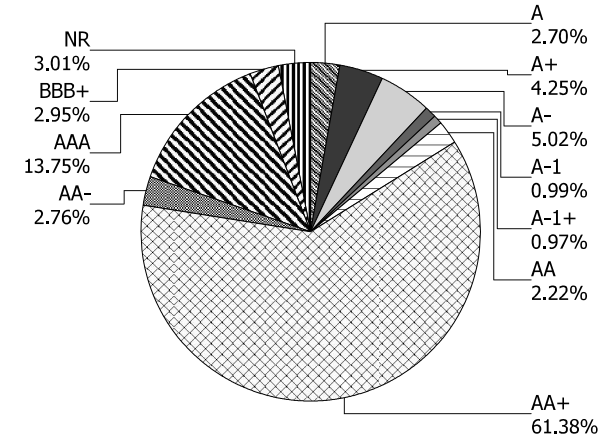
For the Month Ending **October 31, 2021**

CITY OF YORBA LINDA - 97480000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	114,221.94	0.24
ALLY AUTO RECEIVABLES TRUST	54,048.28	0.11
AMAZON.COM INC	381,460.28	0.79
AMERICAN HONDA FINANCE	104,303.22	0.21
ARIZONA TRANSPORTATION BOARD	397,089.00	0.82
ASTRAZENECA PLC	308,200.15	0.64
BANK OF AMERICA CO	351,967.70	0.73
BMW FINANCIAL SERVICES NA LLC	299,038.38	0.62
BMW VEHICLE OWNER TRUST	145,159.59	0.30
BRISTOL-MYERS SQUIBB CO	404,424.87	0.83
BURLINGTON NORTHERN SANTA FE	222,472.77	0.46
CARMAX AUTO OWNER TRUST	937,216.51	1.92
CATERPILLAR INC	238,011.60	0.49
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	183,834.00	0.38
CHARLES SCHWAB	49,887.45	0.10
CHEVRON CORPORATION	201,783.20	0.42
CITIGROUP INC	363,506.54	0.75
CREDIT SUISSE GROUP RK	365,829.28	0.75
DEERE & COMPANY	168,098.84	0.35
DISCOVER FINANCIAL SERVICES	657,948.88	1.36
EMERSON ELECTRIC COMPANY	154,272.03	0.32
FANNIE MAE	3,532,178.05	7.27
FEDERAL HOME LOAN BANKS	829,064.88	1.71
FLORIDA STATE BOARD OF ADMIN FIN CORP	405,315.90	0.84
FREDDIE MAC	2,691,593.18	5.54
GM FINANCIAL LEASINGTRUST	478,690.77	0.99
GOLDMAN SACHS GROUP INC	386,081.94	0.80
HONDA AUTO RECEIVABLES	259,637.35	0.54
HONEYWELL INTERNATIONAL	282,837.50	0.58
HYUNDAI AUTO RECEIVABLES	314,680.94	0.65
IBM CORP	667,053.75	1.37
INTER-AMERICAN DEVELOPMENT BANK	1,047,607.98	2.15

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF YORBA LINDA - 97480000

Issuer	Market Value of Holdings	Percent
INTL BANK OF RECONSTRUCTION AND DEV	1,109,592.58	2.28
JP MORGAN CHASE & CO	421,711.74	0.87
KUBOTA CREDIT OWNER TRUST	207,990.81	0.43
LOCKHEED MARTIN CORP	355,506.25	0.73
LOS ANGELES COMMUNITY COLLEGE DISTRICT	257,862.80	0.53
LOS ANGELES UNIFIED SCHOOL DISTRICT	150,000.00	0.31
MORGAN STANLEY	244,218.58	0.50
NESTLE SA	353,216.48	0.73
NEW YORK & NEW JERSEY PORT AUTHORITY	196,745.25	0.41
NISSAN AUTO LEASE TRUST	185,211.79	0.38
NISSAN AUTO RECEIVABLES	254,429.43	0.52
NORDEA BANK ABP	470,968.28	0.97
NOVARTIS AG	234,463.38	0.48
PNC FINANCIAL SERVICES GROUP	226,980.66	0.47
SAN DIEGO COUNTY WATER AUTHORITY	481,670.70	0.99
SAN JUAN UNIFIED SCHOOL DISTRICT	243,402.70	0.50
SKANDINAVISKA ENSKILDA BANKEN AB	481,135.58	0.99
STATE OF CALIFORNIA	143,761.25	0.30
STATE OF CONNECTICUT	154,758.00	0.32
STATE OF MARYLAND	194,210.25	0.40
STATE OF MISSISSIPPI	163,079.40	0.34
STATE OF WISCONSIN	536,226.50	1.11
THE BANK OF NEW YORK MELLON CORPORATION	233,932.75	0.48
THE WALT DISNEY CORPORATION	439,501.28	0.91
Toyota Lease Owner Trust	129,785.11	0.27
TOYOTA MOTOR CORP	566,128.57	1.17
UNILEVER PLC	116,041.31	0.24
UNITED STATES TREASURY	22,071,399.49	45.48
UNITEDHEALTH GROUP INC	104,106.87	0.21
UNIVERSITY OF CALIFORNIA	129,065.30	0.27
US BANCORP	363,551.65	0.75
VERIZON OWNER TRUST	305,032.76	0.63
Total	\$48,523,204.25	100.00%



