



Memorandum

ATTACHMENT I

Date: 11/4/2021
To: Honorable Mayor and Councilmembers
From: Timothy J. Kirby, Director of Finance
Subject: Investment Report Third Quarter 2021

Pursuant to the California Government Code Section 53646, attached is detailed information on all securities, investments, and moneys held by the City. I hereby certify that the City's portfolio complies with the City's adopted Investment Policy and the reporting requirements of State Law Section 53607, and that sufficient funds are available to meet expenditure requirements for the next 6 months, ending March 2022.

A handwritten signature in blue ink, appearing to read "Timothy J. Kirby", is written over a horizontal line.

Timothy J. Kirby, Director of Finance

cc: Kent Steffens, City Manager
Teri Silva, Assistant City Manager

TOTAL PORTFOLIO EVALUATION - THIRD QUARTER 2021

DESCRIPTION		FY 21/22 Quarter 3 9/30/2021	FY 20/21 Quarter 2 6/30/2021	FY 20/21 Quarter 3 9/30/2020
CORE PORTFOLIO MARKET VALUE		\$643,447,990	\$642,794,764	\$638,301,770
LAIF PORTFOLIO MARKET VALUE		\$62,797,503	\$74,742,731	\$64,518,086
TOTAL PORTFOLIO MARKET VALUE		\$706,245,493	\$717,537,495	\$702,819,856
AVERAGE LIFE OF PORTFOLIO (DAYS)		1,013	1,064	911
CITY - WEIGHTED YIELD (Current Period)		1.71%	1.81%	2.07%
STATE (LAIF) POOL YIELD		0.21%	0.26%	0.69%
90 DAY T-BILL RATE (Current Period)		0.04%	0.04%	0.10%
VARIANCE FROM CITY YIELD		1.67%	1.77%	1.97%
1 YEAR TREASURY RATE (Current Period)		0.07%	0.07%	0.12%
VARIANCE FROM CITY YIELD		1.63%	1.74%	1.95%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		0.71%	0.44%	0.16%
VARIANCE FROM CITY YIELD		1.00%	1.38%	1.91%
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TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$127,101,085	18.00%	14.45%	24.93%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$292,736,881	41.45%	41.34%	31.30%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$278,624,526	39.45%	43.12%	42.12%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$7,783,000	1.10%	1.09%	1.66%
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TOTAL	\$706,245,493	100.0%	100.0%	100.0%

** In accordance with Government Code 53601, the City Council, as part of the City's investment program, granted express authority to invest in US Treasury and US Agency and Government Sponsored Enterprise securities with final stated maturities up to seven years. No investment shall be made in any other security type that at the time of investment has a term remaining to maturity in excess of five years unless granted express authority by the City Council to do so.

INVESTMENT REPORT BALANCE BY FUND

FUND	FY2016/17				FY2017/18				FY2018/19				FY2019/20				FY2020/21				FY2021/22
	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3
General	\$ 77,717,843.70	\$ 85,245,849.22	\$ 105,223,756.18	\$ 117,363,709.05	\$ 101,020,472.13	\$ 109,464,740.48	\$ 120,749,390.43	\$ 128,590,713.94	\$ 108,474,284.51	\$ 137,112,285.57	\$ 135,348,524.31	\$ 119,570,143.26	\$ 96,747,542.63	\$ 97,597,066.83	\$ 126,434,230.75	\$ 117,615,623.97	\$ 93,279,473.95	\$ 100,911,470.42	\$ 108,507,001.34	\$ 107,654,223.35	\$ 81,723,213.64
Wastewater	19,501,098.28	19,862,296.43	19,891,579.19	9,313,056.00	10,914,932.12	12,238,312.70	12,458,011.35	25,673,398.43	23,799,839.00	22,514,210.13	28,974,507.37	37,369,340.59	34,475,219.08	27,731,819.94	47,691,004.33	62,043,793.95	56,166,747.46	63,550,556.97	59,915,722.16	69,310,185.78	84,641,558.46
Water	18,003,033.56	18,162,548.84	19,158,782.08	20,994,494.86	26,089,181.11	27,247,069.31	28,203,830.10	32,964,127.18	36,578,601.12	40,500,157.01	42,884,493.23	46,436,671.26	49,961,719.54	56,876,665.44	62,512,194.81	67,979,240.26	71,006,740.63	73,803,155.67	76,881,179.31	74,968,654.47	83,952,927.01
Solid Waste	4,600,724.20	8,867,864.61	9,904,155.48	8,448,172.55	11,752,392.08	12,064,690.67	13,840,320.36	16,650,081.15	19,018,090.63	20,957,421.06	19,840,320.36	17,765,031.01	18,600,113.09	22,097,976.17	23,020,857.45	21,020,857.45	21,211,433.48	13,068,022.81	14,376,110.22	18,410,498.96	21,108,064.61
SMART Station	7,335,588.30	5,622,310.33	5,787,673.47	5,929,745.40	4,850,943.69	5,701,189.82	6,534,454.30	3,673,961.75	4,162,934.93	3,366,345.16	6,414,682.85	3,129,437.78	6,764,017.77	6,764,017.77	4,777,022.84	4,906,791.45	5,912,518.33	7,699,912.81	10,630,302.94	3,898,792.25	5,860,049.35
Development Enterprise	24,427,763.50	25,441,728.30	26,146,097.38	29,128,939.58	32,872,563.96	33,437,998.34	36,328,691.26	39,635,248.65	43,022,357.68	45,877,647.00	47,137,734.85	50,194,973.00	51,880,311.16	57,862,701.88	61,429,488.42	58,367,363.91	56,747,257.72	56,484,203.38	56,485,757.09	54,940,799.72	61,619,199.84
Community Recreation	(163,798.86)	187,613.73	(148,025.56)	(2,913.97)	(203,995.79)	(131,610.43)	(474,070.34)	-	55,931.50	(43,820.68)	(490,655.00)	71,439.12	(463,152.18)	(289,926.76)	405,687.41	61,867.36	(73,178.82)	400,762.83	397,970.86	1,011,930.99	1,553,828.51
Internal Service	54,050,927.15	51,689,291.81	52,839,389.54	59,386,796.72	47,880,140.21	54,450,774.36	57,796,147.89	74,723,892.20	48,741,488.49	59,509,313.30	60,945,061.93	85,557,048.47	84,081,831.46	59,145,394.36	60,228,368.13	85,648,109.50	55,679,733.00	55,287,211.10	59,567,728.09	63,905,415.66	9,187,318.80
Capital Projects	37,798,186.16	35,740,308.17	42,222,584.38	50,776,643.18	52,857,165.95	48,760,684.13	66,870,546.03	77,282,535.93	74,765,150.12	80,302,852.90	82,677,134.89	81,371,236.50	82,583,546.56	86,628,834.04	86,701,628.15	91,311,394.43	88,731,272.83	89,338,521.76	85,681,213.82	105,383,781.13	
Infrastructure Renovation & Replacement	14,256,902.93	12,437,903.37	14,338,922.38	16,347,250.50	11,851,961.00	14,535,252.68	12,763,716.50	19,595,641.54	16,204,955.53	15,573,086.90	47,992,489.17	75,270,577.27	73,579,097.49	86,584,139.11	85,028,959.15	86,450,456.62	72,181,300.50	71,612,658.81	56,069,087.85	66,311,139.31	70,713,497.60
Housing	24,317,997.23	23,423,261.02	23,831,005.08	26,034,011.58	29,063,817.15	29,829,122.09	31,429,822.73	40,776,147.83	47,218,109.45	42,193,825.26	57,080,920.14	59,296,212.56	59,645,296.28	60,746,250.50	57,598,070.21	56,709,915.75	58,036,944.33	57,598,873.70	57,212,402.82	63,364,278.72	
Park Dedication	47,368,432.00	45,201,725.83	46,187,733.21	62,286,654.23	63,624,963.49	60,466,758.11	56,591,330.17	79,669,886.52	80,512,238.11	85,326,874.55	85,442,903.91	85,668,518.69	94,105,418.31	108,051,248.87	101,867,544.49	103,901,408.24	101,250,151.19	102,203,606.66	96,969,167.41	88,362,417.94	79,672,284.30
Home & Community Block Grants	1,018,671.40	697,768.96	745,265.54	635,162.86	1,135,746.67	1,627,225.97	1,407,702.75	1,597,339.28	1,921,597.87	1,532,066.62	1,450,819.91	1,496,970.24	1,322,384.13	1,496,970.24	1,366,632.35	1,263,365.50	1,217,623.88	797,781.02	1,006,809.27	1,583,405.65	
Employment Development	190,043.35	274,052.28	(120,229.05)	132,391.79	135,599.23	276,657.16	(98,761.95)	35,948.52	139,993.42	135,424.81	(69,649.36)	26,847.48	20,117.46	77,762.49	764,795.78	(507,625.37)	716,443.20	226,953.11	(1,420,908.74)	(824,238.44)	(899,021.97)
Parking District	598,372.88	555,556.97	436,332.36	476,884.17	456,053.96	426,182.45	486,507.93	552,972.87	526,257.03	472,586.35	566,297.40	630,293.52	617,922.17	716,286.61	772,570.67	737,869.03	733,777.69	794,843.79	796,766.55	845,907.98	
Gas Tax Street Improvement	5,738,021.77	5,430,528.98	5,090,981.63	5,156,126.71	5,481,881.76	4,479,687.61	4,744,881.53	4,574,552.44	4,978,991.16	5,253,062.92	5,665,592.44	4,338,764.98	5,515,028.21	4,338,764.98	6,363,290.89	6,824,852.66	7,042,296.03	7,008,222.74	7,280,664.21	8,175,344.26	
Road Maintenance & Rehab Account (RMRA)	-	-	-	-	-	-	187,460.09	100,180.73	651,914.95	1,262,657.41	1,926,896.28	1,549,794.73	2,350,214.17	3,041,074.33	3,334,168.44	4,226,276.27	4,647,531.12	5,190,592.67	4,866,853.74	6,257,919.23	
VRF Local Road Improvement Program	898,106.29	507,809.53	472,712.96	97,633.83	1,021,539.49	22,962.13	22,272.78	23,366.97	23,073.48	975,068.63	971,905.39	474,220.51	454,920.24	1,102,610.92	1,133,563.18	958,970.37	1,420,773.14	1,334,307.46	2,303,011.12	2,290,782.66	
Dorolou Swirsky Youth Opp Fund	546,701.99	524,357.13	533,939.06	533,694.94	550,958.28	549,715.27	533,212.35	551,796.74	544,899.87	555,982.52	554,178.84	553,343.02	564,726.43	557,842.54	563,875.50	570,083.58	563,985.59	577,918.59	565,723.16	555,790.36	542,972.22
Fremont Pool Trust Fund	1,038,341.36	995,902.18	1,014,100.98	1,013,637.32	1,046,425.28	1,044,064.46	1,012,720.76	1,056,904.40	1,043,655.02	1,081,228.19	1,077,720.55	1,076,169.87	1,098,308.92	1,084,920.76	1,096,637.16	1,108,709.90	1,096,850.98	1,123,948.23	1,100,230.31	1,055,983.80	
Other Special Revenue	2,683,815.02	2,335,204.25	2,245,125.49	2,118,621.68	3,809,292.73	4,039,579.83	3,916,379.83	3,807,644.09	5,396,491.29	3,302,259.87	4,873,222.41	1,291,336.97	3,645,360.01	2,116,947.63	2,210,622.98	(1,387,398.65)	5,714,910.92	5,096,843.59	4,414,341.19	17,890,505.69	18,207,584.32
Other Trust & Agency Funds	1,873,327.21	1,991,918.81	2,499,411.12	3,377,264.19	1,780,741.97	2,300,552.44	2,517,532.69	3,594,000.17	1,888,634.28	1,565,900.51	2,696,301.10	3,617,239.28	1,907,851.41	1,868,883.96	2,181,491.02	3,775,934.86	2,132,864.97	2,136,217.40	2,971,168.71	7,541,784.22	(595,386.94)
TOTAL INVESTMENT PORTFOLIO	\$ 343,800,099.42	\$ 345,195,800.76	\$ 378,301,292.88	\$ 419,547,977.16	\$ 407,992,776.45	\$ 422,831,562.52	\$ 457,166,909.93	\$ 552,320,580.55	\$ 510,433,559.22	\$ 570,340,908.61	\$ 623,754,825.75	\$ 679,077,947.53	\$ 665,493,450.90	\$ 684,325,442.79	\$ 736,331,241.65	\$ 775,705,122.60	\$ 702,819,855.50	\$ 716,620,910.31	\$ 705,836,420.31	\$ 717,537,494.57	\$ 706,245,493.19

