



**CENTRAL
FLORIDA
EXPRESSWAY
AUTHORITY**

Investment Performance Review Fiscal Year Ended June 30, 2021

Investment Advisors

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- ◆ Executive Summary
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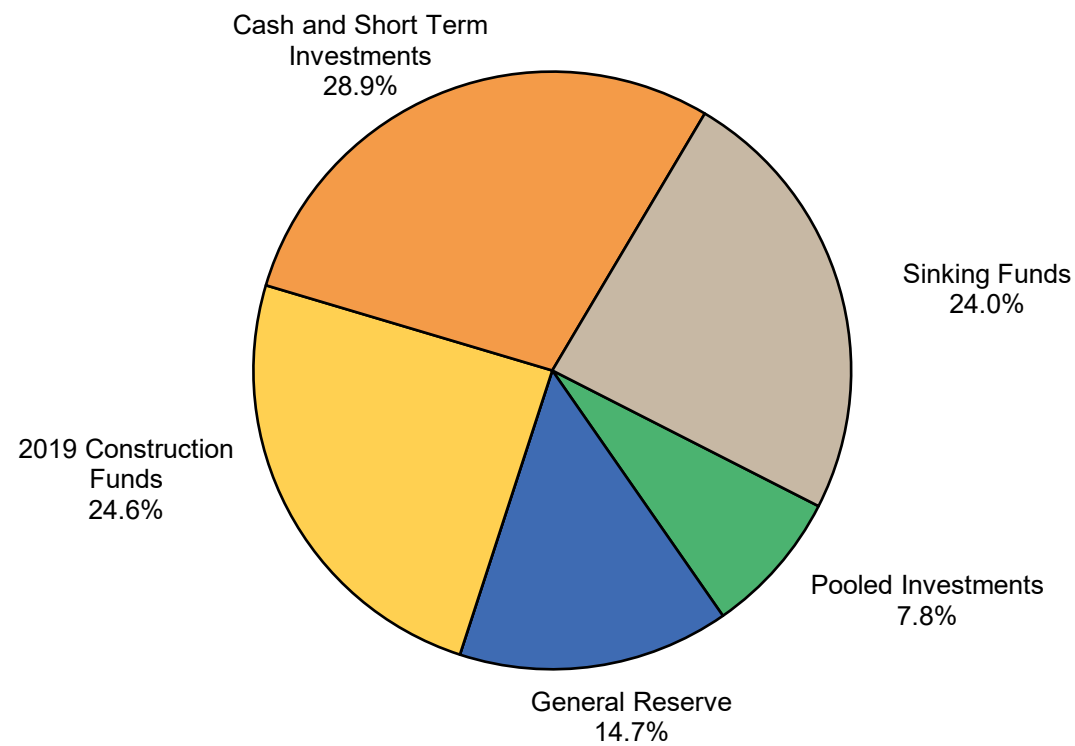
Tab I

- ◆ The Portfolio is of high credit quality and invested in U.S. Treasury, commercial paper, supranational, corporate, municipal, federal agency, agency MBS pass through, agency CMO, agency CMBS, and ABS securities.
- ◆ The General Reserve Portfolio's quarterly total return performance of 0.11% outperformed its benchmark performance of -0.03% by 0.14%. For the year, the Portfolio returned 0.60% compared to 0.08% for the benchmark.
- ◆ Economic conditions during Q2 were characterized by the following:
 - Dramatically lower COVID-19 caseload as **vaccine inoculations ramped up**, balanced with waning vaccine demand and the emergence of more infectious variants,
 - Strong consumer-oriented economic data supported by **ongoing fiscal stimulus measures**,
 - **Elevated inflation figures** fueled by surging economic activity amid labor and supply chain shortages,
 - A late-quarter **hawkish pivot** from the Federal Reserve, as anticipation of bond purchase tapering gained traction and the timeline for expected rate hikes was pulled forward, and
 - The largest increase in bottom-up corporate earnings estimates in nearly 20 years which propelled major **U.S. stock indexes to new all-time highs**.
- ◆ The U.S. Treasury yield curve flattened modestly over the quarter as longer-term yields retraced some of their significant moves higher in Q1. Shorter-term maturities inched higher off rock-bottom lows. Nevertheless, short-term rates (maturities less than two years) remain near historically low levels. Despite the decline in yields on longer-term maturities (greater than seven years) of 10 to 20 basis points (0.10% to 0.20%) over the quarter, the curve remains relatively steep.
 - As a result, short-term U.S. Treasury index returns were flat to slightly negative for the quarter, while longer-duration indices posted strong, positive returns on the flatter yield curve.
- ◆ The strong U.S. economic expansion is expected to persist, aided by vaccine-driven reopening, pent-up consumer demand, and continued fiscal and monetary support. 2021 GDP expectations have been revised upward, with current forecasts pointing to an annualized 6% growth this year. Despite these projections, growing inflationary pressures may force the Federal Reserve's hand when considering tapering its bond purchases and, ultimately, future rate increases. Given balanced risks, we plan to maintain portfolio durations in-line with respective benchmarks as we continue to monitor the economic recovery.
- ◆ Diversification across permitted investments will remain a key element of our strategy, with a continued focus on income as a key driver of return.

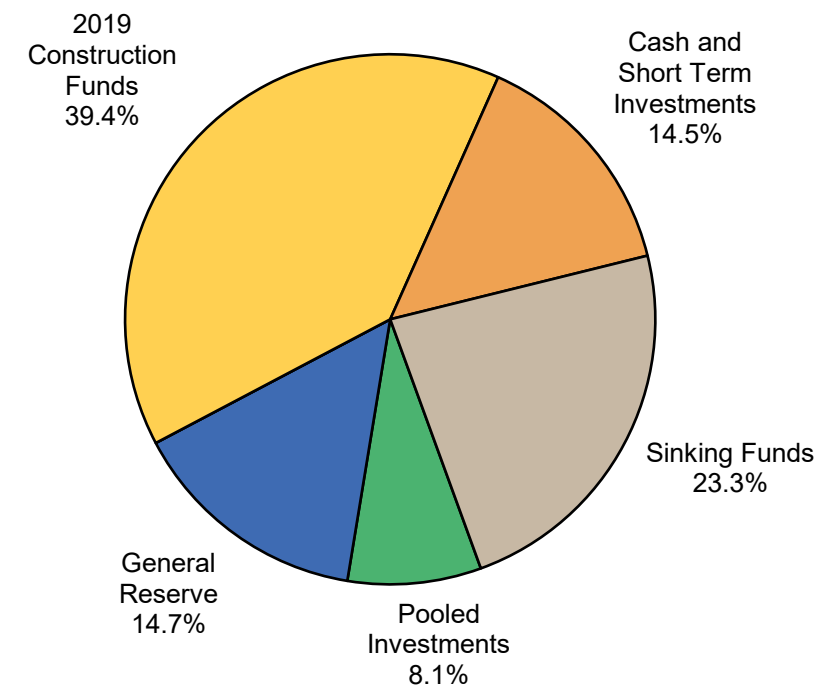
Interest Earnings and Balances as of June 30, 2021¹

Account Name	Interest Earnings June 30, 2021	Interest Earnings June 30, 2020	Difference Fiscal Year 2021 vs. 2020
Pooled Investments	\$593,522.81	\$771,209.36	(\$177,686.55)
General Reserve	3,724,879.15	4,874,675.97	(1,149,796.82)
2018 Construction Funds	-	304,651.34	(304,651.34)
2019 Construction Funds	4,938,178.37	2,416,844.99	2,521,333.38
Cash and Short Term Investments	247,705.92	2,449,701.52	(2,201,995.60)
Sinking Funds	2,359,273.67	4,086,280.56	(1,727,006.89)
All Accounts	\$11,863,559.92	\$14,903,363.74	(\$3,039,803.82)

Balances as of June 30, 2021



Balances as of June 30, 2020



Notes:

1. Interest earnings information provided by the Authority's staff.
2. Includes Florida PRIME ("SBA") LGIP, TD Bank Checking Account, Morgan Stanley and Urban Trust CD balances.
3. Average Amortized Cost balance for the fiscal year.

<u>Account Name</u>	<u>Amortized Cost^{1,2,3}</u> <u>June 30, 2021</u>	<u>Amortized Cost^{1,2,3}</u> <u>June 30, 2020</u>	<u>Market Value^{1,2,3}</u> <u>June 30, 2021</u>	<u>Market Value^{1,2,3}</u> <u>June 30, 2020</u>	<u>Duration (Years)</u> <u>June 30, 2021</u>
Cash & Short Term Investments	\$321,104,620	\$163,453,742	\$321,104,620	\$163,453,742	0.003
Pooled Investments	86,996,224	92,453,974	87,057,519	92,483,433	0.560
Total	\$408,100,844	\$255,907,716	\$408,162,139	\$255,937,175	0.122

<u>Account Name</u>	<u>Yield to Maturity</u> <u>at Cost⁴</u> <u>June 30, 2021</u>	<u>Yield to Maturity</u> <u>at Cost⁴</u> <u>June 30, 2020</u>	<u>Yield to Maturity</u> <u>at Market</u> <u>June 30, 2021</u>	<u>Yield to Maturity</u> <u>at Market</u> <u>June 30, 2020</u>	<u>Duration (Years)</u> <u>June 30, 2020</u>
Cash & Short Term Investments	0.02%	0.46%	0.02%	0.46%	0.003
Pooled Investments	0.23%	1.00%	0.12%	0.30%	0.560
Total	0.06%	0.66%	0.04%	0.40%	0.204

<u>Benchmarks</u>	<u>June 30, 2021</u>	<u>June 30, 2020</u>
S&P Rated GIP Index Gov't 30 Day		
Gross Yield Index ⁵	0.06%	0.33%

Notes:

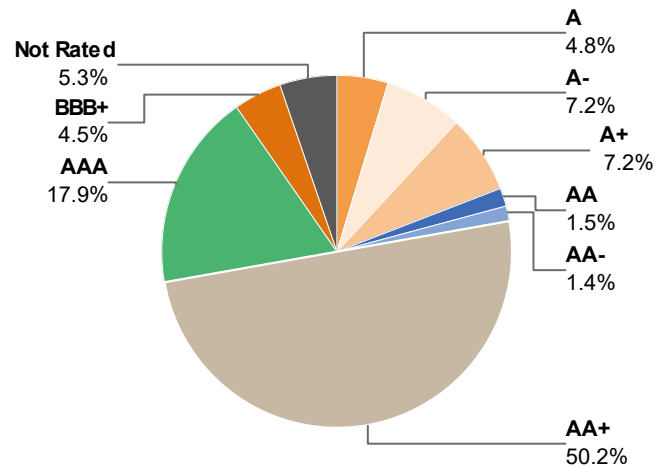
1. On a trade-date basis, includes accrued interest and money market fund/cash if tracked by PFM.
2. Includes any money market fund/cash balances held in custodian account.
3. In order to comply with GASB accrual accounting reporting requirements; forward settling trades are included in the monthly balance.
4. Past performance is not indicative of future results.
5. Month end yields, source Bloomberg. The presentation of this benchmark is pursuant to the Investment Policy.

Portfolio Statistics

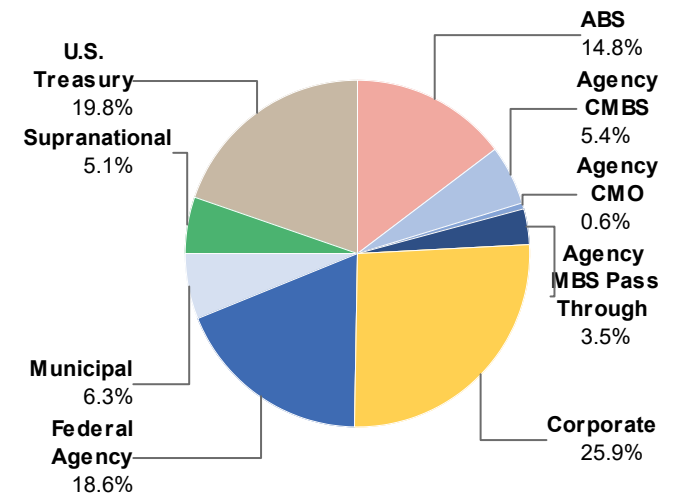
As of June 30, 2021

Par Value:	\$160,707,416
Total Market Value:	\$163,827,507
Security Market Value:	\$162,357,234
Accrued Interest:	\$297,149
Cash:	\$1,173,124
Amortized Cost:	\$161,458,937
Yield at Market:	0.60%
Yield at Cost:	0.91%
Effective Duration:	1.90 Years
Average Maturity:	2.54 Years
Average Credit: *	AA

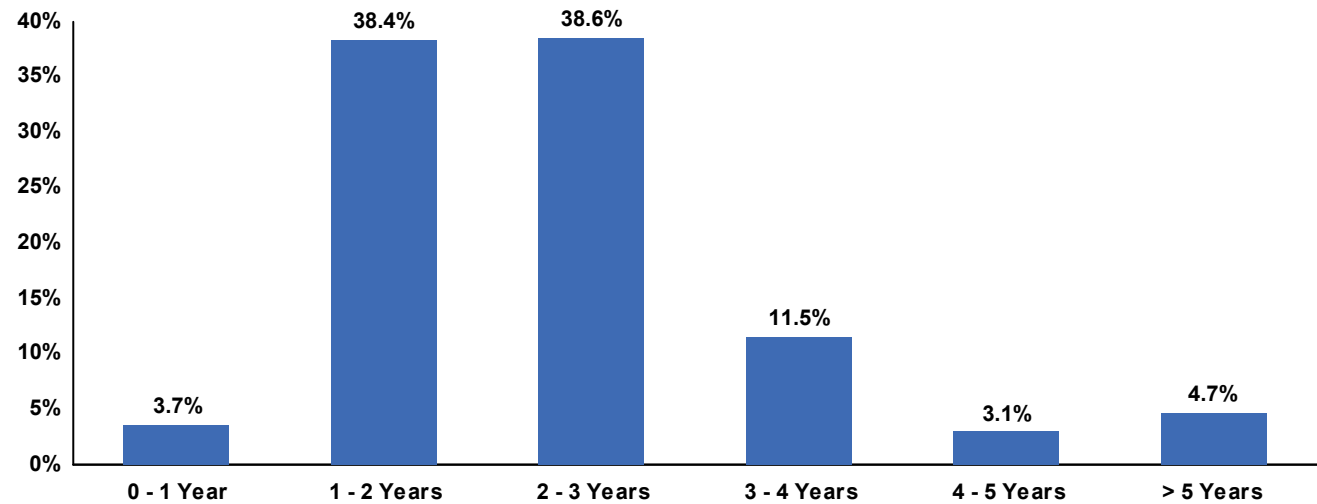
Credit Quality (S&P Ratings)



Sector Allocation



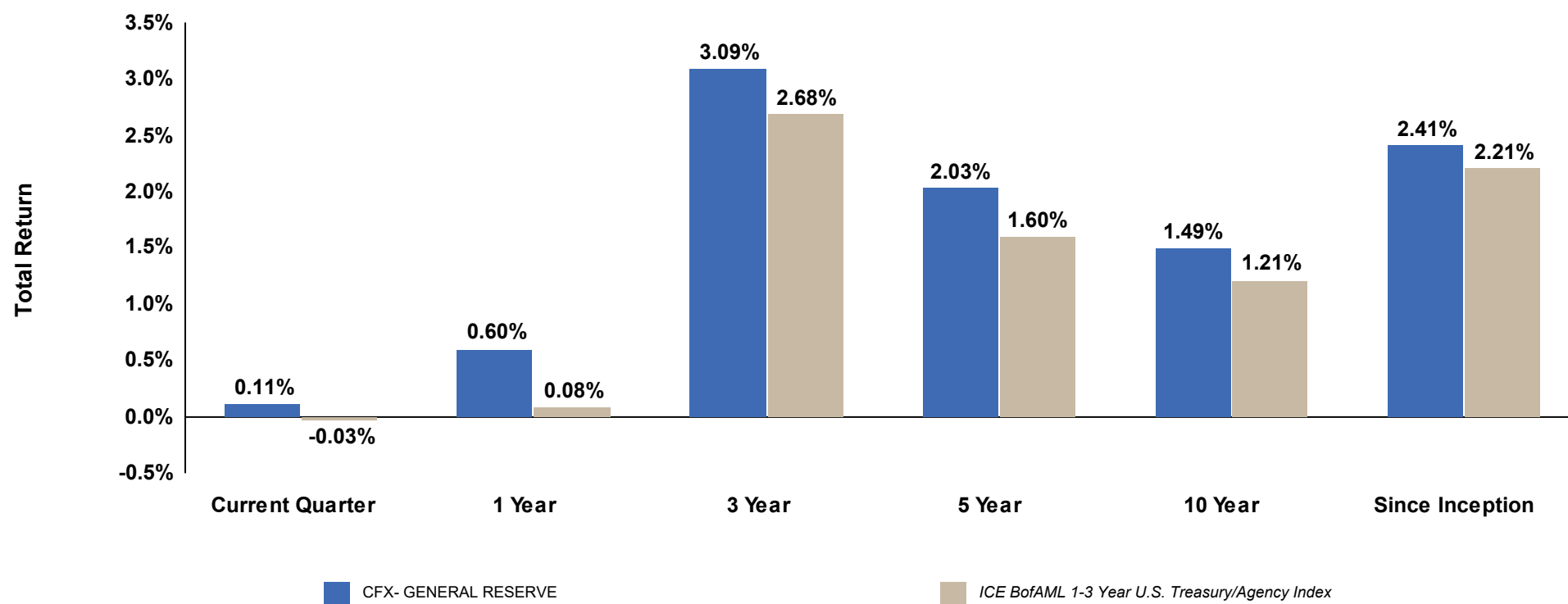
Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				
			1 Year	3 Year	5 Year	10 Year	Since Inception (06/30/06) **
CFX- GENERAL RESERVE	1.90	0.11%	0.60%	3.09%	2.03%	1.49%	2.41%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.83	-0.03%	0.08%	2.68%	1.60%	1.21%	2.21%
Difference		0.14%	0.52%	0.41%	0.43%	0.28%	0.20%



Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Account Name	Amortized Cost ^{1,2,3}	Amortized Cost ^{1,2,3}	Market Value ^{1,2,3}	Market Value ^{1,2,3}	Duration (Years)
	June 30, 2021	June 30, 2020	June 30, 2021	June 30, 2020	June 30, 2021
2008B-1 Sinking Fund - Interest ⁶	-	907,880	-	907,880	0.003
2008B-2 Sinking Fund - Interest ⁶	-	850,178	-	850,178	0.003
2008B-3 Sinking Fund - Interest ⁶	-	1,151,691	-	1,151,691	0.003
2008B-4 Sinking Fund - Interest ⁶	-	717,548	-	717,548	0.003
2010B Sinking Fund - Interest	-	8,413,795	-	8,413,795	-
2010C Sinking Fund - Interest	-	810,031	-	810,031	-
2012 Sinking Fund - Interest	875,412	28,040,275	875,412	28,040,275	0.003
2012A Subordinate - Interest	5,421,513	7,073,187	5,421,513	7,073,187	0.003
2013A Sinking Fund - Interest	6,116,888	6,115,688	6,116,888	6,115,688	0.003
2013B Sinking Fund - Interest	3,819,655	23,698,278	3,819,655	23,698,278	0.003
2013C Sinking Fund - Interest	-	2,441,163	-	2,441,163	-
2016 A Sinking Funds - Interest	3,883,863	3,855,087	3,883,863	3,855,087	0.003
2016 B Sinking Funds - Interest	15,413,863	15,375,584	15,413,863	15,375,584	0.003
2017 Sinking Funds - Interest	8,283,985	8,269,301	8,283,985	8,269,301	0.003
2018 Sinking Fund - Interest	9,168,311	9,080,306	9,168,311	9,080,306	0.003
2019 A&B Sinking Fund - Interest	22,874,868	-	22,874,868	-	0.003
2020 Sinking Fund - Interest	57,658,373	-	57,658,373	-	0.003
Debt Service Reserve - 2010A	-	13,458,724	-	13,678,097	-
Debt Service Reserve - 2010C	-	1,460,894	-	1,480,828	-
Debt Service Reserve - 2016B	48,757,167	47,751,579	48,986,134	48,926,014	1.430
Debt Service Reserve - TIFIA	11,127,606	10,980,260	11,168,955	11,153,224	1.010
Debt Service Reserve - Common	15,181,978	15,034,942	15,172,047	15,139,574	1.940
Debt Service Reserve - 2019 Common	37,708,931	36,822,639	37,709,603	37,553,887	1.830
Total	\$246,292,412	\$242,309,030	\$246,553,469	\$244,731,616	0.730