Managed Account Detail of Securities Held

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

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 01/15/2020 1.500% 01/15/2023	912828Z29	400,000.00	AA+	Aaa	02/10/20	02/10/20	401,421.88	1.38	1,777.17	400,584.70	406,062.48
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	600,000.00	AA+	Aaa	02/03/20	02/05/20	602,484.38	1.36	2,665.76	601,016.86	609,093.72
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	500,000.00	AA+	Aaa	03/02/20	03/04/20	508,828.13	0.77	1,457.20	503,857.19	507,109.40
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	500,000.00	AA+	Aaa	10/01/19	10/03/19	500,058.59	1.50	1,284.53	500,022.80	507,968.75
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	500,000.00	AA+	Aaa	09/05/19	09/06/19	500,449.22	1.47	659.34	500,177.69	508,281.25
US TREASURY NOTES DTD 05/15/2020 0.125% 05/15/2023	912828ZP8	190,000.00	AA+	Aaa	01/06/21	01/08/21	189,814.45	0.17	109.71	189,878.75	189,287.50
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	500,000.00	AA+	Aaa	10/01/19	10/03/19	497,734.38	1.50	2,316.58	498,994.90	508,125.00
US TREASURY N/B NOTES DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	875,000.00	AA+	Aaa	07/01/21	07/02/21	872,744.14	0.25	368.55	873,122.18	871,171.88
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	500,000.00	AA+	Aaa	10/03/19	10/04/19	498,027.34	1.36	1,579.48	499,099.87	507,187.50
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	500,000.00	AA+	Aaa	01/02/20	01/06/20	495,625.00	1.62	604.40	497,759.54	508,515.60
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	500,000.00	AA+	Aaa	10/01/19	10/03/19	502,714.84	1.49	22.44	501,329.16	511,093.75
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	265.63	229,647.28	228,742.18
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	4,068.27	461,994.84	470,000.80
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	300,000.00	AA+	Aaa	01/08/20	01/09/20	311,824.22	1.60	2,653.53	306,433.29	313,265.64



Managed Account Detail of Securities Held

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

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 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	7,581.52	1,015,578.91	1,036,093.80
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	275,000.00	AA+	Aaa	01/02/20	01/06/20	284,377.93	1.63	1,737.43	280,181.21	286,730.46
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	132.47	499,268.67	494,843.75
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	1,000,000.00	AA+	Aaa	08/09/19	08/12/19	1,035,742.19	1.56	4,067.68	1,018,279.70	1,040,937.50
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	467.03	253,615.36	258,906.25
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	11,548.91	1,022,664.65	1,046,250.00
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	455.74	478,045.23	474,525.02
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	4,422.55	1,004,986.51	1,028,593.80
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,500,000.00	AA+	Aaa	09/05/19	09/06/19	1,529,589.84	1.46	4,816.99	1,516,801.70	1,548,281.25
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	309.89	241,927.60	240,103.92
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	527.47	400,264.33	408,687.52
US TREASURY NOTES DTD 11/17/2014 2.250% 11/15/2024	912828G38	800,000.00	AA+	Aaa	12/04/19	12/04/19	825,125.00	1.59	8,315.22	815,425.19	835,500.00
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	550,000.00	AA+	Aaa	02/03/20	02/05/20	550,042.97	1.37	1,911.18	550,027.99	559,539.09
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	1,926.80	1,009,559.92	1,008,437.50



Managed Account Detail of Securities Held

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

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 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	34.75	53,875.47	53,521.88
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	788.93	494,043.99	486,171.90
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	309.58	240,530.50	237,956.25
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	821.33	644,602.92	631,312.50
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	616.00	641,438.20	630,398.47
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	2,238.79	675,652.79	664,625.00
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	247.25	374,866.00	368,906.25
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	600,000.00	AA+	Aaa	05/04/21	05/05/21	598,101.56	0.81	12.43	598,289.21	589,781.28
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	3,753.40	519,585.94	510,859.40
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	1,577.87	499,032.14	491,093.75
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	500,000.00	AA+	Aaa	09/03/21	09/08/21	502,597.66	0.76	1,474.18	502,517.78	493,437.50
Security Type Sub-Total		21,765,000.00					22,026,278.54	1.13	79,927.98	21,914,980.96	22,071,399.49
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	340,000.00	AAA	Aaa	04/13/21	04/20/21	339,296.20	0.23	13.09	339,484.20	338,767.50
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	570,000.00	AAA	Aaa	04/17/20	04/24/20	569,806.20	0.51	1,242.92	569,901.98	570,947.34



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	844.97	773,854.17	770,825.08
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	253.33	479,657.44	476,660.64
Security Type Sub-Total		2,165,000.00					2,162,080.95	0.40	2,354.31	2,162,897.79	2,157,200.56
Municipal Bond / Note											
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	195,000.00	A+	Aa3	07/02/20	07/08/20	195,000.00	1.09	705.90	195,000.00	196,745.25
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	900.45	180,000.00	183,834.00
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	667.13	225,000.00	224,005.50
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	999.00	150,000.00	154,758.00
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	603.20	290,000.00	288,869.00
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	2,512.77	385,000.00	397,089.00
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	193.05	110,000.00	109,466.50
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	248.63	194,962.38	194,210.25
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	466.13	165,000.00	163,079.40
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2025	13063DUY2	125,000.00	AA-	Aa2	04/17/20	04/22/20	148,325.00	1.05	1,041.67	140,988.28	143,761.25



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Municipal Bond / Note											
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	965.90	260,000.00	257,665.20
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	559.28	130,000.00	129,065.30
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	545.13	130,703.12	130,101.40
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	645.00	250,000.00	247,357.50
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	1,153.17	275,000.00	275,214.50
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	287.55	135,000.00	133,936.20
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	502.45	260,000.00	257,862.80
LOS ANGELES UN SD-B MUNICIPAL 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	0.00	150,000.00	150,000.00
Security Type Sub-Total		3,610,000.00					3,634,189.50	1.08	12,996.41	3,626,653.78	3,637,021.05
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	196,246.70	AA+	Aaa	03/07/19	03/12/19	195,917.05	2.77	444.17	196,187.32	197,741.45
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	45,075.05	AA+	Aaa	06/13/18	06/18/18	45,182.45	2.96	113.29	45,104.11	45,718.87
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	225,000.00	AA+	Aaa	01/28/21	02/02/21	240,196.29	0.58	574.13	236,071.15	232,036.06
Security Type Sub-Total		466,321.75					481,295.79	1.72	1,131.59	477,362.58	475,496.38