1. Quarter ending on calendar basis

Q1: January 1 to March 31

Q2: April 1 to June 30

Q3: July 1 to September 30

Q4: October 1 to December 31

2. Fiscal year: July 1 to June 30

3. Other Special Revenue Funds are:

2016 Measure B - Santa Clara VTA

Asset Forfeiture

CTD 3 Estates at Sunnyvale

Disasters/Emergencies

Police Services Augmentation

Redevelopment Housing

TDA Article 3 Funds

Youth and Neighborhood Services

4. Other Trust & Agency Funds are:

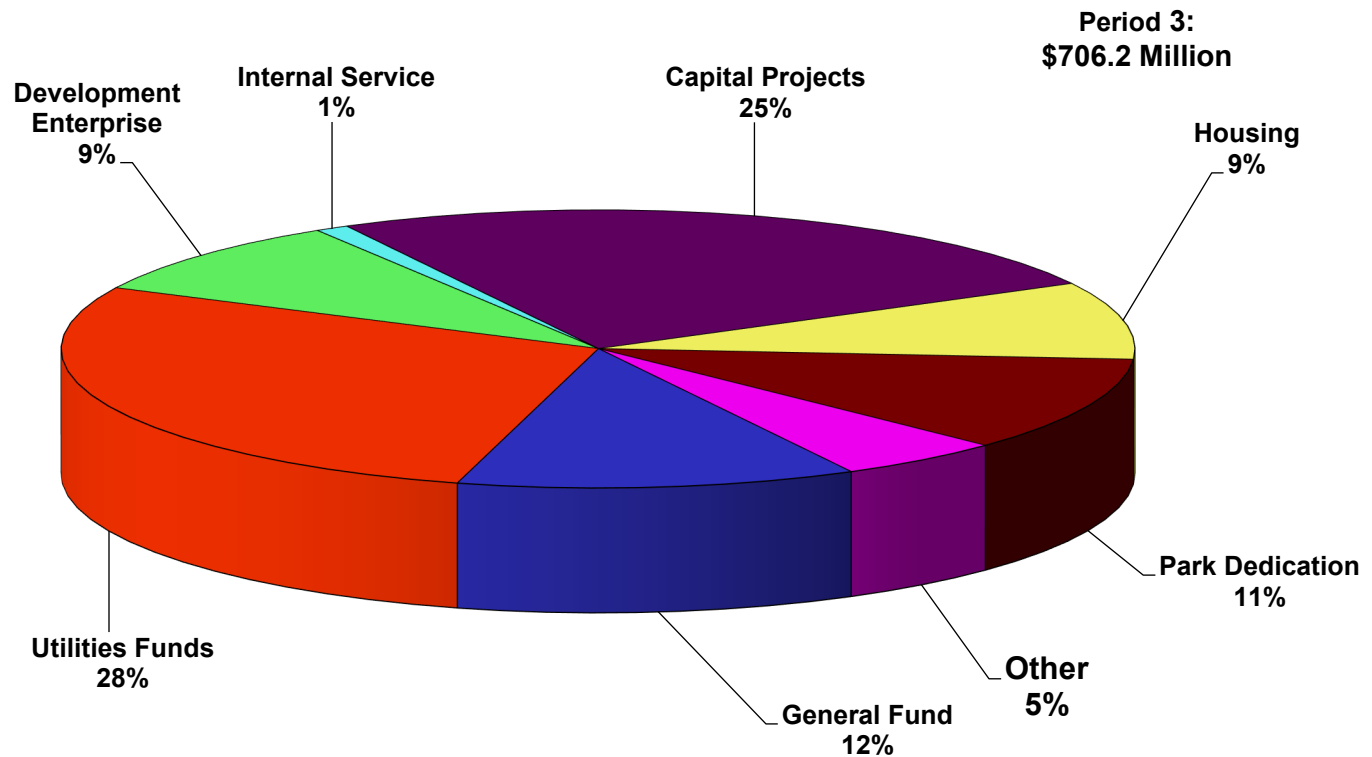
Citywide Donations

Community Facilities District Agency Fund

General Agency

RDA Successor Agency Trust Fund

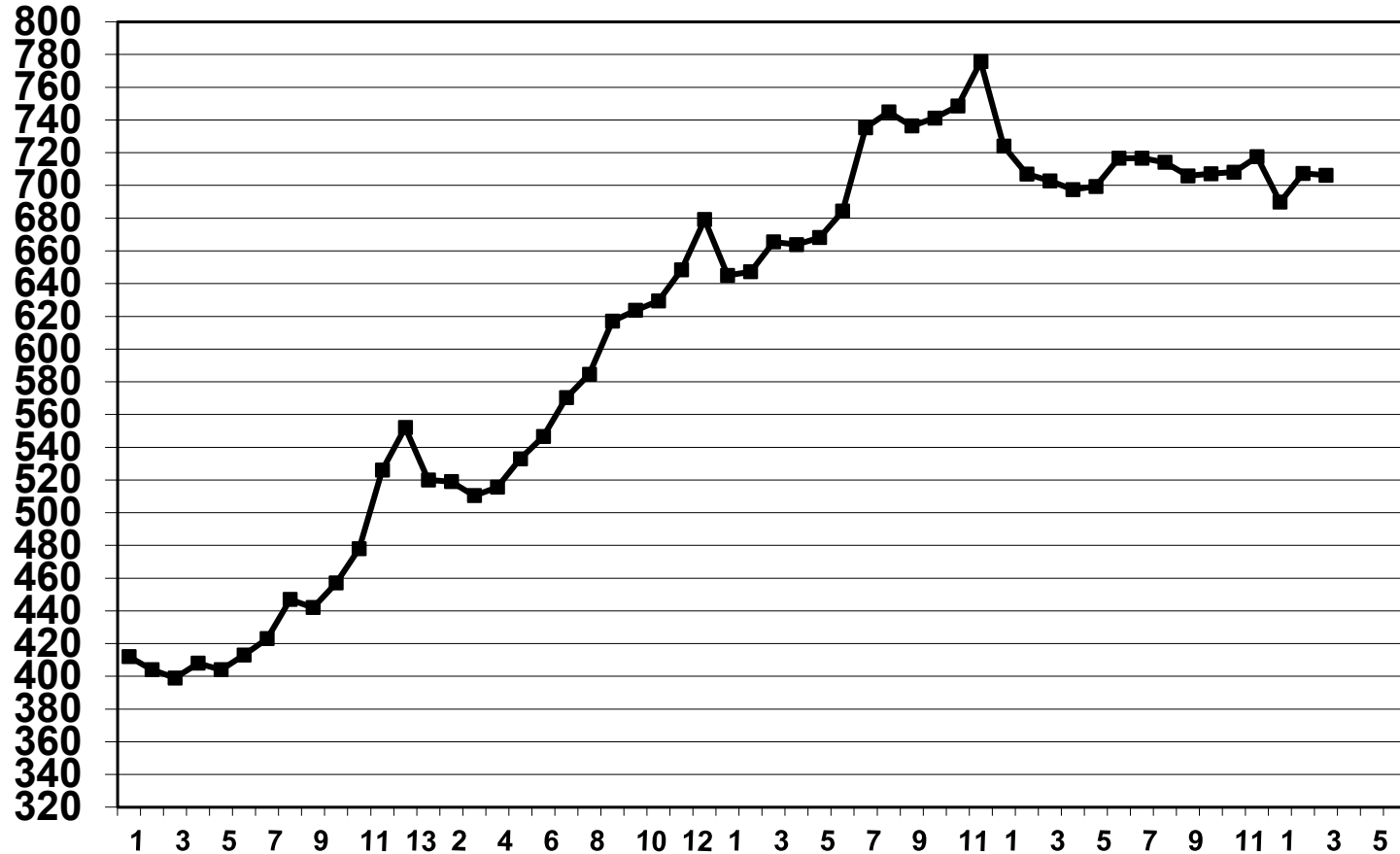
INVESTMENT PORTFOLIO BALANCE BY FUND/S THIRD QUARTER ENDING SEPTEMBER 30, 2021



INVESTMENT PORTFOLIO

PORTFOLIO BALANCE TREND

\$ Million



Period 3:
\$706.2
Million

Accounting Periods

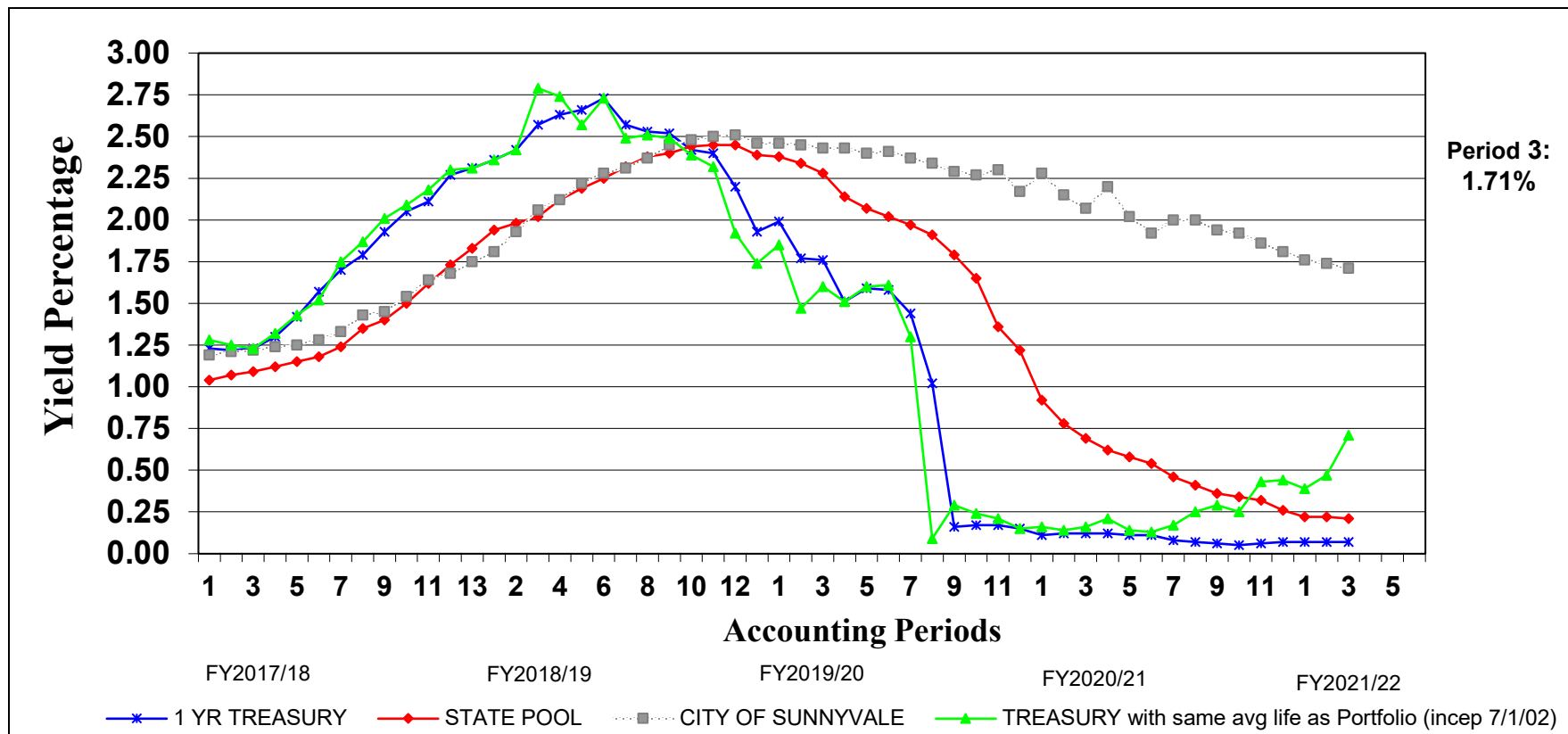
FY2017/18

FY2018/19

FY2019/20

FY2020/21

FY2021/22





| City of Sunnyvale Consolidated - Account #10597

MONTHLY ACCOUNT STATEMENT

JULY 1, 2021 THROUGH SEPTEMBER 30, 2021

Chandler Team:

For questions about your account, please call (800) 317-4747,
or contact **operations@chandlerasset.com**

CHANDLER ASSET MANAGEMENT
chandlerasset.com

Information contained herein is confidential. We urge you to compare this statement to the one you receive from your qualified custodian. Please see Important Disclosures.

As of September 30, 2021

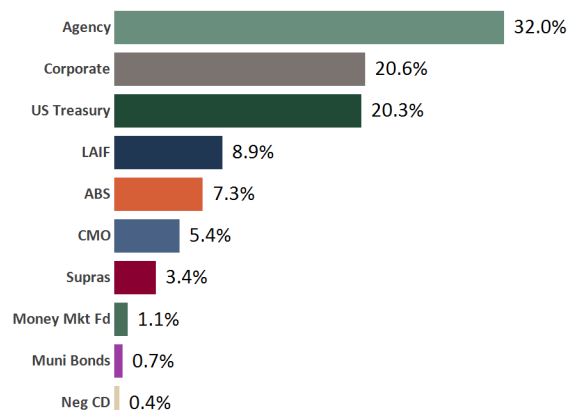
Portfolio Summary

City of Sunnyvale Consolidated

PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.28
Average Coupon	1.67%
Average Purchase YTM	1.55%
Average Market YTM	0.51%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.53 yrs
Average Life	2.34 yrs

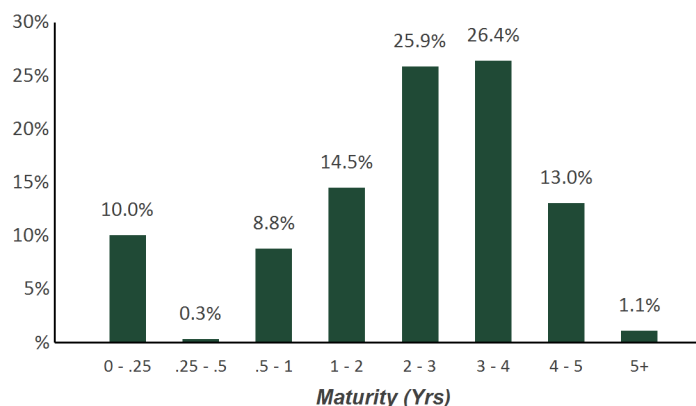
SECTOR ALLOCATION



ACCOUNT SUMMARY

	Beg. Values as of 6/30/21	End Values as of 9/30/21
Market Value	717,537,495	706,245,493
Accrued Interest	2,649,074	2,237,458
Total Market Value	720,186,569	708,482,951
Income Earned	971,079	2,781,177
Cont/WD		
Par	699,243,845	690,990,917
Book Value	701,238,129	693,025,003
Cost Value	702,012,807	694,034,916

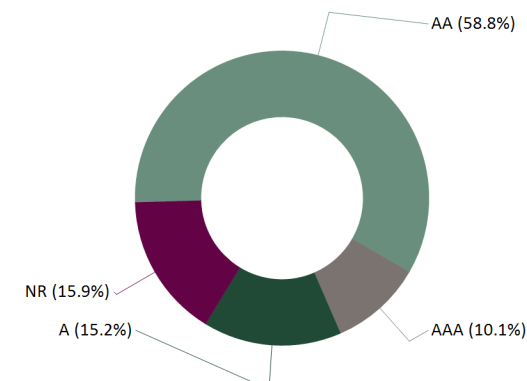
MATURITY DISTRIBUTION



TOP ISSUERS

Government of United States	20.3%
Federal National Mortgage Assoc	13.3%
Federal Home Loan Mortgage Corp	12.7%
Federal Home Loan Bank	11.0%
Local Agency Investment Fund	8.9%
Inter-American Dev Bank	2.6%
JP Morgan Chase & Co	1.7%
Bank of America Corp	1.6%
Total	72.0%

CREDIT QUALITY (S&P)



Reconciliation Summary

As of September 30, 2021



BOOK VALUE RECONCILIATION		
BEGINNING BOOK VALUE		\$691,493,508.05
<u>Acquisition</u>		
+ Security Purchases	\$11,051,820.83	
+ Money Market Fund Purchases	\$15,967,048.22	
+ Money Market Contributions	\$1.41	
+ Security Contributions	\$0.00	
+ Security Transfers	\$0.00	
Total Acquisitions		\$27,018,870.46
<u>Dispositions</u>		
- Security Sales	\$5,933,614.15	
- Money Market Fund Sales	\$11,053,390.55	
- MMF Withdrawals	\$0.00	
- Security Withdrawals	\$0.00	
- Security Transfers	\$0.00	
- Other Dispositions	\$0.00	
- Maturities	\$6,720,000.00	
- Calls	\$0.00	
- Principal Paydowns	\$1,842,214.26	
Total Dispositions		\$25,549,218.96
<u>Amortization/Accretion</u>		
+/- Net Accretion	(\$58,604.35)	
		(\$58,604.35)
<u>Gain/Loss on Dispositions</u>		
+/- Realized Gain/Loss	\$120,447.41	
		\$120,447.41
ENDING BOOK VALUE		\$693,025,002.61

Statement of Compliance

As of September 30, 2021

City of Sunnyvale Consolidated

This portfolio is a consolidation of assets managed by Chandler Asset Management and assets managed internally by City of Sunnyvale. Chandler relies on City of Sunnyvale to provide accurate information for reporting assets and producing this compliance statement.

Category	Standard	Comment
U.S. Treasuries	7 years max maturity	Complies
Federal Agencies	30% max per Agency/GSE issuer; 20% max agency callable securities; 7 years max maturity	Complies
Supranational Obligations	"AA" rating category or better by a Nationally Recognized Statistical Rating Organization ("NRSRO"); 30% max; 10% max per issuer; 5 years max maturity; U.S. dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by the International Bank for Reconstruction and Development ("IBRD"), the International Finance Corporation ("IFC") or the Inter-American Development Bank ("IADB")	Complies
Municipal Securities	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity; For Municipal Obligations in the form of variable rate demand obligations, the obligations shall be supported by a third-party liquidity facility from a financial institution with short-term ratings of at least A-1 by S&P or P-1 by Moody's; The right of the bondholder to tender the obligation converts these obligations to a short term investment;	Complies
Corporate Medium Term Notes	"A" rating category or higher by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity; Issued by corporations organized and operating within the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S.	Complies
Asset-backed Securities, Mortgage-backed, Mortgage pass-through securities, Collateralized mortgage obligations (CMO)	"AA" rating category or higher by a NRSRO; 20% max (combined ABS/MBS/CMO); 5% max per issuer in any Asset Backed or Commercial Mortgage security issuer; 5 years max maturity; Asset-backed securities, Mortgage-backed, Mortgage pass-through securities, and collateralized mortgage obligations not defined in 1 (US Treasury) and 2 (Federal Agencies/GSE) of the Authorized Investments section of the policy	Complies
Negotiable Certificates of Deposit (NCD)	"A" long-term rated issuer or higher by a NRSRO or "A" short-term rated or higher by a NRSRO, if any amount above FDIC insured limit; The amount of NCD insured up to the FDIC limit does not require any credit ratings; 30% max (including CDARS); 5% max per issuer; 5 years max maturity; Issued by nationally or state-chartered bank, a savings association or a federal association, or by a federally or state-licensed branch of a foreign bank.	Complies
Certificate of Deposit Placement Service (CDARS)	30% max (including Negotiable Certificates of Deposit); The full amount of principal and interest that may be accrued during the maximum term of each certificate shall at all times be insured by the FDIC or NCUA	Complies
FDIC Insured Time Deposits (Non-negotiable CD/TD)/Bank Deposits	20% max (combined FDIC insured and collateralized time deposits); For FDIC insured CDs, the amount per institution is limited to maximum covered under FDIC; 5 years max maturity; Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions in the state of California	Complies
Collateralized Time Deposits (Non-negotiable CD/TD)/Bank Deposits	20% max (combined FDIC insured and collateralized time deposits); For collateralized CDs, 5% max per issuer; 365 days max maturity; Non-Negotiable Certificates of Deposit in California banks in excess of insured amounts which are fully collateralized with securities in accordance with California law	Complies
Banker's Acceptances	A-1 rated or better by a NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	"A-1" rated or higher by a NRSRO; or "A" rated issuer or higher by a NRSRO, if any long-term debt; 25% max; 5% max per issuer; 270 days max maturity; 10% max outstanding commercial paper of any single issuer; The entity that issues the commercial paper shall meet all conditions in either (1) or (2): (1) a. Organized and operating in the U.S. as a general corporation; b. Has total assets >\$500 million; c. Has debt other than commercial paper, if any, that is "A" rating category or higher by a NRSRO; (2) a. Organized within the U.S. as a special purpose corporation, trust, or LLC; b. Has program wide credit enhancements including, but not limited to, overcollateralization, letters of credit or surety bond; or c. "A-1" rated or higher by a NRSRO	Complies
Money Market Mutual Funds	20% max; Highest rating by two NRSROs; or SEC registered investment adviser with assets under management in excess of \$500 million and experience greater than 5 years; Maintain NAV of \$1; Invest only in US Treasury and federal agency securities, and in repurchase agreements backed by US Treasury and federal agency securities	Complies