<u>Account Name</u>	<u>Yield to Maturity at Cost⁴ June 30, 2021</u>	<u>Yield to Maturity at Cost⁴ June 30, 2020</u>	<u>Yield to Maturity at Market June 30, 2021</u>	<u>Yield to Maturity at Market June 30, 2020</u>	<u>Duration (Years) June 30, 2020</u>
2008B-1 Sinking Fund - Interest ⁶	-	0.06%	-	0.06%	0.003
2008B-2 Sinking Fund - Interest ⁶	-	0.06%	-	0.06%	0.003
2008B-3 Sinking Fund - Interest ⁶	-	0.06%	-	0.06%	0.003
2008B-4 Sinking Fund - Interest ⁶	-	0.06%	-	0.06%	0.003
2010B Sinking Fund - Interest	-	0.06%	-	0.06%	0.003
2010C Sinking Fund - Interest	-	0.06%	-	0.06%	0.003
2012 Sinking Fund - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2012A Subordinate - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2013A Sinking Fund - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2013B Sinking Fund - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2013C Sinking Fund - Interest	-	0.06%	-	0.06%	0.003
2016 A Sinking Funds - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2016 B Sinking Funds - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2017 Sinking Funds - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2018 Sinking Fund - Interest	0.01%	0.06%	0.01%	0.06%	0.003
2019 A&B Sinking Fund - Interest	0.01%	-	0.01%	-	-
2020 Sinking Fund - Interest	0.01%	-	0.01%	-	-
Debt Service Reserve - 2010A	-	1.82%	-	0.24%	1.540
Debt Service Reserve - 2010C	-	1.76%	-	0.17%	1.480
Debt Service Reserve - 2016B	0.89%	1.89%	0.23%	0.17%	1.520
Debt Service Reserve - TIFIA	0.93%	1.81%	0.12%	0.18%	1.010
Debt Service Reserve - Common	0.28%	1.61%	0.28%	0.19%	0.680
Debt Service Reserve - 2019 Common	0.31%	1.46%	0.27%	0.18%	1.690
Total	0.29%	0.92%	0.12%	0.12%	0.740

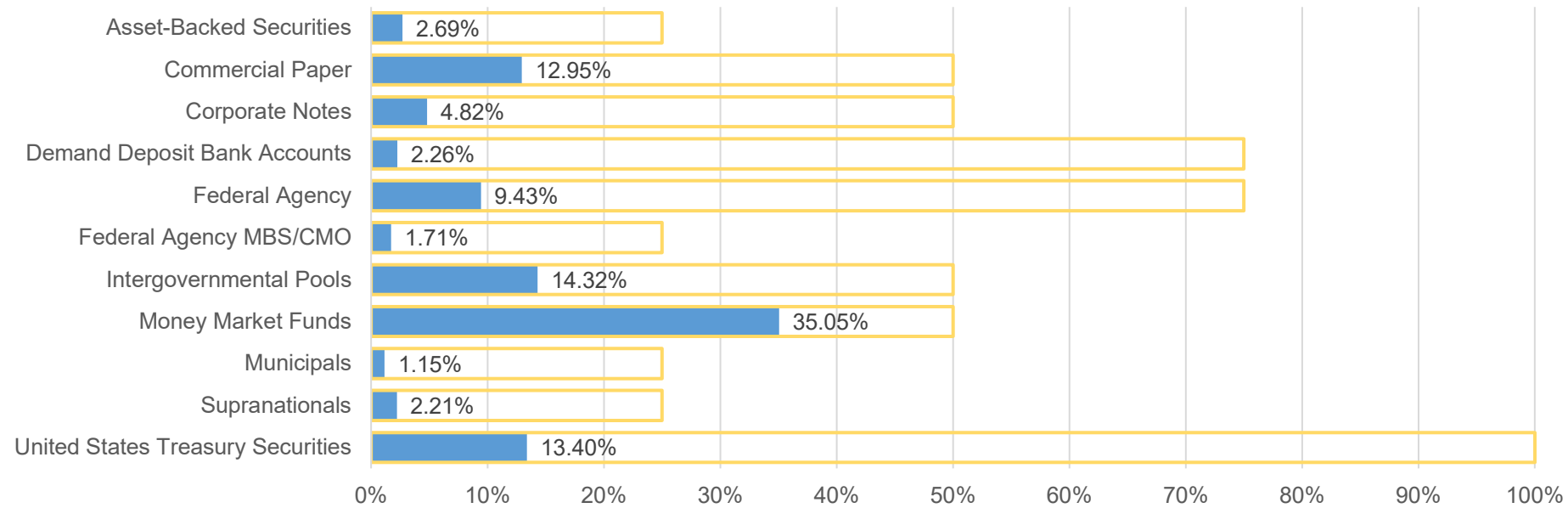
Benchmarks	<u>June 30, 2021</u>	<u>June 30, 2020</u>
S&P Rated GIP Index Gov't 30 Day Gross Yield Index⁵	0.06%	0.33%

Notes:

1. On a trade-date basis, includes accrued interest and money market fund/cash if tracked by PFM.
2. Includes any money market fund/cash balances held in custodian account.
3. In order to comply with GASB accrual accounting reporting requirements; forward settling trades are included in the monthly balance.
4. Past performance is not indicative of future results.
5. Month end yields, source Bloomberg. The presentation of this benchmark is pursuant to the Investment Policy.
6. Due to the liquidity requirements of these portfolios, the balances are invested in a money market mutual fund held in the custody accounts.

CENTRAL FLORIDA EXPRESSWAY AUTHORITY

Asset Allocation



Security Type	Amortized Cost (Includes Interest)	Allocation Percentage	Permitted by Policy	In Compliance
Asset-Backed Securities	23,884,320.87	2.69%	25%	Yes
Bankers' Acceptances	-	-	10%	Yes
Certificates of Deposit and Savings Accounts	-	-	50%	Yes
Commercial Paper	114,842,985.05	12.95%	50%	Yes
Corporate Notes	42,692,243.19	4.82%	50%	Yes
Demand Deposit Bank Accounts	20,000,000.00	2.26%	75%	Yes
Federal Agency	83,613,389.95	9.43%	75%	Yes
Florida Prime (SBA)	-	-	25%	Yes
Intergovernmental Pools	126,909,829.88	14.32%	50%	Yes
Federal Agency MBS/CMO	15,178,325.28	1.71%	25%	Yes
Money Market Funds	310,753,101.23	35.05%	50%	Yes
Municipals	10,235,842.16	1.15%	25%	Yes
Fixed-Income Mutual Funds and ETFs	-	-	25%	Yes
Repurchase Agreements	-	-	40%	Yes
Supranationals	19,584,812.10	2.21%	25%	Yes
United States Treasury Securities	118,795,497.99	13.40%	100%	Yes
Total	886,490,347.70	100.00%		

End of month trade-date amortized cost of portfolio holdings, including accrued interest.

CENTRAL FLORIDA EXPRESSWAY AUTHORITY

Asset Allocation

Sector	Individual Issuer Breakdown	Amortized Cost (Includes Interest)	Allocation Percentage	Permitted by Policy	In Compliance
ASSET-BACKED	CNH EQUIPMENT TRUST	1,246,479.75	0.14%	5%	Yes
ASSET-BACKED	FIFTH THIRD AUTO TRUST	383,235.25	0.04%	5%	Yes
ASSET-BACKED	FORD CREDIT AUTO OWNER TRUST	612,809.66	0.07%	5%	Yes
ASSET-BACKED	GM FINANCIAL AUTO LEASING TRUST	1,621,307.88	0.18%	5%	Yes
ASSET-BACKED	GM FINANCIAL SECURITIZED TERM	1,726,576.99	0.19%	5%	Yes
ASSET-BACKED	HARLEY-DAVIDSON MOTORCYCLE TRUST	829,000.29	0.09%	5%	Yes
ASSET-BACKED	HONDA AUTO RECEIVABLES OWNER T	710,009.94	0.08%	5%	Yes
ASSET-BACKED	HYUNDAI AUTO RECEIVABLES TRUST	891,360.07	0.10%	5%	Yes
ASSET-BACKED	NISSAN AUTO RECEIVABLES OWNER	465,104.09	0.05%	5%	Yes
ASSET-BACKED	TOYOTA AUTO RECEIVABLES OWNER	2,389,154.34	0.27%	5%	Yes
ASSET-BACKED	WORLD OMNI AUTO RECEIVABLES TR	1,575,852.35	0.18%	5%	Yes
ASSET-BACKED	BMW VEHICLE LEASE TRUST	295,005.92	0.03%	5%	Yes
ASSET-BACKED	CARMAX AUTO OWNER TRUST	2,634,870.84	0.30%	5%	Yes
ASSET-BACKED	JOHN DEERE OWNER TRUST	1,536,791.65	0.17%	5%	Yes
ASSET-BACKED	MERCEDES-BENZ AUTO RECEIVABLES	206,270.89	0.02%	5%	Yes
ASSET-BACKED	BANK OF AMERICA CREDIT CARD TR	155,027.70	0.02%	5%	Yes
ASSET-BACKED	NISSAN AUTO LEASE TRUST	523,136.23	0.06%	5%	Yes
ASSET-BACKED	MERCEDES-BENZ AUTO LEASE TRUST	155,021.62	0.02%	5%	Yes
ASSET-BACKED	VOLKSWAGEN AUTO LOAN ENHANCED	405,779.81	0.05%	5%	Yes
ASSET-BACKED	DISCOVER CARD EXECUTION NOTE TRUST	830,578.87	0.09%	5%	Yes
ASSET-BACKED	VERIZON OWNER TRUST	2,060,596.37	0.23%	5%	Yes
ASSET-BACKED	BMW VEHICLE OWNER TRUST	345,007.40	0.04%	5%	Yes
ASSET-BACKED	HYUNDAI AUTO LEASE SECURITIZATION TRUST	850,002.31	0.10%	5%	Yes
ASSET-BACKED	KUBOTA CREDIT OWNER TRUST	270,021.88	0.03%	5%	Yes
ASSET-BACKED	TOYOTA LEASE OWNER TRUST	430,004.31	0.05%	5%	Yes
ASSET-BACKED	VERIZON MASTER TRUST	735,314.46	0.08%	5%	Yes
CORPORATE NOTE	APPLE INC	555,535.96	0.06%	5%	Yes
CORPORATE NOTE	BRANCH BANKING & TRUST	1,006,055.65	0.11%	5%	Yes
CORPORATE NOTE	CITIGROUP INC	844,246.02	0.10%	5%	Yes
CORPORATE NOTE	GOLDMAN SACHS GROUP INC	1,110,977.93	0.13%	5%	Yes
CORPORATE NOTE	MORGAN STANLEY	1,143,406.76	0.13%	5%	Yes
CORPORATE NOTE	TOYOTA MOTOR CREDIT CORP	1,051,736.11	0.12%	5%	Yes
CORPORATE NOTE	WELLS FARGO BANK NA	1,242,892.25	0.14%	5%	Yes
CORPORATE NOTE	JOHN DEERE CAPITAL CORP	885,498.35	0.10%	5%	Yes
CORPORATE NOTE	INTEL CORP	839,413.03	0.09%	5%	Yes
CORPORATE NOTE	IBM CORP	999,260.83	0.11%	5%	Yes
CORPORATE NOTE	JPMORGAN CHASE & CO	1,590,316.69	0.18%	5%	Yes

CENTRAL FLORIDA EXPRESSWAY AUTHORITY

Asset Allocation

Sector	Individual Issuer Breakdown	Amortized Cost (Includes Interest)	Allocation Percentage	Permitted by Policy	In Compliance
CORPORATE NOTE	CHARLES SCHWAB CORP	505,855.34	0.06%	5%	Yes
CORPORATE NOTE	BANK OF AMERICA CORP	1,235,921.99	0.14%	5%	Yes
CORPORATE NOTE	3M COMPANY	1,159,362.32	0.13%	5%	Yes
CORPORATE NOTE	CISCO SYSTEMS	772,342.06	0.09%	5%	Yes
CORPORATE NOTE	PACCAR FINANCIAL CORP	772,260.19	0.09%	5%	Yes
CORPORATE NOTE	CATERPILLAR FINANCIAL SERVICES CORP	1,210,232.78	0.14%	5%	Yes
CORPORATE NOTE	AMAZON.COM INC	1,628,657.96	0.18%	5%	Yes
CORPORATE NOTE	MERCK & CO INC	408,238.58	0.05%	5%	Yes
CORPORATE NOTE	HONEYWELL INTERNATIONAL	407,115.26	0.05%	5%	Yes
CORPORATE NOTE	BANK OF NOVA SCOTIA HOUSTON	1,944,139.63	0.22%	5%	Yes
CORPORATE NOTE	BANK OF MONTREAL CHICAGO	659,841.07	0.07%	5%	Yes
CORPORATE NOTE	GENERAL DYNAMICS CORP	913,459.93	0.10%	5%	Yes
CORPORATE NOTE	PEPSICO INC	406,239.70	0.05%	5%	Yes
CORPORATE NOTE	TORONTO DOMINION BANK	2,176,379.38	0.25%	5%	Yes
CORPORATE NOTE	MITSUBISHI UFJ FIN GRP	1,267,513.07	0.14%	5%	Yes
CORPORATE NOTE	ROYAL BANK OF CANADA NY	806,519.00	0.09%	5%	Yes
CORPORATE NOTE	BANK OF NY MELLON CORP	410,622.47	0.05%	5%	Yes
CORPORATE NOTE	CANADIAN IMP BK COMM NY	1,224,778.03	0.14%	5%	Yes
CORPORATE NOTE	COMCAST CORP	580,496.60	0.07%	5%	Yes
CORPORATE NOTE	GLAXOSMITHKLINE CAPITAL	235,313.73	0.03%	5%	Yes
CORPORATE NOTE	HSBC BANK USA NA	385,386.20	0.04%	5%	Yes
CORPORATE NOTE	UNITEDHEALTH GROUP INC	544,805.23	0.06%	5%	Yes
CORPORATE NOTE	WESTPAC BANKING CORP NY	691,091.22	0.08%	5%	Yes
CORPORATE NOTE	COOPERATIEVE RABOBANK U.A.	1,231,448.37	0.14%	5%	Yes
CORPORATE NOTE	CREDIT SUISSE NEW YORK	1,212,478.99	0.14%	5%	Yes
CORPORATE NOTE	SUMITOMO MITSUI TRUST NY	1,217,068.06	0.14%	5%	Yes
CORPORATE NOTE	SVENSKA HANDELSBANKEN NY	889,599.15	0.10%	5%	Yes
CORPORATE NOTE	BRISTOL-MYERS SQUIBB CO	530,379.48	0.06%	5%	Yes
CORPORATE NOTE	NATIONAL BANK OF CANADA	859,555.82	0.10%	5%	Yes
CORPORATE NOTE	SIEMENS FINANCIERINGSMAT	355,628.58	0.04%	5%	Yes
CORPORATE NOTE	SUMITOMO MITSUI BANK NY	1,132,694.80	0.13%	5%	Yes
CORPORATE NOTE	SWEDBANK (NEW YORK)	1,197,268.67	0.14%	5%	Yes
CORPORATE NOTE	ASTRAZENECA FINANCE LLC	845,468.52	0.10%	5%	Yes
CORPORATE NOTE	NORDEA BANK AB NEW YORK	715,376.46	0.08%	5%	Yes
CORPORATE NOTE	UBS AG STAMFORD CT	889,364.97	0.10%	5%	Yes
MBS / CMO	FANNIE MAE	3,190,849.46	0.36%	40%	Yes
MBS / CMO	FHLMC MULTIFAMILY STRUCTURED P	6,818,931.50	0.77%	40%	Yes
MBS / CMO	FREDDIE MAC	3,378,118.61	0.38%	40%	Yes
MBS / CMO	FANNIEMAE-ACES	1,500,889.52	0.17%	40%	Yes
MBS / CMO	GINNIE MAE	289,536.19	0.03%	40%	Yes

CENTRAL FLORIDA EXPRESSWAY AUTHORITY

Asset Allocation

Sector	Individual Issuer Breakdown	Amortized Cost (Includes Interest)	Allocation Percentage	Permitted by Policy	In Compliance
US TSY BOND/NOTE	UNITED STATES TREASURY	118,795,497.99	13.40%	100%	Yes
SUPRANATL	INTL BANK OF RECONSTRUCTION AND DEV	13,545,490.55	1.53%	5%	Yes
SUPRANATL	INTER-AMERICAN DEVELOPMENT BANK	1,265,385.51	0.14%	5%	Yes
SUPRANATL	ASIAN DEVELOPMENT BANK	4,773,936.04	0.54%	5%	Yes
MUNI BOND/NOTE	NEW YORK ST DORM AUTH ST PERSO	1,256,634.15	0.14%	5%	Yes
MUNI BOND/NOTE	MISSISSIPPI ST	395,277.82	0.04%	5%	Yes
MUNI BOND/NOTE	ARIZONA STATE TRANSPORTATION BOARD	696,151.35	0.08%	5%	Yes
MUNI BOND/NOTE	CONNECTICUT ST	86,385.54	0.01%	5%	Yes
MUNI BOND/NOTE	MARYLAND ST	856,460.63	0.10%	5%	Yes
MUNI BOND/NOTE	PRINCE GEORGES CNTY MD	240,426.12	0.03%	5%	Yes
MUNI BOND/NOTE	WASHINGTON ST	625,989.58	0.07%	5%	Yes
MUNI BOND/NOTE	TAMPA WTR & WSTWTR SYS, FL TXBL REV BNDS	110,137.50	0.01%	5%	Yes
MUNI BOND/NOTE	PORT AUTHORITY OF NY/NJ	982,297.08	0.11%	5%	Yes
MUNI BOND/NOTE	MINNESOTA ST	1,022,265.31	0.12%	5%	Yes
MUNI BOND/NOTE	FLORIDA ST BRD OF ADMIN FIN CO	422,641.80	0.05%	5%	Yes
MUNI BOND/NOTE	NEW YORK ST URBAN DEV CORP REV	2,334,215.65	0.26%	5%	Yes
MUNI BOND/NOTE	AVONDALE SCHOOL DISTRICT	421,155.00	0.05%	5%	Yes
MUNI BOND/NOTE	TEXAS ST TRANSPRTN COMMISSIONS	785,804.63	0.09%	5%	Yes
FED AGY BOND/NOTE	FANNIE MAE	30,955,748.53	3.49%	40%	Yes
FED AGY BOND/NOTE	FREDDIE MAC	48,920,129.70	5.52%	40%	Yes
FED AGY BOND/NOTE	FEDERAL HOME LOAN BANK	3,737,511.72	0.42%	40%	Yes
COMMERCIAL PAPER	TORONTO DOMINION BANK	8,996,008.34	1.01%	5%	Yes
COMMERCIAL PAPER	ING (US) FUNDING LLC	13,081,761.63	1.48%	5%	Yes
COMMERCIAL PAPER	CREDIT AGRICOLE CIB NY	6,299,680.33	0.71%	5%	Yes
COMMERCIAL PAPER	EXXON MOBIL CORPORATION	8,997,685.56	1.01%	5%	Yes
COMMERCIAL PAPER	NATIXIS NY BRANCH	18,789,760.96	2.12%	5%	Yes
COMMERCIAL PAPER	CREDIT SUISSE NEW YORK	3,496,507.64	0.39%	5%	Yes
COMMERCIAL PAPER	MIZUHO BANK LTD/NY	2,499,566.67	0.28%	5%	Yes
COMMERCIAL PAPER	SOCIETE GENERALE NY	1,098,819.33	0.12%	5%	Yes
COMMERCIAL PAPER	LMA AMERICAS LLC	3,497,571.50	0.39%	5%	Yes
COMMERCIAL PAPER	MACQUARIE BANK LIMITED	3,497,906.83	0.39%	5%	Yes
COMMERCIAL PAPER	BARCLAYS BANK PLC CCP	3,498,726.77	0.39%	5%	Yes
COMMERCIAL PAPER	SANTANDER UK PLC	10,038,393.60	1.13%	5%	Yes
COMMERCIAL PAPER	NATIONAL BANK OF CANADA	449,663.63	0.05%	5%	Yes
COMMERCIAL PAPER	COLLAT COMM PAPER V CO	15,342,697.59	1.73%	5%	Yes
COMMERCIAL PAPER	AUST & NZ BANKING GROUP	14,808,633.67	1.67%	5%	Yes
COMMERCIAL PAPER	SKANDINAVISKA ENSKILDA BANKEN AB	449,601.00	0.05%	5%	Yes
DEMAND DEPOSIT BANK ACCOUNT	WELLS FARGO DEPOSITORY ACCOUNT - QPD	20,000,000.00	2.26%	50%	Yes
MNY MKT/MUTUAL FND	WELLS FARGO GOVERNMENT ADVANTAGE	224,433,310.32	25.32%	25%	No*
MNY MKT/MUTUAL FND	CASH BALANCE	86,319,790.91	9.74%	25%	Yes

*This was a result of a temporary timing issue between maturities and the need to keep cash liquid for the advanced cash refunding on 7/1/21.