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	725,000.00	AA+	Aaa	04/17/20	04/20/20	723,187.50	0.46	83.07	724,114.44	725,338.58
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	595,000.00	AA+	Aaa	05/20/20	05/22/20	593,209.05	0.35	656.98	594,072.63	593,862.96
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	07/08/20	07/10/20	997,850.00	0.32	770.83	998,790.50	996,917.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	110,000.00	AA+	Aaa	09/03/20	09/04/20	110,046.20	0.24	40.49	110,028.42	109,527.66
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	484.90	474,672.33	472,108.68
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	198.33	837,121.89	829,064.88
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	150.78	963,618.06	956,478.09
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	1,861.11	998,497.43	984,920.00
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	453.13	433,387.15	425,464.80
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	195.94	493,838.43	483,657.08
Security Type Sub-Total		6,640,000.00					6,621,941.95	0.47	4,895.56	6,628,141.28	6,577,339.73
Corporate Note											
BANK OF AMERICA CORP BANK NOTE DTD 01/20/2017 3.124% 01/20/2023	06051GGE3	350,000.00	A-	A2	04/01/19	04/03/19	350,752.50	3.06	3,067.59	350,241.26	351,967.70
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	200,000.00	AA-	Aa2	05/07/20	05/11/20	200,000.00	1.14	1,077.61	200,000.00	201,783.20



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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	601.44	240,000.00	240,007.92
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	2,048.47	221,228.55	226,980.66
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	3,181.94	414,378.56	424,362.00
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	536.25	115,569.43	116,041.31
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	100.19	115,000.00	114,976.66
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	44.79	49,980.20	49,887.45
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	30,000.00	BBB+	A1	04/19/21	04/22/21	30,000.00	0.73	15.84	30,000.00	29,974.92
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	95,000.00	BBB+	A1	04/20/21	04/22/21	95,110.20	0.69	50.15	95,080.37	94,920.58
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	6.60	94,915.88	94,259.86
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	295.75	139,827.86	138,809.58
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	259.88	104,907.40	104,106.87



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Corporate Note											
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	165,000.00	A-	A3	05/25/21	05/28/21	164,985.15	0.70	490.88	164,987.28	164,615.06
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	220.31	124,864.34	123,420.50
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	2,123.33	352,408.13	363,551.65
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	113.75	104,934.15	104,303.22
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	106.98	64,994.58	64,704.97
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	197.50	120,085.57	119,455.32
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	874.00	186,202.29	187,038.36
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	BBB+	A2	09/03/19	09/06/19	428,245.60	1.84	1,275.07	429,004.23	439,501.28
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	39.84	44,972.14	44,678.34
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	240,000.00	BBB+	A2	06/07/21	06/10/21	240,000.00	0.66	223.38	240,000.00	238,916.64
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	188.00	239,687.91	238,011.60



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Corporate Note											
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	280.86	355,000.00	353,216.48
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	55.13	135,373.35	139,672.89
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	5.28	245,000.00	244,255.94
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	936.00	239,662.76	244,879.92
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	860.90	238,394.21	234,463.38
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025	539830BE8	110,000.00	A-	A3	03/04/21	03/08/21	118,339.10	0.95	531.67	116,884.04	116,018.87
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	BBB+	A3	04/27/21	05/04/21	60,000.00	0.98	289.40	60,000.00	59,625.30
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	BBB+	A3	04/28/21	05/04/21	60,118.20	0.93	289.40	60,103.53	59,625.30
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	534.38	96,393.80	95,799.14
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	1,903.13	156,494.14	154,272.03
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	310,000.00	A-	A2	05/24/21	06/01/21	310,000.00	0.82	1,064.33	310,000.00	306,735.08
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	805.78	244,940.17	242,650.70



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	151,000.00	A+	A2	09/29/20	09/30/20	172,544.68	0.88	1,235.26	167,477.60	164,416.95
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 08/20/2015 3.650% 09/01/2025	12189LAY7	205,000.00	AA-	A3	05/20/21	05/24/21	227,334.75	1.03	1,247.08	224,886.90	222,472.77
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	A+	A2	09/24/20	09/28/20	120,317.40	0.87	519.90	116,766.18	114,221.94
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	BBB+	A1	10/14/21	10/19/21	120,000.00	1.16	46.56	120,000.00	119,323.08
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	220,000.00	A-	A3	07/21/21	07/23/21	243,678.60	1.08	2,299.61	242,130.68	239,487.38
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	281.44	150,302.75	147,165.30
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	3,423.75	246,864.01	242,691.75
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	739.50	145,189.42	143,585.09
Security Type Sub-Total		7,761,000.00					7,965,371.83	1.18	34,488.90	7,915,133.67	7,920,854.94
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	465,000.00	A-1+	P-1	08/27/19	08/29/19	465,000.00	1.84	1,601.02	465,000.00	470,968.28
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	475,000.00	A-1	P-1	08/29/19	09/03/19	475,000.00	1.85	1,644.29	475,000.00	481,135.58