Local Agency Investment Fund (LAIF)	Maximum permitted by LAIF; Thorough investigation of the pool/fund is required prior to investing and on a continual basis; City staff will annually perform the due diligence analysis of LAIF based on a standardized questionnaire developed to address investment policy and practices.	Attachment 1 <i>Complies</i> Page 11 of 70
Local Government Investment Pools (LGIP)	Pursuant to CGC ; The Pool is managed by SEC registered investment adviser with assets under management or exempt from registration; Adviser has AUM in excess of \$500 million and experience greater than 5 years	<i>Complies</i>
Repurchase Agreements	10% max; 15 days max maturity; 102% Collateralized; Not used by Investment Adviser	<i>Complies</i>
Prohibited	Mutual funds (other than government money market funds as described in the policy), unregulated and/ or unrated investment pools or trusts, and futures and options; Securities subject to rule 144A restrictions that are not required to be registered with the SEC; Inverse floaters, Range notes, Mortgage derived interest-only strips; Zero interest accrual securities if held to maturity; Trading securities for the sole purpose of speculating on the future direction of interest rates; Purchasing or selling securities on margin	<i>Complies</i>
Social and Environmental Responsibility	Investments are discouraged in entities that manufacture tobacco products, firearms, or nuclear weapons not used in the national defense of the U.S., and are direct or indirect investments to support the production or drilling of fossil fuels; Investments in entities that support community well-being through safe and environmentally sound practices and fair labor practices and equality of rights regardless of sex, race, age, disability, or sexual orientation is encouraged.	<i>Complies</i>
Mitigating Credit Risk; Security Downgrade	If a security owned by the City is downgraded to a level below the minimum quality required by the investment policy, it will be the City's policy to review the credit situation and make determination as to whether to sell or retain such securities in the portfolio. If the City employs the services of an investment adviser, it is the duty of the adviser to communicate any actions related to the downgrade to the Treasurer in a timely manner. If a security is downgraded, the Treasurer will use discretion in determining whether to sell or hold the security based on its current maturity, the economic outlook for the issuer, and other relevant factors. If a decision is made to retain the downgraded security in the portfolio, its presence in the portfolio will be monitored and reported quarterly to the City Council.	<i>Complies</i>
Max Per Issuer	5% max per single issuer, unless otherwise stated	<i>Complies</i>
Maximum maturity	5 years, except as otherwise stated in the policy (i.e. Treasury & Agency issues have 7 years max maturity)	<i>Complies</i>

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	411,726.79	Various 2.12%	414,142.36 412,463.17	100.22 0.22%	412,651.50 337.39	0.06% 188.33	Aaa / NR AAA	0.89 0.08
89238TAD5	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	218,582.98	Various 2.29%	220,925.78 219,301.55	100.12 0.03%	218,849.88 287.56	0.03% (451.67)	Aaa / AAA NR	0.96 0.04
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	211,983.30	Various 2.97%	212,574.39 212,177.80	100.19 0.18%	212,388.82 290.18	0.03% 211.02	Aaa / NR AAA	1.13 0.07
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	1,084,896.65	Various 2.56%	1,090,509.37 1,085,770.58	100.49 0.41%	1,090,209.40 1,475.46	0.15% 4,438.82	Aaa / AAA NR	1.45 0.18
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	4,602,076.11	Various 1.87%	4,597,315.33 4,600,503.17	100.75 0.23%	4,636,389.19 3,640.75	0.65% 35,886.02	Aaa / AAA NR	1.87 0.48
58769EAC2	Mercedes-Benz Auto Lease Trust 2020- B A3 0.4% Due 11/15/2023	2,005,000.00	09/15/2020 0.40%	2,004,898.35 2,004,943.27	100.15 0.24%	2,008,057.63 356.44	0.28% 3,114.36	NR / AAA AAA	2.13 0.92
477870AC3	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	1,315,906.95	07/16/2019 2.23%	1,315,627.59 1,315,766.83	100.95 0.27%	1,328,446.24 1,292.51	0.19% 12,679.41	Aaa / NR AAA	2.21 0.49
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	3,055,000.00	10/01/2019 1.95%	3,054,764.46 3,054,867.31	100.99 0.23%	3,085,171.18 1,810.94	0.44% 30,303.87	NR / AAA AAA	2.56 0.57
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	3,968,988.53	10/16/2019 1.94%	3,968,778.98 3,968,865.01	101.00 0.22%	4,008,638.73 3,404.51	0.57% 39,773.72	Aaa / AAA NR	2.79 0.58
47789KAC7	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	3,650,000.00	03/04/2020 1.11%	3,649,776.99 3,649,855.42	100.69 0.22%	3,675,247.05 1,784.44	0.52% 25,391.63	Aaa / NR AAA	2.88 0.78
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	3,350,000.00	09/22/2020 0.38%	3,349,507.89 3,349,665.62	100.11 0.28%	3,353,741.95 447.60	0.47% 4,076.33	NR / AAA AAA	3.05 1.20
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	4,420,000.00	08/10/2021 0.39%	4,419,939.89 4,419,942.88	99.93 0.43%	4,417,065.12 526.72	0.62% (2,877.76)	NR / AAA AAA	3.06 1.88
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	1,960,000.00	09/08/2021 0.34%	1,959,797.73 1,959,801.62	99.91 0.38%	1,958,187.00 287.47	0.28% (1,614.62)	Aaa / NR AAA	3.24 1.77

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ABS									
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,635,000.00	10/06/2020 0.36%	2,634,509.10 2,634,620.54	100.08 0.28%	2,636,981.52 409.89	0.37% 2,360.98	NR / AAA AAA	3.30 1.05
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	1,580,000.00	02/17/2021 0.27%	1,579,971.09 1,579,976.74	99.95 0.31%	1,579,244.76 118.50	0.22% (731.98)	Aaa / NR AAA	3.56 1.32
44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	3,350,000.00	10/20/2020 0.39%	3,349,228.49 3,349,444.90	100.07 0.33%	3,352,418.70 565.78	0.47% 2,973.80	NR / AAA AAA	3.62 1.39
89240BAC2	Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025	5,805,000.00	02/02/2021 0.27%	5,803,922.59 5,804,146.46	99.90 0.34%	5,799,084.71 670.80	0.82% (5,061.75)	Aaa / NR AAA	3.62 1.36
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	2,275,000.00	03/02/2021 0.37%	2,274,562.75 2,274,630.91	99.91 0.41%	2,273,057.15 364.00	0.32% (1,573.76)	Aaa / NR AAA	3.96 1.78
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	2,750,000.00	04/20/2021 0.38%	2,749,710.70 2,749,751.25	99.96 0.40%	2,748,880.78 464.44	0.39% (870.47)	NR / AAA AAA	3.96 1.75
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	2,650,000.00	07/13/2021 0.52%	2,649,763.62 2,649,776.39	99.93 0.55%	2,648,221.85 612.44	0.37% (1,554.54)	Aaa / NR AAA	4.46 2.41
Total ABS		51,299,161.31	0.90%	51,300,227.45 51,296,271.42	0.31%	51,442,933.16 19,147.82	7.26% 146,661.74	Aaa / AAA AAA	3.06 1.17
AGENCY									
3130AF5B9	FHLB Note 3% Due 10/12/2021	500,000.00	10/18/2018 3.06%	499,135.00 499,991.26	100.09 0.30%	500,449.00 7,041.67	0.07% 457.74	Aaa / AA+ NR	0.03 0.03
3135G0S38	FNMA Note 2% Due 1/5/2022	2,150,000.00	07/30/2018 2.87%	2,089,198.00 2,145,345.30	100.49 0.15%	2,160,496.30 10,272.22	0.31% 15,151.00	Aaa / AA+ AAA	0.27 0.26
3135G0T45	FNMA Note 1.875% Due 4/5/2022	6,000,000.00	07/30/2018 2.88%	5,791,200.00 5,971,103.57	100.92 0.08%	6,055,230.00 55,000.00	0.86% 84,126.43	Aaa / AA+ AAA	0.51 0.51
313380GJ0	FHLB Note 2% Due 9/9/2022	10,000,000.00	10/10/2019 1.55%	10,127,000.00 10,040,940.79	101.79 0.10%	10,179,080.00 12,222.22	1.44% 138,139.21	Aaa / AA+ NR	0.94 0.94
3133EH7F4	FFCB Note 2.35% Due 1/17/2023	3,000,000.00	01/17/2018 2.35%	3,000,000.00 3,000,000.00	102.82 0.17%	3,084,738.00 14,491.67	0.44% 84,738.00	Aaa / AA+ AAA	1.30 1.28
3130ADRG9	FHLB Note 2.75% Due 3/10/2023	7,000,000.00	01/16/2019 2.71%	7,011,060.00 7,003,837.74	103.69 0.19%	7,258,426.00 11,229.17	1.03% 254,588.26	Aaa / AA+ NR	1.44 1.42

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AGENCY									
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	6,000,000.00	07/20/2018 2.86%	5,969,880.00 5,989,478.17	104.29 0.25%	6,257,448.00 46,750.00	0.89% 267,969.83	Aaa / AA+ AAA	1.72 1.68
313383YJ4	FHLB Note 3.375% Due 9/8/2023	7,000,000.00	10/29/2018 3.08%	7,091,910.00 7,036,649.95	106.03 0.26%	7,421,946.00 15,093.75	1.05% 385,296.05	Aaa / AA+ NR	1.94 1.89
3135G0U43	FNMA Note 2.875% Due 9/12/2023	8,205,000.00	09/12/2018 2.96%	8,171,359.50 8,191,886.84	105.07 0.27%	8,620,739.15 12,449.95	1.22% 428,852.31	Aaa / AA+ AAA	1.95 1.91
3137EAFA2	FHLMC Note 0.25% Due 12/4/2023	9,225,000.00	12/02/2020 0.28%	9,215,867.25 9,218,377.71	99.78 0.35%	9,204,695.78 7,495.31	1.30% (13,681.93)	Aaa / AA+ AAA	2.18 2.17
3130A0F70	FHLB Note 3.375% Due 12/8/2023	7,000,000.00	12/28/2018 2.77%	7,194,320.00 7,086,005.19	106.66 0.32%	7,466,081.00 74,156.25	1.06% 380,075.81	Aaa / AA+ AAA	2.19 2.11
3130A0XE5	FHLB Note 3.25% Due 3/8/2024	8,000,000.00	02/27/2019 2.59%	8,247,280.00 8,119,799.41	106.88 0.41%	8,550,520.00 16,611.11	1.21% 430,720.59	Aaa / AA+ NR	2.44 2.36
3130AB3H7	FHLB Note 2.375% Due 3/8/2024	3,000,000.00	04/29/2019 2.37%	3,000,210.00 3,000,105.24	104.97 0.33%	3,148,980.00 4,552.08	0.45% 148,874.76	Aaa / AA+ NR	2.44 2.38
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	11,175,000.00	Various 2.21%	11,527,225.65 11,364,043.22	106.45 0.47%	11,896,055.70 95,491.93	1.69% 532,012.48	Aaa / AA+ NR	2.71 2.60
3135G0V75	FNMA Note 1.75% Due 7/2/2024	8,250,000.00	07/16/2019 1.96%	8,166,922.50 8,203,922.25	103.49 0.47%	8,537,908.50 35,692.71	1.21% 333,986.25	Aaa / AA+ AAA	2.76 2.69
3130A2UW4	FHLB Note 2.875% Due 9/13/2024	9,350,000.00	09/13/2019 1.79%	9,834,236.50 9,636,188.02	106.89 0.52%	9,993,869.05 13,440.63	1.41% 357,681.03	Aaa / AA+ AAA	2.96 2.85
3135G0W66	FNMA Note 1.625% Due 10/15/2024	7,590,000.00	Various 1.61%	7,596,251.10 7,594,360.13	103.32 0.52%	7,842,086.67 56,872.30	1.11% 247,726.54	Aaa / AA+ AAA	3.04 2.95
3135G0X24	FNMA Note 1.625% Due 1/7/2025	13,785,000.00	Various 1.30%	13,993,685.85 13,926,096.92	103.39 0.58%	14,252,104.72 52,268.13	2.02% 326,007.80	Aaa / AA+ AAA	3.27 3.18
3137EAEP0	FHLMC Note 1.5% Due 2/12/2025	15,235,000.00	02/13/2020 1.52%	15,223,269.05 15,227,093.66	102.85 0.64%	15,668,953.74 31,104.79	2.22% 441,860.08	Aaa / AA+ AAA	3.37 3.28
3135G04Z3	FNMA Note 0.5% Due 6/17/2025	12,900,000.00	Various 0.47%	12,919,382.20 12,916,278.87	99.22 0.71%	12,799,986.30 18,633.33	1.81% (116,292.57)	Aaa / AA+ AAA	3.72 3.67
3137EAEU9	FHLMC Note 0.375% Due 7/21/2025	8,000,000.00	01/25/2021 0.41%	7,987,040.00 7,989,003.40	98.65 0.74%	7,892,024.00 5,833.33	1.11% (96,979.40)	Aaa / AA+ AAA	3.81 3.77
3135G05X7	FNMA Note 0.375% Due 8/25/2025	13,000,000.00	Various 0.47%	12,942,071.80 12,954,594.21	98.43 0.78%	12,796,043.00 4,875.00	1.81% (158,551.21)	Aaa / AA+ AAA	3.90 3.86

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AGENCY									
3137EAEX3	FHLMC Note 0.375% Due 9/23/2025	13,000,000.00	Various 0.44%	12,961,478.40 12,968,757.21	98.34 0.80%	12,783,589.00 1,083.33	1.80% (185,168.21)	Aaa / AA+ AAA	3.98 3.94
3135G06G3	FNMA Note 0.5% Due 11/7/2025	12,900,000.00	Various 0.56%	12,864,817.00 12,871,136.79	98.67 0.83%	12,727,939.80 25,800.00	1.80% (143,196.99)	Aaa / AA+ AAA	4.11 4.04
3130AAUF3	FHLB Note 2.75% Due 3/13/2026	5,430,000.00	07/30/2019 2.11%	5,642,367.30 5,572,691.14	108.25 0.86%	5,877,844.68 7,466.25	0.83% 305,153.54	Aaa / AA+ AAA	4.45 4.21
3130AGFP5	FHLB Note 2.5% Due 6/12/2026	5,000,000.00	07/30/2019 2.15%	5,111,250.00 5,076,074.06	107.10 0.95%	5,354,910.00 37,847.22	0.76% 278,835.94	Aaa / AA+ NR	4.70 4.42
3135G05Y5	FNMA Note 0.75% Due 10/8/2027	8,000,000.00	Various 0.78%	7,985,914.90 7,987,601.44	97.29 1.22%	7,783,000.01 28,833.34	1.10% (204,601.43)	Aaa / AA+ AAA	6.02 5.84
Total Agency		220,695,000.00	1.57%	222,164,332.00 221,591,362.49	0.54%	226,115,144.40 702,607.69	32.01% 4,523,781.91	Aaa / AA+ AAA	2.97 2.90
CMO									
3137BM6P6	FHLMC K721 A2 3.09% Due 8/25/2022	9,760,942.26	Various 2.11%	10,022,700.30 9,835,572.12	101.55 0.53%	9,912,129.69 25,134.42	1.40% 76,557.57	Aaa / NR NR	0.90 0.68
3137B4WB8	FHLMC K033 A2 3.06% Due 7/25/2023	6,545,000.00	Various 2.92%	6,585,492.97 6,561,528.16	104.20 0.45%	6,819,876.91 3,337.95	0.96% 258,348.75	Aaa / NR NR	1.82 1.65
3137B5JM6	FHLMC K034 A2 3.531% Due 7/25/2023	2,500,000.00	Various 2.35%	2,601,875.00 2,548,718.92	104.95 0.51%	2,623,677.50 7,356.25	0.37% 74,958.58	NR / NR AAA	1.82 1.67
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	9,650,000.00	Various 2.52%	10,015,378.90 9,834,145.26	105.60 0.50%	10,189,917.50 5,672.60	1.44% 355,772.24	Aaa / NR AAA	2.07 1.87
3137BYPQ7	FHLMC K726 A2 2.905% Due 4/25/2024	7,993,769.12	04/22/2019 2.72%	8,050,912.09 8,023,075.61	104.80 0.78%	8,377,126.31 19,351.58	1.19% 354,050.70	NR / AAA NR	2.57 2.28
Total CMO		36,449,711.38	2.51%	37,276,359.26 36,803,040.07	0.56%	37,922,727.91 60,852.80	5.36% 1,119,687.84	Aaa / AAA AAA	1.81 1.59
CORPORATE									
05531FBG7	Truist Financial Corporation Callable Note Cont 5/20/2022 3.05% Due 6/20/2022	3,000,000.00	07/26/2021 0.17%	3,070,320.00 3,054,693.33	101.79 0.24%	3,053,739.00 25,670.83	0.43% (954.33)	A3 / A- A	0.72 0.63
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	5,640,000.00	Various 3.07%	5,507,443.50 5,612,920.91	101.67 0.20%	5,734,250.04 24,181.51	0.81% 121,329.13	A2 / A A+	0.82 0.74