CENTRAL FLORIDA EXPRESSWAY AUTHORITY

Asset Allocation

Sector	Individual Issuer Breakdown	Amortized Cost (Includes Interest)	Allocation Percentage	Permitted by Policy	In Compliance
INTERGOVERNMENTAL POOLS	FL PALM	126,909,829.88	14.32%	25%	Yes
Total		886,490,347.70	100.00%		

End of month trade-date amortized cost of portfolio holdings, including accrued interest.

Tab II



Managed Account Summary Statement

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Transaction Summary - Managed Account

Opening Market Value	\$163,539,896.30
Maturities/Calls	(1,074,763.32)
Principal Dispositions	(6,441,754.38)
Principal Acquisitions	6,706,691.30
Unsettled Trades	0.00
Change in Current Value	(372,835.59)
Closing Market Value	\$162,357,234.31

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	7,519,489.84
Coupon/Interest/Dividend Income	132,814.29
Principal Payments	1,074,763.32
Security Purchases	(8,310,739.00)
Net Cash Contribution	0.06
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	149,440.75
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	85,482.58
Total Cash Basis Earnings	\$234,923.33

Cash Balance

Closing Cash Balance **\$1,173,123.96**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	161,458,937.44
Ending Accrued Interest	297,148.66
Plus Proceeds from Sales	6,455,660.67
Plus Proceeds of Maturities/Calls/Principal Payments	1,074,763.32
Plus Coupons/Dividends Received	132,814.29
Less Cost of New Purchases	(6,706,691.30)
Less Beginning Amortized Value of Securities	(162,225,973.40)
Less Beginning Accrued Interest	(296,494.06)
Total Accrual Basis Earnings	\$190,165.62



Portfolio Summary and Statistics

For the Month Ending **June 30, 2021**

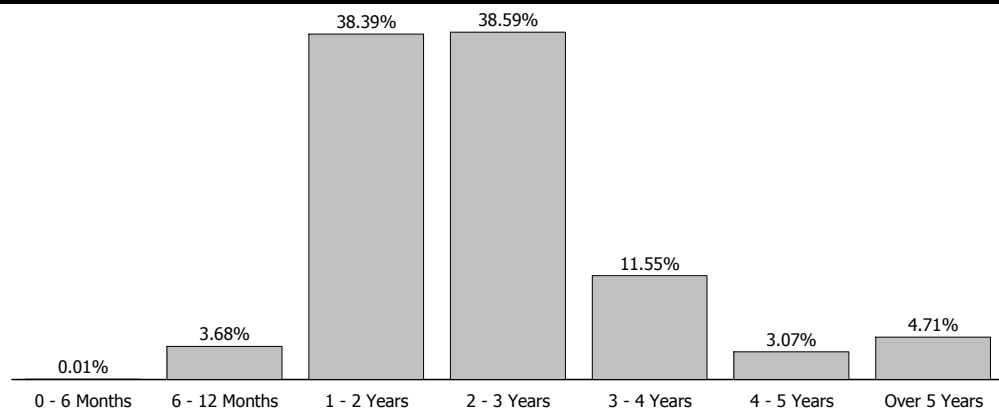
CFX- GENERAL RESERVE - 66440085

Account Summary

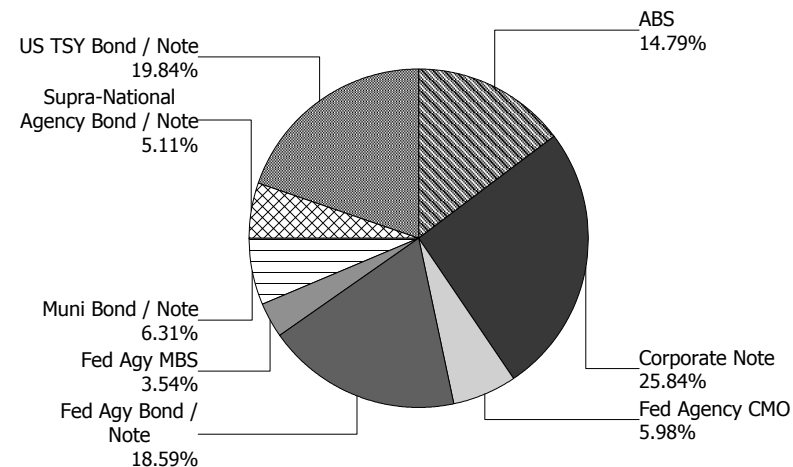
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	31,805,000.00	32,212,191.62	19.84
Supra-National Agency Bond / Note	8,305,000.00	8,291,496.09	5.11
Municipal Bond / Note	10,200,000.00	10,248,584.70	6.31
Federal Agency Mortgage-Backed Security	5,457,889.07	5,752,499.72	3.54
Federal Agency Collateralized Mortgage Obligation	9,499,835.56	9,706,023.21	5.98
Federal Agency Bond / Note	30,165,000.00	30,187,695.63	18.59
Corporate Note	41,400,000.00	41,947,017.97	25.84
Asset-Backed Security	23,874,691.57	24,011,725.37	14.79
Managed Account Sub-Total	160,707,416.20	162,357,234.31	100.00%
Accrued Interest		297,148.66	
Total Portfolio	160,707,416.20	162,654,382.97	

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	0.91%
Yield to Maturity at Market	0.60%
Weighted Average Days to Maturity	929



Managed Account Issuer Summary

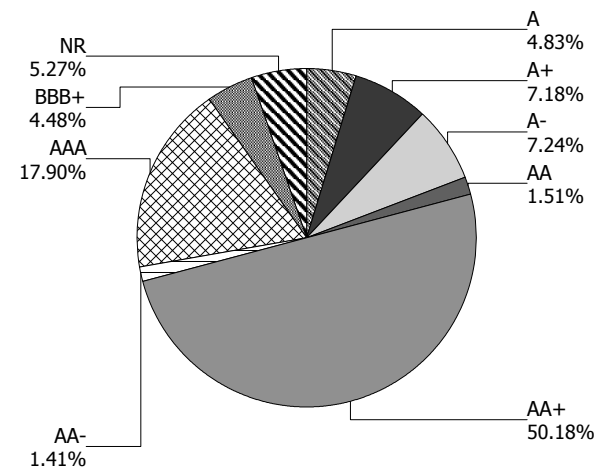
For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	1,169,475.52	0.72
AMAZON.COM INC	1,629,393.59	1.00
APPLE INC	559,649.79	0.34
ARIZONA TRANSPORTATION BOARD	701,012.40	0.43
ASIAN DEVELOPMENT BANK	4,761,526.85	2.93
ASTRAZENECA PLC	843,940.37	0.52
AVONDALE SCHOOL DISTRICT	429,395.40	0.26
BANK OF AMERICA CO	1,396,129.39	0.86
BANK OF MONTREAL	659,397.42	0.41
BANK OF NOVA SCOTIA	1,958,555.92	1.21
BMW FINANCIAL SERVICES NA LLC	295,229.19	0.18
BMW VEHICLE OWNER TRUST	345,955.24	0.21
BRISTOL-MYERS SQUIBB CO	530,227.37	0.33
CANADIAN IMPERIAL BANK OF COMMERCE	1,222,091.85	0.75
CARMAX AUTO OWNER TRUST	2,654,617.07	1.64
CATERPILLAR INC	1,215,671.28	0.75
CHARLES SCHWAB	507,660.34	0.31
CITIGROUP INC	843,849.26	0.52
CITY OF TAMPA	110,240.90	0.07
CNH EQUIPMENT TRUST	1,257,283.40	0.77
COMCAST CORP	584,740.62	0.36
CREDIT SUISSE GROUP RK	1,205,621.01	0.74
DEERE & COMPANY	882,401.11	0.54
DISCOVER FINANCIAL SERVICES	847,317.95	0.52
DORMITORY AUTHORITY OF NEW YORK	1,257,851.50	0.77
FANNIE MAE	13,393,041.41	8.25
FEDERAL HOME LOAN BANKS	815,260.80	0.50
FIFTH THIRD AUTO TRUST	386,897.71	0.24
FLORIDA STATE BOARD OF ADMIN FIN CORP	424,187.40	0.26
FORD CREDIT AUTO OWNER TRUST	612,330.06	0.38
FREDDIE MAC	31,138,843.83	19.19
GENERAL DYNAMICS CORP	912,619.98	0.56

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Issuer	Market Value of Holdings	Percent
GLAXOSMITHKLINE PLC TAL	235,709.70	0.15
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	1,739,268.91	1.07
GM FINANCIAL LEASINGTRUST	1,621,209.13	1.00
GOLDMAN SACHS GROUP INC	1,103,054.54	0.68
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	299,072.52	0.18
HARLEY-DAVIDSON MOTORCYCLE TRUST	831,015.08	0.51
HONDA AUTO RECEIVABLES	710,865.42	0.44
HONEYWELL INTERNATIONAL	407,387.20	0.25
HSBC HOLDINGS PLC	384,979.98	0.24
HYUNDAI AUTO LEASE SECURITIZATION TRUST	849,455.56	0.52
HYUNDAI AUTO RECEIVABLES	892,194.86	0.55
IBM CORP	994,316.67	0.61
INTEL CORPORATION	838,967.60	0.52
INTER-AMERICAN DEVELOPMENT BANK	1,270,479.98	0.78
INTL BANK OF RECONSTRUCTION AND DEV	2,259,489.26	1.39
JOHN DEERE OWNER TRUST	1,545,340.26	0.95
JP MORGAN CHASE & CO	1,590,653.06	0.98
KUBOTA CREDIT OWNER TRUST	269,822.25	0.17
MERCEDES-BENZ AUTO LEASE TRUST	155,236.96	0.10
MERCEDES-BENZ AUTO RECEIVABLES	207,123.69	0.13
MERCK & CO INC	404,760.80	0.25
MITSUBISHI UFJ FINANCIAL GROUP INC	1,279,836.07	0.79
MORGAN STANLEY	1,138,153.56	0.70
NATIONAL BANK OF CANADA	853,804.56	0.53
NEW YORK & NEW JERSEY PORT AUTHORITY	982,580.90	0.61
NEW YORK ST URBAN DEVELOPMENT CORP	2,330,330.50	1.44
NISSAN AUTO LEASE TRUST	524,127.94	0.32
NISSAN AUTO RECEIVABLES	466,481.26	0.29
NORDEA BANK ABP	713,103.11	0.44
PACCAR FINANCIAL CORP	780,858.24	0.48
PEPSICO INC	405,939.94	0.25
PRINCE GEORGES COUNTY	241,502.40	0.15
RABOBANK NEDERLAND	1,222,829.10	0.75



Managed Account Issuer Summary

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Issuer	Market Value of Holdings	Percent
ROYAL BANK OF CANADA	801,692.26	0.49
SIEMENS AG	355,399.38	0.22
STATE OF CONNECTICUT	87,542.35	0.05
STATE OF MARYLAND	857,111.85	0.53
STATE OF MINNESOTA	1,023,804.60	0.63
STATE OF MISSISSIPPI	394,004.60	0.24
STATE OF TEXAS	784,913.65	0.48
STATE OF WASHINGTON	624,106.25	0.38
SUMITOMO MITSUI FINANCIAL GROUP INC	1,125,764.76	0.69
SUMITOMO MITSUI TRUST HOLDINGS INC	1,216,053.41	0.75
SVENSKA HANDELSBANKEN AB	885,661.25	0.55
SWEDBANK AB	1,196,027.70	0.74
THE BANK OF NEW YORK MELLON CORPORATION	410,148.80	0.25
TORONTO-DOMINION BANK	2,171,387.94	1.34
Toyota Lease Owner Trust	430,301.03	0.27
TOYOTA MOTOR CORP	3,453,678.69	2.13
TRUIST FIN CORP	1,029,539.00	0.63
UBS AG	888,042.89	0.55
UNITED STATES TREASURY	32,212,191.62	19.85
UNITEDHEALTH GROUP INC	543,484.90	0.33
VERIZON MASTER TRUST	734,283.57	0.45
VERIZON OWNER TRUST	2,080,196.15	1.28
VOLKSWAGEN OF AMERICA	409,605.54	0.25
WELLS FARGO & COMPANY	1,266,052.40	0.78
WESTPAC BANKING CORP	689,674.70	0.42
WORLD OMNI AUTO REC TRUST	1,584,198.08	0.98
Total	\$162,357,234.31	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	170,000.00	AA+	Aaa	05/01/19	05/03/19	167,602.73	2.23	251.98	169,287.64	172,576.55
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	700,000.00	AA+	Aaa	10/07/20	10/08/20	723,816.41	0.15	40.42	713,760.59	714,109.34
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	1,445,000.00	AA+	Aaa	06/03/19	06/05/19	1,456,966.41	1.85	83.44	1,448,885.61	1,474,125.71
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,000,000.00	AA+	Aaa	03/02/20	03/04/20	1,025,273.44	0.81	7,821.13	1,011,357.23	1,019,062.50
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,240,000.00	AA+	Aaa	07/01/19	07/03/19	2,249,187.50	1.74	17,519.34	2,243,228.70	2,282,700.00
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	1,700,000.00	AA+	Aaa	10/31/19	11/04/19	1,718,062.50	1.51	5,370.24	1,708,055.35	1,739,046.96
US TREASURY NOTES DTD 11/30/2015 2.000% 11/30/2022	912828M80	3,200,000.00	AA+	Aaa	12/02/19	12/04/19	3,233,375.00	1.64	5,420.77	3,215,801.17	3,283,000.00
US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	2,600,000.00	AA+	Aaa	02/01/21	02/03/21	2,600,812.50	0.11	8.83	2,600,639.73	2,597,968.88
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	200,000.00	AA+	Aaa	01/02/20	01/06/20	200,906.25	1.60	1,459.94	200,468.08	204,937.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	1,600,000.00	AA+	Aaa	01/02/20	01/06/20	1,608,500.00	1.57	11,679.56	1,604,390.28	1,639,500.00
US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	1,600,000.00	AA+	Aaa	02/23/21	02/25/21	1,600,312.50	0.11	834.25	1,600,256.65	1,598,500.00
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,000,000.00	AA+	Aaa	02/03/20	02/05/20	2,023,906.25	1.34	14,599.45	2,012,687.18	2,049,375.00
US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	3,800,000.00	AA+	Aaa	03/01/21	03/03/21	3,799,554.69	0.13	1,981.36	3,799,631.14	3,796,437.50
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	450,000.00	AA+	Aaa	05/11/21	05/13/21	461,531.25	0.17	16.81	460,804.99	460,125.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/15/2020 0.125% 10/15/2023	91282CAP6	150,000.00	AA+	Aaa	04/07/21	04/09/21	149,583.98	0.24	39.45	149,621.55	149,367.18
US TREASURY NOTES DTD 10/15/2020 0.125% 10/15/2023	91282CAP6	300,000.00	AA+	Aaa	04/07/21	04/09/21	299,109.38	0.24	78.89	299,189.82	298,734.36
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	2,000,000.00	AA+	Aaa	12/01/20	12/03/20	2,001,953.13	0.22	638.59	2,001,572.30	1,996,875.00
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	850,000.00	AA+	Aaa	02/19/21	02/23/21	848,406.25	0.19	46.45	848,605.27	845,484.38
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	400,000.00	AA+	Aaa	04/30/21	05/04/21	398,218.75	0.29	187.85	398,320.34	397,437.52
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	800,000.00	AA+	Aaa	02/26/21	03/01/21	795,843.75	0.30	375.69	796,312.82	794,875.04
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	1,500,000.00	AA+	Aaa	03/01/21	03/03/21	1,493,671.88	0.27	704.42	1,494,375.66	1,490,390.70
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	700,000.00	AA+	Aaa	04/01/21	04/06/21	734,753.91	0.37	2,358.70	732,085.31	731,062.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,400,000.00	AA+	Aaa	05/04/21	05/06/21	2,488,031.25	0.44	6,065.22	2,484,161.74	2,476,500.00
Security Type Sub-Total		31,805,000.00					32,079,379.71	0.79	77,582.78	31,993,499.15	32,212,191.62
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	2,265,000.00	AAA	Aaa	04/13/21	04/20/21	2,260,311.45	0.23	558.38	2,260,773.88	2,259,489.26
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,265,000.00	AAA	Aaa	04/17/20	04/24/20	1,264,569.90	0.51	650.07	1,264,735.44	1,270,479.98
ASIAN DEVELOPMENT BANK NOTES DTD 07/14/2020 0.250% 07/14/2023	045167EV1	1,685,000.00	AAA	Aaa	07/07/20	07/14/20	1,682,186.05	0.31	1,954.13	1,683,090.63	1,682,592.14



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
ASIAN DEVELOPMENT BANK CORPORATE NOTES DTD 06/09/2021 0.375% 06/11/2024	045167FE8	3,090,000.00	AAA	Aaa	06/02/21	06/09/21	3,088,146.00	0.40	708.13	3,088,183.15	3,078,934.71
Security Type Sub-Total		8,305,000.00					8,295,213.40	0.35	3,870.71	8,296,783.10	8,291,496.09
Municipal Bond / Note											
NY ST DORM AUTH PITS TXBL REV BONDS DTD 10/15/2020 0.550% 03/15/2022	64990FYV0	975,000.00	NR	Aa2	10/09/20	10/15/20	975,000.00	0.55	1,578.96	975,000.00	977,515.50
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	30,000.00	A+	Aa3	05/29/20	06/11/20	30,504.60	1.66	375.00	30,245.57	30,755.40
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.783% 07/01/2022	040654XS9	690,000.00	AA+	Aa1	01/10/20	02/12/20	690,000.00	1.78	6,151.35	690,000.00	701,012.40
PRINCE GEORGES CNTY, MD TXBL GO BONDS DTD 06/16/2020 0.603% 09/15/2022	7417017E0	240,000.00	AAA	Aaa	06/10/20	06/16/20	240,000.00	0.60	426.12	240,000.00	241,502.40
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	360,000.00	AA+	NR	12/16/20	12/23/20	360,000.00	0.48	508.80	360,000.00	359,964.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 06/25/2020 0.720% 03/15/2023	650036AR7	365,000.00	NR	Aa2	06/18/20	06/25/20	365,000.00	0.72	773.80	365,000.00	367,047.65
NY ST URBAN DEV CORP TXBL REV BONDS DTD 07/23/2020 0.622% 03/15/2023	650036BE5	515,000.00	NR	Aa2	07/17/20	07/23/20	515,000.00	0.62	943.19	515,000.00	517,569.85
AVONDALE SCH DIST, MI TXBL GO BONDS DTD 02/25/2020 1.650% 05/01/2023	054375VR8	420,000.00	NR	Aa1	02/04/20	02/25/20	420,000.00	1.65	1,155.00	420,000.00	429,395.40
CT ST TXBL GO BONDS DTD 06/11/2020 2.000% 07/01/2023	20772KJV2	55,000.00	A+	Aa3	05/29/20	06/11/20	55,328.35	1.80	550.00	55,214.97	56,786.95
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	470,000.00	A+	Aa3	07/02/20	07/08/20	470,000.00	1.09	5,004.95	470,000.00	476,095.90
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	500,000.00	A+	Aa3	07/07/20	07/09/20	502,930.00	0.89	5,324.42	501,967.71	506,485.00



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Municipal Bond / Note											
WA ST TXBL GO BONDS DTD 07/29/2020 0.380% 08/01/2023	93974EKR6	625,000.00	AA+	Aaa	07/14/20	07/29/20	625,000.00	0.38	989.58	625,000.00	624,106.25
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	855,000.00	AAA	Aaa	07/23/20	08/05/20	855,000.00	0.41	1,460.63	855,000.00	857,111.85
MN ST TXBL GO BONDS DTD 08/25/2020 0.400% 08/01/2023	60412AVS9	1,020,000.00	AAA	Aa1	08/12/20	08/25/20	1,020,795.60	0.37	1,700.00	1,020,565.31	1,023,804.60
TAMPA WTR & WSTWTR SYS, FL TXBL REV BNDS DTD 07/28/2020 0.500% 10/01/2023	875291AT3	110,000.00	AAA	Aaa	07/17/20	07/28/20	110,000.00	0.50	137.50	110,000.00	110,240.90
TX ST TRANS COMM TXBL GO BONDS DTD 08/05/2020 0.410% 10/01/2023	882830AS1	785,000.00	NR	Aaa	07/16/20	08/05/20	785,000.00	0.41	804.63	785,000.00	784,913.65
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	395,000.00	AA	Aa2	07/24/20	08/06/20	395,000.00	0.42	277.82	395,000.00	394,004.60
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	1,090,000.00	AA+	NR	12/16/20	12/23/20	1,090,000.00	0.62	1,989.86	1,090,000.00	1,085,749.00
NY ST DORM AUTH PITS TXBL REV BONDS DTD 06/23/2021 0.887% 03/15/2025	64990FD43	280,000.00	AA+	NR	06/16/21	06/23/21	280,000.00	0.89	55.19	280,000.00	280,336.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	420,000.00	AA	Aa3	09/03/20	09/16/20	420,000.00	1.26	2,641.80	420,000.00	424,187.40