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	365,000.00	A+	A1	03/19/21	03/23/21	365,000.00	0.59	1,333.97	365,000.00	365,829.28
Security Type Sub-Total		1,305,000.00					1,305,000.00	1.50	4,579.28	1,305,000.00	1,317,933.14
Asset-Backed Security											
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	144,906.81	AAA	Aaa	02/05/19	02/13/19	144,880.40	2.91	187.41	144,896.64	146,216.96
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	180,000.00	AAA	Aaa	09/22/20	09/29/20	179,982.76	0.45	24.75	179,989.26	180,089.01
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	53,642.71	NR	Aaa	02/05/19	02/13/19	53,636.23	2.91	69.38	53,640.07	54,048.28
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	107,987.19	NR	Aaa	02/05/19	02/13/19	107,970.84	2.90	139.18	107,980.35	109,224.68
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	AAA	Aaa	09/22/20	09/29/20	184,980.96	0.43	35.36	184,987.77	185,211.79
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	AAA	Aaa	03/02/21	03/10/21	114,996.35	0.29	5.56	114,997.17	114,878.09
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	129,987.51	129,785.11
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	244,967.15	244,152.15
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	145,000.00	AAA	Aaa	06/23/20	06/30/20	144,996.03	0.55	35.44	144,997.35	145,204.75
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	175,000.00	AAA	Aaa	07/21/20	07/27/20	174,986.53	0.44	34.22	174,990.57	175,031.69
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	385,000.00	NR	Aaa	10/24/19	10/31/19	384,917.30	1.89	323.40	384,950.73	390,860.51
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	AAA	NR	09/22/20	09/29/20	259,961.81	0.37	34.74	259,972.08	259,637.35



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Asset-Backed Security											
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	145,000.00	AAA	NR	07/08/20	07/15/20	144,989.05	0.48	11.60	144,992.37	145,159.59
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	210,000.00	AAA	NR	07/14/20	07/22/20	209,960.69	0.48	44.80	209,972.11	210,262.98
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	304,953.23	305,032.76
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	225,000.00	AAA	NR	07/14/20	07/22/20	224,961.44	0.62	62.00	224,972.04	225,424.64
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	54,998.11	54,449.61
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	109,980.35	109,203.00
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	AAA	NR	10/14/20	10/21/20	174,961.48	0.50	38.89	174,969.71	174,620.39
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	104,990.24	104,417.96
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	NR	Aaa	07/20/21	07/28/21	99,996.23	0.56	24.89	99,996.46	98,787.81
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	AAA	NR	01/20/21	01/27/21	74,985.18	0.34	11.33	74,987.49	74,653.87
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	159,969.31	159,542.38
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	304,952.53	302,975.23
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	269,943.31	267,088.37
Security Type Sub-Total		4,366,536.71					4,365,867.59	0.78	1,405.27	4,366,033.91	4,365,958.96



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Managed Account Sub-Total		48,078,858.46					48,562,026.15	1.00	141,779.30	48,396,203.97	48,523,204.25
Securities Sub-Total		\$48,078,858.46					\$48,562,026.15	1.00%	\$141,779.30	\$48,396,203.97	\$48,523,204.25
Accrued Interest											\$141,779.30
Total Investments											\$48,664,983.55

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	400,000.00	MERRILL		101.52	406,062.48	4,640.60	5,477.78	1.20	0.24
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	600,000.00	MORGAN_S		101.52	609,093.72	6,609.34	8,076.86	1.20	0.24
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	500,000.00	BNP_PAR		101.42	507,109.40	(1,718.73)	3,252.21	1.29	0.27
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	500,000.00	BNP_PARI		101.59	507,968.75	7,910.16	7,945.95	1.33	0.30
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	500,000.00	BARCLAYS		101.66	508,281.25	7,832.03	8,103.56	1.41	0.33
US TREASURY NOTES DTD 05/15/2020 0.125% 05/15/2023	912828ZP8	190,000.00	JPM_CHA		99.63	189,287.50	(526.95)	(591.25)	1.54	0.37
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	500,000.00	MERRILL		101.63	508,125.00	10,390.62	9,130.10	1.65	0.40
US TREASURY N/B NOTES DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	875,000.00	DEUTSCH		99.56	871,171.88	(1,572.26)	(1,950.30)	1.67	0.39
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	500,000.00	MERRILL		101.44	507,187.50	9,160.16	8,087.63	1.74	0.42
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	500,000.00	BARCLAYS		101.70	508,515.60	12,890.60	10,756.06	1.90	0.48
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	500,000.00	BNP_PARI		102.22	511,093.75	8,378.91	9,764.59	1.97	0.51
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	230,000.00	HSBC		99.45	228,742.18	(889.46)	(905.10)	2.04	0.52
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	455,000.00	CITIGRP		103.30	470,000.80	1,066.42	8,005.96	2.04	0.53
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	300,000.00	BNP_PARI		104.42	313,265.64	1,441.42	6,832.35	2.11	0.57
US TREASURY NOTES DTD 01/03/2017 2.250% 12/31/2023	912828V23	1,000,000.00	BNP_PARI		103.61	1,036,093.80	5,507.86	20,514.89	2.12	0.57
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	275,000.00	BNP_PARI		104.27	286,730.46	2,352.53	6,549.25	2.20	0.59
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	500,000.00	JPM_CHA		98.97	494,843.75	(4,199.22)	(4,424.92)	2.29	0.58