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CORPORATE									
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	5,580,000.00	Various 3.31%	5,431,072.20 5,535,216.29	102.90 0.29%	5,742,020.88 27,109.49	0.81% 206,804.59	A2 / A A	1.32 1.22
24422ETG4	John Deere Capital Corp Note 2.8% Due 3/6/2023	6,268,000.00	Various 3.51%	6,092,335.66 6,209,849.73	103.53 0.33%	6,488,990.88 12,187.77	0.92% 279,141.15	A2 / A A	1.43 1.41
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	4,232,000.00	Various 3.42%	4,120,054.64 4,193,961.87	103.13 0.32%	4,364,338.87 5,172.44	0.62% 170,377.00	Aa2 / AA A+	1.45 1.27
06406RAG2	Bank of NY Mellon Corp Note 3.5% Due 4/28/2023	4,280,000.00	Various 3.12%	4,342,247.36 4,303,654.62	104.94 0.36%	4,491,363.52 63,665.00	0.64% 187,708.90	A1 / A AA-	1.58 1.53
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	6,575,000.00	Various 2.96%	6,687,899.75 6,620,030.69	105.13 0.29%	6,912,304.09 58,992.36	0.98% 292,273.40	Aa2 / AA AA	1.74 1.61
02665WCJ8	American Honda Finance Note 3.45% Due 7/14/2023	5,070,000.00	Various 3.44%	5,073,141.30 5,071,123.96	105.24 0.50%	5,335,789.68 37,412.38	0.76% 264,665.72	A3 / A- NR	1.79 1.74
89114QC48	Toronto Dominion Bank Note 3.5% Due 7/19/2023	5,000,000.00	07/27/2018 3.56%	4,985,500.00 4,994,756.34	105.55 0.41%	5,277,510.00 35,000.00	0.75% 282,753.66	Aa2 / AA- AA	1.80 1.75
69371RP59	Paccar Financial Corp Note 3.4% Due 8/9/2023	4,095,000.00	08/06/2018 3.41%	4,093,321.05 4,094,377.52	105.47 0.44%	4,319,049.74 20,111.00	0.61% 224,672.22	A1 / A+ NR	1.86 1.81
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	2,750,000.00	Various 3.27%	2,767,987.50 2,758,409.17	105.76 0.35%	2,908,303.75 13,177.09	0.41% 149,894.58	A1 / A AA-	1.86 1.81
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	1,000,000.00	10/03/2018 3.64%	999,180.00 999,668.14	106.24 0.53%	1,062,442.00 17,218.75	0.15% 62,773.86	A3 / A- NR	2.03 1.94
24422EVN6	John Deere Capital Corp Note 0.45% Due 1/17/2024	4,405,000.00	03/01/2021 0.47%	4,401,872.45 4,402,501.54	99.97 0.46%	4,403,700.53 4,074.63	0.62% 1,198.99	A2 / A A	2.30 2.28
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	5,210,000.00	Various 2.86%	5,259,010.67 5,235,001.45	104.21 0.59%	5,429,450.41 13,357.86	0.77% 194,448.96	A2 / A- AA-	2.43 1.40
89114QCB2	Toronto Dominion Bank Note 3.25% Due 3/11/2024	1,500,000.00	03/26/2019 2.97%	1,518,990.00 1,509,358.61	106.25 0.67%	1,593,699.00 2,708.33	0.23% 84,340.39	A1 / A AA-	2.45 2.36
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	4,970,000.00	Various 0.71%	4,974,236.00 4,974,538.05	100.47 0.55%	4,993,478.28 1,346.04	0.71% 18,940.23	A2 / A A	2.47 2.36

Holdings Report

As of September 30, 2021



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	1,280,000.00	06/29/2021 0.64%	1,279,347.20 1,279,395.31	100.19 0.39%	1,282,376.96 1,755.56	0.18% 2,981.65	A2 / A+ NR	2.79 0.79
78013XZU5	Royal Bank of Canada Note 2.55% Due 7/16/2024	3,054,000.00	12/05/2019 2.23%	3,096,481.14 3,079,751.51	104.90 0.77%	3,203,633.78 16,224.38	0.45% 123,882.27	A2 / A AA-	2.79 2.69
69371RQ25	Paccar Financial Corp Note 2.15% Due 8/15/2024	2,465,000.00	08/08/2019 2.20%	2,459,552.35 2,461,872.15	103.71 0.84%	2,556,508.19 6,771.90	0.36% 94,636.04	A1 / A+ NR	2.88 2.79
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/8/2024	8,820,000.00	Various 2.03%	8,866,124.60 8,849,873.31	104.48 0.69%	9,214,871.40 75,325.25	1.31% 364,998.09	A2 / A A	3.11 2.99
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	9,485,000.00	01/16/2020 2.10%	9,464,796.95 9,471,641.88	103.55 0.93%	9,821,641.62 37,808.26	1.39% 349,999.74	A1 / AA- AA-	3.31 3.11
06367WB85	Bank of Montreal Note 1.85% Due 5/1/2025	5,683,000.00	07/23/2021 0.85%	5,892,248.06 5,882,196.84	102.86 1.03%	5,845,800.90 43,806.46	0.83% (36,395.94)	A2 / A- AA-	3.59 3.44
46647PCH7	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	6,770,000.00	05/24/2021 0.74%	6,778,772.75 6,778,040.18	99.97 0.84%	6,767,840.38 18,594.93	0.96% (10,199.80)	A2 / A- AA-	3.67 2.63
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	3,225,000.00	Various 0.87%	3,226,998.20 3,226,862.71	100.11 0.93%	3,228,492.68 8,507.02	0.46% 1,629.97	A2 / A- AA-	3.73 2.68
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	1,999,000.00	05/20/2021 1.11%	2,073,622.67 2,066,834.04	102.79 1.28%	2,054,770.10 18,390.63	0.29% (12,063.94)	A2 / A- AA-	4.56 3.40
023135BX3	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	9,990,000.00	05/10/2021 1.09%	9,946,843.20 9,950,199.31	99.89 1.02%	9,979,180.83 38,572.50	1.41% 28,981.52	A1 / AA AA-	4.62 4.40
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	1,660,000.00	Various 1.08%	1,665,371.00 1,665,046.12	100.03 1.14%	1,660,471.44 6,999.66	0.24% (4,574.68)	A3 / A+ A	4.62 4.39
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	6,840,000.00	06/15/2021 1.13%	6,836,990.40 6,837,163.46	99.40 1.26%	6,798,761.64 22,016.25	0.96% (38,401.82)	A1 / A+ A+	4.72 4.56
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	6,200,000.00	Various 1.24%	6,216,368.00 6,215,538.74	99.98 1.32%	6,198,952.20 23,170.44	0.88% (16,586.54)	A2 / A- AA-	4.72 3.61

Holdings Report

As of September 30, 2021



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
06368FAC3	Bank of Montreal Note 1.25% Due 9/15/2026	3,000,000.00	09/13/2021 1.28%	2,996,370.00 2,996,401.81	99.17 1.42%	2,975,139.00 1,666.67	0.42% (21,262.81)	A2 / A- AA-	4.96 4.79
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	1,610,000.00	09/08/2021 1.09%	1,606,957.10 1,606,980.43	99.82 1.09%	1,607,090.73 657.42	0.23% 110.30	Aa2 / AA AA	4.97 4.74
Total Corporate		141,656,000.00	2.06%	141,731,455.70 141,937,860.02	0.69%	145,305,962.52 681,652.81	20.61% 3,368,102.50	A1 / A+ A+	2.82 2.53
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	62,797,503.42	Various 0.21%	62,797,503.42 62,797,503.42	1.00 0.21%	62,797,503.42 31,503.38	8.87% 0.00	NR / NR NR	0.00 0.00
Total LAIF		62,797,503.42	0.21%	62,797,503.42 62,797,503.42	0.21%	62,797,503.42 31,503.38	8.87% 0.00	NR / NR NR	0.00 0.00
MONEY MARKET FUND									
60934N807	Federated Investors Govt Oblig Fund Inst.	38.54	09/01/2020 0.03%	38.54 38.54	1.00 0.03%	38.54 0.00	0.00% 0.00	Aaa / AAA AAA	0.00 0.00
60934N807	Federated Investors Govt Oblig Fund Inst.	7,848,502.05	Various 0.03%	7,848,502.05 7,848,502.05	1.00 0.03%	7,848,502.05 0.00	1.11% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		7,848,540.59	0.03%	7,848,540.59 7,848,540.59	0.03%	7,848,540.59 0.00	1.11% 0.00	Aaa / AAA AAA	0.00 0.00
MUNICIPAL BONDS									
13063DRK6	California State Taxable GO 2.4% Due 10/1/2024	4,475,000.00	10/16/2019 1.91%	4,577,790.75 4,537,449.37	105.29 0.62%	4,711,772.25 53,700.00	0.67% 174,322.88	Aa2 / AA- AA	3.01 2.88
Total Municipal Bonds		4,475,000.00	1.91%	4,577,790.75 4,537,449.37	0.62%	4,711,772.25 53,700.00	0.67% 174,322.88	Aa2 / AA- AA	3.01 2.88

Holdings Report

As of September 30, 2021



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
NEGOTIABLE CD									
89114W7M1	Toronto Dominion Yankee CD 0.24% Due 4/28/2022	3,000,000.00	04/29/2021 0.24%	2,999,999.90 2,999,999.94	100.04 0.16%	3,001,341.00 3,120.00	0.42% 1,341.06	P-1 / A-1 F-1+	0.58 0.57
Total Negotiable CD		3,000,000.00	0.24%	2,999,999.90 2,999,999.94	0.16%	3,001,341.00 3,120.00	0.42% 1,341.06	Aaa / AA AAA	0.58 0.57
SUPRANATIONAL									
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 9/14/2022	5,000,000.00	08/21/2018 2.87%	4,787,000.00 4,950,017.53	101.48 0.20%	5,074,095.00 4,131.94	0.72% 124,077.47	Aaa / AAA AAA	0.96 0.95
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	5,915,000.00	10/21/2020 0.52%	5,908,316.05 5,909,553.28	98.63 0.84%	5,833,781.14 12,569.38	0.83% (75,772.14)	Aaa / AAA AAA	4.08 4.02
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 4/20/2026	13,155,000.00	04/13/2021 0.97%	13,094,750.10 13,100,161.37	99.57 0.97%	13,098,025.70 51,478.07	1.86% (2,135.67)	Aaa / AAA AAA	4.56 4.44
Total Supranational		24,070,000.00	1.25%	23,790,066.15 23,959,732.18	0.78%	24,005,901.84 68,179.39	3.40% 46,169.66	Aaa / AAA AAA	3.68 3.60
US TREASURY									
912828XG0	US Treasury Note 2.125% Due 6/30/2022	10,000,000.00	09/11/2019 1.61%	10,141,015.63 10,037,530.58	101.53 0.09%	10,152,730.00 53,702.45	1.44% 115,199.42	Aaa / AA+ AAA	0.75 0.74
912828L57	US Treasury Note 1.75% Due 9/30/2022	8,000,000.00	09/07/2018 2.79%	7,684,062.50 7,922,348.92	101.65 0.10%	8,132,184.00 384.62	1.15% 209,835.08	Aaa / AA+ AAA	1.00 1.00
912828N30	US Treasury Note 2.125% Due 12/31/2022	8,000,000.00	10/03/2018 2.97%	7,730,937.50 7,920,792.45	102.46 0.15%	8,197,184.00 42,961.96	1.16% 276,391.55	Aaa / AA+ AAA	1.25 1.23
912828T91	US Treasury Note 1.625% Due 10/31/2023	10,000,000.00	05/29/2019 2.05%	9,819,921.88 9,915,257.36	102.74 0.31%	10,273,830.00 68,002.72	1.46% 358,572.64	Aaa / AA+ AAA	2.08 2.04
912828V23	US Treasury Note 2.25% Due 12/31/2023	10,000,000.00	06/21/2019 1.80%	10,196,484.38 10,097,706.65	104.26 0.35%	10,425,780.00 56,861.41	1.48% 328,073.35	Aaa / AA+ AAA	2.25 2.19
912828B66	US Treasury Note 2.75% Due 2/15/2024	11,000,000.00	Various 2.21%	11,260,781.25 11,132,038.97	105.62 0.37%	11,617,892.00 38,634.51	1.65% 485,853.03	Aaa / AA+ AAA	2.38 2.31

Holdings Report

As of September 30, 2021



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US TREASURY									
912828X70	US Treasury Note 2% Due 4/30/2024	11,000,000.00	Various 1.91%	11,046,992.19 11,024,952.16	104.04 0.43%	11,444,301.00 92,065.22	1.63% 419,348.84	Aaa / AA+ AAA	2.58 2.51
912828XX3	US Treasury Note 2% Due 6/30/2024	11,000,000.00	Various 1.74%	11,124,335.94 11,075,177.44	104.17 0.47%	11,458,480.00 55,597.82	1.63% 383,302.56	Aaa / AA+ AAA	2.75 2.67
912828D56	US Treasury Note 2.375% Due 8/15/2024	10,750,000.00	Various 1.56%	11,157,548.83 10,990,224.98	105.36 0.50%	11,325,716.25 32,607.84	1.60% 335,491.27	Aaa / AA+ AAA	2.88 2.78
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11,000,000.00	07/05/2019 1.88%	11,204,960.94 11,118,839.35	105.20 0.55%	11,572,341.00 103,573.37	1.65% 453,501.65	Aaa / AA+ AAA	3.09 2.97
9128283V0	US Treasury Note 2.5% Due 1/31/2025	11,000,000.00	07/30/2019 1.88%	11,356,640.63 11,216,006.11	106.22 0.61%	11,684,497.00 46,331.52	1.66% 468,490.89	Aaa / AA+ AAA	3.34 3.20
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	11,250,000.00	03/18/2020 0.81%	11,423,583.98 11,369,693.21	101.64 0.64%	11,435,006.25 10,838.23	1.62% 65,313.04	Aaa / AA+ AAA	3.42 3.35
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	12,500,000.00	03/26/2021 0.75%	12,218,750.00 12,249,944.10	97.68 0.83%	12,209,475.00 13,077.45	1.73% (40,469.10)	Aaa / AA+ AAA	4.09 4.04
91282CCW9	US Treasury Note 0.75% Due 8/31/2026	3,200,000.00	09/17/2021 0.86%	3,182,625.00 3,182,730.83	98.88 0.98%	3,164,249.60 2,055.25	0.45% (18,481.23)	Aaa / AA+ AAA	4.92 4.81
Total US Treasury		138,700,000.00	1.76%	139,548,640.65 139,253,243.11	0.45%	143,093,666.10 616,694.37	20.28% 3,840,422.99	Aaa / AA+ AAA	2.60 2.53
TOTAL PORTFOLIO		690,990,916.70	1.55%	694,034,915.87 693,025,002.61	0.51%	706,245,493.19 2,237,458.26	100.00% 13,220,490.58	Aa1 / AA AAA	2.53 2.28
TOTAL MARKET VALUE PLUS ACCRUED						708,482,951.45			