Security Type Sub-Total		10,200,000.00					10,204,558.55	0.73	32,848.60	10,202,993.56	10,248,584.70
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Federal Agency Mortgage-Backed Security

FNMA POOL #AJ3174 DTD 09/01/2011 3.500% 10/01/2026	3138AUQ42	145,818.30	AA+	Aaa	02/05/16	02/17/16	154,931.94	2.82	425.30	150,324.61	155,929.42
FNMA POOL #AL2579 DTD 10/01/2012 4.000% 12/01/2026	3138EJ2M9	141,268.35	AA+	Aaa	10/11/12	10/16/12	151,598.61	3.35	470.89	145,231.05	150,687.24
GNMA POOL #AA7986 DTD 08/01/2012 3.500% 08/01/2027	36178F2T2	279,314.88	AA+	Aaa	10/10/12	10/16/12	302,183.78	2.82	814.67	288,721.52	299,072.52



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Federal Agency Mortgage-Backed Security											
FNMA POOL #AQ8882 DTD 07/01/2012 2.500% 08/01/2027	3138MQ2Q5	487,950.40	AA+	Aaa	11/20/12	12/18/12	509,641.31	2.15	1,016.56	496,977.78	509,171.17
FHLMC POOL #J20932 DTD 10/01/2012 2.500% 11/01/2027	31306YA92	434,554.18	AA+	Aaa	11/20/12	12/18/12	452,768.10	2.17	905.32	442,314.63	453,582.59
FREDDIE MAC POOL DTD 03/01/2013 2.000% 03/01/2028	31307BGG9	393,524.37	AA+	Aaa	02/27/20	03/18/20	398,320.45	1.84	655.87	397,544.49	406,520.16
FR ZS6941 DTD 09/01/2018 2.000% 03/01/2028	3132A7WA5	565,877.10	AA+	Aaa	05/11/20	05/18/20	581,969.22	1.61	943.13	579,654.99	584,429.25
FN FM1456 DTD 09/01/2019 2.500% 09/01/2028	3140X4TN6	494,084.20	AA+	Aaa	12/10/19	12/17/19	499,025.05	2.37	1,029.34	498,152.13	515,571.72
FN AL8774 DTD 06/01/2016 3.000% 03/01/2029	3138ETXC5	394,017.77	AA+	Aaa	02/05/19	02/19/19	395,125.95	2.97	985.04	394,864.86	414,340.64
FANNIE MAE POOL DTD 01/01/2019 2.500% 03/01/2029	3140J94Y4	470,399.71	AA+	Aaa	08/15/19	08/19/19	477,896.72	2.31	980.00	476,428.32	491,198.55
FG G16640 DTD 10/01/2018 3.000% 02/01/2032	3128MFS58	437,870.60	AA+	Aaa	02/05/19	02/06/19	439,512.58	2.97	1,094.68	439,209.32	460,577.43
FHLMC POOL #G16545 DTD 06/01/2018 3.500% 09/01/2032	3128MFP69	361,709.83	AA+	Aaa	07/06/18	07/11/18	366,796.38	3.37	1,054.99	365,727.08	386,351.95
FN FM3770 DTD 07/01/2020 3.000% 07/01/2035	3140X7FL8	598,399.32	AA+	Aaa	08/17/20	08/19/20	637,388.77	2.48	1,496.00	635,119.35	636,228.05
FHLMC POOL #G04691 DTD 09/01/2008 5.000% 06/01/2038	3128M6RL4	131,331.16	AA+	Aaa	02/16/11	03/10/11	136,291.98	4.75	547.21	134,413.40	149,887.95
FNMA POOL #995862 DTD 06/01/2009 5.000% 07/01/2039	31416CJF4	121,768.90	AA+	Aaa	02/16/11	03/10/11	126,558.81	4.75	507.37	124,814.25	138,951.08
Security Type Sub-Total		5,457,889.07					5,630,009.65	2.57	12,926.37	5,569,497.78	5,752,499.72
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,672.13	AA+	Aaa	04/11/18	04/30/18	22,103.21	2.93	64.29	21,694.04	21,672.13



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Federal Agency Collateralized Mortgage Obligation											
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	794,393.32	AA+	Aaa	03/08/19	03/13/19	783,904.85	2.74	1,504.05	792,042.12	801,990.17
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	780,000.00	AA+	Aaa	03/07/19	03/12/19	778,689.84	2.77	1,765.40	779,627.10	791,980.11
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	855,000.00	AA+	Aaa	03/08/19	03/13/19	854,165.04	2.75	1,935.15	854,762.15	868,132.05
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	400,000.00	AA+	Aaa	09/06/19	09/11/19	404,656.25	1.89	769.00	401,747.75	407,399.72
FNA 2013-M1 A2 DTD 01/01/2013 2.365% 08/01/2022	3136ABPW7	422,201.35	AA+	Aaa	09/10/19	09/13/19	425,450.31	2.09	831.96	423,423.18	425,527.22
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	755,000.00	AA+	Aaa	09/04/19	09/09/19	766,148.05	1.78	1,451.49	759,176.56	768,966.98
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	439,997.84	AA+	Aaa	09/11/19	09/16/19	442,739.46	2.08	836.00	441,209.58	446,750.95
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	474,734.50	AA+	Aaa	09/04/19	09/09/19	480,954.00	1.86	901.99	477,467.07	482,020.76
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	206,982.78	AA+	Aaa	06/13/18	06/18/18	207,475.99	2.96	520.22	207,152.15	211,167.81
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2013 2.669% 02/01/2023	3137B5JL8	207,386.95	AA+	Aaa	06/13/18	06/18/18	206,325.68	2.79	461.26	207,022.51	211,131.83
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	64,904.52	AA+	Aaa	12/07/18	12/17/18	64,904.32	3.20	173.24	64,904.43	66,245.71
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	755,000.00	AA+	Aaa	01/28/21	02/02/21	805,991.99	0.58	1,926.51	798,409.35	792,455.13
FHMS K039 A1 DTD 09/01/2014 2.683% 12/01/2023	3137BDCV6	361,400.64	AA+	Aaa	07/02/18	07/06/18	358,492.49	2.84	808.03	360,099.78	370,072.74
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	367,255.71	AA+	Aaa	11/20/19	11/26/19	367,246.91	2.09	640.25	367,249.97	374,880.57



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Federal Agency Collateralized Mortgage Obligation											
FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	364,269.52	AA+	Aaa	02/06/20	02/11/20	373,532.81	2.27	858.16	370,862.03	377,458.43
FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	515,581.48	AA+	Aaa	07/05/19	07/10/19	524,523.57	2.48	1,214.62	521,247.98	534,248.86
FNA 2015-M8 A1 DTD 05/01/2015 2.344% 01/01/2025	3136ANRH2	133,942.97	AA+	Aaa	07/25/19	07/30/19	134,340.61	2.29	261.64	134,199.77	136,301.33
FHMS K052 A1 DTD 02/01/2016 2.598% 01/01/2025	3137BMTW6	588,218.64	AA+	Aaa	07/25/19	07/30/19	594,192.74	2.40	1,273.49	592,076.79	606,363.67
FHR 4096 PA DTD 08/01/2012 1.375% 08/01/2027	3137ATCD2	518,139.83	AA+	Aaa	02/21/20	02/26/20	513,929.95	1.49	593.70	514,691.86	522,547.90
FNR 2020-33 BG DTD 04/01/2020 2.000% 05/01/2030	3136B9VJ3	255,554.12	AA+	Aaa	06/08/20	06/11/20	262,322.31	1.71	425.92	261,600.69	262,202.05
FHR 3745 NP DTD 10/01/2010 4.000% 06/01/2039	3137A24V0	218,199.26	AA+	Aaa	09/12/19	09/17/19	225,998.18	3.74	727.33	225,290.57	226,507.09
Security Type Sub-Total		9,499,835.56					9,598,088.56	2.21	19,943.70	9,575,957.43	9,706,023.21
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,300,000.00	AA+	Aaa	07/29/20	07/30/20	1,298,219.00	0.19	704.17	1,299,044.40	1,299,983.10
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	2,060,000.00	AA+	Aaa	07/21/20	07/23/20	2,055,344.40	0.24	1,115.83	2,057,525.92	2,059,973.22
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	800,000.00	AA+	Aaa	04/14/20	04/15/20	821,272.00	0.43	4,094.44	812,213.98	815,260.80
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	1,670,000.00	AA+	Aaa	04/17/20	04/20/20	1,665,825.00	0.46	1,235.10	1,667,491.19	1,674,637.59
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	3,175,000.00	AA+	Aaa	05/05/20	05/07/20	3,173,666.50	0.39	1,852.08	3,174,178.92	3,183,435.98
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,420,000.00	AA+	Aaa	05/20/20	05/22/20	2,412,715.80	0.35	655.42	2,415,409.96	2,420,888.14



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	3,000,000.00	AA+	Aaa	06/02/20	06/04/20	2,994,000.00	0.32	812.50	2,996,173.75	3,001,101.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	1,220,000.00	AA+	Aaa	07/01/20	07/06/20	1,218,560.40	0.29	42.36	1,219,038.06	1,220,228.14
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,065,000.00	AA+	Aaa	06/24/20	06/26/20	3,056,050.20	0.35	106.42	3,059,074.33	3,065,573.16
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,185,000.00	AA+	Aaa	07/08/20	07/10/20	3,178,152.25	0.32	3,782.19	3,180,378.55	3,184,499.96
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,285,000.00	AA+	Aaa	08/19/20	08/21/20	2,282,669.30	0.28	2,015.24	2,283,335.82	2,284,131.70
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,375,000.00	AA+	Aaa	09/02/20	09/04/20	1,375,251.09	0.24	1,078.99	1,375,182.55	1,374,168.13
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,940,000.00	AA+	Aaa	09/02/20	09/04/20	1,939,359.80	0.26	1,522.36	1,939,534.56	1,938,826.30
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,670,000.00	AA+	Aaa	12/02/20	12/04/20	2,667,356.70	0.28	500.63	2,667,861.22	2,664,988.41
Security Type Sub-Total		30,165,000.00					30,138,442.44	0.32	19,517.73	30,146,443.21	30,187,695.63
Corporate Note											
MITSUBISHI UFJ FIN GRP CORP NOTE DTD 07/18/2019 2.623% 07/18/2022	606822BL7	1,000,000.00	A-	A1	07/11/19	07/18/19	1,000,000.00	2.62	11,876.36	1,000,000.00	1,023,889.00
PACCAR FINANCIAL CORP DTD 09/26/2019 2.000% 09/26/2022	69371RO33	470,000.00	A+	A1	09/23/19	09/26/19	469,426.60	2.04	2,480.56	469,763.52	479,837.10
IBM CORP NOTES DTD 11/09/2015 2.875% 11/09/2022	459200JC6	545,000.00	A-	A2	05/14/20	05/18/20	572,958.50	0.78	2,263.26	560,323.11	563,779.07
CATERPILLAR FINL SERVICE NOTES DTD 01/13/2020 1.950% 11/18/2022	14913O3C1	395,000.00	A	A2	01/09/20	01/13/20	394,818.30	1.97	920.02	394,911.77	403,714.49



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Corporate Note											
INTEL CORP CORP NOTES DTD 12/11/2012 2.700% 12/15/2022	458140AM2	400,000.00	A+	A1	04/30/20	05/04/20	420,484.00	0.72	480.00	411,410.98	413,849.60
BANK OF NOVA SCOTIA NOTES DTD 01/10/2020 1.950% 02/01/2023	064159TE6	1,100,000.00	A-	A2	01/07/20	01/10/20	1,098,625.00	1.99	8,937.50	1,099,286.67	1,124,063.60
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	500,000.00	A+	A1	05/04/20	05/06/20	513,485.00	0.76	3,329.86	507,886.20	510,688.00
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	645,000.00	A+	A1	08/19/19	08/26/19	642,542.55	1.86	4,295.52	643,850.74	658,787.52
MORGAN STANLEY CORP NOTES DTD 02/25/2013 3.750% 02/25/2023	61746BDJ2	250,000.00	BBB+	A1	06/02/20	06/04/20	269,747.50	0.81	3,281.25	261,975.39	263,137.25
BB&T CORPORATION NOTES DTD 09/16/2019 2.200% 03/16/2023	05531FBJ1	1,000,000.00	A-	A3	09/09/19	09/16/19	999,260.00	2.22	6,416.67	999,638.98	1,029,539.00
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	450,000.00	A-	A2	03/15/19	03/22/19	450,000.00	3.21	3,607.88	450,000.00	459,496.35
JOHN DEERE CAPITAL CORP CORP NOTES DTD 03/09/2020 1.200% 04/06/2023	24422EVE6	55,000.00	A	A2	03/04/20	03/09/20	54,986.80	1.21	155.83	54,992.43	55,817.36
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/09/2021 0.400% 04/06/2023	89236TJD8	235,000.00	A+	A1	04/06/21	04/09/21	234,809.65	0.44	214.11	234,831.38	235,116.33
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	25,000.00	AA+	Aa1	05/04/20	05/11/20	24,932.00	0.84	26.04	24,957.83	25,209.45
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	530,000.00	AA+	Aa1	05/05/20	05/11/20	530,000.00	0.75	552.09	530,000.00	534,440.34
WESTPAC BANKING CORP CORPORATE NOTES DTD 05/15/2018 3.650% 05/15/2023	961214DZ3	650,000.00	AA-	Aa3	07/24/20	07/28/20	706,894.50	0.50	3,031.53	688,059.69	689,674.70
GENERAL DYNAMICS CORP NOTES DTD 05/11/2018 3.375% 05/15/2023	369550BD9	865,000.00	A-	A2	07/16/20	07/20/20	933,430.15	0.54	3,730.31	909,729.62	912,619.98



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Corporate Note											
UBS AG LONDON CORPORATE NOTES DTD 06/01/2021 0.375% 06/01/2023	902674YF1	890,000.00	A+	Aa3	05/24/21	06/01/21	889,047.70	0.43	278.13	889,086.84	888,042.89
TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/03/2021 0.300% 06/02/2023	89114TZA3	810,000.00	A	Aa3	06/01/21	06/03/21	809,562.60	0.33	189.00	809,579.40	807,058.89
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	230,000.00	AA	A1	06/01/20	06/03/20	229,678.00	0.45	71.56	229,793.57	230,465.98
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	470,000.00	AA	A1	06/05/20	06/09/20	469,027.10	0.47	146.22	469,372.84	470,952.22
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RO82	140,000.00	A+	A1	06/01/20	06/08/20	139,805.40	0.85	71.56	139,874.35	141,187.06
TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/12/2020 0.750% 06/12/2023	89114OCG1	850,000.00	A	Aa3	08/04/20	08/06/20	858,933.50	0.38	336.46	856,107.42	854,637.60
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	160,000.00	A+	A1	08/04/20	08/11/20	159,790.40	0.39	217.78	159,852.42	159,834.08
TORONTO-DOMINION BANK CORPORATE NOTES DTD 09/11/2020 0.450% 09/11/2023	89114OCJ5	510,000.00	A	Aa3	09/09/20	09/11/20	509,270.70	0.50	701.25	509,465.85	509,691.45
BANK OF NOVA SCOTIA CORPORATE NOTES DTD 09/16/2020 0.550% 09/15/2023	064159YM2	835,000.00	A-	A2	09/11/20	09/16/20	834,407.15	0.57	1,352.24	834,563.22	834,492.32
GLAXOSMITHKLINE CAPITAL CORPORATE NOTES DTD 10/01/2020 0.534% 10/01/2023	377373AL9	235,000.00	A	A2	09/28/20	10/01/20	235,000.00	0.53	313.73	235,000.00	235,709.70
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	530,000.00	A+	A2	11/09/20	11/13/20	530,000.00	0.54	379.48	530,000.00	530,227.37



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Corporate Note											
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	560,000.00	BBB+	A2	11/16/20	11/19/20	560,000.00	0.63	429.15	560,000.00	559,991.04
BANK OF MONTREAL CORPORATE NOTES DTD 12/08/2020 0.450% 12/08/2023	06368EA36	660,000.00	A-	A2	12/03/20	12/08/20	659,571.00	0.47	189.75	659,651.32	659,397.42
CANADIAN IMPERIAL BANK CORPORATE NOTES DTD 12/14/2020 0.500% 12/14/2023	13607GRS5	1,225,000.00	BBB+	A2	12/07/20	12/14/20	1,224,375.25	0.52	289.24	1,224,488.79	1,222,091.85
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/11/2021 0.450% 01/11/2024	89236THU2	815,000.00	A+	A1	01/06/21	01/11/21	814,951.10	0.45	1,731.88	814,958.74	811,860.62
SUMITOMO MITSUI FINL GRP CORPORATE NOTES DTD 01/12/2021 0.508% 01/12/2024	86562MCC2	1,130,000.00	A-	A1	01/04/21	01/12/21	1,130,000.00	0.51	2,694.80	1,130,000.00	1,125,764.76
COOPERAT RABOBANK UA/NY CORPORATE NOTES DTD 01/12/2021 0.375% 01/12/2024	21688AAQ5	1,230,000.00	A+	Aa3	01/05/21	01/12/21	1,229,151.30	0.40	2,165.31	1,229,283.06	1,222,829.10
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/04/2021 0.450% 01/17/2024	24422EVN6	640,000.00	A	A2	03/01/21	03/04/21	639,545.60	0.48	936.00	639,597.15	637,617.92
ROYAL BANK OF CANADA CORPORATE NOTES DTD 01/19/2021 0.425% 01/19/2024	78015K7L2	805,000.00	A	A2	01/13/21	01/19/21	804,975.85	0.43	1,539.56	804,979.44	801,692.26
CREDIT SUISSE NEW YORK CORPORATE NOTES DTD 02/02/2021 0.495% 02/02/2024	22550L2E0	1,210,000.00	A+	Aa3	01/26/21	02/02/21	1,210,000.00	0.50	2,478.99	1,210,000.00	1,205,621.01
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	A-	A2	10/01/20	10/05/20	439,820.00	0.62	5,598.61	431,075.85	430,537.60
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	500,000.00	BBB+	A2	01/21/21	01/25/21	551,070.00	0.67	6,555.56	543,993.22	543,063.50



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Corporate Note											
SIEMENS FINANCIERINGSMAT CORPORATE NOTES DTD 03/11/2021 0.650% 03/11/2024	82620KAX1	355,000.00	A+	A1	03/02/21	03/11/21	354,914.80	0.66	705.07	354,923.51	355,399.38
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	505,000.00	A	A2	03/16/21	03/18/21	504,747.50	0.77	1,083.65	504,771.69	507,660.34
SWEDBANK AB CORPORATE NOTES DTD 03/18/2021 0.850% 03/18/2024	87020PAM9	1,195,000.00	A+	Aa3	03/09/21	03/18/21	1,194,294.95	0.87	2,906.17	1,194,362.50	1,196,027.70
SUMITOMO MITSUI TR BK LT CORPORATE NOTES DTD 03/25/2021 0.850% 03/25/2024	86563VAU3	1,215,000.00	A	A1	03/18/21	03/25/21	1,214,246.70	0.87	2,754.00	1,214,314.06	1,216,053.41
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	100,000.00	BBB+	A1	04/19/21	04/22/21	100,000.00	0.73	140.11	100,000.00	100,119.70
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	540,000.00	A-	A3	05/07/20	05/11/20	591,553.80	1.20	4,218.00	576,278.60	584,740.62
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	475,000.00	BBB+	A1	10/02/20	10/06/20	524,960.50	0.87	3,169.97	514,668.87	515,904.63
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.875% 05/11/2024	458140BD1	400,000.00	A+	A1	10/01/20	10/05/20	433,012.00	0.56	1,597.22	425,924.83	425,118.00
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	930,000.00	AA	A1	05/10/21	05/12/21	928,642.20	0.50	569.63	928,704.14	927,975.39
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	545,000.00	A+	A3	05/17/21	05/19/21	544,433.20	0.59	349.71	544,455.52	543,484.90
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	815,000.00	A	A2	05/10/21	05/17/21	813,907.90	0.50	448.25	813,952.74	811,956.79



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Corporate Note											
BANC OF AMERICA CORP (CALLABLE) DTD 05/19/2020 1.486% 05/19/2024	06051GJC4	415,000.00	A-	A2	05/14/20	05/19/20	415,000.00	1.49	719.47	415,000.00	421,946.69
NORDEA BANK AB CORPORATE NOTES DTD 05/24/2021 0.625% 05/24/2024	65559CAC5	715,000.00	AA-	Aa3	05/17/21	05/24/21	714,914.20	0.63	459.29	714,917.17	713,103.11
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	845,000.00	BBB+	A3	05/25/21	05/28/21	844,923.95	0.70	542.21	844,926.31	843,940.37
WELLS FARGO & COMPANY CORPORATE NOTES DTD 06/02/2020 1.654% 06/02/2024	95000U2R3	600,000.00	BBB+	A2	05/27/20	06/02/20	601,698.00	1.58	799.43	601,240.09	612,606.00
WELLS FARGO & COMPANY CORPORATE NOTES DTD 06/02/2020 1.654% 06/02/2024	95000U2R3	640,000.00	BBB+	A2	05/26/20	06/02/20	640,000.00	1.65	852.73	640,000.00	653,446.40
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	190,000.00	A	A2	06/07/21	06/10/21	189,762.50	0.49	49.88	189,767.06	188,965.83
SVENSKA HANDELSBANKEN AB CORPORATE NOTES DTD 06/11/2021 0.550% 06/11/2024	86959LAG8	890,000.00	AA-	Aa2	06/07/21	06/11/21	889,314.70	0.58	271.94	889,327.21	885,661.25
BANK OF AMERICA CORP CORPORATE NOTES DTD 06/14/2021 0.523% 06/14/2024	06051GJY6	820,000.00	A-	A2	06/07/21	06/14/21	820,000.00	0.52	202.52	820,000.00	819,515.38
CITIGROUP INC CORP NOTES DTD 06/16/2014 3.750% 06/16/2024	17296HT1	450,000.00	BBB+	A3	10/06/20	10/08/20	497,340.00	0.85	703.13	487,991.49	489,331.35
MITSUBISHI UFJ FIN GRP CORPORATE NOTES DTD 09/15/2020 0.848% 09/15/2024	606822BV5	255,000.00	A-	A1	09/08/20	09/15/20	255,000.00	0.85	636.71	255,000.00	255,947.07
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	190,000.00	A-	A2	09/09/20	09/16/20	190,000.00	0.65	361.87	190,000.00	189,931.98



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Corporate Note											
NATIONAL BANK OF CANADA CORPORATE NOTES DTD 12/10/2020 0.550% 11/15/2024	63307A2M6	860,000.00	BBB+	A3	12/03/20	12/10/20	858,778.80	0.59	604.39	858,951.43	853,804.56
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	380,000.00	A+	A1	03/05/21	03/09/21	406,387.20	0.94	4,092.92	404,145.66	404,760.80
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	490,000.00	A-	A2	02/09/21	02/16/21	490,000.00	0.56	1,034.51	490,000.00	486,953.18
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	400,000.00	A	A1	03/10/21	03/12/21	410,200.00	0.97	1,191.11	409,431.36	410,148.80
PEPSICO INCMCORP NOTES (CALLABLE) DTD 04/30/2015 2.750% 04/30/2025	713448CT3	380,000.00	A+	A1	03/05/21	03/09/21	406,600.00	1.02	1,770.69	404,469.01	405,939.94
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	355,000.00	BBB+	A3	04/27/21	05/04/21	355,000.00	0.98	551.40	355,000.00	354,517.91
HSBC HOLDINGS PLC CORPORATE NOTES DTD 05/24/2021 0.976% 05/24/2025	404280CS6	385,000.00	A-	A3	05/17/21	05/24/21	385,000.00	0.98	386.20	385,000.00	384,979.98
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 06/01/2021 0.790% 05/30/2025	61747YEA9	260,000.00	BBB+	A1	05/26/21	06/01/21	260,000.00	0.79	171.17	260,000.00	258,991.98
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	400,000.00	A	A2	03/05/21	03/09/21	407,208.00	0.91	450.00	406,665.26	407,387.20
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	455,000.00	A-	A2	05/24/21	06/01/21	455,000.00	0.82	312.43	455,000.00	454,271.55
Security Type Sub-Total		41,400,000.00					41,941,224.10	0.86	118,370.83	41,801,530.30	41,947,017.97
Asset-Backed Security											
GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	166,225.48	AAA	NR	08/06/19	08/14/19	166,207.15	2.03	103.11	166,219.25	166,616.53



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Asset-Backed Security											
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,299.03	AAA	Aaa	04/10/18	04/18/18	1,298.83	2.79	1.61	1,298.98	1,300.01
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	167,929.80	AAA	Aaa	07/16/19	07/24/19	167,920.26	2.27	169.42	167,926.47	168,386.77
JDOT 2018-B A3 DTD 07/25/2018 3.080% 11/15/2022	47788EAC2	53,306.85	NR	Aaa	07/18/18	07/25/18	53,302.82	3.08	72.97	53,305.56	53,548.67
FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	87,666.71	AAA	NR	05/15/18	05/22/18	87,652.54	3.03	118.06	87,662.37	87,910.55
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	205,996.21	AAA	Aaa	07/17/18	07/25/18	205,988.29	3.03	277.41	205,993.48	207,123.69
CNH 2017-C A3 DTD 11/21/2017 2.080% 02/15/2023	18978CAC7	45,832.13	AAA	Aaa	11/14/17	11/21/17	45,831.04	2.08	42.37	45,831.79	45,875.67
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	405,384.19	AAA	Aaa	11/15/18	11/21/18	405,367.17	3.25	402.57	405,377.24	409,605.54
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	38,318.18	AAA	NR	07/18/18	07/25/18	38,312.96	3.13	53.30	38,316.09	38,682.36
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	780,073.56	AAA	Aaa	02/05/19	02/13/19	779,931.42	2.91	1,008.90	780,008.00	790,330.75
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	310,000.00	AAA	Aaa	09/22/20	09/29/20	309,970.30	0.45	42.63	309,978.03	310,586.58
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	687,470.70	AAA	Aaa	08/06/19	08/14/19	687,465.06	1.91	583.59	687,467.66	694,661.99
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	355,000.00	AAA	Aaa	09/22/20	09/29/20	354,963.47	0.43	67.84	354,972.50	355,741.17
GMCAR 2018-4 A3 DTD 10/10/2018 3.210% 10/16/2023	38013FAD3	366,511.22	AAA	Aaa	10/02/18	10/10/18	366,453.20	3.21	490.21	366,484.71	370,717.96
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	155,000.00	AAA	NR	09/15/20	09/23/20	154,992.14	0.40	27.56	154,994.06	155,236.96



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Asset-Backed Security											
WORLD OMNI AUTO RECEIVABLES TR DTD 08/01/2018 3.130% 11/15/2023	98163EAD8	297,502.74	AAA	NR	07/24/18	08/01/18	297,474.95	3.13	413.86	297,490.27	300,818.59
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	252,871.49	NR	Aaa	07/16/19	07/24/19	252,817.81	2.22	248.38	252,841.49	255,951.92
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	382,830.94	AAA	Aaa	04/30/19	05/08/19	382,746.79	2.65	449.19	382,786.06	386,897.71
HALST 2021-A A3 DTD 01/20/2021 0.330% 01/16/2024	44891TAC0	220,000.00	AAA	Aaa	01/12/21	01/20/21	219,972.54	0.33	32.27	219,976.62	220,074.54
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	295,000.00	AAA	Aaa	03/02/21	03/10/21	294,990.65	0.29	14.26	294,991.66	295,229.19
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	333,694.98	NR	Aaa	06/19/19	06/26/19	333,669.15	2.34	347.04	333,680.37	336,680.85
GMALT 2021-1 A3 DTD 02/24/2021 0.260% 02/20/2024	36261RAC2	535,000.00	NR	Aaa	02/17/21	02/24/21	534,945.22	0.26	42.50	534,951.60	535,176.12
WOART 2018-D A3 DTD 10/17/2018 3.330% 03/15/2024	98162WAD9	427,277.31	AAA	NR	10/10/18	10/17/18	427,188.61	3.33	632.37	427,232.96	433,505.77
GM FINANCIAL SECURITIZED TERM DTD 07/24/2019 2.180% 04/16/2024	36257PAD0	393,992.07	AAA	NR	07/16/19	07/24/19	393,944.09	2.18	357.88	393,963.75	398,401.16
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	430,000.00	AAA	Aaa	04/13/21	04/21/21	429,949.82	0.39	51.24	429,953.07	430,301.03
VZOT 2019-C A1A DTD 10/08/2019 1.940% 04/22/2024	92348AAA3	770,000.00	AAA	NR	10/01/19	10/08/19	769,940.63	1.94	456.44	769,963.26	780,826.20
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	610,000.00	AAA	NR	05/18/21	05/26/21	609,904.23	0.35	63.37	609,907.39	608,829.90
HALST 2021-B A3 DTD 06/16/2021 0.330% 06/17/2024	44891VAC5	630,000.00	AAA	Aaa	06/08/21	06/16/21	629,905.50	0.33	86.63	629,906.79	629,381.02
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	465,000.00	AAA	Aaa	06/23/20	06/30/20	464,987.26	0.55	113.67	464,990.42	466,481.26



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2021**

CFX- GENERAL RESERVE - 66440085

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	410,000.00	AAA	Aaa	01/21/20	01/29/20	409,951.99	1.85	231.76	409,967.22	417,026.33
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	675,000.00	NR	Aaa	03/04/20	03/11/20	674,958.76	1.10	330.00	674,970.92	680,804.26
CARMX 2019-3 A3 DTD 07/30/2019 2.180% 08/15/2024	14315PAD7	680,507.98	AAA	NR	07/24/19	07/30/19	680,416.59	2.18	659.34	680,451.40	690,321.86
GMCAR 2020-1 A3 DTD 01/15/2020 1.840% 09/16/2024	36258NAC6	415,000.00	AAA	Aaa	01/08/20	01/15/20	414,902.27	1.85	318.17	414,932.80	419,618.95
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	635,000.00	AAA	Aaa	07/21/20	07/27/20	634,951.11	0.44	124.18	634,961.87	636,528.57
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	830,000.00	NR	Aaa	10/24/19	10/31/19	829,821.72	1.89	697.20	829,881.67	847,317.95
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	710,000.00	AAA	NR	09/22/20	09/29/20	709,895.70	0.37	94.86	709,915.08	710,865.42
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	345,000.00	AAA	NR	07/08/20	07/15/20	344,973.95	0.48	27.60	344,979.80	345,955.24
JDOT 2020-B A3 DTD 07/22/2020 0.510% 11/15/2024	47787NAC3	260,000.00	NR	Aaa	07/14/20	07/22/20	259,960.38	0.51	58.93	259,969.02	260,461.68
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	455,000.00	AAA	NR	01/14/20	01/22/20	454,910.73	1.89	382.20	454,936.96	463,953.13
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	555,000.00	AAA	NR	07/14/20	07/22/20	554,896.10	0.48	118.40	554,918.33	555,984.13
CNH 2019-C A3 DTD 10/23/2019 2.010% 12/16/2024	12597CAC1	765,000.00	NR	Aaa	10/16/19	10/23/19	764,911.03	2.01	683.40	764,940.21	776,757.82
TAOT 2020-D A3 DTD 10/13/2020 0.350% 01/15/2025	89236XAC0	285,000.00	AAA	NR	10/06/20	10/13/20	284,946.90	0.35	44.33	284,955.81	285,180.43
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	880,000.00	NR	Aaa	08/04/20	08/12/20	879,815.20	0.47	126.38	879,851.31	882,343.62



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	400,000.00	AAA	NR	07/14/20	07/22/20	399,931.44	0.62	110.22	399,945.32	401,533.00
WOART 2020-B A3 DTD 06/24/2020 0.630% 05/15/2025	98163WAC0	255,000.00	AAA	NR	06/16/20	06/24/20	254,980.01	0.63	71.40	254,984.17	256,062.23
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	270,000.00	NR	Aaa	04/06/21	04/14/21	269,944.76	0.62	74.40	269,947.48	269,822.25
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	415,000.00	AAA	NR	10/14/20	10/21/20	414,908.66	0.50	92.22	414,921.80	414,914.01
FORDO 2021-A A3 DTD 02/22/2021 0.300% 08/15/2025	34532NAC9	525,000.00	AAA	Aaa	02/17/21	02/22/21	524,955.74	0.30	70.00	524,959.23	524,419.51
GMCAR 2020-4 A3 DTD 10/14/2020 0.380% 08/18/2025	36260KAC8	270,000.00	AAA	NR	10/06/20	10/14/20	269,942.30	0.38	42.75	269,950.78	270,062.96
JDOT 2021-A A3 DTD 03/10/2021 0.360% 09/15/2025	47788UAC6	295,000.00	NR	Aaa	03/02/21	03/10/21	294,943.30	0.36	47.20	294,947.18	294,573.73
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	335,000.00	AAA	NR	04/20/21	04/28/21	334,964.76	0.38	56.58	334,966.17	334,910.72
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	255,000.00	AAA	NR	01/20/21	01/27/21	254,949.61	0.34	38.53	254,953.99	254,696.58
CNH 2021-A A3 DTD 03/15/2021 0.400% 12/15/2025	12598AAC4	435,000.00	AAA	NR	03/09/21	03/15/21	434,898.30	0.41	77.33	434,904.63	434,649.91
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	390,000.00	AAA	NR	04/13/21	04/21/21	389,915.96	0.52	90.13	389,919.34	390,516.13
HDMOT 2021-A A3 DTD 02/18/2021 0.370% 04/15/2026	41284NAC4	495,000.00	AAA	Aaa	02/09/21	02/18/21	494,883.23	0.37	81.40	494,891.48	494,334.23
GMCAR 2021-2 A3 DTD 04/14/2021 0.510% 04/16/2026	380149AC8	280,000.00	NR	Aaa	04/06/21	04/14/21	279,975.39	0.51	59.50	279,976.44	280,467.88
WOART 2021-B A3 DTD 05/19/2021 0.420% 06/15/2026	98163LAC4	595,000.00	AAA	NR	05/11/21	05/19/21	594,914.26	0.42	111.07	594,916.25	593,811.49



Managed Account Detail of Securities Held

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CFX- GENERAL RESERVE - 66440085

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BACCT 2021-A1 A DTD 05/14/2021 0.440% 09/15/2026	05522RDD7	155,000.00	AAA	NR	05/07/21	05/14/21	154,997.32	0.44	30.31	154,997.39	154,667.32
VZMT 2021-1 A DTD 05/25/2021 0.500% 05/20/2027	92348KAA1	735,000.00	AAA	Aaa	05/18/21	05/25/21	734,946.05	0.50	367.50	734,946.96	734,283.57
Security Type Sub-Total		23,874,691.57					23,871,457.42	1.21	12,087.94	23,872,232.91	24,011,725.37
Managed Account Sub-Total		160,707,416.20					161,758,373.83	0.91	297,148.66	161,458,937.44	162,357,234.31
Securities Sub-Total		\$160,707,416.20					\$161,758,373.83	0.91%	\$297,148.66	\$161,458,937.44	\$162,357,234.31
Accrued Interest											\$297,148.66
Total Investments											\$162,654,382.97



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	170,000.00	GOLDMAN		101.52	172,576.55	4,973.82	3,288.91	0.91	0.10
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	700,000.00	CITIGRP		102.02	714,109.34	(9,707.07)	348.75	0.99	0.11
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	1,445,000.00	WELLS_FA		102.02	1,474,125.71	17,159.30	25,240.10	0.99	0.11
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,000,000.00	MERRILL		101.91	1,019,062.50	(6,210.94)	7,705.27	1.07	0.12
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,240,000.00	MORGAN_S		101.91	2,282,700.00	33,512.50	39,471.30	1.07	0.12
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	1,700,000.00	MERRILL		102.30	1,739,046.96	20,984.46	30,991.61	1.32	0.15
US TREASURY NOTES DTD 11/30/2015 2.000% 11/30/2022	912828M80	3,200,000.00	CITIGRP		102.59	3,283,000.00	49,625.00	67,198.83	1.40	0.17
US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	2,600,000.00	CITIGRP		99.92	2,597,968.88	(2,843.62)	(2,670.85)	1.50	0.18
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	200,000.00	CITIGRP		102.47	204,937.50	4,031.25	4,469.42	1.56	0.19
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	1,600,000.00	MERRILL		102.47	1,639,500.00	31,000.00	35,109.72	1.56	0.19
US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	1,600,000.00	MERRILL		99.91	1,598,500.00	(1,812.50)	(1,756.65)	1.58	0.18
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,000,000.00	MORGAN_S		102.47	2,049,375.00	25,468.75	36,687.82	1.56	0.19
US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	3,800,000.00	MERRILL		99.91	3,796,437.50	(3,117.19)	(3,193.64)	1.58	0.18
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	450,000.00	JPM_CHA		102.25	460,125.00	(1,406.25)	(679.99)	1.98	0.25
US TREASURY NOTES DTD 10/15/2020 0.125% 10/15/2023	91282CAP6	150,000.00	JPM_CHA		99.58	149,367.18	(216.80)	(254.37)	2.29	0.31
US TREASURY NOTES DTD 10/15/2020 0.125% 10/15/2023	91282CAP6	300,000.00	JPM_CHA		99.58	298,734.36	(375.02)	(455.46)	2.29	0.31
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	2,000,000.00	CITIGRP		99.84	1,996,875.00	(5,078.13)	(4,697.30)	2.37	0.32



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	850,000.00	CITIGRP		99.47	845,484.38	(2,921.87)	(3,120.89)	2.46	0.34
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	400,000.00	CITIGRP		99.36	397,437.52	(781.23)	(882.82)	2.62	0.37
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	800,000.00	MORGAN_		99.36	794,875.04	(968.71)	(1,437.78)	2.62	0.37
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	1,500,000.00	CITIGRP		99.36	1,490,390.70	(3,281.18)	(3,984.96)	2.62	0.37
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	700,000.00	JPM_CHA		104.44	731,062.50	(3,691.41)	(1,022.81)	2.76	0.42
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,400,000.00	MORGAN_		103.19	2,476,500.00	(11,531.25)	(7,661.74)	3.26	0.53
Security Type Sub-Total		31,805,000.00				32,212,191.62	132,811.91	218,692.47	1.77	0.23
Supra-National Agency Bond / Note										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	2,265,000.00	TD		99.76	2,259,489.26	(822.19)	(1,284.62)	1.81	0.27
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,265,000.00	RBC		100.43	1,270,479.98	5,910.08	5,744.54	1.89	0.27
ASIAN DEVELOPMENT BANK NOTES DTD 07/14/2020 0.250% 07/14/2023	045167EV1	1,685,000.00	DEUTSCH		99.86	1,682,592.14	406.09	(498.49)	2.03	0.32
ASIAN DEVELOPMENT BANK CORPORATE NOTES DTD 06/09/2021 0.375% 06/11/2024	045167FE8	3,090,000.00	CITIGRP		99.64	3,078,934.71	(9,211.29)	(9,248.44)	2.93	0.50
Security Type Sub-Total		8,305,000.00				8,291,496.09	(3,717.31)	(5,287.01)	2.28	0.37
Municipal Bond / Note										
NY ST DORM AUTH PITS TXBL REV BONDS DTD 10/15/2020 0.550% 03/15/2022	64990FYV0	975,000.00	CITIGRP		100.26	977,515.50	2,515.50	2,515.50	0.71	0.19
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	30,000.00	SIEBERT		102.52	30,755.40	250.80	509.83	0.98	-0.01



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Municipal Bond / Note										
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.783% 07/01/2022	040654XS9	690,000.00	JPM_CHAS		101.60	701,012.40	11,012.40	11,012.40	0.99	0.19
PRINCE GEORGES CNTY, MD TXBL GO BONDS DTD 06/16/2020 0.603% 09/15/2022	7417017E0	240,000.00	GOLDMAN		100.63	241,502.40	1,502.40	1,502.40	1.20	0.08
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	360,000.00	WELLS_F		99.99	359,964.00	(36.00)	(36.00)	1.70	0.49
NY ST URBAN DEV CORP TXBL REV BONDS DTD 06/25/2020 0.720% 03/15/2023	650036AR7	365,000.00	GOLDMAN		100.56	367,047.65	2,047.65	2,047.65	1.70	0.39
NY ST URBAN DEV CORP TXBL REV BONDS DTD 07/23/2020 0.622% 03/15/2023	650036BE5	515,000.00	MERRILL		100.50	517,569.85	2,569.85	2,569.85	1.70	0.33
AVONDALE SCH DIST, MI TXBL GO BONDS DTD 02/25/2020 1.650% 05/01/2023	054375VR8	420,000.00	JPM_CHAS		102.24	429,395.40	9,395.40	9,395.40	1.81	0.43
CT ST TXBL GO BONDS DTD 06/11/2020 2.000% 07/01/2023	20772KJV2	55,000.00	SIEBERT		103.25	56,786.95	1,458.60	1,571.98	1.95	0.37
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	470,000.00	CITIGRP		101.30	476,095.90	6,095.90	6,095.90	1.97	0.43
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	500,000.00	CITIGRP		101.30	506,485.00	3,555.00	4,517.29	1.97	0.43
WA ST TXBL GO BONDS DTD 07/29/2020 0.380% 08/01/2023	93974EKR6	625,000.00	WELLS_F		99.86	624,106.25	(893.75)	(893.75)	2.08	0.45
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	855,000.00	JPM_CHA		100.25	857,111.85	2,111.85	2,111.85	2.08	0.29
MN ST TXBL GO BONDS DTD 08/25/2020 0.400% 08/01/2023	60412AVS9	1,020,000.00	WELLS_F		100.37	1,023,804.60	3,009.00	3,239.29	2.08	0.22
TAMPA WTR & WSTWTR SYS, FL TXBL REV BNDS DTD 07/28/2020 0.500% 10/01/2023	875291AT3	110,000.00	MERRILL		100.22	110,240.90	240.90	240.90	2.24	0.40
TX ST TRANS COMM TXBL GO BONDS DTD 08/05/2020 0.410% 10/01/2023	882830AS1	785,000.00	MORGAN_		99.99	784,913.65	(86.35)	(86.35)	2.24	0.41
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	395,000.00	WELLS_F		99.75	394,004.60	(995.40)	(995.40)	2.33	0.53
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	1,090,000.00	WELLS_F		99.61	1,085,749.00	(4,251.00)	(4,251.00)	2.69	0.77



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
NY ST DORM AUTH PITS TXBL REV BONDS DTD 06/23/2021 0.887% 03/15/2025	64990FD43	280,000.00	JEFFERI		100.12	280,336.00	336.00	336.00	3.66	0.85
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	420,000.00	MERRILL		101.00	424,187.40	4,187.40	4,187.40	3.89	1.00
Security Type Sub-Total		10,200,000.00				10,248,584.70	44,026.15	45,591.14	1.99	0.42
Federal Agency Mortgage-Backed Security										
FNMA POOL #AJ3174 DTD 09/01/2011 3.500% 10/01/2026	3138AU042	145,818.30	JPMCHASE		106.93	155,929.42	997.48	5,604.81	1.54	2.10
FNMA POOL #AL2579 DTD 10/01/2012 4.000% 12/01/2026	3138EJ2M9	141,268.35	NOMURA		106.67	150,687.24	(911.37)	5,456.19	1.35	2.68
GNMA POOL #AA7986 DTD 08/01/2012 3.500% 08/01/2027	36178F2T2	279,314.88	NOMURA		107.07	299,072.52	(3,111.26)	10,351.00	1.86	2.26
FNMA POOL #AQ8882 DTD 07/01/2012 2.500% 08/01/2027	3138MO2O5	487,950.40	CITIGRP		104.35	509,171.17	(470.14)	12,193.39	1.92	1.75
FHLMC POOL #J20932 DTD 10/01/2012 2.500% 11/01/2027	31306YA92	434,554.18	CITIGRP		104.38	453,582.59	814.49	11,267.96	1.99	1.77
FREDDIE MAC POOL DTD 03/01/2013 2.000% 03/01/2028	31307BGG9	393,524.37	JPM_CHAS		103.30	406,520.16	8,199.71	8,975.67	2.17	1.48
FR ZS6941 DTD 09/01/2018 2.000% 03/01/2028	3132A7WA5	565,877.10	CITIGRP		103.28	584,429.25	2,460.03	4,774.26	2.16	1.48
FN FM1456 DTD 09/01/2019 2.500% 09/01/2028	3140X4TN6	494,084.20	JPM_CHAS		104.35	515,571.72	16,546.67	17,419.59	1.95	1.85
FN AL8774 DTD 06/01/2016 3.000% 03/01/2029	3138ETXC5	394,017.77	BARCLAYS		105.16	414,340.64	19,214.69	19,475.78	1.78	2.27
FANNIE MAE POOL DTD 01/01/2019 2.500% 03/01/2029	3140J94Y4	470,399.71	WELLS_FA		104.42	491,198.55	13,301.83	14,770.23	2.11	1.88
FG G16640 DTD 10/01/2018 3.000% 02/01/2032	3128MFS58	437,870.60	MORGAN_S		105.19	460,577.43	21,064.85	21,368.11	1.84	2.44
FHLMC POOL #G16545 DTD 06/01/2018 3.500% 09/01/2032	3128MFP69	361,709.83	INTL_FCS		106.81	386,351.95	19,555.57	20,624.87	1.95	2.79
FN FM3770 DTD 07/01/2020 3.000% 07/01/2035	3140X7FL8	598,399.32	JPM_CHA		106.32	636,228.05	(1,160.72)	1,108.70	2.70	2.47



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Federal Agency Mortgage-Backed Security										
FHLMC POOL #G04691 DTD 09/01/2008 5.000% 06/01/2038	3128M6RL4	131,331.16	BARCLAYS		114.13	149,887.95	13,595.97	15,474.55	3.76	3.86
FNMA POOL #995862 DTD 06/01/2009 5.000% 07/01/2039	31416CJF4	121,768.90	DEUTSCHE		114.11	138,951.08	12,392.27	14,136.83	3.86	3.91
Security Type Sub-Total		5,457,889.07				5,752,499.72	122,490.07	183,001.94	2.12	2.13
Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,672.13	JPM_CHAS		100.00	21,672.13	(431.08)	(21.91)	0.14	3.56
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	794,393.32	JPM_CHAS		100.96	801,990.17	18,085.32	9,948.05	0.60	0.84
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	780,000.00	JPM_CHAS		101.54	791,980.11	13,290.27	12,353.01	0.76	1.04
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	855,000.00	JPM_CHAS		101.54	868,132.05	13,967.01	13,369.90	0.76	1.04
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	400,000.00	CANT_FIT		101.85	407,399.72	2,743.47	5,651.97	1.07	0.60
FNA 2013-M1 A2 DTD 01/01/2013 2.365% 08/01/2022	3136ABPW7	422,201.35	BMO		100.79	425,527.22	76.91	2,104.04	0.97	1.63
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	755,000.00	CANT_FIT		101.85	768,966.98	2,818.93	9,790.42	1.07	0.60
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	439,997.84	BAIRD		101.53	446,750.95	4,011.49	5,541.37	1.39	1.19
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	474,734.50	BAIRD		101.53	482,020.76	1,066.76	4,553.69	1.39	1.19
FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	206,982.78	BARCLAYS		102.02	211,167.81	3,691.82	4,015.66	0.88	1.72
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2013 2.669% 02/01/2023	3137B5JL8	207,386.95	BARCLAYS		101.81	211,131.83	4,806.15	4,109.32	0.83	1.52
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	64,904.52	CSFB		102.07	66,245.71	1,341.39	1,341.28	1.03	2.15
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	755,000.00	JPM_CHA		104.96	792,455.13	(13,536.86)	(5,954.22)	2.12	0.91



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Federal Agency Collateralized Mortgage Obligation										
FHMS K039 A1 DTD 09/01/2014 2.683% 12/01/2023	3137BDCV6	361,400.64	BAIRD		102.40	370,072.74	11,580.25	9,972.96	1.13	1.67
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	367,255.71	JPM_CHAS		102.08	374,880.57	7,633.66	7,630.60	1.76	1.39
FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	364,269.52	CITIGRP		103.62	377,458.43	3,925.62	6,596.40	1.75	1.74
FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	515,581.48	JPM_CHAS		103.62	534,248.86	9,725.29	13,000.88	1.75	1.74
FNA 2015-M8 A1 DTD 05/01/2015 2.344% 01/01/2025	3136ANRH2	133,942.97	SUNTRUST		101.76	136,301.33	1,960.72	2,101.56	0.97	1.82
FHMS K052 A1 DTD 02/01/2016 2.598% 01/01/2025	3137BMTW6	588,218.64	SUNTRUST		103.08	606,363.67	12,170.93	14,286.88	1.79	1.69
FHR 4096 PA DTD 08/01/2012 1.375% 08/01/2027	3137ATCD2	518,139.83	CANT_FIT		100.85	522,547.90	8,617.95	7,856.04	2.07	1.23
FNR 2020-33 BG DTD 04/01/2020 2.000% 05/01/2030	3136B9VJ3	255,554.12	MORGAN_		102.60	262,202.05	(120.26)	601.36	2.08	1.68
FHR 3745 NP DTD 10/01/2010 4.000% 06/01/2039	3137A24V0	218,199.26	MORGAN_S		103.81	226,507.09	508.91	1,216.52	0.72	3.71
Security Type Sub-Total		9,499,835.56				9,706,023.21	107,934.65	130,065.78	1.29	1.28
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,300,000.00	HSBC		100.00	1,299,983.10	1,764.10	938.70	1.07	0.13
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	2,060,000.00	WELLS_F		100.00	2,059,973.22	4,628.82	2,447.30	1.07	0.13
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	800,000.00	WELLS_F		101.91	815,260.80	(6,011.20)	3,046.82	1.61	0.20
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	1,670,000.00	CITIGRP		100.28	1,674,637.59	8,812.59	7,146.40	1.80	0.22
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	3,175,000.00	WELLS_F		100.27	3,183,435.98	9,769.48	9,257.06	1.84	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,420,000.00	CITIGRP		100.04	2,420,888.14	8,172.34	5,478.18	1.89	0.23



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	3,000,000.00	MORGAN_		100.04	3,001,101.00	7,101.00	4,927.25	1.89	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	1,220,000.00	RBS		100.02	1,220,228.14	1,667.74	1,190.08	1.99	0.24
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,065,000.00	TD		100.02	3,065,573.16	9,522.96	6,498.83	1.99	0.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,185,000.00	CITIGRP		99.98	3,184,499.96	6,347.71	4,121.41	2.02	0.26
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,285,000.00	CITIGRP		99.96	2,284,131.70	1,462.40	795.88	2.14	0.27
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,375,000.00	NOMURA		99.94	1,374,168.13	(1,082.96)	(1,014.42)	2.18	0.28
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,940,000.00	WELLS_F		99.94	1,938,826.30	(533.50)	(708.26)	2.18	0.28
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,670,000.00	CITIGRP		99.81	2,664,988.41	(2,368.29)	(2,872.81)	2.42	0.33
Security Type Sub-Total		30,165,000.00				30,187,695.63	49,253.19	41,252.42	1.91	0.24
Corporate Note										
mitsubishi UFJ FIN GRP CORP NOTE DTD 07/18/2019 2.623% 07/18/2022	606822BL7	1,000,000.00	mitsu		102.39	1,023,889.00	23,889.00	23,889.00	1.03	0.34
PACCAR FINANCIAL CORP DTD 09/26/2019 2.000% 09/26/2022	69371RO33	470,000.00	MERRILL		102.09	479,837.10	10,410.50	10,073.58	1.22	0.31
IBM CORP NOTES DTD 11/09/2015 2.875% 11/09/2022	459200JC6	545,000.00	JSEB		103.45	563,779.07	(9,179.43)	3,455.96	1.34	0.33
CATERPILLAR FINL SERVICE NOTES DTD 01/13/2020 1.950% 11/18/2022	14913Q3C1	395,000.00	BARCLAYS		102.21	403,714.49	8,896.19	8,802.72	1.37	0.35
INTEL CORP CORP NOTES DTD 12/11/2012 2.700% 12/15/2022	458140AM2	400,000.00	JPM_CHA		103.46	413,849.60	(6,634.40)	2,438.62	1.44	0.32
BANK OF NOVA SCOTIA NOTES DTD 01/10/2020 1.950% 02/01/2023	064159TE6	1,100,000.00	SCOTIA		102.19	1,124,063.60	25,438.60	24,776.93	1.56	0.56
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	500,000.00	WELLS_F		102.14	510,688.00	(2,797.00)	2,801.80	1.60	0.43



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Corporate Note										
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	645,000.00	WELLS_FA		102.14	658,787.52	16,244.97	14,936.78	1.60	0.43
MORGAN STANLEY CORP NOTES DTD 02/25/2013 3.750% 02/25/2023	61746BDJ2	250,000.00	CITIGRP		105.25	263,137.25	(6,610.25)	1,161.86	1.60	0.55
BB&T CORPORATION NOTES DTD 09/16/2019 2.200% 03/16/2023	05531FBJ1	1,000,000.00	RBC		102.95	1,029,539.00	30,279.00	29,900.02	1.68	0.46
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	450,000.00	JPM_CHAS	04/01/22	102.11	459,496.35	9,496.35	9,496.35	0.74	1.97
JOHN DEERE CAPITAL CORP CORP NOTES DTD 03/09/2020 1.200% 04/06/2023	24422EVE6	55,000.00	RBC		101.49	55,817.36	830.56	824.93	1.75	0.36
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/09/2021 0.400% 04/06/2023	89236TJD8	235,000.00	MIZUHO		100.05	235,116.33	306.68	284.95	1.76	0.37
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	25,000.00	JPM_CHA		100.84	25,209.45	277.45	251.62	1.85	0.30
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	530,000.00	US_BANC		100.84	534,440.34	4,440.34	4,440.34	1.85	0.30
WESTPAC BANKING CORP CORPORATE NOTES DTD 05/15/2018 3.650% 05/15/2023	961214DZ3	650,000.00	JSEB		106.10	689,674.70	(17,219.80)	1,615.01	1.82	0.38
GENERAL DYNAMICS CORP NOTES DTD 05/11/2018 3.375% 05/15/2023	369550BD9	865,000.00	US_BANC	04/15/23	105.51	912,619.98	(20,810.17)	2,890.36	1.75	0.42
UBS AG LONDON CORPORATE NOTES DTD 06/01/2021 0.375% 06/01/2023	902674YF1	890,000.00	UBS		99.78	888,042.89	(1,004.81)	(1,043.95)	1.91	0.49
TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/03/2021 0.300% 06/02/2023	89114TZA3	810,000.00	TD		99.64	807,058.89	(2,503.71)	(2,520.51)	1.92	0.49
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	230,000.00	GOLDMAN		100.20	230,465.98	787.98	672.41	1.92	0.29
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	470,000.00	MORGAN_		100.20	470,952.22	1,925.12	1,579.38	1.92	0.29
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	140,000.00	TD		100.85	141,187.06	1,381.66	1,312.71	1.93	0.36



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Corporate Note										
TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/12/2020 0.750% 06/12/2023	89114OCG1	850,000.00	TD		100.55	854,637.60	(4,295.90)	(1,469.82)	1.94	0.47
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	160,000.00	BNP_PAR		99.90	159,834.08	43.68	(18.34)	2.11	0.40
TORONTO-DOMINION BANK CORPORATE NOTES DTD 09/11/2020 0.450% 09/11/2023	89114QCJ5	510,000.00	TD		99.94	509,691.45	420.75	225.60	2.19	0.48
BANK OF NOVA SCOTIA CORPORATE NOTES DTD 09/16/2020 0.550% 09/15/2023	064159YM2	835,000.00	JPM_CHA		99.94	834,492.32	85.17	(70.90)	2.19	0.58
GLAXOSMITHKLINE CAPITAL CORPORATE NOTES DTD 10/01/2020 0.534% 10/01/2023	377373AL9	235,000.00	MERRILL		100.30	235,709.70	709.70	709.70	2.24	0.40
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	530,000.00	CITIGRP		100.04	530,227.37	227.37	227.37	2.36	0.52
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	560,000.00	GOLDMAN		100.00	559,991.04	(8.96)	(8.96)	2.37	0.63
BANK OF MONTREAL CORPORATE NOTES DTD 12/08/2020 0.450% 12/08/2023	06368EA36	660,000.00	JPM_CHA		99.91	659,397.42	(173.58)	(253.90)	2.43	0.49
CANADIAN IMPERIAL BANK CORPORATE NOTES DTD 12/14/2020 0.500% 12/14/2023	13607GRS5	1,225,000.00	CIBC		99.76	1,222,091.85	(2,283.40)	(2,396.94)	2.44	0.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/11/2021 0.450% 01/11/2024	89236THU2	815,000.00	CITIGRP		99.61	811,860.62	(3,090.48)	(3,098.12)	2.51	0.60
SUMITOMO MITSUI FINL GRP CORPORATE NOTES DTD 01/12/2021 0.508% 01/12/2024	86562MCC2	1,130,000.00	SMBC		99.63	1,125,764.76	(4,235.24)	(4,235.24)	2.51	0.66



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Corporate Note										
COOPERAT RABOBANK UA/NY CORPORATE NOTES DTD 01/12/2021 0.375% 01/12/2024	21688AA05	1,230,000.00	MORGAN_		99.42	1,222,829.10	(6,322.20)	(6,453.96)	2.52	0.61
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/04/2021 0.450% 01/17/2024	24422EVN6	640,000.00	GOLDMAN		99.63	637,617.92	(1,927.68)	(1,979.23)	2.53	0.60
ROYAL BANK OF CANADA CORPORATE NOTES DTD 01/19/2021 0.425% 01/19/2024	78015K7L2	805,000.00	RBC		99.59	801,692.26	(3,283.59)	(3,287.18)	2.54	0.59
CREDIT SUISSE NEW YORK CORPORATE NOTES DTD 02/02/2021 0.495% 02/02/2024	22550L2E0	1,210,000.00	CSFB		99.64	1,205,621.01	(4,378.99)	(4,378.99)	2.57	0.64
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	400,000.00	CITIGRP		107.63	430,537.60	(9,282.40)	(538.25)	2.49	0.68
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	500,000.00	MORGAN_		108.61	543,063.50	(8,006.50)	(929.72)	2.54	0.74
SIEMENS FINANCIERINGSMAT CORPORATE NOTES DTD 03/11/2021 0.650% 03/11/2024	82620KAX1	355,000.00	JPM_CHA		100.11	355,399.38	484.58	475.87	2.67	0.61
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	505,000.00	CSFB	02/18/24	100.53	507,660.34	2,912.84	2,888.65	2.61	0.55
SWEDBANK AB CORPORATE NOTES DTD 03/18/2021 0.850% 03/18/2024	87020PAM9	1,195,000.00	MERRILL		100.09	1,196,027.70	1,732.75	1,665.20	2.68	0.82
SUMITOMO MITSUI TR BK LT CORPORATE NOTES DTD 03/25/2021 0.850% 03/25/2024	86563VAU3	1,215,000.00	GOLDMAN		100.09	1,216,053.41	1,806.71	1,739.35	2.70	0.82
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	100,000.00	MORGAN_	04/05/23	100.12	100,119.70	119.70	119.70	1.75	0.69
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	540,000.00	RBC	03/15/24	108.29	584,740.62	(6,813.18)	8,462.02	2.59	0.70



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	475,000.00	MORGAN_		108.61	515,904.63	(9,055.87)	1,235.76	2.70	0.79
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.875% 05/11/2024	458140BD1	400,000.00	CITIGRP	03/11/24	106.28	425,118.00	(7,894.00)	(806.83)	2.61	0.66
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	930,000.00	JPM_CHA		99.78	927,975.39	(666.81)	(728.75)	2.85	0.53
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	545,000.00	CITIGRP		99.72	543,484.90	(948.30)	(970.62)	2.85	0.65
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	815,000.00	JPM_CHA		99.63	811,956.79	(1,951.11)	(1,995.95)	2.86	0.58
BANC OF AMERICA CORP (CALLABLE) DTD 05/19/2020 1.486% 05/19/2024	06051GJC4	415,000.00	MERRILL	05/19/23	101.67	421,946.69	6,946.69	6,946.69	1.86	0.90
NORDEA BANK AB CORPORATE NOTES DTD 05/24/2021 0.625% 05/24/2024	65559CAC5	715,000.00	MERRILL		99.73	713,103.11	(1,811.09)	(1,814.06)	2.88	0.72
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	845,000.00	MORGAN_	05/28/22	99.87	843,940.37	(983.58)	(985.94)	0.91	0.74
WELLS FARGO & COMPANY CORPORATE NOTES DTD 06/02/2020 1.654% 06/02/2024	95000U2R3	600,000.00	MITSU		102.10	612,606.00	10,908.00	11,365.91	2.86	0.92
WELLS FARGO & COMPANY CORPORATE NOTES DTD 06/02/2020 1.654% 06/02/2024	95000U2R3	640,000.00	WELLS_F		102.10	653,446.40	13,446.40	13,446.40	2.86	0.92
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	190,000.00	LOOP		99.46	188,965.83	(796.67)	(801.23)	2.92	0.64
SVENSKA HANDELSBANKEN AB CORPORATE NOTES DTD 06/11/2021 0.550% 06/11/2024	86959LAG8	890,000.00	MORGAN_		99.51	885,661.25	(3,653.45)	(3,665.96)	2.93	0.72
BANK OF AMERICA CORP CORPORATE NOTES DTD 06/14/2021 0.523% 06/14/2024	06051GJY6	820,000.00	MERRILL		99.94	819,515.38	(484.62)	(484.62)	2.94	0.54



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Corporate Note										
CITIGROUP INC CORP NOTES DTD 06/16/2014 3.750% 06/16/2024	172967HT1	450,000.00	GOLDMAN		108.74	489,331.35	(8,008.65)	1,339.86	2.83	0.76
MITSUBISHI UFJ FIN GRP CORPORATE NOTES DTD 09/15/2020 0.848% 09/15/2024	606822BV5	255,000.00	MITSU	09/15/23	100.37	255,947.07	947.07	947.07	2.19	0.73
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	190,000.00	JPM_CHA		99.96	189,931.98	(68.02)	(68.02)	3.18	0.66
NATIONAL BANK OF CANADA CORPORATE NOTES DTD 12/10/2020 0.550% 11/15/2024	63307A2M6	860,000.00	JPM_CHA		99.28	853,804.56	(4,974.24)	(5,146.87)	3.35	0.77
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	380,000.00	MERRILL	11/10/24	106.52	404,760.80	(1,626.40)	615.14	3.21	0.91
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	490,000.00	JPM_CHA	02/16/24	99.38	486,953.18	(3,046.82)	(3,046.82)	2.61	0.74
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	400,000.00	SMBC	03/24/25	102.54	410,148.80	(51.20)	717.44	3.63	0.92
PEPSICO INCMCORP NOTES (CALLABLE) DTD 04/30/2015 2.750% 04/30/2025	713448CT3	380,000.00	MORGAN_	01/30/25	106.83	405,939.94	(660.06)	1,470.93	3.43	0.93
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	355,000.00	CITIGRP		99.86	354,517.91	(482.09)	(482.09)	3.77	1.02
HSBC HOLDINGS PLC CORPORATE NOTES DTD 05/24/2021 0.976% 05/24/2025	404280CS6	385,000.00	HSBC		99.99	384,979.98	(20.02)	(20.02)	3.83	0.98
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 06/01/2021 0.790% 05/30/2025	61747YEA9	260,000.00	MORGAN_	05/30/24	99.61	258,991.98	(1,008.02)	(1,008.02)	2.89	0.89
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	400,000.00	MORGAN_	05/01/25	101.85	407,387.20	179.20	721.94	3.75	0.87
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	455,000.00	JPM_CHA		99.84	454,271.55	(728.45)	(728.45)	3.86	0.87



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		41,400,000.00				41,947,017.97	5,793.87	145,487.67	2.35	0.63
Asset-Backed Security										
GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	166,225.48	MERRILL		100.24	166,616.53	409.38	397.28	0.16	1.79
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,299.03	BARCLAYS		100.08	1,300.01	1.18	1.03	0.05	2.71
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	167,929.80	SOCGEN		100.27	168,386.77	466.51	460.30	0.18	2.01
JDOT 2018-B A3 DTD 07/25/2018 3.080% 11/15/2022	47788EAC2	53,306.85	MERRILL		100.45	53,548.67	245.85	243.11	0.20	2.74
FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	87,666.71	RBC		100.28	87,910.55	258.01	248.18	0.13	2.82
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	205,996.21	BNP_PARI		100.55	207,123.69	1,135.40	1,130.21	0.23	2.67
CNH 2017-C A3 DTD 11/21/2017 2.080% 02/15/2023	18978CAC7	45,832.13	BARCLAYS		100.10	45,875.67	44.63	43.88	0.12	2.02
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	405,384.19	CITIGRP		101.04	409,605.54	4,238.37	4,228.30	0.35	2.66
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	38,318.18	BARCLAYS		100.95	38,682.36	369.40	366.27	0.36	2.63
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	780,073.56	MITSU		101.31	790,330.75	10,399.33	10,322.75	0.50	2.25
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	310,000.00	WELLS_F		100.19	310,586.58	616.28	608.55	1.04	0.36
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	687,470.70	JPM_CHAS		101.05	694,661.99	7,196.93	7,194.33	0.56	1.43
NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	355,000.00	MERRILL		100.21	355,741.17	777.70	768.67	1.19	0.34
GMCAR 2018-4 A3 DTD 10/10/2018 3.210% 10/16/2023	38013FAD3	366,511.22	WELLS_FA		101.15	370,717.96	4,264.76	4,233.25	0.40	2.69
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	155,000.00	MIZUHO		100.15	155,236.96	244.82	242.90	1.35	0.34
WORLD OMNI AUTO RECEIVABLES TR DTD 08/01/2018 3.130% 11/15/2023	98163EAD8	297,502.74	MITSU		101.11	300,818.59	3,343.64	3,328.32	0.42	2.65



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Asset-Backed Security										
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	252,871.49	RBC		101.22	255,951.92	3,134.11	3,110.43	0.58	1.70
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	382,830.94	CSFB		101.06	386,897.71	4,150.92	4,111.65	0.45	2.20
HALST 2021-A A3 DTD 01/20/2021 0.330% 01/16/2024	44891TAC0	220,000.00	SOCGEN		100.03	220,074.54	102.00	97.92	1.41	0.32
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	295,000.00	MIZUHO		100.08	295,229.19	238.54	237.53	1.45	0.26
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	333,694.98	BARCLAYS		100.89	336,680.85	3,011.70	3,000.48	0.43	1.99
GMALT 2021-1 A3 DTD 02/24/2021 0.260% 02/20/2024	36261RAC2	535,000.00	RBC		100.03	535,176.12	230.90	224.52	1.41	0.25
WOART 2018-D A3 DTD 10/17/2018 3.330% 03/15/2024	98162WAD9	427,277.31	BARCLAYS		101.46	433,505.77	6,317.16	6,272.81	0.51	2.77
GM FINANCIAL SECURITIZED TERM DTD 07/24/2019 2.180% 04/16/2024	36257PAD0	393,992.07	WELLS_FA		101.12	398,401.16	4,457.07	4,437.41	0.59	1.77
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	430,000.00	JPM_CHA		100.07	430,301.03	351.21	347.96	1.87	0.36
VZOT 2019-C A1A DTD 10/08/2019 1.940% 04/22/2024	92348AAA3	770,000.00	BARCLAYS		101.41	780,826.20	10,885.57	10,862.94	0.83	1.43
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	610,000.00	SOCGEN		99.81	608,829.90	(1,074.33)	(1,077.49)	1.72	0.41
HALST 2021-B A3 DTD 06/16/2021 0.330% 06/17/2024	44891VAC5	630,000.00	MERRILL		99.90	629,381.02	(524.48)	(525.77)	1.90	0.36
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	465,000.00	MIZUHO		100.32	466,481.26	1,494.00	1,490.84	0.96	0.44
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	410,000.00	MERRILL		101.71	417,026.33	7,074.34	7,059.11	1.06	1.28
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	675,000.00	MERRILL		100.86	680,804.26	5,845.50	5,833.34	1.02	0.82
CARMX 2019-3 A3 DTD 07/30/2019 2.180% 08/15/2024	14315PAD7	680,507.98	MITSU		101.44	690,321.86	9,905.27	9,870.46	0.79	1.71
GMCAR 2020-1 A3 DTD 01/15/2020 1.840% 09/16/2024	36258NAC6	415,000.00	WELLS_FA		101.11	419,618.95	4,716.68	4,686.15	0.71	1.48



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	635,000.00	SMBC		100.24	636,528.57	1,577.46	1,566.70	1.21	0.37
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	830,000.00	MERRILL		102.09	847,317.95	17,496.23	17,436.28	1.29	1.24
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	710,000.00	BARCLAY		100.12	710,865.42	969.72	950.34	1.46	0.33
BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	345,000.00	JPM_CHA		100.28	345,955.24	981.29	975.44	1.09	0.40
JDOT 2020-B A3 DTD 07/22/2020 0.510% 11/15/2024	47787NAC3	260,000.00	RBC		100.18	260,461.68	501.30	492.66	1.13	0.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	455,000.00	MERRILL		101.97	463,953.13	9,042.40	9,016.17	1.12	1.31
HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	555,000.00	CITIGRP		100.18	555,984.13	1,088.03	1,065.80	1.20	0.43
CNH 2019-C A3 DTD 10/23/2019 2.010% 12/16/2024	12597CAC1	765,000.00	WELLS_FA		101.54	776,757.82	11,846.79	11,817.61	1.01	1.55
TAOT 2020-D A3 DTD 10/13/2020 0.350% 01/15/2025	89236XAC0	285,000.00	JPM_CHA		100.06	285,180.43	233.53	224.62	1.34	0.33
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	880,000.00	RBC		100.27	882,343.62	2,528.42	2,492.31	1.59	0.40
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	400,000.00	BARCLAY		100.38	401,533.00	1,601.56	1,587.68	1.11	0.52
WOART 2020-B A3 DTD 06/24/2020 0.630% 05/15/2025	98163WAC0	255,000.00	WELLS_F		100.42	256,062.23	1,082.22	1,078.06	1.23	0.52
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	270,000.00	JPM_CHA		99.93	269,822.25	(122.51)	(125.23)	2.64	0.64
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	415,000.00	RBC		99.98	414,914.01	5.35	(7.79)	1.70	0.51
FORDO 2021-A A3 DTD 02/22/2021 0.300% 08/15/2025	34532NAC9	525,000.00	SMBC		99.89	524,419.51	(536.23)	(539.72)	1.93	0.33
GMCAR 2020-4 A3 DTD 10/14/2020 0.380% 08/18/2025	36260KAC8	270,000.00	JPM_CHA		100.02	270,062.96	120.66	112.18	1.53	0.37
JDOT 2021-A A3 DTD 03/10/2021 0.360% 09/15/2025	47788UAC6	295,000.00	CITIGRP		99.86	294,573.73	(369.57)	(373.45)	2.18	0.39



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Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	335,000.00	BARCLAY		99.97	334,910.72	(54.04)	(55.45)	2.12	0.39
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	255,000.00	MITSU		99.88	254,696.58	(253.03)	(257.41)	2.10	0.37
CNH 2021-A A3 DTD 03/15/2021 0.400% 12/15/2025	12598AAC4	435,000.00	CITIGRP		99.92	434,649.91	(248.39)	(254.72)	2.14	0.42
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	390,000.00	MERRILL		100.13	390,516.13	600.17	596.79	2.36	0.49
HDMOT 2021-A A3 DTD 02/18/2021 0.370% 04/15/2026	41284NAC4	495,000.00	JPM_CHA		99.87	494,334.23	(549.00)	(557.25)	2.04	0.40
GMCAR 2021-2 A3 DTD 04/14/2021 0.510% 04/16/2026	380149AC8	280,000.00	TD		100.17	280,467.88	492.49	491.44	2.33	0.47
WOART 2021-B A3 DTD 05/19/2021 0.420% 06/15/2026	98163LAC4	595,000.00	MERRILL		99.80	593,811.49	(1,102.77)	(1,104.76)	2.49	0.46
BACCT 2021-A1 A DTD 05/14/2021 0.440% 09/15/2026	05522RDD7	155,000.00	MERRILL		99.79	154,667.32	(330.00)	(330.07)	2.79	0.48
VZMT 2021-1 A DTD 05/25/2021 0.500% 05/20/2027	92348KAA1	735,000.00	RBC		99.90	734,283.57	(662.48)	(663.39)	3.22	0.52
Security Type Sub-Total		23,874,691.57				24,011,725.37	140,267.95	139,492.46	1.31	0.99
Managed Account Sub-Total		160,707,416.20				162,357,234.31	598,860.48	898,296.87	1.90	0.60
Securities Sub-Total		\$160,707,416.20				\$162,357,234.31	\$598,860.48	\$898,296.87	1.90	0.60%
Accrued Interest						\$297,148.66				
Total Investments						\$162,654,382.97				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
BUY										
05/24/21	06/01/21	UBS AG LONDON CORPORATE NOTES DTD 06/01/2021 0.375% 06/01/2023	902674YF1	890,000.00	(889,047.70)	0.00	(889,047.70)			
05/24/21	06/01/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	455,000.00	(455,000.00)	0.00	(455,000.00)			
05/26/21	06/01/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 06/01/2021 0.790% 05/30/2025	61747YEA9	260,000.00	(260,000.00)	0.00	(260,000.00)			
06/01/21	06/03/21	TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/03/2021 0.300% 06/02/2023	89114TZA3	810,000.00	(809,562.60)	0.00	(809,562.60)			
06/02/21	06/09/21	ASIAN DEVELOPMENT BANK CORPORATE NOTES DTD 06/09/2021 0.375% 06/11/2024	045167FE8	3,090,000.00	(3,088,146.00)	0.00	(3,088,146.00)			
06/07/21	06/10/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	190,000.00	(189,762.50)	0.00	(189,762.50)			
06/07/21	06/11/21	SVENSKA HANDELSBANKEN AB CORPORATE NOTES DTD 06/11/2021 0.550% 06/11/2024	86959LAG8	890,000.00	(889,314.70)	0.00	(889,314.70)			
06/07/21	06/14/21	BANK OF AMERICA CORP CORPORATE NOTES DTD 06/14/2021 0.523% 06/14/2024	06051GJY6	820,000.00	(820,000.00)	0.00	(820,000.00)			
06/08/21	06/16/21	HALST 2021-B A3 DTD 06/16/2021 0.330% 06/17/2024	44891VAC5	630,000.00	(629,905.50)	0.00	(629,905.50)			
06/16/21	06/23/21	NY ST DORM AUTH PITS TXBL REV BONDS DTD 06/23/2021 0.887% 03/15/2025	64990FD43	280,000.00	(280,000.00)	0.00	(280,000.00)			
Transaction Type Sub-Total				8,315,000.00	(8,310,739.00)	0.00	(8,310,739.00)			
INTEREST										
06/01/21	06/01/21	HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	400,000.00	0.00	2,700.00	2,700.00			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/01/21	06/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	6.13	6.13			
	06/01/21	06/15/21	FHLMC POOL #G04691 DTD 09/01/2008 5.000% 06/01/2038	3128M6RL4	134,135.26	0.00	558.90	558.90			
	06/01/21	06/15/21	FREDDIE MAC POOL DTD 03/01/2013 2.000% 03/01/2028	31307BGG9	405,180.89	0.00	675.30	675.30			
	06/01/21	06/15/21	FHR 4096 PA DTD 08/01/2012 1.375% 08/01/2027	3137ATCD2	535,179.85	0.00	613.23	613.23			
	06/01/21	06/15/21	FHR 3745 NP DTD 10/01/2010 4.000% 06/01/2039	3137A24V0	231,599.82	0.00	772.00	772.00			
	06/01/21	06/15/21	FHLMC POOL #J20932 DTD 10/01/2012 2.500% 11/01/2027	31306YA92	444,653.43	0.00	926.36	926.36			
	06/01/21	06/15/21	FG G16640 DTD 10/01/2018 3.000% 02/01/2032	3128MFS58	450,098.89	0.00	1,125.25	1,125.25			
	06/01/21	06/15/21	FHLMC POOL #G16545 DTD 06/01/2018 3.500% 09/01/2032	3128MFP69	373,001.07	0.00	1,087.92	1,087.92			
	06/01/21	06/20/21	GNMA POOL #AA7986 DTD 08/01/2012 3.500% 08/01/2027	36178F2T2	284,035.00	0.00	828.44	828.44			
	06/01/21	06/25/21	FNMA POOL #995862 DTD 06/01/2009 5.000% 07/01/2039	31416CJF4	124,271.74	0.00	517.80	517.80			
	06/01/21	06/25/21	FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	755,000.00	0.00	1,926.51	1,926.51			
	06/01/21	06/25/21	FR ZS6941 DTD 09/01/2018 2.000% 03/01/2028	3132A7WA5	579,744.80	0.00	966.24	966.24			
	06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2013 2.669% 02/01/2023	3137B5JL8	217,645.21	0.00	484.08	484.08			
	06/01/21	06/25/21	FNMA POOL #AL2579 DTD 10/01/2012 4.000% 12/01/2026	3138EJ2M9	145,675.39	0.00	485.58	485.58			
	06/01/21	06/25/21	FN AL8774 DTD 06/01/2016 3.000% 03/01/2029	3138ETXC5	406,650.92	0.00	1,016.63	1,016.63			
	06/01/21	06/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	65,057.43	0.00	173.65	173.65			
	06/01/21	06/25/21	FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	899,201.11	0.00	2,118.37	2,118.37			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
06/01/21	06/25/21	FN FM3770 DTD 07/01/2020 3.000% 07/01/2035	3140X7FL8	619,274.47	0.00	1,548.19	1,548.19			
06/01/21	06/25/21	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	216,675.57	0.00	544.58	544.58			
06/01/21	06/25/21	FHMS K052 A1 DTD 02/01/2016 2.598% 01/01/2025	3137BMTW6	600,728.61	0.00	1,300.58	1,300.58			
06/01/21	06/25/21	FNR 2020-33 BG DTD 04/01/2020 2.000% 05/01/2030	3136B9VJ3	267,127.80	0.00	445.21	445.21			
06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,155,000.00	0.00	2,220.49	2,220.49			
06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,635,000.00	0.00	3,700.55	3,700.55			
06/01/21	06/25/21	FNMA POOL #AQ8882 DTD 07/01/2012 2.500% 08/01/2027	3138MQ2O5	496,790.40	0.00	1,034.98	1,034.98			
06/01/21	06/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	916,733.41	0.00	1,741.79	1,741.79			
06/01/21	06/25/21	FNA 2015-M8 A1 DTD 05/01/2015 2.344% 01/01/2025	3136ANRH2	159,589.71	0.00	804.75	804.75			
06/01/21	06/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	68,003.20	0.00	201.74	201.74			
06/01/21	06/25/21	FNMA POOL #AJ3174 DTD 09/01/2011 3.500% 10/01/2026	3138AUQ42	148,557.74	0.00	433.29	433.29			
06/01/21	06/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	814,730.90	0.00	1,608.41	1,608.41			
06/01/21	06/25/21	FN FM1456 DTD 09/01/2019 2.500% 09/01/2028	3140X4TN6	509,313.48	0.00	1,061.07	1,061.07			
06/01/21	06/25/21	FNA 2013-M1 A2 DTD 01/01/2013 2.365% 08/01/2022	3136ABPW7	446,967.86	0.00	983.93	983.93			
06/01/21	06/25/21	FANNIE MAE POOL DTD 01/01/2019 2.500% 03/01/2029	3140J94Y4	488,564.41	0.00	1,017.84	1,017.84			
06/01/21	06/25/21	FHMS K039 A1 DTD 09/01/2014 2.683% 12/01/2023	3137BDCV6	374,092.31	0.00	836.41	836.41			
06/01/21	06/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	385,402.17	0.00	935.31	935.31			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
06/02/21	06/02/21	WELLS FARGO & COMPANY CORPORATE NOTES DTD 06/02/2020 1.654% 06/02/2024	95000U2R3	1,240,000.00	0.00	10,254.80	10,254.80			
06/03/21	06/03/21	AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	700,000.00	0.00	1,400.00	1,400.00			
06/04/21	06/04/21	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,670,000.00	0.00	3,337.50	3,337.50			
06/08/21	06/08/21	BANK OF MONTREAL CORPORATE NOTES DTD 12/08/2020 0.450% 12/08/2023	06368EA36	660,000.00	0.00	1,485.00	1,485.00			
06/08/21	06/08/21	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	140,000.00	0.00	560.00	560.00			
06/12/21	06/12/21	TORONTO-DOMINION BANK CORPORATE NOTES DTD 06/12/2020 0.750% 06/12/2023	89114OCG1	850,000.00	0.00	3,187.50	3,187.50			
06/14/21	06/14/21	CANADIAN IMPERIAL BANK CORPORATE NOTES DTD 12/14/2020 0.500% 12/14/2023	13607GRS5	1,225,000.00	0.00	3,062.50	3,062.50			
06/15/21	06/15/21	WOART 2018-D A3 DTD 10/17/2018 3.330% 03/15/2024	98162WAD9	466,804.93	0.00	1,295.38	1,295.38			
06/15/21	06/15/21	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	675,000.00	0.00	618.75	618.75			
06/15/21	06/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	390,000.00	0.00	169.00	169.00			
06/15/21	06/15/21	BACCT 2021-A1 A DTD 05/14/2021 0.440% 09/15/2026	05522RDD7	155,000.00	0.00	58.72	58.72			
06/15/21	06/15/21	WOART 2020-B A3 DTD 06/24/2020 0.630% 05/15/2025	98163WAC0	255,000.00	0.00	133.88	133.88			
06/15/21	06/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	269,381.47	0.00	496.11	496.11			
06/15/21	06/15/21	TAOT 2020-D A3 DTD 10/13/2020 0.350% 01/15/2025	89236XAC0	285,000.00	0.00	83.13	83.13			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/15/21	06/15/21	CARMX 2019-3 A3 DTD 07/30/2019 2.180% 08/15/2024	14315PAD7	695,000.00	0.00	1,262.58	1,262.58			
	06/15/21	06/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	248,911.95	0.00	628.50	628.50			
	06/15/21	06/15/21	JDOT 2020-B A3 DTD 07/22/2020 0.510% 11/15/2024	47787NAC3	260,000.00	0.00	110.50	110.50			
	06/15/21	06/15/21	HALST 2021-A A3 DTD 01/20/2021 0.330% 01/16/2024	44891TAC0	220,000.00	0.00	60.50	60.50			
	06/15/21	06/15/21	CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	400,000.00	0.00	206.67	206.67			
	06/15/21	06/15/21	CARMX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	43,434.40	0.00	113.29	113.29			
	06/15/21	06/15/21	WORLD OMNI AUTO RECEIVABLES TR DTD 08/01/2018 3.130% 11/15/2023	98163EAD8	329,583.72	0.00	859.66	859.66			
	06/15/21	06/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	270,000.00	0.00	139.50	139.50			
	06/15/21	06/15/21	WOART 2021-B A3 DTD 05/19/2021 0.420% 06/15/2026	98163LAC4	595,000.00	0.00	180.48	180.48			
	06/15/21	06/15/21	CNH 2021-A A3 DTD 03/15/2021 0.400% 12/15/2025	12598AAC4	435,000.00	0.00	145.00	145.00			
	06/15/21	06/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	419,886.86	0.00	923.75	923.75			
	06/15/21	06/15/21	DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	830,000.00	0.00	1,307.25	1,307.25			
	06/15/21	06/15/21	INTEL CORP CORP NOTES DTD 12/11/2012 2.700% 12/15/2022	458140AM2	400,000.00	0.00	5,400.00	5,400.00			
	06/15/21	06/15/21	CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	415,000.00	0.00	172.92	172.92			
	06/15/21	06/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	335,000.00	0.00	106.08	106.08			
	06/15/21	06/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	155,000.00	0.00	51.67	51.67			
	06/15/21	06/15/21	FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	120,485.38	0.00	304.23	304.23			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/15/21	06/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	255,000.00	0.00	72.25	72.25			
	06/15/21	06/15/21	JDOT 2021-A A3 DTD 03/10/2021 0.360% 09/15/2025	47788UAC6	295,000.00	0.00	88.50	88.50			
	06/15/21	06/15/21	HART 2020-B A3 DTD 07/22/2020 0.480% 12/16/2024	44933FAC0	555,000.00	0.00	222.00	222.00			
	06/15/21	06/15/21	FORDO 2021-A A3 DTD 02/22/2021 0.300% 08/15/2025	34532NAC9	525,000.00	0.00	131.25	131.25			
	06/15/21	06/15/21	HDMOT 2021-A A3 DTD 02/18/2021 0.370% 04/15/2026	41284NAC4	495,000.00	0.00	152.63	152.63			
	06/15/21	06/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	369,803.56	0.00	721.12	721.12			
	06/15/21	06/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	744,784.43	0.00	1,185.45	1,185.45			
	06/15/21	06/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	17,992.54	0.00	41.83	41.83			
	06/15/21	06/15/21	JDOT 2018-B A3 DTD 07/25/2018 3.080% 11/15/2022	47788EAC2	67,127.92	0.00	172.29	172.29			
	06/15/21	06/15/21	NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	223,927.60	0.00	423.60	423.60			
	06/15/21	06/15/21	CNH 2019-C A3 DTD 10/23/2019 2.010% 12/16/2024	12597CAC1	765,000.00	0.00	1,281.38	1,281.38			
	06/15/21	06/15/21	NALT 2020-B A3 DTD 09/29/2020 0.430% 10/16/2023	65480EAD3	355,000.00	0.00	127.21	127.21			
	06/15/21	06/15/21	CNH 2017-C A3 DTD 11/21/2017 2.080% 02/15/2023	18978CAC7	54,873.04	0.00	95.11	95.11			
	06/15/21	06/15/21	US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	850,000.00	0.00	531.25	531.25			
	06/15/21	06/15/21	TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	635,000.00	0.00	232.83	232.83			
	06/15/21	06/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	849,837.58	0.00	2,060.86	2,060.86			
	06/15/21	06/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	465,000.00	0.00	213.13	213.13			