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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	1,000,000.00	BNP_PARI		104.09	1,040,937.50	5,195.31	22,657.80	2.28	0.60
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	250,000.00	BARCLAYS		103.56	258,906.25	2,167.97	5,290.89	2.37	0.64
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	1,000,000.00	BNP_PARI		104.63	1,046,250.00	3,710.94	23,585.35	2.46	0.66
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	480,000.00	JPM_CHA		98.86	474,525.02	(3,281.23)	(3,520.21)	2.62	0.69
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,000,000.00	MERRILL		102.86	1,028,593.80	19,570.36	23,607.29	2.69	0.70
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	1,500,000.00	MERRILL		103.22	1,548,281.25	18,691.41	31,479.55	2.77	0.72
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	235,000.00	SOCGEN		102.17	240,103.92	(2,689.63)	(1,823.68)	2.87	0.75
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	400,000.00	MERRILL		102.17	408,687.52	8,234.39	8,423.19	2.87	0.75
US TREASURY NOTES DTD 11/17/2014 2.250% 11/15/2024	912828G38	800,000.00	CITIGRP		104.44	835,500.00	10,375.00	20,074.81	2.93	0.77
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	550,000.00	MERRILL		101.73	559,539.09	9,496.12	9,511.10	3.19	0.83
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,000,000.00	BNP_PAR		100.84	1,008,437.50	(5,898.44)	(1,122.42)	3.28	0.87
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	55,000.00	WELLS_F		97.31	53,521.88	(182.61)	(353.59)	3.74	0.98
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	500,000.00	HSBC		97.23	486,171.90	(7,656.23)	(7,872.09)	4.05	1.07
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	245,000.00	JPM_CHA		97.13	237,956.25	(2,497.85)	(2,574.25)	4.14	1.08
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	JPM_CHA		97.13	631,312.50	(12,974.61)	(13,290.42)	4.14	1.08
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	650,000.00	MERRILL		96.98	630,398.47	(9,699.19)	(11,039.73)	4.22	1.10
US TREASURY NOTES DTD 02/16/2016 1.625% 02/15/2026	912828P46	650,000.00	BARCLAY		102.25	664,625.00	(15,005.86)	(11,027.79)	4.16	1.09



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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	375,000.00	JPM_CHA		98.38	368,906.25	(5,947.27)	(5,959.75)	4.35	1.13
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	600,000.00	CABRERA		98.30	589,781.28	(8,320.28)	(8,507.93)	4.42	1.14
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	500,000.00	JPM_CHA		102.17	510,859.40	(10,429.66)	(8,726.54)	4.37	1.13
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	500,000.00	SIEBERT		98.22	491,093.75	(7,851.56)	(7,938.39)	4.50	1.15
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	500,000.00	MORGAN_		98.69	493,437.50	(9,160.16)	(9,080.28)	4.57	1.16
Security Type Sub-Total		21,765,000.00				22,071,399.49	45,120.95	156,418.53	2.72	0.70
Supra-National Agency Bond / Note										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	340,000.00	TD		99.64	338,767.50	(528.70)	(716.70)	1.47	0.37
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	570,000.00	RBC		100.17	570,947.34	1,141.14	1,045.36	1.56	0.39
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	775,000.00	TD		99.46	770,825.08	(2,508.67)	(3,029.09)	2.06	0.51
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	480,000.00	JPM_CHA		99.30	476,660.64	(2,984.16)	(2,996.80)	2.88	0.74
Security Type Sub-Total		2,165,000.00				2,157,200.56	(4,880.39)	(5,697.23)	2.02	0.51
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		100.90	196,745.25	1,745.25	1,745.25	1.66	0.55
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.001% 08/01/2023	157411TJ8	180,000.00	RBC		102.13	183,834.00	3,834.00	3,834.00	1.73	0.77
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.593% 05/01/2024	797412DL4	225,000.00	MERRILL		99.56	224,005.50	(994.50)	(994.50)	2.48	0.77



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	150,000.00	SIEBERT		103.17	154,758.00	4,758.00	4,758.00	2.60	0.79
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.624% 07/01/2024	977123X60	290,000.00	WELLS_F		99.61	288,869.00	(1,131.00)	(1,131.00)	2.65	0.77
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.958% 07/01/2024	040654XU4	385,000.00	JPM_CHAS		103.14	397,089.00	12,089.00	12,089.00	2.60	0.77
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.702% 08/01/2024	798306WN2	110,000.00	KEYBANC		99.52	109,466.50	(533.50)	(533.50)	2.73	0.88
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	195,000.00	JPM_CHA		99.60	194,210.25	(735.15)	(752.13)	2.74	0.66
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	165,000.00	WELLS_F		98.84	163,079.40	(1,920.60)	(1,920.60)	2.98	0.96
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2025	13063DUY2	125,000.00	MERRILL		115.01	143,761.25	(4,563.75)	2,772.97	3.11	0.46
SAN DEIGO CNTY WTR AUTH, CA TXBL REV BON DTD 07/22/2020 0.743% 05/01/2025	797412DM2	260,000.00	MERRILL		99.10	257,665.20	(2,334.80)	(2,334.80)	3.45	1.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.933% 05/15/2025	91412HFM0	130,000.00	JPM_CHA		99.28	129,065.30	(934.70)	(934.70)	3.48	1.14
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	130,000.00	MERRILL		100.08	130,101.40	(817.70)	(601.72)	3.59	1.24
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.774% 07/01/2025	977123X78	250,000.00	WELLS_F		98.94	247,357.50	(2,642.50)	(2,642.50)	3.62	1.07
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	275,000.00	MERRILL		100.08	275,214.50	214.50	214.50	3.59	1.24
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	135,000.00	KEYBANC		99.21	133,936.20	(1,063.80)	(1,063.80)	3.70	1.07
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	260,000.00	MERRILL		99.18	257,862.80	(2,137.20)	(2,137.20)	3.70	1.00
LOS ANGELES UN SD-B MUNICIPAL BONDS DTD 11/10/2021 1.455% 07/01/2026	544647FC9	150,000.00	BARCLAY		100.00	150,000.00	0.00	0.00	4.53	1.45