Transaction Ledger

As of September 30, 2021



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/12/2021	79466LAG9	1,280,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	99.949	0.64%	1,279,347.20	0.00	1,279,347.20	0.00
Purchase	07/15/2021	90LAIF\$00	54,772.83	Local Agency Investment Fund State Pool	1.000	0.25%	54,772.83	0.00	54,772.83	0.00
Purchase	07/20/2021	06051GJD2	3,100,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	100.182	1.26%	3,105,642.00	3,521.00	3,109,163.00	0.00
Purchase	07/21/2021	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	99.991	0.52%	2,649,763.62	0.00	2,649,763.62	0.00
Purchase	07/27/2021	05531FBG7	3,000,000.00	Truist Financial Corporation Callable Note Cont 5/20/2022 3.05% Due 6/20/2022	102.344	0.17%	3,070,320.00	9,404.17	3,079,724.17	0.00
Purchase	07/27/2021	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	103.682	0.85%	5,892,248.06	25,115.70	5,917,363.76	0.00
Purchase	08/18/2021	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	99.999	0.39%	4,419,939.89	0.00	4,419,939.89	0.00
Purchase	09/15/2021	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	99.879	1.28%	2,996,370.00	0.00	2,996,370.00	0.00
Purchase	09/15/2021	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	99.990	0.34%	1,959,797.73	0.00	1,959,797.73	0.00
Purchase	09/17/2021	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	99.811	1.09%	1,606,957.10	0.00	1,606,957.10	0.00
Purchase	09/20/2021	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	99.457	0.86%	3,182,625.00	1,325.97	3,183,950.97	0.00
Purchase	09/27/2021	808513BN4	1,300,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	100.467	0.56%	1,306,071.00	243.75	1,306,314.75	0.00
Subtotal			31,257,772.83				31,523,854.43	39,610.59	31,563,465.02	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	08/30/2021	90LAIF\$00	18,000,000.00	Local Agency Investment Fund State Pool	1.000		18,000,000.00	0.00	18,000,000.00	0.00
Subtotal			18,000,000.00				18,000,000.00	0.00	18,000,000.00	0.00
TOTAL ACQUISITIONS			49,257,772.83				49,523,854.43	39,610.59	49,563,465.02	0.00
DISPOSITIONS										
Sale	07/20/2021	06051GHF9	3,100,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	104.730	2.64%	3,246,630.00	41,268.75	3,287,898.75	130,528.22
Sale	07/27/2021	404280BA6	5,800,000.00	HSBC Holdings PLC Note 3.6% Due 5/25/2023	105.742	3.76%	6,133,036.00	35,960.00	6,168,996.00	355,940.18
Sale	08/12/2021	3130AF5B9	2,150,000.00	FHLB Note 3% Due 10/12/2021	100.489	3.06%	2,160,513.50	21,500.00	2,182,013.50	10,721.85
Sale	09/14/2021	3130AF5B9	2,600,000.00	FHLB Note 3% Due 10/12/2021	100.230	3.06%	2,605,980.00	32,933.33	2,638,913.33	6,095.65
Sale	09/17/2021	404280BA6	1,200,000.00	HSBC Holdings PLC Note 3.6% Due 5/25/2023	105.372	3.76%	1,264,464.00	13,440.00	1,277,904.00	68,833.35
Sale	09/17/2021	404280BS7	1,955,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024	105.533	2.02%	2,063,170.15	25,526.33	2,088,696.48	45,518.41
Subtotal			16,805,000.00				17,473,793.65	170,628.41	17,644,422.06	617,637.66
Call	07/08/2021	594918BP8	2,000,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021	100.000	1.97%	2,000,000.00	12,916.67	2,012,916.67	0.00
Subtotal			2,000,000.00				2,000,000.00	12,916.67	2,012,916.67	0.00
Paydown	07/15/2021	43815NAC8	509,756.58	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		509,756.58	8,954.82	518,711.40	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	07/15/2021	44891RAC4	0.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		0.00	1,060.83	1,060.83	0.00
Paydown	07/15/2021	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00
Paydown	07/15/2021	477870AC3	86,281.91	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		86,281.91	2,981.81	89,263.72	0.00
Paydown	07/15/2021	47788EAC2	118,145.38	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	100.000		118,145.38	1,612.10	119,757.48	0.00
Paydown	07/15/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00
Paydown	07/15/2021	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		0.00	3,345.83	3,345.83	0.00
Paydown	07/15/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		0.00	668.33	668.33	0.00
Paydown	07/15/2021	65479GAD1	259,359.93	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	100.000		259,359.93	4,666.59	264,026.52	0.00
Paydown	07/15/2021	65479JAD5	134,980.56	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		134,980.56	7,687.83	142,668.39	0.00
Paydown	07/15/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		0.00	768.54	768.54	0.00
Paydown	07/15/2021	89238TAD5	304,118.66	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	100.000		304,118.66	2,630.71	306,749.37	0.00
Paydown	07/15/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	07/19/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		0.00	1,032.92	1,032.92	0.00
Paydown	07/20/2021	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		0.00	4,938.92	4,938.92	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	07/21/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	07/21/2021	43815HAC1	333,751.11	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	100.000		333,751.11	3,359.23	337,110.34	0.00
Paydown	07/26/2021	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	07/26/2021	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	07/26/2021	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,363.28	28,363.28	0.00
Paydown	07/26/2021	3137BM6P6	347,174.57	FHLMC K721 A2Due 8/25/2022	100.000		347,174.57	28,960.99	376,135.56	0.00
Paydown	07/26/2021	3137BYPQ7	9,087.12	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		9,087.12	20,018.30	29,105.42	0.00
Paydown	08/16/2021	43815NAC8	471,882.45	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		471,882.45	8,198.68	480,081.13	0.00
Paydown	08/16/2021	44891RAC4	0.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		0.00	1,060.83	1,060.83	0.00
Paydown	08/16/2021	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00
Paydown	08/16/2021	477870AC3	125,180.19	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		125,180.19	2,822.90	128,003.09	0.00
Paydown	08/16/2021	47788EAC2	168,218.54	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	100.000		168,218.54	1,308.86	169,527.40	0.00
Paydown	08/16/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00
Paydown	08/16/2021	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		0.00	3,345.83	3,345.83	0.00
Paydown	08/16/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		0.00	668.33	668.33	0.00
Paydown	08/16/2021	65479GAD1	245,004.63	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	100.000		245,004.63	4,005.21	249,009.84	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	08/16/2021	65479JAD5	345,990.98	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		345,990.98	7,470.74	353,461.72	0.00
Paydown	08/16/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		0.00	768.54	768.54	0.00
Paydown	08/16/2021	89238TAD5	274,051.87	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	100.000		274,051.87	1,880.54	275,932.41	0.00
Paydown	08/16/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	08/18/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		0.00	1,032.92	1,032.92	0.00
Paydown	08/20/2021	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		0.00	4,938.92	4,938.92	0.00
Paydown	08/23/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	08/23/2021	43815HAC1	319,017.60	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	100.000		319,017.60	2,538.76	321,556.36	0.00
Paydown	08/25/2021	3137BM6P6	16,470.11	FHLMC K721 A2Due 8/25/2022	100.000		16,470.11	25,219.38	41,689.49	0.00
Paydown	08/25/2021	3137BYPQ7	257,977.66	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		257,977.66	21,473.24	279,450.90	0.00
Paydown	08/26/2021	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	08/26/2021	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	08/26/2021	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,363.28	28,363.28	0.00
Paydown	09/15/2021	43815NAC8	453,243.18	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		453,243.18	7,498.72	460,741.90	0.00
Paydown	09/15/2021	44891RAC4	0.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		0.00	1,060.83	1,060.83	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	09/15/2021	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00
Paydown	09/15/2021	477870AC3	91,710.90	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		91,710.90	2,592.36	94,303.26	0.00
Paydown	09/15/2021	47788EAC2	129,746.45	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	100.000		129,746.45	877.11	130,623.56	0.00
Paydown	09/15/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00
Paydown	09/15/2021	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		0.00	3,345.83	3,345.83	0.00
Paydown	09/15/2021	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	2,067.00	2,067.00	0.00
Paydown	09/15/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		0.00	668.33	668.33	0.00
Paydown	09/15/2021	65479GAD1	240,771.38	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	100.000		240,771.38	3,380.45	244,151.83	0.00
Paydown	09/15/2021	65479JAD5	330,039.93	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		330,039.93	6,914.27	336,954.20	0.00
Paydown	09/15/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		0.00	768.54	768.54	0.00
Paydown	09/15/2021	89238TAD5	269,747.48	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	100.000		269,747.48	1,204.56	270,952.04	0.00
Paydown	09/15/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	09/20/2021	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		0.00	1,532.27	1,532.27	0.00
Paydown	09/20/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		0.00	1,032.92	1,032.92	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	09/20/2021	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		0.00	4,938.92	4,938.92	0.00
Paydown	09/21/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	09/21/2021	43815HAC1	301,969.48	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	100.000		301,969.48	1,754.51	303,723.99	0.00
Paydown	09/27/2021	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	09/27/2021	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	09/27/2021	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,363.28	28,363.28	0.00
Paydown	09/27/2021	3137BM6P6	16,523.21	FHLMC K721 A2Due 8/25/2022	100.000		16,523.21	25,176.97	41,700.18	0.00
Paydown	09/27/2021	3137BYPQ7	8,462.25	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		8,462.25	19,371.80	27,834.05	0.00
Subtotal			6,168,664.11				6,168,664.11	430,334.40	6,598,998.51	0.00
Maturity	09/30/2021	912828T34	6,720,000.00	US Treasury Note 1.125% Due 9/30/2021	100.000		6,720,000.00	0.00	6,720,000.00	0.00
Subtotal			6,720,000.00				6,720,000.00	0.00	6,720,000.00	0.00
Security Withdrawal	07/22/2021	90LAIF\$00	30,000,000.00	Local Agency Investment Fund State Pool	1.000		30,000,000.00	0.00	30,000,000.00	0.00
Subtotal			30,000,000.00				30,000,000.00	0.00	30,000,000.00	0.00
TOTAL DISPOSITIONS			61,693,664.11				62,362,457.76	613,879.48	62,976,337.24	617,637.66

Income Earned

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FIXED INCOME						
023135BX3	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 05/12/2026	05/10/2021 05/12/2021 9,990,000.00	9,949,490.28 0.00 0.00 9,950,199.31	30,247.50 0.00 38,572.50 8,325.00	709.03 0.00 709.03 9,034.03	9,034.03
02665WCJ8	American Honda Finance Note 3.45% Due 07/14/2023	Various Various 5,070,000.00	5,071,175.76 0.00 0.00 5,071,123.96	22,836.13 0.00 37,412.38 14,576.25	0.00 51.80 (51.80) 14,524.45	14,524.45
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	10/03/2018 10/10/2018 1,000,000.00	999,654.67 0.00 0.00 999,668.14	14,197.92 0.00 17,218.75 3,020.83	13.47 0.00 13.47 3,034.30	3,034.30
05531FBG7	Truist Financial Corporation Callable Note Cont 5/20/2022 3.05% Due 06/20/2022	07/26/2021 07/27/2021 3,000,000.00	3,061,796.36 0.00 0.00 3,054,693.33	18,045.83 0.00 25,670.83 7,625.00	0.00 7,103.03 (7,103.03) 521.97	521.97
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	Various Various 5,210,000.00	5,235,848.00 0.00 0.00 5,235,001.45	90,422.44 92,477.50 13,357.86 15,412.92	0.00 846.55 (846.55) 14,566.37	14,566.37
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	Various Various 6,200,000.00	6,215,809.45 0.00 0.00 6,215,538.74	16,355.60 0.00 23,170.44 6,814.84	0.00 270.71 (270.71) 6,544.13	6,544.13
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	07/23/2021 07/27/2021 5,683,000.00	5,886,765.58 0.00 0.00 5,882,196.84	35,045.17 0.00 43,806.46 8,761.29	0.00 4,568.74 (4,568.74) 4,192.55	4,192.55
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	09/13/2021 09/15/2021 3,000,000.00	0.00 2,996,370.00 0.00 2,996,401.81	0.00 0.00 1,666.67 1,666.67	31.81 0.00 31.81 1,698.48	1,698.48
06406RAG2	Bank of NY Mellon Corp Note 3.5% Due 04/28/2023	Various Various 4,280,000.00	4,304,890.93 0.00 0.00 4,303,654.62	51,181.67 0.00 63,665.00 12,483.33	0.00 1,236.31 (1,236.31) 11,247.02	11,247.02

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 08/11/2023	Various Various 2,750,000.00	2,758,780.70 0.00 0.00 2,758,409.17	5,270.84 0.00 13,177.09 7,906.25	139.48 511.01 (371.53) 7,534.72	7,534.72
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023	Various Various 4,232,000.00	4,191,808.76 0.00 0.00 4,193,961.87	53,664.11 58,190.00 5,172.44 9,698.33	2,153.11 0.00 2,153.11 11,851.44	11,851.44
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 1,960,000.00	0.00 1,959,797.73 0.00 1,959,801.62	0.00 0.00 287.47 287.47	3.89 0.00 3.89 291.36	291.36
13063DRK6	California State Taxable GO 2.4% Due 10/01/2024	10/16/2019 10/24/2019 4,475,000.00	4,539,158.75 0.00 0.00 4,537,449.37	44,750.00 0.00 53,700.00 8,950.00	0.00 1,709.38 (1,709.38) 7,240.62	7,240.62
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/08/2024	Various Various 8,820,000.00	8,850,663.61 0.00 0.00 8,849,873.31	59,522.75 0.00 75,325.25 15,802.50	0.00 790.30 (790.30) 15,012.20	15,012.20
24422ETG4	John Deere Capital Corp Note 2.8% Due 03/06/2023	Various Various 6,268,000.00	6,206,501.34 0.00 0.00 6,209,849.73	85,314.44 87,752.00 12,187.77 14,625.33	3,348.39 0.00 3,348.39 17,973.72	17,973.72
24422EVN6	John Deere Capital Corp Note 0.45% Due 01/17/2024	03/01/2021 03/04/2021 4,405,000.00	4,402,412.09 0.00 0.00 4,402,501.54	2,422.75 0.00 4,074.63 1,651.88	89.45 0.00 89.45 1,741.33	1,741.33
3130A0F70	FHLB Note 3.375% Due 12/08/2023	12/28/2018 12/31/2018 7,000,000.00	7,089,238.47 0.00 0.00 7,086,005.19	54,468.75 0.00 74,156.25 19,687.50	0.00 3,233.28 (3,233.28) 16,454.22	16,454.22
3130A0XE5	FHLB Note 3.25% Due 03/08/2024	02/27/2019 02/28/2019 8,000,000.00	8,123,842.14 0.00 0.00 8,119,799.41	124,944.44 130,000.00 16,611.11 21,666.67	0.00 4,042.73 (4,042.73) 17,623.94	17,623.94

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	Various Various 11,175,000.00	11,369,789.22 0.00 0.00 11,364,043.22	68,718.49 0.00 95,491.93 26,773.44	0.00 5,746.00 (5,746.00) 21,027.44	21,027.44
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	09/13/2019 09/16/2019 9,350,000.00	9,644,152.44 0.00 0.00 9,636,188.02	125,445.83 134,406.25 13,440.63 22,401.05	0.00 7,964.42 (7,964.42) 14,436.63	14,436.63
3130AAUF3	FHLB Note 2.75% Due 03/13/2026	07/30/2019 07/31/2019 5,430,000.00	5,575,327.06 0.00 0.00 5,572,691.14	69,685.00 74,662.50 7,466.25 12,443.75	0.00 2,635.92 (2,635.92) 9,807.83	9,807.83
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	04/29/2019 04/30/2019 3,000,000.00	3,000,108.79 0.00 0.00 3,000,105.24	34,239.58 35,625.00 4,552.08 5,937.50	0.00 3.55 (3.55) 5,933.95	5,933.95
3130ADRG9	FHLB Note 2.75% Due 03/10/2023	01/16/2019 01/17/2019 7,000,000.00	7,004,057.04 0.00 0.00 7,003,837.74	91,437.50 96,250.00 11,229.17 16,041.67	0.00 219.30 (219.30) 15,822.37	15,822.37
3130AF5B9	FHLB Note 3% Due 10/12/2021	10/18/2018 10/19/2018 500,000.00	3,099,798.09 0.00 2,599,884.35 499,991.26	35,908.33 32,933.33 7,041.67 4,066.67	77.52 0.00 77.52 4,144.19	4,144.19
3130AGFP5	FHLB Note 2.5% Due 06/12/2026	07/30/2019 07/31/2019 5,000,000.00	5,077,404.80 0.00 0.00 5,076,074.06	27,430.56 0.00 37,847.22 10,416.66	0.00 1,330.74 (1,330.74) 9,085.92	9,085.92
313380GJ0	FHLB Note 2% Due 09/09/2022	10/10/2019 10/11/2019 10,000,000.00	10,044,521.62 0.00 0.00 10,040,940.79	95,555.56 100,000.00 12,222.22 16,666.66	0.00 3,580.83 (3,580.83) 13,085.83	13,085.83
313383YJ4	FHLB Note 3.375% Due 09/08/2023	10/29/2018 10/31/2018 7,000,000.00	7,038,205.12 0.00 0.00 7,036,649.95	113,531.25 118,125.00 15,093.75 19,687.50	0.00 1,555.17 (1,555.17) 18,132.33	18,132.33