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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale	
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method
INTEREST											
06/15/21	06/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	455,000.00	0.00	716.63	716.63				
06/16/21	06/16/21	CITIGROUP INC CORP NOTES DTD 06/16/2014 3.750% 06/16/2024	172967HT1	450,000.00	0.00	8,437.50	8,437.50				
06/16/21	06/16/21	GMCAR 2018-4 A3 DTD 10/10/2018 3.210% 10/16/2023	38013FAD3	408,426.24	0.00	1,092.54	1,092.54				
06/16/21	06/16/21	GMCAR 2020-1 A3 DTD 01/15/2020 1.840% 09/16/2024	36258NAC6	415,000.00	0.00	636.33	636.33				
06/16/21	06/16/21	GM FINANCIAL SECURITIZED TERM DTD 07/24/2019 2.180% 04/16/2024	36257PAD0	426,891.29	0.00	775.52	775.52				
06/16/21	06/16/21	GMCAR 2020-4 A3 DTD 10/14/2020 0.380% 08/18/2025	36260KAC8	270,000.00	0.00	85.50	85.50				
06/16/21	06/16/21	GMCAR 2021-2 A3 DTD 04/14/2021 0.510% 04/16/2026	380149AC8	280,000.00	0.00	119.00	119.00				
06/18/21	06/18/21	HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	710,000.00	0.00	218.92	218.92				
06/20/21	06/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	430,000.00	0.00	139.75	139.75				
06/20/21	06/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	310,000.00	0.00	116.25	116.25				
06/20/21	06/20/21	GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	231,232.38	0.00	391.17	391.17				
06/20/21	06/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	880,000.00	0.00	344.67	344.67				
06/20/21	06/20/21	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	465,111.38	0.00	1,259.68	1,259.68				
06/20/21	06/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	410,000.00	0.00	632.08	632.08				
06/20/21	06/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	610,000.00	0.00	144.03	144.03				
06/20/21	06/20/21	GMALT 2021-1 A3 DTD 02/24/2021 0.260% 02/20/2024	36261RAC2	535,000.00	0.00	115.92	115.92				
06/20/21	06/20/21	VZOT 2019-C A1A DTD 10/08/2019 1.940% 04/22/2024	92348AAA3	770,000.00	0.00	1,244.83	1,244.83				



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/25/21	06/25/21	BMWOT 2020-A A3 DTD 07/15/2020 0.480% 10/25/2024	09661RAD3	345,000.00	0.00	138.00	138.00			
	06/25/21	06/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	295,000.00	0.00	71.29	71.29			
	06/26/21	06/26/21	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAS4	4,285,000.00	0.00	5,356.25	5,356.25			
	06/30/21	06/30/21	US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	2,600,000.00	0.00	1,625.00	1,625.00			
	06/30/21	06/30/21	US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	450,000.00	0.00	3,093.75	3,093.75			
	06/30/21	06/30/21	US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	2,145,000.00	0.00	22,790.63	22,790.63			
Transaction Type Sub-Total					57,607,179.52	0.00	132,814.29	132,814.29			
PAYDOWNS											
	06/01/21	06/15/21	FHR 4096 PA DTD 08/01/2012 1.375% 08/01/2027	3137ATCD2	17,040.02	17,040.02	0.00	17,040.02	138.45	0.00	
	06/01/21	06/15/21	FHLMC POOL #J20932 DTD 10/01/2012 2.500% 11/01/2027	31306YA92	10,099.25	10,099.25	0.00	10,099.25	(423.30)	0.00	
	06/01/21	06/15/21	FHLMC POOL #G16545 DTD 06/01/2018 3.500% 09/01/2032	3128MFP69	11,291.24	11,291.24	0.00	11,291.24	(158.78)	0.00	
	06/01/21	06/15/21	FREDDIE MAC POOL DTD 03/01/2013 2.000% 03/01/2028	31307BGG9	11,656.52	11,656.52	0.00	11,656.52	(142.06)	0.00	
	06/01/21	06/15/21	FG G16640 DTD 10/01/2018 3.000% 02/01/2032	3128MFS58	12,228.29	12,228.29	0.00	12,228.29	(45.86)	0.00	
	06/01/21	06/15/21	FHLMC POOL #G04691 DTD 09/01/2008 5.000% 06/01/2038	3128M6RL4	2,804.10	2,804.10	0.00	2,804.10	(105.92)	0.00	
	06/01/21	06/15/21	FHR 3745 NP DTD 10/01/2010 4.000% 06/01/2039	3137A24V0	13,400.56	13,400.56	0.00	13,400.56	(478.97)	0.00	
	06/01/21	06/20/21	GNMA POOL #AA7986 DTD 08/01/2012 3.500% 08/01/2027	36178F2T2	4,720.12	4,720.12	0.00	4,720.12	(386.46)	0.00	
	06/01/21	06/25/21	FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	8,011.19	8,011.19	0.00	8,011.19	(203.72)	0.00	



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For the Month Ending **June 30, 2021**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	06/01/21	06/25/21	FANNIE MAE POOL DTD 01/01/2019 2.500% 03/01/2029	3140J94Y4	18,164.70	18,164.70	0.00	18,164.70	(289.50)	0.00	
	06/01/21	06/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	18,146.46	18,146.46	0.00	18,146.46	0.43	0.00	
	06/01/21	06/25/21	FN AL8774 DTD 06/01/2016 3.000% 03/01/2029	3138ETXC5	12,633.15	12,633.15	0.00	12,633.15	(35.53)	0.00	
	06/01/21	06/25/21	FNMA POOL #AJ3174 DTD 09/01/2011 3.500% 10/01/2026	3138AUQ42	2,739.44	2,739.44	0.00	2,739.44	(171.22)	0.00	
	06/01/21	06/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	962.54	962.54	0.00	962.54	(6.00)	0.00	
	06/01/21	06/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	1,038.53	1,038.53	0.00	1,038.53	(13.61)	0.00	
	06/01/21	06/25/21	FNMA POOL #AL2579 DTD 10/01/2012 4.000% 12/01/2026	3138EJ2M9	4,407.04	4,407.04	0.00	4,407.04	(322.27)	0.00	
	06/01/21	06/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	152.91	152.91	0.00	152.91	0.00	0.00	
	06/01/21	06/25/21	FHMS K047 A1 DTD 07/01/2015 2.827% 12/01/2024	3137BKRH5	11,338.92	11,338.92	0.00	11,338.92	(196.66)	0.00	
	06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2013 2.669% 02/01/2023	3137B5JL8	10,258.26	10,258.26	0.00	10,258.26	52.49	0.00	
	06/01/21	06/25/21	FN FM3770 DTD 07/01/2020 3.000% 07/01/2035	3140X7FL8	20,875.15	20,875.15	0.00	20,875.15	(1,360.15)	0.00	
	06/01/21	06/25/21	FNA 2015-M8 A1 DTD 05/01/2015 2.344% 01/01/2025	3136ANRH2	25,646.74	25,646.74	0.00	25,646.74	(76.14)	0.00	
	06/01/21	06/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	20,337.58	20,337.58	0.00	20,337.58	268.52	0.00	
	06/01/21	06/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	46,331.07	46,331.07	0.00	46,331.07	(921.57)	0.00	
	06/01/21	06/25/21	FNA 2013-M1 A2 DTD 01/01/2013 2.365% 08/01/2022	3136ABPW7	24,766.51	24,766.51	0.00	24,766.51	(190.59)	0.00	
	06/01/21	06/25/21	FHLMC SERIES K032 A1 DTD 09/01/2013 3.016% 02/01/2023	3137B4GX8	9,692.79	9,692.79	0.00	9,692.79	(23.10)	0.00	
	06/01/21	06/25/21	FNMA POOL #995862 DTD 06/01/2009 5.000% 07/01/2039	31416CJF4	2,502.84	2,502.84	0.00	2,502.84	(98.45)	0.00	



Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	06/01/21	06/25/21	FHMS K052 A1 DTD 02/01/2016 2.598% 01/01/2025	3137BMTW6	12,509.97	12,509.97	0.00	12,509.97	(127.05)	0.00	
	06/01/21	06/25/21	FNMA POOL #AQ8882 DTD 07/01/2012 2.500% 08/01/2027	3138MQ2O5	8,840.00	8,840.00	0.00	8,840.00	(392.97)	0.00	
	06/01/21	06/25/21	FNR 2020-33 BG DTD 04/01/2020 2.000% 05/01/2030	3136B9VJ3	11,573.68	11,573.68	0.00	11,573.68	(306.52)	0.00	
	06/01/21	06/25/21	FHMS K039 A1 DTD 09/01/2014 2.683% 12/01/2023	3137BDCV6	12,691.67	12,691.67	0.00	12,691.67	102.13	0.00	
	06/01/21	06/25/21	FN FM1456 DTD 09/01/2019 2.500% 09/01/2028	3140X4TN6	15,229.28	15,229.28	0.00	15,229.28	(152.29)	0.00	
	06/01/21	06/25/21	FR ZS6941 DTD 09/01/2018 2.000% 03/01/2028	3132A7WA5	13,867.70	13,867.70	0.00	13,867.70	(394.36)	0.00	
	06/15/21	06/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	69,764.02	69,764.02	0.00	69,764.02	12.71	0.00	
	06/15/21	06/15/21	FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	32,818.67	32,818.67	0.00	32,818.67	5.31	0.00	
	06/15/21	06/15/21	CNH 2017-C A3 DTD 11/21/2017 2.080% 02/15/2023	18978CAC7	9,040.91	9,040.91	0.00	9,040.91	0.22	0.00	
	06/15/21	06/15/21	NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	55,997.80	55,997.80	0.00	55,997.80	3.18	0.00	
	06/15/21	06/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	16,509.98	16,509.98	0.00	16,509.98	3.51	0.00	
	06/15/21	06/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	5,116.22	5,116.22	0.00	5,116.22	0.70	0.00	
	06/15/21	06/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	16,693.51	16,693.51	0.00	16,693.51	2.51	0.00	
	06/15/21	06/15/21	CARMX 2019-3 A3 DTD 07/30/2019 2.180% 08/15/2024	14315PAD7	14,492.02	14,492.02	0.00	14,492.02	1.95	0.00	
	06/15/21	06/15/21	JDOT 2018-B A3 DTD 07/25/2018 3.080% 11/15/2022	47788EAC2	13,821.07	13,821.07	0.00	13,821.07	1.05	0.00	
	06/15/21	06/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	37,055.92	37,055.92	0.00	37,055.92	8.14	0.00	
	06/15/21	06/15/21	WORLD OMNI AUTO RECEIVABLES TR DTD 08/01/2018 3.130% 11/15/2023	98163EAD8	32,080.98	32,080.98	0.00	32,080.98	3.00	0.00	



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For the Month Ending **June 30, 2021**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	06/15/21	06/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	36,108.58	36,108.58	0.00	36,108.58	2.79	0.00	
	06/15/21	06/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	42,915.74	42,915.74	0.00	42,915.74	1.65	0.00	
	06/15/21	06/15/21	WOART 2018-D A3 DTD 10/17/2018 3.330% 03/15/2024	98162WAD9	39,527.62	39,527.62	0.00	39,527.62	8.21	0.00	
	06/15/21	06/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	57,313.73	57,313.73	0.00	57,313.73	0.47	0.00	
	06/16/21	06/16/21	GM FINANCIAL SECURITIZED TERM DTD 07/24/2019 2.180% 04/16/2024	36257PAD0	32,899.22	32,899.22	0.00	32,899.22	4.01	0.00	
	06/16/21	06/16/21	GMCAR 2018-4 A3 DTD 10/10/2018 3.210% 10/16/2023	38013FAD3	41,915.02	41,915.02	0.00	41,915.02	6.64	0.00	
	06/20/21	06/20/21	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	59,727.19	59,727.19	0.00	59,727.19	2.51	0.00	
	06/20/21	06/20/21	GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	65,006.90	65,006.90	0.00	65,006.90	7.17	0.00	

Transaction Type Sub-Total					1,074,763.32	1,074,763.32	0.00	1,074,763.32	(6,385.30)	0.00	
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SELL											
	05/25/21	06/01/21	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	450,000.00	460,921.50	2,405.25	463,326.75	10,921.50	10,921.50	FIFO
	05/28/21	06/01/21	US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	600,000.00	600,187.50	314.92	600,502.42	0.00	31.79	FIFO
	06/03/21	06/03/21	US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	800,000.00	813,375.00	114.75	813,489.75	24,656.25	17,008.29	FIFO
	06/03/21	06/07/21	US TREASURY NOTES DTD 03/31/2020 0.375% 03/31/2022	912828ZG8	190,000.00	190,489.84	132.38	190,622.22	(267.19)	113.23	FIFO
	06/03/21	06/07/21	US TREASURY NOTES DTD 03/31/2020 0.375% 03/31/2022	912828ZG8	225,000.00	225,580.08	156.76	225,736.84	(307.62)	138.46	FIFO
	06/03/21	06/07/21	US TREASURY NOTES DTD 03/31/2020 0.375% 03/31/2022	912828ZG8	2,000,000.00	2,005,156.25	1,393.44	2,006,549.69	(1,015.63)	147.92	FIFO
	06/04/21	06/07/21	US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	500,000.00	508,281.25	167.35	508,448.60	15,332.03	10,526.96	FIFO



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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
SELL										
06/07/21	06/09/21	BANK OF AMERICA CORP BANK NOTE DTD 01/20/2017 3.124% 01/20/2023	06051GGE3	800,000.00	813,856.00	9,649.69	823,505.69	12,136.00	13,124.88	FIFO
06/08/21	06/10/21	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	1,575,000.00	1,604,285.16	1,881.25	1,606,166.41	29,681.74	29,540.32	FIFO
06/17/21	06/21/21	NY ST DORM AUTH PITS TXBL REV BONDS DTD 10/15/2020 0.550% 03/15/2022	64990FYV0	280,000.00	280,730.80	410.67	281,141.47	730.80	730.80	FIFO
Transaction Type Sub-Total				7,420,000.00	7,502,863.38	16,626.46	7,519,489.84	91,867.88	82,284.15	
Managed Account Sub-Total					266,887.70	149,440.75	416,328.45	85,482.58	82,284.15	
Total Security Transactions					\$266,887.70	\$149,440.75	\$416,328.45	\$85,482.58	\$82,284.15	

IMPORTANT DISCLOSURES

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- Money market fund/cash balances are included in performance and duration computations.
- Standard & Poor's is the source of the credit ratings. Distribution of credit rating is exclusive of money market fund/LGIP holdings.
- Callable securities in the portfolio are included in the maturity distribution analysis to their stated maturity date, although, they may be called prior to maturity.
- MBS maturities are represented by expected average life.

GLOSSARY

- **ACCRUED INTEREST:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **AGENCIES:** Federal agency securities and/or Government-sponsored enterprises.
- **AMORTIZED COST:** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short-term securities (those with less than one year to maturity at time of issuance) is amortized on a straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **BANKERS' ACCEPTANCE:** A draft or bill of exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **COMMERCIAL PAPER:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **CONTRIBUTION TO DURATION:** Represents each sector or maturity range's relative contribution to the overall duration of the portfolio measured as a percentage weighting. Since duration is a key measure of interest rate sensitivity, the contribution to duration measures the relative amount or contribution of that sector or maturity range to the total rate sensitivity of the portfolio.
- **EFFECTIVE DURATION:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **EFFECTIVE YIELD:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **INTEREST RATE:** Interest per year divided by principal amount and expressed as a percentage.
- **MARKET VALUE:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **MATURITY:** The date upon which the principal or stated value of an investment becomes due and payable.
- **NEGOTIABLE CERTIFICATES OF DEPOSIT:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **PAR VALUE:** The nominal dollar face amount of a security.
- **PASS THROUGH SECURITY:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.

GLOSSARY

- **REPURCHASE AGREEMENTS:** A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- **SETTLE DATE:** The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- **TRADE DATE:** The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- **UNSETTLED TRADE:** A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- **U.S. TREASURY:** The department of the U.S. government that issues Treasury securities.
- **YIELD:** The rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.
- **YTM AT COST:** The yield to maturity at cost is the expected rate of return based on the original cost, the annual interest receipts, maturity value, and the time period from purchase date to maturity, stated as a percentage on an annualized basis.
- **YTM AT MARKET:** The yield to maturity at market is the rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.

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