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Security Type Sub-Total		3,610,000.00				3,637,021.05	2,831.55	10,367.27	3.02	0.91
Federal Agency Commercial Mortgage-Backed Security										
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	196,246.70	JPM_CHAS		100.76	197,741.45	1,824.40	1,554.13	0.43	1.41
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	45,075.05	BARCLAYS		101.43	45,718.87	536.42	614.76	0.61	1.86
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	225,000.00	JPM_CHA		103.13	232,036.06	(8,160.23)	(4,035.09)	1.78	1.48
Security Type Sub-Total		466,321.75				475,496.38	(5,799.41)	(1,866.20)	1.11	1.49
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	725,000.00	CITIGRP		100.05	725,338.58	2,151.08	1,224.14	1.47	0.34
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	595,000.00	CITIGRP		99.81	593,862.96	653.91	(209.67)	1.56	0.37
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	CITIGRP		99.69	996,917.00	(933.00)	(1,873.50)	1.69	0.43
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	110,000.00	MORGAN_		99.57	109,527.66	(518.54)	(500.76)	1.85	0.48
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	475,000.00	CITIGRP		99.39	472,108.68	(2,421.07)	(2,563.65)	2.09	0.54
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	840,000.00	CITIGRP		98.70	829,064.88	(6,768.72)	(8,057.01)	3.43	0.88
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	965,000.00	CITIGRP		99.12	956,478.09	(6,534.01)	(7,139.97)	3.45	0.88
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,000,000.00	NOMURA		98.49	984,920.00	(13,010.00)	(13,577.43)	3.60	0.92
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	435,000.00	WELLS_F		97.81	425,464.80	(7,368.90)	(7,922.35)	3.70	0.98
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	495,000.00	CITIGRP		97.71	483,657.08	(9,852.97)	(10,181.35)	3.87	0.98
Security Type Sub-Total		6,640,000.00				6,577,339.73	(44,602.22)	(50,801.55)	2.74	0.69



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Corporate Note										
BANK OF AMERICA CORP BANK NOTE DTD 01/20/2017 3.124% 01/20/2023	06051GGE3	350,000.00	MORGAN_S		100.56	351,967.70	1,215.20	1,726.44	1.20	2.65
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	200,000.00	JPM_CHA		100.89	201,783.20	1,783.20	1,783.20	1.52	0.56
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	240,000.00	CITIGRP	11/13/21	100.00	240,007.92	7.92	7.92	0.04	0.54
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	215,000.00	MKTX	12/23/23	105.57	226,980.66	(125.99)	5,752.11	2.07	0.97
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	MORGAN_S		106.09	424,362.00	(3,066.00)	9,983.44	2.20	0.92
UNILEVER CAPITAL CORP CORPORATE NOTES (C DTD 09/07/2018 3.250% 03/07/2024	904764BG1	110,000.00	US_BANC	02/07/24	105.49	116,041.31	(3,093.09)	471.88	2.20	0.89
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 03/16/2021 0.697% 03/16/2024	46647PBZ8	115,000.00	JPM_CHA	03/16/23	99.98	114,976.66	(23.34)	(23.34)	1.37	0.71
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	50,000.00	CSFB	02/18/24	99.77	49,887.45	(87.55)	(92.75)	2.29	0.85
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	30,000.00	MORGAN_	04/05/23	99.92	29,974.92	(25.08)	(25.08)	1.43	0.77
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	95,000.00	JPM_CHA	04/05/23	99.92	94,920.58	(189.62)	(159.79)	1.43	0.77
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	99.22	94,259.86	(638.49)	(656.02)	2.40	0.82
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	140,000.00	JPM_CHA		99.15	138,809.58	(986.02)	(1,018.28)	2.52	0.79
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	105,000.00	CITIGRP	05/15/22	99.15	104,106.87	(783.93)	(800.53)	0.54	0.89



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Corporate Note										
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	165,000.00	MORGAN_	05/28/22	99.77	164,615.06	(370.09)	(372.22)	0.58	0.79
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	125,000.00	LOOP		98.74	123,420.50	(1,423.25)	(1,443.84)	2.59	0.94
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	350,000.00	US_BANCO	06/28/24	103.87	363,551.65	9,127.65	11,143.52	2.58	0.97
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	105,000.00	BNP_PAR		99.34	104,303.22	(627.48)	(630.93)	2.75	0.99
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	65,000.00	GOLDMAN		99.55	64,704.97	(289.18)	(289.61)	2.76	0.92
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	120,000.00	MITSU		99.55	119,455.32	(637.08)	(630.25)	2.76	0.92
HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.300% 08/15/2024	438516BW5	180,000.00	BNP_PAR	07/15/24	103.91	187,038.36	(2,494.44)	836.07	2.63	0.88
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	430,000.00	JPM_CHAS		102.21	439,501.28	11,255.68	10,497.05	2.77	0.96
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	45,000.00	HSBC		99.29	44,678.34	(292.41)	(293.80)	2.84	0.88
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	240,000.00	GOLDMAN		99.55	238,916.64	(1,083.36)	(1,083.36)	2.84	0.82
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 0.600% 09/13/2024	14913R2P1	240,000.00	CITIGRP		99.17	238,011.60	(1,662.00)	(1,676.31)	2.85	0.89
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	355,000.00	JPM_CHA	09/14/23	99.50	353,216.48	(1,783.52)	(1,783.52)	1.87	0.78
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	135,000.00	MORGAN_S		103.46	139,672.89	4,078.89	4,299.54	2.91	0.92