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3133EH7F4	FFCB Note 2.35% Due 01/17/2023	01/17/2018 01/17/2018 3,000,000.00	3,000,000.00 0.00 0.00 3,000,000.00	8,616.67 0.00 14,491.67 5,875.00	0.00 0.00 0.00 5,875.00	5,875.00
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	Various Various 12,900,000.00	12,916,639.29 0.00 0.00 12,916,278.87	13,258.33 0.00 18,633.33 5,375.00	132.72 493.14 (360.42) 5,014.58	5,014.58
3135G05X7	FNMA Note 0.375% Due 08/25/2025	Various Various 13,000,000.00	12,953,637.64 0.00 0.00 12,954,594.21	812.50 0.00 4,875.00 4,062.50	956.57 0.00 956.57 5,019.07	5,019.07
3135G05Y5	FNMA Note 0.75% Due 10/08/2027	Various Various 8,000,000.00	7,987,432.22 0.00 0.00 7,987,601.44	23,833.33 0.00 28,833.34 5,000.01	185.85 16.63 169.22 5,169.23	5,169.23
3135G06G3	FNMA Note 0.5% Due 11/07/2025	Various Various 12,900,000.00	12,870,558.75 0.00 0.00 12,871,136.79	20,425.00 0.00 25,800.00 5,375.00	660.56 82.52 578.04 5,953.04	5,953.04
3135G0S38	FNMA Note 2% Due 01/05/2022	07/30/2018 07/31/2018 2,150,000.00	2,143,890.71 0.00 0.00 2,145,345.30	6,688.89 0.00 10,272.22 3,583.33	1,454.59 0.00 1,454.59 5,037.92	5,037.92
3135G0T45	FNMA Note 1.875% Due 04/05/2022	07/30/2018 07/31/2018 6,000,000.00	5,966,442.86 0.00 0.00 5,971,103.57	45,625.00 0.00 55,000.00 9,375.00	4,660.71 0.00 4,660.71 14,035.71	14,035.71
3135G0U43	FNMA Note 2.875% Due 09/12/2023	09/12/2018 09/14/2018 8,205,000.00	8,191,333.55 0.00 0.00 8,191,886.84	110,739.01 117,946.88 12,449.95 19,657.82	553.29 0.00 553.29 20,211.11	20,211.11
3135G0V75	FNMA Note 1.75% Due 07/02/2024	07/16/2019 07/17/2019 8,250,000.00	8,202,546.79 0.00 0.00 8,203,922.25	23,661.46 0.00 35,692.71 12,031.25	1,375.46 0.00 1,375.46 13,406.71	13,406.71

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3135G0W66	FNMA Note 1.625% Due 10/15/2024	Various Various 7,590,000.00	7,594,477.98 0.00 0.00 7,594,360.13	46,594.17 0.00 56,872.30 10,278.13	129.09 246.94 (117.85) 10,160.28	10,160.28
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 13,785,000.00	13,929,642.06 0.00 0.00 13,926,096.92	33,600.94 0.00 52,268.13 18,667.19	251.06 3,796.20 (3,545.14) 15,122.05	15,122.05
3137B4WB8	FHLMC K033 A2 3.06% Due 07/25/2023	Various Various 6,545,000.00	6,562,277.17 0.00 0.00 6,561,528.16	3,337.95 16,689.75 3,337.95 16,689.75	0.00 749.01 (749.01) 15,940.74	15,940.74
3137B5JM6	FHLMC K034 A2 3.531% Due 07/25/2023	Various Various 2,500,000.00	2,550,926.72 0.00 0.00 2,548,718.92	7,356.25 7,356.25 7,356.25 7,356.25	0.00 2,207.80 (2,207.80) 5,148.45	5,148.45
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	Various Various 9,650,000.00	9,841,471.99 0.00 0.00 9,834,145.26	5,672.60 28,363.28 5,672.60 28,363.28	0.00 7,326.73 (7,326.73) 21,036.55	21,036.55
3137BM6P6	FHLMC K721 A2 3.09% Due 08/25/2022	Various Various 9,760,942.26	9,859,059.12 0.00 16,523.21 9,835,572.12	25,176.97 25,176.97 25,134.42 25,134.42	0.00 6,963.79 (6,963.79) 18,170.63	18,170.63
3137BYPQ7	FHLMC K726 A2 2.905% Due 04/25/2024	04/22/2019 04/25/2019 7,993,769.12	8,032,508.19 0.00 8,462.25 8,023,075.61	19,372.07 19,371.80 19,351.58 19,351.31	0.00 970.33 (970.33) 18,380.98	18,380.98
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/20/2018 07/23/2018 6,000,000.00	5,988,973.93 0.00 0.00 5,989,478.17	33,000.00 0.00 46,750.00 13,750.00	504.24 0.00 504.24 14,254.24	14,254.24
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	02/13/2020 02/14/2020 15,235,000.00	15,226,900.82 0.00 0.00 15,227,093.66	12,061.04 0.00 31,104.79 19,043.75	192.84 0.00 192.84 19,236.59	19,236.59

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3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	01/25/2021 01/26/2021 8,000,000.00	7,988,765.89 0.00 0.00 7,989,003.40	3,333.33 0.00 5,833.33 2,500.00	237.51 0.00 237.51 2,737.51	2,737.51
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	Various Various 13,000,000.00	12,968,112.14 0.00 0.00 12,968,757.21	21,395.84 24,375.00 1,083.33 4,062.49	645.07 0.00 645.07 4,707.56	4,707.56
3137EAF2	FHLMC Note 0.25% Due 12/04/2023	12/02/2020 12/04/2020 9,225,000.00	9,218,127.50 0.00 0.00 9,218,377.71	5,573.44 0.00 7,495.31 1,921.87	250.21 0.00 250.21 2,172.08	2,172.08
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	08/10/2021 08/18/2021 4,420,000.00	4,419,940.84 0.00 0.00 4,419,942.88	622.48 1,532.27 526.72 1,436.51	2.04 0.00 2.04 1,438.55	1,438.55
404280BA6	HSBC Holdings PLC Note Due 05/25/2023	Various Various 0.00	1,195,516.97 0.00 1,195,630.65 0.00	11,520.00 13,440.00 0.00 1,920.00	142.62 28.94 113.68 2,033.68	2,033.68
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 Due 05/18/2024	Various Various 0.00	2,018,680.94 0.00 2,017,651.74 0.00	22,094.22 25,526.33 0.00 3,432.11	0.00 1,029.20 (1,029.20) 2,402.91	2,402.91
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/17/2021 02/24/2021 1,580,000.00	1,579,975.96 0.00 0.00 1,579,976.74	118.50 355.50 118.50 355.50	0.78 0.00 0.78 356.28	356.28
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 3,350,000.00	3,349,652.73 0.00 0.00 3,349,665.62	447.60 1,032.92 447.60 1,032.92	12.89 0.00 12.89 1,045.81	1,045.81
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022	Various Various 411,726.79	715,090.56 0.00 301,969.48 412,463.17	584.84 1,754.51 337.39 1,507.06	4.93 662.84 (657.91) 849.15	849.15

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43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 08/15/2023	Various Various 4,602,076.11	5,053,442.90 0.00 453,243.18 4,600,503.17	3,999.32 7,498.72 3,640.75 7,140.15	303.45 0.00 303.45 7,443.60	7,443.60
44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 05/15/2025	10/20/2020 10/28/2020 3,350,000.00	3,349,425.69 0.00 0.00 3,349,444.90	565.78 1,060.83 565.78 1,060.83	19.21 0.00 19.21 1,080.04	1,080.04
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 2,750,000.00	2,749,743.45 0.00 0.00 2,749,751.25	464.44 870.83 464.44 870.83	7.80 0.00 7.80 878.63	878.63
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	08/21/2018 08/23/2018 5,000,000.00	4,945,708.70 0.00 0.00 4,950,017.53	40,590.28 43,750.00 4,131.94 7,291.66	4,308.83 0.00 4,308.83 11,600.49	11,600.49
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 13,155,000.00	13,099,171.51 0.00 0.00 13,100,161.37	41,885.89 0.00 51,478.07 9,592.18	989.86 0.00 989.86 10,582.04	10,582.04
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	10/21/2020 10/28/2020 5,915,000.00	5,909,443.46 0.00 0.00 5,909,553.28	10,104.79 0.00 12,569.38 2,464.59	109.82 0.00 109.82 2,574.41	2,574.41
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	05/20/2021 05/24/2021 1,999,000.00	2,068,400.65 0.00 0.00 2,066,834.04	14,920.70 0.00 18,390.63 3,469.93	0.00 1,566.61 (1,566.61) 1,903.32	1,903.32
46647PCH7	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 06/01/2025	05/24/2021 06/01/2021 6,770,000.00	6,778,220.32 0.00 0.00 6,778,040.18	13,946.20 0.00 18,594.93 4,648.73	0.00 180.14 (180.14) 4,468.59	4,468.59
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 06/23/2025	Various Various 3,225,000.00	3,226,903.76 0.00 0.00 3,226,862.71	5,902.83 0.00 8,507.02 2,604.19	0.00 41.05 (41.05) 2,563.14	2,563.14

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477870AC3	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	07/16/2019 07/24/2019 1,315,906.95	1,407,462.38 0.00 91,710.90 1,315,766.83	1,382.59 2,592.36 1,292.51 2,502.28	15.35 0.00 15.35 2,517.63	2,517.63
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	Various Various 211,983.30	342,066.24 0.00 129,746.45 212,177.80	467.79 877.11 290.18 699.50	2.21 144.20 (141.99) 557.51	557.51
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 2,275,000.00	2,274,620.94 0.00 0.00 2,274,630.91	364.00 682.50 364.00 682.50	9.97 0.00 9.97 692.47	692.47
47789KAC7	John Deere Owner Trust 2020-A A3 1.1% Due 08/15/2024	03/04/2020 03/11/2020 3,650,000.00	3,649,851.28 0.00 0.00 3,649,855.42	1,784.44 3,345.83 1,784.44 3,345.83	4.14 0.00 4.14 3,349.97	3,349.97
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 2,650,000.00	2,649,771.07 0.00 0.00 2,649,776.39	1,531.11 2,067.00 612.44 1,148.33	5.32 0.00 5.32 1,153.65	1,153.65
58769EAC2	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	09/15/2020 09/23/2020 2,005,000.00	2,004,939.66 0.00 0.00 2,004,943.27	356.44 668.33 356.44 668.33	3.61 0.00 3.61 671.94	671.94
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	Various Various 1,084,896.65	1,326,969.74 0.00 240,771.38 1,085,770.58	1,802.91 3,380.45 1,475.46 3,053.00	1.15 428.93 (427.78) 2,625.22	2,625.22
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 3,968,988.53	4,298,890.72 0.00 330,039.93 3,968,865.01	3,687.61 6,914.27 3,404.51 6,631.17	14.22 0.00 14.22 6,645.39	6,645.39
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 07/28/2022	Various Various 5,640,000.00	5,610,254.36 0.00 0.00 5,612,920.91	12,666.51 0.00 24,181.51 11,515.00	3,080.05 413.50 2,666.55 14,181.55	14,181.55

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69371RP59	Paccar Financial Corp Note 3.4% Due 08/09/2023	08/06/2018 08/09/2018 4,095,000.00	4,094,349.94 0.00 0.00 4,094,377.52	8,508.50 0.00 20,111.00 11,602.50	27.58 0.00 27.58 11,630.08	11,630.08
69371RQ25	Paccar Financial Corp Note 2.15% Due 08/15/2024	08/08/2019 08/15/2019 2,465,000.00	2,461,782.70 0.00 0.00 2,461,872.15	2,355.44 0.00 6,771.90 4,416.46	89.45 0.00 89.45 4,505.91	4,505.91
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	12/05/2019 12/09/2019 3,054,000.00	3,080,509.65 0.00 0.00 3,079,751.51	9,734.63 0.00 16,224.38 6,489.75	0.00 758.14 (758.14) 5,731.61	5,731.61
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 1,280,000.00	1,279,377.49 0.00 0.00 1,279,395.31	1,088.89 0.00 1,755.56 666.67	17.82 0.00 17.82 684.49	684.49
808513AT2	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 01/25/2023	Various Various 5,580,000.00	5,532,423.12 0.00 0.00 5,535,216.29	14,787.00 0.00 27,109.49 12,322.49	2,793.17 0.00 2,793.17 15,115.66	15,115.66
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	Various Various 4,970,000.00	3,668,444.60 1,306,071.00 0.00 4,974,538.05	12,462.71 13,518.75 1,346.04 2,402.08	50.23 27.78 22.45 2,424.53	2,424.53
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	07/27/2018 07/31/2018 5,000,000.00	4,994,516.54 0.00 0.00 4,994,756.34	20,416.67 0.00 35,000.00 14,583.33	239.80 0.00 239.80 14,823.13	14,823.13
89114QCB2	Toronto Dominion Bank Note 3.25% Due 03/11/2024	03/26/2019 03/28/2019 1,500,000.00	1,509,673.36 0.00 0.00 1,509,358.61	23,020.83 24,375.00 2,708.33 4,062.50	0.00 314.75 (314.75) 3,747.75	3,747.75
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	06/15/2021 06/18/2021 6,840,000.00	6,837,114.01 0.00 0.00 6,837,163.46	15,603.75 0.00 22,016.25 6,412.50	49.45 0.00 49.45 6,461.95	6,461.95

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89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025	10/06/2020 10/13/2020 2,635,000.00	2,634,611.07 0.00 0.00 2,634,620.54	409.89 768.54 409.89 768.54	9.47 0.00 9.47 778.01	778.01
89238TAD5	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 09/15/2022	Various Various 218,582.98	490,073.80 0.00 269,747.48 219,301.55	642.43 1,204.56 287.56 849.69	0.00 1,024.77 (1,024.77) (175.08)	(175.08)
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025	02/02/2021 02/08/2021 5,805,000.00	5,804,117.88 0.00 0.00 5,804,146.46	670.80 1,257.75 670.80 1,257.75	28.58 0.00 28.58 1,286.33	1,286.33
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 9,485,000.00	9,471,310.14 0.00 0.00 9,471,641.88	21,604.72 0.00 37,808.26 16,203.54	331.74 0.00 331.74 16,535.28	16,535.28
9128283D0	US Treasury Note 2.25% Due 10/31/2024	07/05/2019 07/08/2019 11,000,000.00	11,122,005.59 0.00 0.00 11,118,839.35	83,396.74 0.00 103,573.37 20,176.63	0.00 3,166.24 (3,166.24) 17,010.39	17,010.39
9128283V0	US Treasury Note 2.5% Due 01/31/2025	07/30/2019 07/31/2019 11,000,000.00	11,221,326.46 0.00 0.00 11,216,006.11	23,913.04 0.00 46,331.52 22,418.48	0.00 5,320.35 (5,320.35) 17,098.13	17,098.13
912828B66	US Treasury Note 2.75% Due 02/15/2024	Various Various 11,000,000.00	11,136,607.79 0.00 0.00 11,132,038.97	13,974.18 0.00 38,634.51 24,660.33	0.00 4,568.82 (4,568.82) 20,091.51	20,091.51
912828D56	US Treasury Note 2.375% Due 08/15/2024	Various Various 10,750,000.00	10,997,095.09 0.00 0.00 10,990,224.98	11,794.33 0.00 32,607.84 20,813.51	0.00 6,870.11 (6,870.11) 13,943.40	13,943.40
912828L57	US Treasury Note 1.75% Due 09/30/2022	09/07/2018 09/10/2018 8,000,000.00	7,915,949.11 0.00 0.00 7,922,348.92	58,907.10 70,000.00 384.62 11,477.52	6,399.81 0.00 6,399.81 17,877.33	17,877.33

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912828N30	US Treasury Note 2.125% Due 12/31/2022	10/03/2018 10/04/2018 8,000,000.00	7,915,581.42 0.00 0.00 7,920,792.45	29,103.26 0.00 42,961.96 13,858.70	5,211.03 0.00 5,211.03 19,069.73	19,069.73
912828T34	US Treasury Note Due 09/30/2021	11/26/2019 11/27/2019 0.00	6,717,387.09 0.00 6,720,000.00 0.00	31,809.84 37,800.00 0.00 5,990.16	2,612.91 0.00 2,612.91 8,603.07	8,603.07
912828T91	US Treasury Note 1.625% Due 10/31/2023	05/29/2019 05/30/2019 10,000,000.00	9,911,912.25 0.00 0.00 9,915,257.36	54,755.43 0.00 68,002.72 13,247.29	3,345.11 0.00 3,345.11 16,592.40	16,592.40
912828V23	US Treasury Note 2.25% Due 12/31/2023	06/21/2019 06/24/2019 10,000,000.00	10,101,276.93 0.00 0.00 10,097,706.65	38,519.02 0.00 56,861.41 18,342.39	0.00 3,570.28 (3,570.28) 14,772.11	14,772.11
912828X70	US Treasury Note 2% Due 04/30/2024	Various Various 11,000,000.00	11,025,746.82 0.00 0.00 11,024,952.16	74,130.43 0.00 92,065.22 17,934.79	0.00 794.66 (794.66) 17,140.13	17,140.13
912828XG0	US Treasury Note 2.125% Due 06/30/2022	09/11/2019 09/12/2019 10,000,000.00	10,041,669.98 0.00 0.00 10,037,530.58	36,379.08 0.00 53,702.45 17,323.37	0.00 4,139.40 (4,139.40) 13,183.97	13,183.97
912828XX3	US Treasury Note 2% Due 06/30/2024	Various Various 11,000,000.00	11,077,426.02 0.00 0.00 11,075,177.44	37,663.04 0.00 55,597.82 17,934.78	0.00 2,248.58 (2,248.58) 15,686.20	15,686.20
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/18/2020 03/19/2020 11,250,000.00	11,372,575.07 0.00 0.00 11,369,693.21	349.62 0.00 10,838.23 10,488.61	0.00 2,881.86 (2,881.86) 7,606.75	7,606.75
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	03/26/2021 03/29/2021 12,500,000.00	12,244,912.79 0.00 0.00 12,249,944.10	10,529.89 0.00 13,077.45 2,547.56	5,031.31 0.00 5,031.31 7,578.87	7,578.87