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Corporate Note										
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024	172967MT5	245,000.00	CITIGRP		99.70	244,255.94	(744.06)	(744.06)	2.96	0.88
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	240,000.00	GOLDMAN		102.03	244,879.92	5,391.12	5,217.16	3.20	1.17
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	230,000.00	MORGAN_	01/14/25	101.94	234,463.38	(6,836.52)	(3,930.83)	3.12	1.15
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025	539830BE8	110,000.00	CITIGRP	12/01/24	105.47	116,018.87	(2,320.23)	(865.17)	2.97	1.22
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	CITIGRP		99.38	59,625.30	(374.70)	(374.70)	3.44	1.16
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	60,000.00	CSFB		99.38	59,625.30	(492.90)	(478.23)	3.44	1.16
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	95,000.00	BNP_PAR	05/01/25	100.84	95,799.14	(1,157.86)	(594.66)	3.42	1.11
EMERSON ELECTRIC CO CORPORATE NOTES (CAL DTD 05/21/2015 3.150% 06/01/2025	291011BG8	145,000.00	MERRILL	03/01/25	106.39	154,272.03	(5,974.72)	(2,222.11)	3.16	1.32
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	310,000.00	JPM_CHA		98.95	306,735.08	(3,264.92)	(3,264.92)	3.53	1.12
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	245,000.00	CITIGRP		99.04	242,650.70	(2,266.00)	(2,289.47)	3.54	1.07
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	151,000.00	WELLS_F	05/15/25	108.89	164,416.95	(8,127.73)	(3,060.65)	3.33	1.46
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	108.52	222,472.77	(4,861.98)	(2,414.13)	3.39	1.36
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	105,000.00	MERRILL	06/15/25	108.78	114,221.94	(6,095.46)	(2,544.24)	3.41	1.53



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Corporate Note										
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	MORGAN_		99.44	119,323.08	(676.92)	(676.92)	3.90	1.31
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	220,000.00	WELLS_F	10/15/25	108.86	239,487.38	(4,191.22)	(2,643.30)	3.71	1.38
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	150,000.00	MERRILL		98.11	147,165.30	(3,187.20)	(3,137.45)	4.21	1.31
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	225,000.00	RBC		107.86	242,691.75	(5,505.75)	(4,172.26)	4.21	1.50
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	145,000.00	JSEB	04/28/26	99.02	143,585.09	(1,616.46)	(1,604.33)	4.45	1.42
Security Type Sub-Total		7,761,000.00				7,920,854.94	(44,516.89)	5,721.27	2.65	1.09
Certificate of Deposit										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	465,000.00	MERRILL		101.28	470,968.28	5,968.28	5,968.28	0.83	0.27
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	475,000.00	BARCLAYS		101.29	481,135.58	6,135.58	6,135.58	0.83	0.27
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	365,000.00	CSFB		100.23	365,829.28	829.28	829.28	1.37	0.42
Security Type Sub-Total		1,305,000.00				1,317,933.14	12,933.14	12,933.14	0.98	0.31
Asset-Backed Security										
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	144,906.81	MITSU		100.90	146,216.96	1,336.56	1,320.32	0.35	2.37
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	180,000.00	WELLS_F		100.05	180,089.01	106.25	99.75	0.64	0.42



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Asset-Backed Security										
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	53,642.71	JPM_CHAS		100.76	54,048.28	412.05	408.21	0.32	2.50
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	107,987.19	MITSU		101.15	109,224.68	1,253.84	1,244.33	0.34	2.30
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	MERRILL		100.11	185,211.79	230.83	224.02	0.72	0.37
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	MIZUHO		99.89	114,878.09	(118.26)	(119.08)	1.12	0.34
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	JPM_CHA		99.83	129,785.11	(199.72)	(202.40)	1.39	0.46
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	SOCGEN		99.65	244,152.15	(809.39)	(815.00)	1.36	0.48
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	145,000.00	MIZUHO		100.14	145,204.75	208.72	207.40	0.63	0.50
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	175,000.00	SMBC		100.02	175,031.69	45.16	41.12	0.88	0.43
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	385,000.00	MERRILL		101.52	390,860.51	5,943.21	5,909.78	0.96	1.36
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	BARCLAY		99.86	259,637.35	(324.46)	(334.73)	1.09	0.42
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	145,000.00	JPM_CHA		100.11	145,159.59	170.54	167.22	0.74	0.44
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	210,000.00	CITIGRP		100.13	210,262.98	302.29	290.87	0.81	0.44
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	RBC		100.01	305,032.76	96.81	79.53	1.27	0.47
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	225,000.00	BARCLAY		100.19	225,424.64	463.20	452.60	0.84	0.56
GMALT 2021-3 A4 DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	JPM_CHA		99.00	54,449.61	(548.40)	(548.50)	2.25	0.77
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	JPM_CHA		99.28	109,203.00	(774.49)	(777.35)	2.17	0.81
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	RBC		99.78	174,620.39	(341.09)	(349.32)	1.29	0.56



Managed Account Fair Market Value & Analytics

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

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		99.45	104,417.96	(570.99)	(572.28)	1.77	0.52
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	MITSU		98.79	98,787.81	(1,208.42)	(1,208.65)	2.54	0.86
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	MITSU		99.54	74,653.87	(331.31)	(333.62)	1.36	0.45
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	MERRILL		99.71	159,542.38	(423.14)	(426.93)	1.46	0.59
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	RBC		99.34	302,975.23	(1,974.60)	(1,977.30)	2.34	0.70
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	CITIGRP		98.92	267,088.37	(2,853.82)	(2,854.94)	2.85	0.81
Security Type Sub-Total		4,366,536.71				4,365,958.96	91.37	(74.95)	1.28	0.74
Managed Account Sub-Total		48,078,858.46				48,523,204.25	(38,821.90)	127,000.28	2.51	0.77
Securities Sub-Total		\$48,078,858.46				\$48,523,204.25	(\$38,821.90)	\$127,000.28	2.51	0.77%
Accrued Interest						\$141,779.30				
Total Investments						\$48,664,983.55				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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

CITY OF YORBA LINDA - 97480000

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
10/04/21	10/06/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	245,000.00	(240,454.10)	(244.67)	(240,698.77)			
10/14/21	10/19/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	120,000.00	(120,000.00)	0.00	(120,000.00)			
10/28/21	11/10/21	LOS ANGELES UN SD-B MUNICIPAL BONDS DTD 11/10/2021 1.455% 07/01/2026	544647FC9	150,000.00	(150,000.00)	0.00	(150,000.00)			

Transaction Type Sub-Total			515,000.00	(510,454.10)	(244.67)	(510,698.77)
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INTEREST										
10/01/21	10/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	7.85	7.85			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	196,617.58	0.00	445.01	445.01			
10/01/21	10/25/21	FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	225,000.00	0.00	574.13	574.13			
10/01/21	10/25/21	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	48,322.40	0.00	121.45	121.45			
10/05/21	10/05/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	125,000.00	0.00	413.73	413.73			
10/14/21	10/14/21	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	840,000.00	0.00	2,100.00	2,100.00			
10/15/21	10/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	110,000.00	0.00	56.83	56.83			
10/15/21	10/15/21	HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	210,000.00	0.00	84.00	84.00			
10/15/21	10/15/21	CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	225,000.00	0.00	116.25	116.25			
10/15/21	10/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	305,000.00	0.00	139.79	139.79			
10/15/21	10/15/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	270,000.00	0.00	78.30	78.30			



Managed Account Security Transactions & Interest

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

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/15/21	10/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	160,000.00	0.00	69.33	69.33			
10/15/21	10/15/21	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	100,000.00	0.00	46.67	46.67			
10/15/21	10/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	105,000.00	0.00	33.25	33.25			
10/15/21	10/15/21	TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	175,000.00	0.00	64.17	64.17			
10/15/21	10/15/21	NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	185,000.00	0.00	66.29	66.29			
10/15/21	10/15/21	DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	385,000.00	0.00	606.38	606.38			
10/15/21	10/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	0.00	21.25	21.25			
10/15/21	10/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	145,000.00	0.00	66.46	66.46			
10/15/21	10/15/21	CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	175,000.00	0.00	72.92	72.92			
10/15/21	10/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	121,293.66	0.00	293.13	293.13			
10/15/21	10/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	162,213.96	0.00	393.37	393.37			
10/15/21	10/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	61,271.22	0.00	148.58	148.58			
10/18/21	10/18/21	HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	260,000.00	0.00	80.17	80.17			
10/20/21	10/20/21	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	725,000.00	0.00	1,359.38	1,359.38			
10/20/21	10/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	180,000.00	0.00	67.50	67.50			
10/20/21	10/20/21	GMALT 2021-3 A4 DTD 08/18/2021 0.500% 07/21/2025	36262XAD6	55,000.00	0.00	22.92	22.92			
10/20/21	10/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	305,000.00	0.00	119.46	119.46			



Managed Account Security Transactions & Interest

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

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	
INTEREST										
10/20/21	10/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	130,000.00	0.00	42.25	42.25			
10/20/21	10/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	245,000.00	0.00	69.42	69.42			
10/20/21	10/20/21	INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	340,000.00	0.00	214.20	214.20			
10/22/21	10/22/21	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	965,000.00	0.00	3,015.63	3,015.63			
10/24/21	10/24/21	BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	135,000.00	0.00	1,417.50	1,417.50			
10/25/21	10/25/21	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	145,000.00	0.00	58.00	58.00			
10/25/21	10/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	115,000.00	0.00	27.79	27.79			
10/26/21	10/26/21	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	95,000.00	0.00	237.50	237.50			
10/30/21	10/30/21	CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024	172967MT5	245,000.00	0.00	950.60	950.60			
10/31/21	10/31/21	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	500,000.00	0.00	4,062.50	4,062.50			
10/31/21	10/31/21	US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	600,000.00	0.00	2,250.00	2,250.00			
Transaction Type Sub-Total				9,444,718.82	0.00	20,013.96	20,013.96			
PAYDOWNS										
10/01/21	10/25/21	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	3,247.35	3,247.35	0.00	3,247.35	(7.74)	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	370.88	370.88	0.00	370.88	0.62	0.00	
10/15/21	10/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	13,306.47	13,306.47	0.00	13,306.47	2.02	0.00	
10/15/21	10/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	7,628.51	7,628.51	0.00	7,628.51	0.92	0.00	



Managed Account Security Transactions & Interest

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

CITY OF YORBA LINDA - 97480000

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
PAYDOWNS										
10/15/21	10/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	17,307.15	17,307.15	0.00	17,307.15	3.15	0.00	
Transaction Type Sub-Total				41,860.36	41,860.36	0.00	41,860.36	(1.03)	0.00	
SELL										
10/04/21	10/06/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	245,000.00	245,915.57	428.75	246,344.32	915.57	915.57	FIFO
10/14/21	10/19/21	MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	200,000.00	202,914.00	2,291.67	205,205.67	5,458.00	3,374.96	FIFO
Transaction Type Sub-Total				445,000.00	448,829.57	2,720.42	451,549.99	6,373.57	4,290.53	
Managed Account Sub-Total					(19,764.17)	22,489.71	2,725.54	6,372.54	4,290.53	
Total Security Transactions					(19,764.17)	22,489.71	2,725.54	6,372.54	4,290.53	

Bolded items are forward settling trades.