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	09/17/2021 09/20/2021 3,200,000.00	0.00 3,182,625.00 0.00 3,182,730.83	0.00 (1,325.97) 2,055.25 729.28	105.83 0.00 105.83 835.11	835.11
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 1,660,000.00	1,665,137.48 0.00 0.00 1,665,046.12	5,408.84 0.00 6,999.66 1,590.82	0.00 91.36 (91.36) 1,499.46	1,499.46
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 04/22/2024	10/01/2019 10/08/2019 3,055,000.00	3,054,863.05 0.00 0.00 3,054,867.31	1,810.94 4,938.92 1,810.94 4,938.92	4.26 0.00 4.26 4,943.18	4,943.18
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various Various 6,575,000.00	6,622,274.73 0.00 0.00 6,620,030.69	40,363.19 0.00 58,992.36 18,629.17	0.00 2,244.04 (2,244.04) 16,385.13	16,385.13
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 1,610,000.00	0.00 1,606,957.10 0.00 1,606,980.43	0.00 0.00 657.42 657.42	23.33 0.00 23.33 680.75	680.75
			622,761,123.19 11,051,820.83 14,375,381.00	2,716,702.73 1,469,588.82 2,202,834.88	54,165.05 112,769.41 (58,604.36)	
Total Fixed Income			617,344,872.69	955,720.97	897,116.61	897,116.61
CASH & EQUIVALENT						
60934N807	Federated Investors Govt Oblig Fund Inst.	Various Various 7,848,540.59	2,934,881.51 11,363,722.53 6,450,063.45 7,848,540.59	0.00 61.27 0.00 61.27	0.00 0.00 0.00 61.27	61.27

Income Earned

As of September 30, 2021



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89114W7M1	Toronto Dominion Yankee CD 0.24% Due 04/28/2022	04/29/2021 04/30/2021 3,000,000.00	2,999,999.93 0.00 0.00 2,999,999.94	2,520.00 0.00 3,120.00 600.00	0.01 0.00 0.01 600.01	600.01
			5,934,881.44 11,363,722.53 6,450,063.45 10,848,540.53	2,520.00 61.27 3,120.00 661.27	0.01 0.00 0.01 661.28	
Total Cash & Equivalent		10,848,540.59	10,848,540.53	661.27	661.28	661.28
LOCAL AGENCY INVESTMENT FUND						
90LAIF\$00	Local Agency Investment Fund State Pool	Various Various 62,797,503.42	62,797,503.42 0.00 0.00 62,797,503.42	20,750.38 0.00 31,503.38 10,753.00	0.00 0.00 0.00 10,753.00	10,753.00
			62,797,503.42 0.00 0.00 62,797,503.42	20,750.38 0.00 31,503.38 10,753.00	0.00 0.00 0.00 10,753.00	
Total Local Agency Investment Fund		62,797,503.42	62,797,503.42	10,753.00	10,753.00	10,753.00
			691,493,508.05 22,415,543.36 20,825,444.45 693,025,002.61	2,739,973.11 1,469,650.09 2,237,458.26 967,135.24	54,165.06 112,769.41 (58,604.35) 908,530.89	
TOTAL PORTFOLIO		690,990,916.70	693,025,002.61	967,135.24	908,530.89	908,530.89

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/01/2021	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
10/05/2021	Interest	3135G0T45	6,000,000.00	FNMA Note 1.875% Due 4/5/2022	0.00	56,250.00	56,250.00
10/08/2021	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
10/10/2021	Interest	02665WCQ2	1,000,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	18,125.00	18,125.00
10/12/2021	Maturity	3130AF5B9	500,000.00	FHLB Note 3% Due 10/12/2021	500,000.00	7,500.00	507,500.00
10/15/2021	Dividend	90LAIF\$00	5,338,548,722.19	Local Agency Investment Fund State Pool	0.00	31,574.71	31,574.71
10/15/2021	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
10/15/2021	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,430.15	2,423.46	49,853.61
10/15/2021	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	17,736.09	539.17	18,275.26
10/15/2021	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
10/15/2021	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
10/15/2021	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
10/15/2021	Paydown	65479GAD1	1,084,896.65	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	252,845.19	2,766.49	255,611.68
10/15/2021	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	483,971.41	6,826.42	490,797.83
10/15/2021	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
10/15/2021	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	14,671.70	544.09	15,215.79
10/15/2021	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	99,490.68	3,345.83	102,836.51

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2021	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
10/15/2021	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	70,020.44	768.54	70,788.98
10/15/2021	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	0.00	668.33	668.33
10/15/2021	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	112,457.98	6,383.46	118,841.44
10/18/2021	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	0.00	1,032.92	1,032.92
10/20/2021	Interest	4581X0DV7	13,155,000.00	Inter-American Dev Bank Note 0.875% Due 4/20/2026	0.00	57,553.13	57,553.13
10/20/2021	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
10/20/2021	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	92,180.43	4,938.92	97,119.35
10/21/2021	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
10/21/2021	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	33,849.13	1,012.16	34,861.29
10/21/2021	Paydown	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
10/21/2021	Paydown	3137BM6P6	0.00	FHLMC K721 A2 3.09% Due 8/25/2022	16,523.21	25,176.97	41,700.18
10/21/2021	Paydown	3137BYPQ7	0.00	FHLMC K726 A2 2.905% Due 4/25/2024	8,462.25	19,371.80	27,834.05
10/22/2021	Interest	46647PBK1	1,999,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	0.00	20,819.59	20,819.59
10/25/2021	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	25,134.42	25,134.42
10/25/2021	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
10/25/2021	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/25/2021	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
10/25/2021	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	718.67	718.67
10/25/2021	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
10/28/2021	Interest	06406RAG2	4,280,000.00	Bank of NY Mellon Corp Note 3.5% Due 4/28/2023	0.00	74,900.00	74,900.00
10/28/2021	Interest	459058JL8	5,915,000.00	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	0.00	14,787.50	14,787.50
10/31/2021	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00
10/31/2021	Interest	912828T91	10,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	81,250.00	81,250.00
10/31/2021	Interest	912828X70	11,000,000.00	US Treasury Note 2% Due 4/30/2024	0.00	110,000.00	110,000.00
10/31/2021	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
OCT 2021					1,749,638.66	945,084.36	2,694,723.02
11/01/2021	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
11/07/2021	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
11/08/2021	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
11/12/2021	Interest	023135BX3	9,990,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	0.00	49,950.00	49,950.00
11/15/2021	Interest	91324PEC2	1,660,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	0.00	9,332.88	9,332.88
11/15/2021	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	465,851.86	6,108.52	471,960.38
11/15/2021	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	14,742.60	506.44	15,249.04

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2021	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
11/15/2021	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	0.00	668.33	668.33
11/15/2021	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
11/15/2021	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
11/15/2021	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	112,711.01	6,202.59	118,913.60
11/15/2021	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	17,821.80	495.43	18,317.23
11/15/2021	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
11/15/2021	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,528.96	2,336.11	49,865.07
11/15/2021	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	99,764.28	3,254.63	103,018.91
11/15/2021	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
11/15/2021	Paydown	65479GAD1	1,084,896.65	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	235,044.26	2,121.74	237,166.00
11/15/2021	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	69,835.58	748.12	70,583.70
11/18/2021	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	0.00	1,032.92	1,032.92
11/20/2021	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	92,387.84	4,789.89	97,177.73
11/20/2021	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
11/21/2021	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
11/21/2021	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	33,932.34	928.95	34,861.29

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/25/2021	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
11/25/2021	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
11/25/2021	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	25,134.42	25,134.42
11/25/2021	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
11/25/2021	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
11/25/2021	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
NOV 2021					1,189,620.53	372,355.50	1,561,976.03
12/01/2021	Interest	46647PCH7	6,770,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	0.00	27,892.40	27,892.40
12/04/2021	Interest	3137EAFA2	9,225,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	11,531.25	11,531.25
12/08/2021	Interest	3130A0F70	7,000,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	118,125.00	118,125.00
12/12/2021	Interest	3130AGFP5	5,000,000.00	FHLB Note 2.5% Due 6/12/2026	0.00	62,500.00	62,500.00
12/14/2021	Interest	3130A1XJ2	11,175,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	160,640.63	160,640.63
12/15/2021	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	112,964.61	6,021.31	118,985.92
12/15/2021	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	17,907.95	451.46	18,359.41
12/15/2021	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
12/15/2021	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,627.98	2,248.58	49,876.56
12/15/2021	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	0.00	668.33	668.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/15/2021	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	447,688.47	5,417.51	453,105.98
12/15/2021	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
12/15/2021	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
12/15/2021	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
12/15/2021	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	14,813.87	468.59	15,282.46
12/15/2021	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100,038.63	3,163.18	103,201.81
12/15/2021	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
12/15/2021	Paydown	65479GAD1	1,084,896.65	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	217,111.76	1,522.37	218,634.13
12/15/2021	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	69,648.68	727.75	70,376.43
12/17/2021	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
12/18/2021	Interest	89236TJK2	6,840,000.00	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	0.00	38,475.00	38,475.00
12/18/2021	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	0.00	1,032.92	1,032.92
12/19/2021	Interest	3137EAEN5	6,000,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	82,500.00	82,500.00
12/19/2021	Interest	06051GJD2	6,200,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	0.00	40,889.00	40,889.00
12/20/2021	Interest	05531FBG7	3,000,000.00	Truist Financial Corporation Callable Note Cont 5/20/2022 3.05% Due 6/20/2022	0.00	45,750.00	45,750.00
12/20/2021	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/20/2021	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	92,595.71	4,640.53	97,236.24
12/21/2021	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
12/21/2021	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,015.76	845.53	34,861.29
12/23/2021	Interest	46647PCK0	3,225,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	0.00	15,625.13	15,625.13
12/25/2021	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	25,134.42	25,134.42
12/25/2021	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
12/25/2021	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
12/25/2021	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
12/25/2021	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
12/25/2021	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
12/26/2021	Interest	931142EK5	6,575,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	0.00	111,775.00	111,775.00
12/31/2021	Interest	912828V23	10,000,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	112,500.00	112,500.00
12/31/2021	Interest	912828N30	8,000,000.00	US Treasury Note 2.125% Due 12/31/2022	0.00	85,000.00	85,000.00
12/31/2021	Interest	912828XG0	10,000,000.00	US Treasury Note 2.125% Due 6/30/2022	0.00	106,250.00	106,250.00
12/31/2021	Interest	912828XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	0.00	110,000.00	110,000.00
DEC 2021					1,154,413.42	1,293,157.67	2,447,571.09
01/02/2022	Interest	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	72,187.50	72,187.50

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01/05/2022	Maturity	3135G0S38	2,150,000.00	FNMA Note 2% Due 1/5/2022	2,150,000.00	21,500.00	2,171,500.00
01/07/2022	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
01/14/2022	Interest	02665WCJ8	5,070,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	87,457.50	87,457.50
01/15/2022	Interest	79466LAG9	1,280,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.00	4,066.67	4,066.67
01/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,727.21	2,160.86	49,888.07
01/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	14,885.47	430.57	15,316.04
01/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
01/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
01/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
01/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
01/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	113,218.79	5,839.62	119,058.41
01/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
01/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	429,481.16	4,753.43	434,234.59
01/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	0.00	668.33	668.33
01/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	17,994.50	407.29	18,401.79
01/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100,313.74	3,071.48	103,385.22
01/15/2022	Paydown	65479GAD1	1,084,896.65	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	199,046.82	968.74	200,015.56

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	69,459.72	707.44	70,167.16
01/16/2022	Interest	78013XZU5	3,054,000.00	Royal Bank of Canada Note 2.55% Due 7/16/2024	0.00	38,938.50	38,938.50
01/17/2022	Interest	24422EVN6	4,405,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.00	9,911.25	9,911.25
01/17/2022	Interest	3133EH7F4	3,000,000.00	FFCB Note 2.35% Due 1/17/2023	0.00	35,250.00	35,250.00
01/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	0.00	1,032.92	1,032.92
01/19/2022	Interest	89114QC48	5,000,000.00	Toronto Dominion Bank Note 3.5% Due 7/19/2023	0.00	87,500.00	87,500.00
01/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
01/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	92,804.05	4,490.83	97,294.88
01/21/2022	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
01/21/2022	Interest	90331HPL1	9,485,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	97,221.25	97,221.25
01/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
01/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,099.38	761.91	34,861.29
01/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
01/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	25,134.42	25,134.42
01/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
01/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
01/25/2022	Interest	808513AT2	5,580,000.00	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	0.00	73,935.00	73,935.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
01/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
01/28/2022	Interest	69353RFE3	5,640,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	0.00	69,090.00	69,090.00
01/31/2022	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00
JAN 2022					3,269,030.84	991,100.42	4,260,131.26
02/09/2022	Interest	69371RP59	4,095,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.00	69,615.00	69,615.00
02/11/2022	Interest	06406RAJ6	2,750,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	0.00	47,437.50	47,437.50
02/12/2022	Interest	3137EAEPO	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
02/15/2022	Interest	912828B66	11,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	151,250.00	151,250.00
02/15/2022	Interest	69371RQ25	2,465,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	26,498.75	26,498.75
02/15/2022	Interest	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	127,656.25	127,656.25
02/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,081.47	362.91	18,444.38
02/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
02/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	411,229.80	4,116.38	415,346.18
02/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
02/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
02/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	113,473.53	5,657.53	119,131.06

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
02/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,826.63	2,072.97	49,899.60
02/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	175,407.39	668.33	176,075.72
02/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
02/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	14,957.41	392.37	15,349.78
02/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100,589.59	2,979.53	103,569.12
02/15/2022	Paydown	65479GAD1	1,084,896.65	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 3/15/2023	180,848.62	461.16	181,309.78
02/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	69,268.70	687.18	69,955.88
02/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	0.00	1,032.92	1,032.92
02/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	92,990.87	191.56	93,182.43
02/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
02/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	93,012.86	4,340.80	97,353.66
02/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
02/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,183.21	678.08	34,861.29
02/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	24,894.97	24,894.97
02/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
02/25/2022	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
02/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
02/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
02/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
02/28/2022	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
02/28/2022	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
FEB 2022					1,351,870.08	764,024.72	2,115,894.80
03/05/2022	Interest	06051GHF9	5,210,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	92,477.50	92,477.50
03/06/2022	Interest	24422ETG4	6,268,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	0.00	87,752.00	87,752.00
03/08/2022	Interest	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	35,625.00	35,625.00
03/08/2022	Interest	3130A0XE5	8,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	130,000.00	130,000.00
03/08/2022	Interest	313383YJ4	7,000,000.00	FHLB Note 3.375% Due 9/8/2023	0.00	118,125.00	118,125.00
03/09/2022	Interest	313380GJ0	10,000,000.00	FHLB Note 2% Due 9/9/2022	0.00	100,000.00	100,000.00
03/10/2022	Interest	3130ADRG9	7,000,000.00	FHLB Note 2.75% Due 3/10/2023	0.00	96,250.00	96,250.00
03/11/2022	Interest	89114QCB2	1,500,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	24,375.00	24,375.00
03/12/2022	Interest	3135G0U43	8,205,000.00	FNMA Note 2.875% Due 9/12/2023	0.00	117,946.88	117,946.88
03/13/2022	Interest	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	134,406.25	134,406.25

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03/13/2022	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
03/14/2022	Interest	4581X0CZ9	5,000,000.00	Inter-American Dev Bank Note 1.75% Due 9/14/2022	0.00	43,750.00	43,750.00
03/15/2022	Interest	084670BR8	4,232,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	0.00	58,190.00	58,190.00
03/15/2022	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
03/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
03/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
03/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,029.72	353.97	15,383.69
03/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	113,728.84	5,475.03	119,203.87
03/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	47,926.27	1,984.89	49,911.16
03/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	173,896.48	609.86	174,506.34
03/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,168.86	318.31	18,487.17
03/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	392,934.35	3,506.38	396,440.73
03/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100,866.22	2,887.32	103,753.54
03/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	69,075.60	666.97	69,742.57
03/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
03/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
03/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/17/2022	Interest	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	0.00	8,452.50	8,452.50
03/18/2022	Interest	808513BN4	4,970,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	0.00	18,637.50	18,637.50
03/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,032.50	1,032.92	160,065.42
03/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	684,826.62	1,410.74	686,237.36
03/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
03/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	93,222.14	4,190.43	97,412.57
03/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
03/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,267.24	594.05	34,861.29
03/23/2022	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
03/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
03/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
03/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	23,131.55	23,131.55
03/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
03/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
03/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
03/31/2022	Interest	912828L57	8,000,000.00	US Treasury Note 1.75% Due 9/30/2022	0.00	70,000.00	70,000.00
MAR 2022					1,902,974.84	1,379,049.33	3,282,024.17

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/01/2022	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
04/05/2022	Maturity	3135G0T45	6,000,000.00	FNMA Note 1.875% Due 4/5/2022	6,000,000.00	56,250.00	6,056,250.00
04/08/2022	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
04/10/2022	Interest	02665WCQ2	1,000,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	18,125.00	18,125.00
04/15/2022	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
04/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,026.12	1,896.62	49,922.74
04/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
04/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75
04/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,102.35	315.40	15,417.75
04/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	101,143.60	2,794.86	103,938.46
04/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	68,880.38	646.83	69,527.21
04/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
04/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
04/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,256.68	273.49	18,530.17
04/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	374,594.68	2,923.53	377,518.21
04/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
04/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	172,384.80	551.90	172,936.70

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	113,984.74	5,292.11	119,276.85
04/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,081.54	983.88	160,065.42
04/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	687,462.63	1,416.17	688,878.80
04/20/2022	Interest	4581X0DV7	13,155,000.00	Inter-American Dev Bank Note 0.875% Due 4/20/2026	0.00	57,553.13	57,553.13
04/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
04/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	93,431.89	4,039.72	97,471.61
04/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
04/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,351.48	509.81	34,861.29
04/22/2022	Interest	46647PBK1	1,999,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	0.00	20,819.59	20,819.59
04/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
04/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	21,361.33	21,361.33
04/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
04/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
04/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
04/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
04/28/2022	Interest	06406RAG2	4,280,000.00	Bank of NY Mellon Corp Note 3.5% Due 4/28/2023	0.00	74,900.00	74,900.00
04/28/2022	Interest	459058JL8	5,915,000.00	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	0.00	14,787.50	14,787.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/28/2022	Maturity	89114W7M1	3,000,000.00	Toronto Dominion Yankee CD 0.24% Due 4/28/2022	3,000,000.00	7,300.00	3,007,300.00
04/30/2022	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00
04/30/2022	Interest	912828T91	10,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	81,250.00	81,250.00
04/30/2022	Interest	912828X70	11,000,000.00	US Treasury Note 2% Due 4/30/2024	0.00	110,000.00	110,000.00
04/30/2022	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
APR 2022					10,886,700.89	847,846.40	11,734,547.29
05/01/2022	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
05/07/2022	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
05/08/2022	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
05/12/2022	Interest	023135BX3	9,990,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	0.00	49,950.00	49,950.00
05/15/2022	Interest	91324PEC2	1,660,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	0.00	9,545.00	9,545.00
05/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	0.00	1,060.83	1,060.83
05/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
05/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
05/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
05/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	114,241.20	5,108.79	119,349.99
05/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	0.00	1,257.75	1,257.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,175.34	276.64	15,451.98
05/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,126.18	1,808.17	49,934.35
05/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	101,421.75	2,702.14	104,123.89
05/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	68,683.05	626.74	69,309.79
05/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	356,210.70	2,367.88	358,578.58
05/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	170,872.35	494.44	171,366.79
05/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,344.92	228.46	18,573.38
05/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,130.59	934.83	160,065.42
05/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	2,174,249.35	4,478.95	2,178,728.30
05/20/2022	Call	05531FBG7	3,000,000.00	Truist Financial Corporation Callable Note Cont 5/20/2022 3.05% Due 6/20/2022	3,000,000.00	38,125.00	3,038,125.00
05/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	93,642.11	3,888.67	97,530.78
05/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
05/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
05/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,435.93	425.36	34,861.29
05/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
05/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	15,762.64	15,762.64
05/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
05/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
05/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
MAY 2022					6,354,533.47	395,468.24	6,750,001.71
06/01/2022	Interest	46647PCH7	6,770,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	0.00	27,892.40	27,892.40
06/04/2022	Interest	3137EAF A2	9,225,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	11,531.25	11,531.25
06/08/2022	Interest	3130A0F70	7,000,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	118,125.00	118,125.00
06/12/2022	Interest	3130AGFP5	5,000,000.00	FHLB Note 2.5% Due 6/12/2026	0.00	62,500.00	62,500.00
06/14/2022	Interest	3130A1XJ2	11,175,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	160,640.63	160,640.63
06/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	337,782.32	1,839.51	339,621.83
06/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
06/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
06/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	114,498.24	4,925.05	119,423.29
06/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	262,964.32	1,257.75	264,222.07
06/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	158,939.68	1,060.83	160,000.51
06/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,248.69	237.69	15,486.38

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	101,700.66	2,609.17	104,309.83
06/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	68,483.59	606.70	69,090.29
06/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,226.44	1,719.54	49,945.98
06/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	169,359.15	437.48	169,796.63
06/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
06/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,433.58	183.21	18,616.79
06/17/2022	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
06/18/2022	Interest	89236TJK2	6,840,000.00	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	0.00	38,475.00	38,475.00
06/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,179.65	885.77	160,065.42
06/19/2022	Interest	06051GJD2	6,200,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	0.00	40,889.00	40,889.00
06/19/2022	Interest	3137EAEN5	6,000,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	82,500.00	82,500.00
06/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	614,077.14	1,265.00	615,342.14
06/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	93,852.80	3,737.29	97,590.09
06/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
06/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
06/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,520.58	340.71	34,861.29
06/23/2022	Interest	46647PCK0	3,225,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	0.00	15,625.13	15,625.13

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
06/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	14,181.39	14,181.39
06/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
06/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
06/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
06/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
06/26/2022	Interest	931142EK5	6,575,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	0.00	111,775.00	111,775.00
06/28/2022	Call	69353RFE3	1,350,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	1,350,000.00	13,781.25	1,363,781.25
06/30/2022	Interest	912828N30	8,000,000.00	US Treasury Note 2.125% Due 12/31/2022	0.00	85,000.00	85,000.00
06/30/2022	Interest	912828V23	10,000,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	112,500.00	112,500.00
06/30/2022	Interest	912828XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	0.00	110,000.00	110,000.00
06/30/2022	Maturity	912828XG0	10,000,000.00	US Treasury Note 2.125% Due 6/30/2022	10,000,000.00	106,250.00	10,106,250.00
JUN 2022					13,547,266.84	1,241,814.95	14,789,081.79
07/02/2022	Interest	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	72,187.50	72,187.50
07/07/2022	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
07/14/2022	Interest	02665WCJ8	5,070,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	87,457.50	87,457.50
07/15/2022	Interest	79466LAG9	1,280,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.00	4,000.00	4,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,326.91	1,630.72	49,957.63
07/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	167,845.17	381.03	168,226.20
07/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,522.70	137.73	18,660.43
07/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	158,997.96	1,010.50	160,008.46
07/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
07/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,322.39	198.55	15,520.94
07/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	114,755.86	4,740.90	119,496.76
07/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	319,309.48	1,338.45	320,647.93
07/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	101,980.33	2,515.95	104,496.28
07/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	68,281.97	586.73	68,868.70
07/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
07/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
07/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	263,049.79	1,200.77	264,250.56
07/16/2022	Interest	78013XZU5	3,054,000.00	Royal Bank of Canada Note 2.55% Due 7/16/2024	0.00	38,938.50	38,938.50
07/17/2022	Interest	3133EH7F4	3,000,000.00	FFCB Note 2.35% Due 1/17/2023	0.00	35,250.00	35,250.00
07/17/2022	Interest	24422EVN6	4,405,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.00	9,911.25	9,911.25
07/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,228.73	836.69	160,065.42

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/19/2022	Interest	89114QC48	5,000,000.00	Toronto Dominion Bank Note 3.5% Due 7/19/2023	0.00	87,500.00	87,500.00
07/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	1,419,812.57	2,924.81	1,422,737.38
07/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	94,063.97	3,585.56	97,649.53
07/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
07/21/2022	Interest	90331HPL1	9,485,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	97,221.25	97,221.25
07/21/2022	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
07/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
07/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,605.44	255.85	34,861.29
07/25/2022	Interest	808513AT2	5,580,000.00	Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023	0.00	73,935.00	73,935.00
07/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
07/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
07/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
07/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	10,525.37	10,525.37
07/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
07/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
07/28/2022	Maturity	69353RFE3	4,290,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022	4,290,000.00	52,552.50	4,342,552.50
07/31/2022	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUL 2022					7,274,103.27	932,119.44	8,206,222.71
08/09/2022	Interest	69371RP59	4,095,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	0.00	69,615.00	69,615.00
08/11/2022	Interest	06406RAJ6	2,750,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	0.00	47,437.50	47,437.50
08/12/2022	Interest	3137EAEPO	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
08/15/2022	Interest	69371RQ25	2,465,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	26,498.75	26,498.75
08/15/2022	Interest	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	127,656.25	127,656.25
08/15/2022	Interest	912828B66	11,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	151,250.00	151,250.00
08/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,427.59	1,541.72	49,969.31
08/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
08/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	263,135.28	1,143.78	264,279.06
08/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	68,078.20	566.81	68,645.01
08/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,396.46	159.22	15,555.68
08/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	102,260.78	2,422.47	104,683.25
08/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	159,056.26	960.15	160,016.41
08/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
08/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,612.20	92.05	18,704.25
08/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	300,792.02	864.81	301,656.83

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
08/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	166,330.43	325.08	166,655.51
08/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	115,014.07	4,556.33	119,570.40
08/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,277.83	787.59	160,065.42
08/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	1,926,164.69	3,967.90	1,930,132.59
08/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
08/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	94,275.61	3,433.49	97,709.10
08/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,818.78	355.50	79,174.28
08/21/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,690.52	170.77	34,861.29
08/22/2022	Paydown	43815HAC1	411,726.79	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022	34,775.80	0.00	34,775.80
08/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
08/25/2022	Interest	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	5,565.50	5,565.50
08/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
08/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
08/25/2022	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00
08/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
08/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/31/2022	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
08/31/2022	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
AUG 2022					3,585,106.52	739,727.12	4,324,833.64
09/05/2022	Interest	06051GHF9	5,210,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	92,477.50	92,477.50
09/06/2022	Interest	24422ETG4	6,268,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	0.00	87,752.00	87,752.00
09/08/2022	Interest	3130A0XE5	8,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	130,000.00	130,000.00
09/08/2022	Interest	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	35,625.00	35,625.00
09/08/2022	Interest	313383YJ4	7,000,000.00	FHLB Note 3.375% Due 9/8/2023	0.00	118,125.00	118,125.00
09/09/2022	Maturity	313380GJ0	10,000,000.00	FHLB Note 2% Due 9/9/2022	10,000,000.00	100,000.00	10,100,000.00
09/10/2022	Interest	3130ADRG9	7,000,000.00	FHLB Note 2.75% Due 3/10/2023	0.00	96,250.00	96,250.00
09/11/2022	Interest	89114QCB2	1,500,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	24,375.00	24,375.00
09/12/2022	Interest	3135G0U43	8,205,000.00	FNMA Note 2.875% Due 9/12/2023	0.00	117,946.88	117,946.88
09/13/2022	Interest	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	134,406.25	134,406.25
09/13/2022	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
09/14/2022	Maturity	4581X0CZ9	5,000,000.00	Inter-American Dev Bank Note 1.75% Due 9/14/2022	5,000,000.00	43,750.00	5,043,750.00
09/15/2022	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
09/15/2022	Interest	084670BR8	4,232,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	0.00	58,190.00	58,190.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2022	Paydown	43815NAC8	4,602,076.11	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	282,229.87	418.64	282,648.51
09/15/2022	Paydown	58769EAC2	2,005,000.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	164,814.93	269.63	165,084.56
09/15/2022	Paydown	65479JAD5	3,968,988.53	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	115,272.85	4,371.35	119,644.20
09/15/2022	Paydown	89238TAD5	218,582.98	Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022	18,702.17	46.14	18,748.31
09/15/2022	Paydown	44891RAC4	3,350,000.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	159,114.57	909.79	160,024.36
09/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
09/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
09/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
09/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	263,220.79	1,086.77	264,307.56
09/15/2022	Paydown	47788EAC2	211,983.30	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	15,470.87	119.70	15,590.57
09/15/2022	Paydown	477870AC3	1,315,906.95	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	48,528.48	1,452.53	49,981.01
09/15/2022	Paydown	47789KAC7	3,650,000.00	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	102,541.99	2,328.73	104,870.72
09/15/2022	Paydown	89236XAC0	2,635,000.00	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	67,872.23	546.96	68,419.19
09/17/2022	Interest	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	0.00	8,452.50	8,452.50
09/18/2022	Interest	808513BN4	4,970,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	0.00	18,637.50	18,637.50
09/18/2022	Paydown	43813KAC6	3,350,000.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	159,326.94	738.48	160,065.42
09/19/2022	Paydown	3137BM6P6	9,760,942.26	FHLMC K721 A2 3.09% Due 8/25/2022	2,161,358.40	4,452.40	2,165,810.80

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/20/2022	Paydown	36262XAC8	4,420,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	1,436.50	1,436.50
09/20/2022	Paydown	92348AAA3	3,055,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	94,487.74	3,281.07	97,768.81
09/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,837.83	337.77	79,175.60
09/23/2022	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
09/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
09/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
09/25/2022	Interest	3137BYPQ7	7,993,769.12	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	19,351.58	19,351.58
09/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
09/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
09/30/2022	Maturity	912828L57	8,000,000.00	US Treasury Note 1.75% Due 9/30/2022	8,000,000.00	70,000.00	8,070,000.00
SEP 2022					26,731,779.66	1,350,572.79	28,082,352.45
TOTAL					78,997,039.02	11,252,320.94	90,249,359.96



Account #10597

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Valuation: Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance: Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

Ratings: Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.



PMIA/LAIF Performance Report as of 10/19/21



PMIA Average Monthly Effective Yields⁽¹⁾

Sep	0.206
Aug	0.221
Jul	0.221

Quarterly Performance Quarter Ended 09/30/21

LAIF Apportionment Rate ⁽²⁾ :	0.24
LAIF Earnings Ratio ⁽²⁾ :	0.00000661958813242
LAIF Fair Value Factor ⁽¹⁾ :	0.999873661
PMIA Daily ⁽¹⁾ :	0.20%
PMIA Quarter to Date ⁽¹⁾ :	0.22%
PMIA Average Life ⁽¹⁾ :	321

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 09/30/21 \$179.1 billion

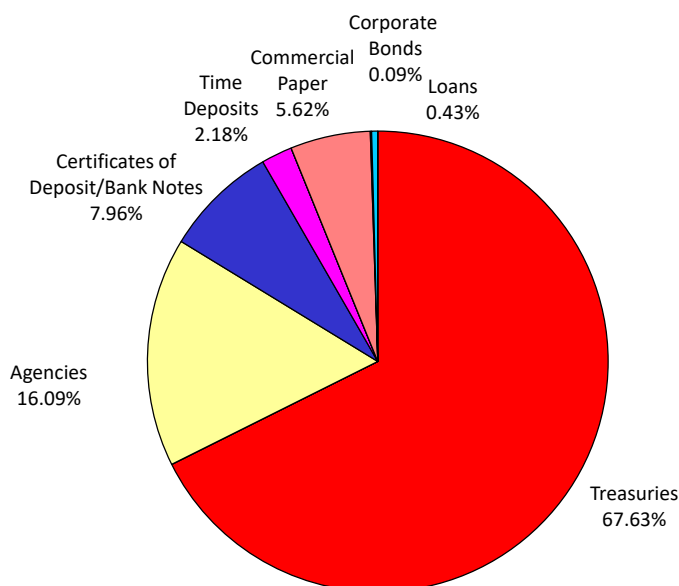


Chart does not include \$8,243,000.00 in mortgages, which equates to 0.004603%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller