



City of Corona Investment Portfolio Report Month Ending February 28, 2021

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending February 28, 2021 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City's Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.

SUBMITTED BY:

DocuSigned by:

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Chad T. Willardson
City Treasurer

DocuSigned by:

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Kim Sitton
Acting Administrative Services Director

DocuSigned by:

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Roger Bradley
Assistant City Manager

REVIEWED BY:

DocuSigned by:

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Christine Thompson
Accounting Manager

| | |
|------------------------------------|------------------------------|
| Beginning balance January 31, 2021 | \$ 337,740,225 |
| Acquisitions / Additions: | |
| Agency Notes | \$ 9,303,757 |
| US Corporate Notes | 3,594,462 |
| LAIF | 18,400,000 |
| Money Market Fund | <u>4,562,221</u> |
| | \$ 35,860,440 |
| Dispositions / Withdrawals: | |
| Agency Notes | \$ 12,010,671 |
| US Corporate Notes | 742,114 |
| LAIF | 27,300,000 |
| Money Market Fund | <u>4,156,188</u> |
| | \$ 44,208,973 |
| Gain/(Loss) on Dispositions | \$ 78,948 |
| Ending balance, February 28, 2021 | <u><u>\$ 329,470,639</u></u> |

City of Corona Consolidated

Account #10003

Portfolio Summary

As of February 28, 2021



PORTFOLIO CHARACTERISTICS

| | |
|---------------------------|----------|
| Average Modified Duration | 2.32 |
| Average Coupon | 1.79% |
| Average Purchase YTM | 1.69% |
| Average Market YTM | 0.43% |
| Average S&P/Moody Rating | AA/Aa1 |
| Average Final Maturity | 2.58 yrs |
| Average Life | 2.38 yrs |

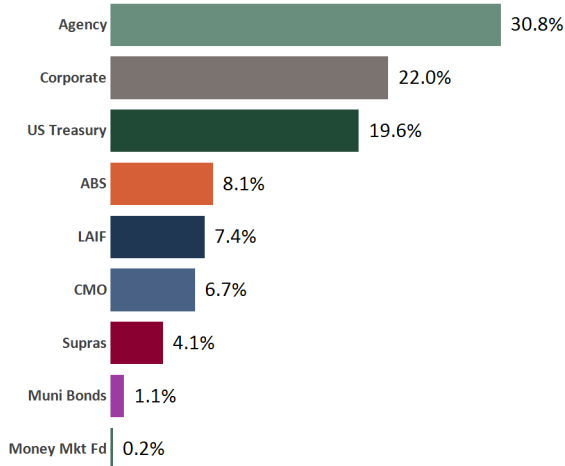
ACCOUNT SUMMARY

| | Beg. Values as of 1/31/21 | End Values as of 2/28/21 |
|---------------------------|------------------------------|-----------------------------|
| Market Value | 347,251,868 | 337,363,198 |
| Accrued Interest | 1,249,671 | 1,194,259 |
| Total Market Value | 348,501,539 | 338,557,457 |
| Income Earned | 502,823 | 496,054 |
| Cont/WD | | |
| Par | 336,328,956 | 328,157,412 |
| Book Value | 337,740,225 | 329,470,639 |
| Cost Value | 337,740,225 | 329,470,639 |

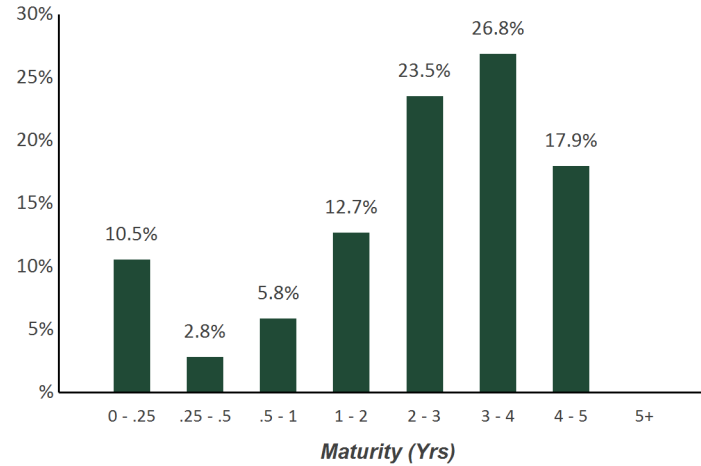
TOP ISSUERS

| | |
|---------------------------------|--------------|
| Government of United States | 19.6% |
| Federal Home Loan Mortgage Corp | 16.2% |
| Federal National Mortgage Assoc | 13.5% |
| Federal Home Loan Bank | 7.8% |
| Local Agency Investment Fund | 7.4% |
| Inter-American Dev Bank | 2.3% |
| John Deere ABS | 1.9% |
| Intl Bank Recon and Development | 1.8% |
| Total | 70.6% |

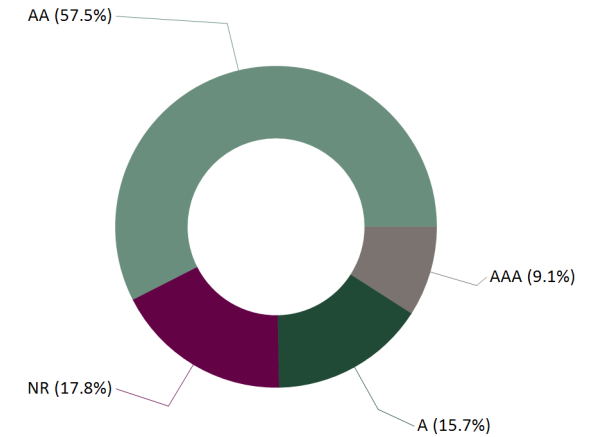
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



Statement of Compliance

As of February 28, 2021



City of Corona Consolidated

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

| Category | Standard | Comment |
|--|--|----------|
| U.S. Treasury Issues | No limitations | Complies |
| Federal Agencies | 75% maximum; Federal agency or US government-sponsored enterprise obligations, participations, or other instruments, including those issued or fully guaranteed as to principal or interest by federal agencies or US government-sponsored enterprises. | Complies |
| Municipal Securities | "A" rated or better by a NRSRO; 25% maximum; 5% max per issuer; Bonds issued by the City, including Bonds payable solely out of revenue from a revenue producing property owned, controlled or operated by the City; Bonds, Notes or other evidence of indebtedness of any local agency within California, or state warrants, or Treasury Notes or Bonds of California; Bonds, Notes or other evidence of indebtedness in any of the other 49 states, in addition to California. | Complies |
| Supranationals | "AA" rated or better by a NRSRO; 10% max per issuer; Washington D.C. based issuers: IADB, IBRD, and IFC | Complies |
| Banker's Acceptances | 20% maximum; 5% per issuer; 25% max per institution; 180 days max maturity | Complies |
| Commercial Paper | "A-1/P-1" rating for issuer's Commercial Paper; "A2/A" or higher rating on long term debt; 25% maximum; 5% max per issuer; 10% max of the issuer's outstanding paper; 270 days max maturity; U.S. domiciled corporations with assets > \$500 million | Complies |
| Medium Term Notes | "A" rated or better by NRSRO; 30% maximum; 5% max per issuer; Issued by corporations; U.S. domiciled corporations or U.S. licensed depository | Complies |
| Negotiable Certificates of Deposit | "A-1/P-1" or better short term debt rating; and "A2/A" or better long term debt rating; 20% maximum; 5% max per issuer; 3 years max maturity; May not exceed shareholder's equity of issuing bank or net worth of issuing S&L or Federal Association; Issued by a nationally or state chartered bank, a federal association, or a state licensed branch of a foreign owned bank (insured by federal government) | Complies |
| Mutual Funds and Money Market Mutual Funds | Highest rating or "AAA" rated by two NRSROs; SEC registered investment adviser with AUM >\$500 million and experience > 5 years; 20% maximum; 10% max per one Mutual Fund; 20% maximum in Money Market Mutual Funds; 20% maximum in Mutual Funds and Money Market Mutual Fund | Complies |
| Asset-Backed, Mortgage-Backed Pass Through Securities, Collateralized Mortgage Obligations (Non-Government Issued) | "AA" or rating category or better by a NRSRO; 15% maximum; 5% max per issuer; Non-Government issued | Complies |
| Repurchase Agreements | 10% maximum; 5% max per issuer; 14 days max maturity; 102% collateral or greater with securities permitted in the policy; Not used by investment adviser | Complies |
| Local Agency Investment Fund (LAIF) | Limit set by LAIF; State of California Local Agency Investment Fund (LAIF) or other Local Government Investment Pools established by public entities; Not used by investment adviser | Complies |
| Prohibited | Reverse Repurchase Agreements, Zero coupon bonds, Futures and Option Contracts; Zero coupon bonds | Complies |
| Max Per Issuer | 5% per issuer (except US Government, its Agencies and instrumentalities, Money Market Mutual Funds, and LAIF) | Complies |
| Maximum maturity | 5 years | Complies |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| ABS | | | | | | | | | |
| 47788CAC6 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 19,177.24 | 02/21/2018 2.68% | 19,175.86 19,175.86 | 100.13 0.24% | 19,201.77 22.67 | 0.01% 25.91 | Aaa / NR AAA | 1.13 0.05 |
| 43815HAC1 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 705,709.70 | 08/21/2018 2.98% | 705,612.87 705,612.87 | 100.96 0.28% | 712,467.58 578.29 | 0.21% 6,854.71 | Aaa / NR AAA | 1.48 0.36 |
| 89238TAD5 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 1,074,229.38 | 07/25/2019 2.31% | 1,085,601.10 1,085,601.10 | 100.85 0.24% | 1,083,353.88 1,413.21 | 0.32% (2,247.22) | Aaa / AAA NR | 1.55 0.31 |
| 47788EAC2 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 756,812.01 | 07/18/2018 3.10% | 756,754.65 756,754.65 | 100.90 0.07% | 763,589.26 1,035.99 | 0.23% 6,834.61 | Aaa / NR AAA | 1.71 0.30 |
| 58770FAC6 | Mercedes Benz Auto Lease Trust 2020- A A3 1.84% Due 12/15/2022 | 1,050,000.00 | 01/21/2020 1.85% | 1,049,861.61 1,049,861.61 | 101.20 0.28% | 1,062,621.00 858.67 | 0.31% 12,759.39 | Aaa / AAA NR | 1.79 0.76 |
| 47789JAD8 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 1,810,033.59 | 08/27/2019 1.90% | 1,847,719.06 1,847,719.06 | 101.65 0.15% | 1,839,859.32 2,340.98 | 0.54% (7,859.74) | Aaa / NR AAA | 2.38 0.59 |
| 43815NAC8 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 2,030,000.00 | 08/20/2019 1.79% | 2,029,983.15 2,029,983.15 | 101.35 0.33% | 2,057,378.61 1,605.96 | 0.61% 27,395.46 | Aaa / AAA NR | 2.46 0.92 |
| 58769EAC2 | Mercedes-Benz Auto Lease Trust 2020- B A3 0.4% Due 11/15/2023 | 975,000.00 | 09/15/2020 0.40% | 974,950.57 974,950.57 | 100.20 0.26% | 976,993.88 173.33 | 0.29% 2,043.31 | NR / AAA AAA | 2.71 1.50 |
| 477870AC3 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 1,010,000.00 | 07/16/2019 2.23% | 1,009,785.58 1,009,785.58 | 101.55 0.12% | 1,025,619.65 992.04 | 0.30% 15,834.07 | Aaa / NR AAA | 2.79 0.74 |
| 92348AAA3 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 1,390,000.00 | 10/01/2019 1.95% | 1,389,892.83 1,389,892.83 | 101.84 0.30% | 1,415,637.16 823.96 | 0.42% 25,744.33 | NR / AAA AAA | 3.15 1.11 |
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 2,170,000.00 | 10/16/2019 1.94% | 2,169,885.42 2,169,885.42 | 101.91 0.32% | 2,211,429.64 1,861.38 | 0.65% 41,544.22 | Aaa / AAA NR | 3.38 1.18 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 980,000.00 | 05/18/2020 0.83% | 979,922.87 979,922.87 | 100.87 0.25% | 988,569.12 357.16 | 0.29% 8,646.25 | Aaa / AAA NR | 3.38 1.52 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 2,065,000.00 | Various 1.00% | 2,069,450.34 2,069,450.34 | 100.95 0.39% | 2,084,600.98 1,009.55 | 0.62% 15,150.64 | Aaa / NR AAA | 3.46 1.33 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------------|---|----------------------|-----------------------------|------------------------------|----------------------|--|-----------------------------------|--------------------------------|----------------------------|
| ABS | | | | | | | | | |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 1,625,000.00 | 09/22/2020 0.38% | 1,624,761.29 1,624,761.29 | 100.11 0.31% | 1,626,867.13 217.12 | 0.48% 2,105.84 | NR / AAA AAA | 3.64 1.89 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 740,000.00 | 07/14/2020 0.52% | 739,887.22 739,887.22 | 100.27 0.33% | 742,012.06 167.73 | 0.22% 2,124.84 | Aaa / NR AAA | 3.72 1.51 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 1,290,000.00 | 10/06/2020 0.36% | 1,289,759.67 1,289,759.67 | 99.98 0.36% | 1,289,759.67 200.67 | 0.38% 0.00 | NR / AAA AAA | 3.88 1.76 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 2,260,000.00 | 08/04/2020 0.48% | 2,259,525.40 2,259,525.40 | 100.37 0.28% | 2,268,253.52 324.56 | 0.67% 8,728.12 | Aaa / NR AAA | 3.98 1.92 |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 770,000.00 | 02/17/2021 0.27% | 769,985.91 769,985.91 | 99.86 0.34% | 768,896.59 40.43 | 0.23% (1,089.32) | Aaa / NR AAA | 4.15 2.15 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 1,640,000.00 | 10/20/2020 0.39% | 1,639,622.31 1,639,622.31 | 100.11 0.33% | 1,641,784.32 276.98 | 0.49% 2,162.01 | NR / AAA AAA | 4.21 2.24 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025 | 2,825,000.00 | 02/02/2021 0.27% | 2,824,475.68 2,824,475.68 | 99.90 0.31% | 2,822,279.53 469.26 | 0.83% (2,196.15) | Aaa / NR AAA | 4.21 2.04 |
| Total ABS | | 27,185,961.92 | 1.20% | 27,236,613.39 | 0.29% | 27,401,174.67 14,769.94 | 8.10% 164,561.28 | Aaa / AAA AAA | 3.22 1.36 |
| AGENCY | | | | | | | | | |
| 313379RB7 | FHLB Note 1.875% Due 6/11/2021 | 1,300,000.00 | 08/30/2017 1.67% | 1,309,802.00 1,309,802.00 | 100.50 0.11% | 1,306,563.70 5,416.67 | 0.39% (3,238.30) | Aaa / AA+ AAA | 0.28 0.29 |
| 3130A8QS5 | FHLB Note 1.125% Due 7/14/2021 | 2,900,000.00 | 10/04/2016 1.33% | 2,873,204.00 2,873,204.00 | 100.39 0.08% | 2,911,423.10 4,259.38 | 0.86% 38,219.10 | Aaa / AA+ AAA | 0.37 0.38 |
| 3137EAEC9 | FHLMC Note 1.125% Due 8/12/2021 | 2,375,000.00 | 09/26/2016 1.28% | 2,357,520.00 2,357,520.00 | 100.45 0.13% | 2,385,749.25 1,410.16 | 0.71% 28,229.25 | Aaa / AA+ AAA | 0.45 0.46 |
| 3130AF5B9 | FHLB Note 3% Due 10/12/2021 | 2,500,000.00 | 11/29/2018 2.91% | 2,506,300.00 2,506,300.00 | 101.78 0.13% | 2,544,587.50 28,958.33 | 0.76% 38,287.50 | Aaa / AA+ NR | 0.62 0.61 |
| 3135G0T94 | FNMA Note 2.375% Due 1/19/2023 | 5,500,000.00 | 04/11/2018 2.71% | 5,418,930.00 5,418,930.00 | 104.18 0.16% | 5,729,850.50 15,239.58 | 1.70% 310,920.50 | Aaa / AA+ AAA | 1.89 1.86 |
| 3137EAER6 | FHLMC Note 0.375% Due 5/5/2023 | 5,790,000.00 | 05/05/2020 0.39% | 5,787,568.20 5,787,568.20 | 100.43 0.18% | 5,815,082.28 6,996.25 | 1.72% 27,514.08 | Aaa / AA+ AAA | 2.18 2.17 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2021



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|---------------|------------------------------------|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| AGENCY | | | | | | | | | |
| 3137EAEN5 | FHLMC Note 2.75% Due 6/19/2023 | 4,550,000.00 | Various 2.86% | 4,527,967.50 4,527,967.50 | 105.82 0.22% | 4,814,973.80 25,025.00 | 1.43% 287,006.30 | Aaa / AA+ AAA | 2.30 2.24 |
| 3135G05G4 | FNMA Note 0.25% Due 7/10/2023 | 4,755,000.00 | 07/08/2020 0.32% | 4,744,776.75 4,744,776.75 | 100.08 0.22% | 4,758,842.04 1,684.06 | 1.41% 14,065.29 | Aaa / AA+ AAA | 2.36 2.36 |
| 3135G06H1 | FNMA Note 0.25% Due 11/27/2023 | 2,620,000.00 | 11/23/2020 0.29% | 2,617,013.20 2,617,013.20 | 99.87 0.30% | 2,616,646.40 1,746.67 | 0.77% (366.80) | Aaa / AA+ AAA | 2.75 2.73 |
| 3130A0F70 | FHLB Note 3.375% Due 12/8/2023 | 3,500,000.00 | 01/16/2019 2.73% | 3,602,165.00 3,602,165.00 | 108.53 0.29% | 3,798,602.50 27,234.38 | 1.13% 196,437.50 | Aaa / AA+ AAA | 2.78 2.66 |
| 3130A0XE5 | FHLB Note 3.25% Due 3/8/2024 | 1,000,000.00 | 03/28/2019 2.27% | 1,045,410.00 1,045,410.00 | 108.69 0.36% | 1,086,876.00 15,618.06 | 0.33% 41,466.00 | Aaa / AA+ NR | 3.02 2.87 |
| 3130AB3H7 | FHLB Note 2.375% Due 3/8/2024 | 4,000,000.00 | 04/29/2019 2.37% | 4,000,280.00 4,000,280.00 | 106.32 0.28% | 4,252,776.00 45,652.78 | 1.27% 252,496.00 | Aaa / AA+ NR | 3.02 2.91 |
| 3130A1XJ2 | FHLB Note 2.875% Due 6/14/2024 | 5,500,000.00 | Various 1.95% | 5,740,000.40 5,740,000.40 | 108.06 0.41% | 5,943,069.00 33,821.18 | 1.77% 203,068.60 | Aaa / AA+ NR | 3.29 3.15 |
| 3130A2UW4 | FHLB Note 2.875% Due 9/13/2024 | 4,000,000.00 | 09/13/2019 1.79% | 4,206,760.00 4,206,760.00 | 108.54 0.44% | 4,341,456.00 53,666.67 | 1.30% 134,696.00 | Aaa / AA+ AAA | 3.54 3.35 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | 4,080,000.00 | Various 1.27% | 4,143,283.20 4,143,283.20 | 104.24 0.45% | 4,253,089.92 25,046.67 | 1.26% 109,806.72 | Aaa / AA+ AAA | 3.63 3.51 |
| 3135G0X24 | FNMA Note 1.625% Due 1/7/2025 | 4,220,000.00 | Various 1.30% | 4,282,878.20 4,282,878.20 | 104.21 0.52% | 4,397,451.00 10,286.25 | 1.30% 114,572.80 | Aaa / AA+ AAA | 3.86 3.74 |
| 3137EAEP0 | FHLMC Note 1.5% Due 2/12/2025 | 6,575,000.00 | 02/13/2020 1.52% | 6,569,937.25 6,569,937.25 | 103.81 0.52% | 6,825,698.18 5,205.21 | 2.02% 255,760.93 | Aaa / AA+ AAA | 3.96 3.84 |
| 3135G03U5 | FNMA Note 0.625% Due 4/22/2025 | 5,270,000.00 | 04/22/2020 0.67% | 5,259,143.80 5,259,143.80 | 99.97 0.63% | 5,268,292.52 11,802.60 | 1.56% 9,148.72 | Aaa / AA+ AAA | 4.15 4.08 |
| 3135G04Z3 | FNMA Note 0.5% Due 6/17/2025 | 6,200,000.00 | Various 0.51% | 6,196,731.90 6,196,731.90 | 99.26 0.67% | 6,154,392.80 6,372.22 | 1.82% (42,339.10) | Aaa / AA+ AAA | 4.30 4.24 |
| 3137EAEU9 | FHLMC Note 0.375% Due 7/21/2025 | 6,300,000.00 | Various 0.45% | 6,277,899.60 6,277,899.60 | 98.70 0.68% | 6,218,043.30 2,625.00 | 1.84% (59,856.30) | Aaa / AA+ AAA | 4.39 4.35 |
| 3135G05X7 | FNMA Note 0.375% Due 8/25/2025 | 6,285,000.00 | Various 0.46% | 6,260,439.20 6,260,439.20 | 98.50 0.72% | 6,190,448.46 392.81 | 1.83% (69,990.74) | Aaa / AA+ AAA | 4.49 4.44 |
| 3137EAEX3 | FHLMC Note 0.375% Due 9/23/2025 | 6,295,000.00 | Various 0.44% | 6,276,346.05 6,276,346.05 | 98.23 0.77% | 6,183,691.81 10,229.38 | 1.83% (92,654.24) | Aaa / AA+ AAA | 4.57 4.51 |

City of Corona Consolidated

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Holdings Report

As of February 28, 2021



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|---------------------|--|-----------------------|-----------------------------|------------------------------|----------------------|--|--------------------------------------|--------------------------------|----------------------------|
| AGENCY | | | | | | | | | |
| 3135G06G3 | FNMA Note 0.5% Due 11/7/2025 | 6,300,000.00 | Various 0.57% | 6,279,895.00 6,279,895.00 | 98.76 0.77% | 6,221,842.20 9,537.50 | 1.84% (58,052.80) | Aaa / AA+ AAA | 4.69 4.62 |
| Total Agency | | 101,815,000.00 | 1.25% | 102,284,251.25 | 0.44% | 104,019,448.26 348,226.81 | 30.83% 1,735,197.01 | Aaa / AA+ AAA | 3.26 3.19 |
| CMO | | | | | | | | | |
| 3137BDDC7 | FHLMC K716 A2 3.13% Due 6/25/2021 | 827,912.39 | 09/12/2017 1.92% | 861,869.73 861,869.73 | 100.34 0.74% | 830,727.25 431.89 | 0.25% (31,142.48) | Aaa / AA+ NR | 0.32 0.23 |
| 3137BFDQ1 | FHLMC K717 A2 2.991% Due 9/25/2021 | 2,037,872.03 | Various 2.61% | 2,058,868.84 2,058,868.84 | 100.96 0.29% | 2,057,335.80 5,079.39 | 0.61% (1,533.04) | NR / NR AAA | 0.57 0.43 |
| 3137BM6P6 | FHLMC K721 A2 3.09% Due 8/25/2022 | 3,984,323.32 | Various 2.22% | 4,124,248.47 4,124,248.47 | 103.22 0.40% | 4,112,507.33 10,259.63 | 1.22% (11,741.14) | Aaa / NR NR | 1.49 1.25 |
| 3137B5JM6 | FHLMC K034 A2 3.531% Due 7/25/2023 | 3,850,000.00 | 08/28/2018 3.03% | 3,931,662.11 3,931,662.11 | 106.94 0.43% | 4,117,286.25 11,328.63 | 1.22% 185,624.14 | NR / NR AAA | 2.40 2.23 |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 7/25/2023 | 3,350,000.00 | 07/23/2019 2.18% | 3,458,875.00 3,458,875.00 | 105.80 0.42% | 3,544,367.00 1,708.50 | 1.05% 85,492.00 | Aaa / NR NR | 2.40 2.21 |
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | 3,750,000.00 | Various 2.97% | 3,837,910.16 3,837,910.16 | 107.47 0.46% | 4,030,230.00 2,204.38 | 1.19% 192,319.84 | Aaa / NR AAA | 2.65 2.42 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,611,016.16 | 04/22/2019 2.72% | 3,636,829.29 3,636,829.29 | 106.33 0.64% | 3,839,662.09 8,741.67 | 1.14% 202,832.80 | NR / AAA NR | 3.16 2.78 |
| Total CMO | | 21,411,123.90 | 2.60% | 21,910,263.60 | 0.46% | 22,532,115.72 39,754.09 | 6.67% 621,852.12 | Aaa / AAA AAA | 2.17 1.94 |
| CORPORATE | | | | | | | | | |
| 30231GAV4 | Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021 | 2,700,000.00 | Various 1.97% | 2,730,414.55 2,730,414.55 | 100.00 2.22% | 2,700,000.00 29,997.00 | 0.81% (30,414.55) | Aa1 / AA- NR | 0.00 0.01 |
| 24422ESL4 | John Deere Capital Corp Note 2.8% Due 3/4/2021 | 1,850,000.00 | 05/24/2017 2.12% | 1,895,010.50 1,895,010.50 | 100.02 1.87% | 1,850,277.50 25,468.33 | 0.55% (44,733.00) | A2 / A A | 0.01 0.02 |
| 369550BE7 | General Dynamics Corp Note 3% Due 5/11/2021 | 2,970,000.00 | Various 3.25% | 2,949,150.50 2,949,150.50 | 100.53 0.37% | 2,985,830.10 27,225.00 | 0.89% 36,679.60 | A2 / A NR | 0.20 0.20 |
| 857477AV5 | State Street Bank Note 1.95% Due 5/19/2021 | 2,075,000.00 | Various 2.04% | 2,067,408.60 2,067,408.60 | 100.37 0.29% | 2,082,756.35 11,464.38 | 0.62% 15,347.75 | A1 / A AA- | 0.22 0.22 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| CORPORATE | | | | | | | | | |
| 594918BP8 | Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021 | 1,875,000.00 | Various 1.57% | 1,872,774.45 1,872,774.45 | 100.52 0.12% | 1,884,706.88 1,856.77 | 0.56% 11,932.43 | Aaa / AAA AA+ | 0.44 0.36 |
| 68389XBK0 | Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021 | 3,325,000.00 | Various 2.44% | 3,255,728.25 3,255,728.25 | 100.75 0.29% | 3,349,890.95 29,130.69 | 1.00% 94,162.70 | A3 / A A- | 0.55 0.45 |
| 89236TDP7 | Toyota Motor Credit Corp Note 2.6% Due 1/11/2022 | 3,100,000.00 | Various 3.18% | 3,038,938.00 3,038,938.00 | 101.94 0.36% | 3,160,248.50 11,194.44 | 0.94% 121,310.50 | A1 / A+ A+ | 0.87 0.86 |
| 69353RFE3 | PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022 | 3,050,000.00 | 07/25/2017 2.45% | 3,049,725.50 3,049,725.50 | 102.98 0.21% | 3,140,883.90 6,849.79 | 0.93% 91,158.40 | A2 / A A+ | 1.41 1.31 |
| 44932HAC7 | IBM Credit Corp Note 2.2% Due 9/8/2022 | 2,955,000.00 | 11/29/2017 2.58% | 2,905,001.40 2,905,001.40 | 102.86 0.32% | 3,039,631.20 31,240.92 | 0.91% 134,629.80 | A2 / A NR | 1.53 1.49 |
| 48128BAB7 | JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023 | 3,250,000.00 | Various 3.11% | 3,228,657.50 3,228,657.50 | 102.37 0.28% | 3,326,947.00 12,342.06 | 0.99% 98,289.50 | A2 / A- AA- | 1.88 0.87 |
| 808513AT2 | Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023 | 2,250,000.00 | Various 2.32% | 2,273,392.50 2,273,392.50 | 104.21 0.33% | 2,344,758.75 5,962.50 | 0.69% 71,366.25 | A2 / A A | 1.91 1.78 |
| 24422ETG4 | John Deere Capital Corp Note 2.8% Due 3/6/2023 | 1,500,000.00 | Various 3.52% | 1,454,530.00 1,454,530.00 | 105.08 0.28% | 1,576,203.00 20,416.67 | 0.47% 121,673.00 | A2 / A A | 2.02 1.95 |
| 084670BR8 | Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023 | 2,500,000.00 | 11/26/2018 3.51% | 2,425,225.00 2,425,225.00 | 104.49 0.35% | 2,612,300.00 31,701.39 | 0.78% 187,075.00 | Aa2 / AA A+ | 2.04 1.82 |
| 037833AK6 | Apple Inc Note 2.4% Due 5/3/2023 | 2,215,000.00 | 11/28/2018 3.54% | 2,112,644.85 2,112,644.85 | 104.47 0.34% | 2,314,063.66 17,424.67 | 0.69% 201,418.81 | Aa1 / AA+ NR | 2.18 2.12 |
| 404280BA6 | HSBC Holdings PLC Note 3.6% Due 5/25/2023 | 1,200,000.00 | 05/15/2019 2.97% | 1,228,680.00 1,228,680.00 | 107.07 0.43% | 1,284,795.60 11,520.00 | 0.38% 56,115.60 | A2 / A- A+ | 2.24 2.15 |
| 166764AH3 | Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023 | 3,000,000.00 | Various 3.33% | 2,982,300.00 2,982,300.00 | 105.84 0.36% | 3,175,131.00 17,816.42 | 0.94% 192,831.00 | Aa2 / AA- NR | 2.32 2.00 |
| 931142EK5 | Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023 | 2,000,000.00 | 05/08/2019 2.67% | 2,056,900.00 2,056,900.00 | 106.79 0.36% | 2,135,866.00 12,277.78 | 0.63% 78,966.00 | Aa2 / AA AA | 2.32 2.16 |
| 02665WCJ8 | American Honda Finance Note 3.45% Due 7/14/2023 | 930,000.00 | 07/11/2018 3.49% | 928,391.10 928,391.10 | 106.93 0.51% | 994,443.42 4,188.88 | 0.29% 66,052.32 | A3 / A- NR | 2.37 2.29 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------------------|---|----------------------|-----------------------------|--|----------------------|---|--------------------------------------|-----------------------|----------------------------|
| CORPORATE | | | | | | | | | |
| 89114QC48 | Toronto Dominion Bank Note 3.5% Due 7/19/2023 | 1,910,000.00 | 07/27/2018 3.56% | 1,904,461.00 1,904,461.00 | 107.54 0.33% | 2,053,943.33 7,799.17 | 0.61% 149,482.33 | Aa1 / AA- AA | 2.39 2.31 |
| 69371RP59 | Paccar Financial Corp Note 3.4% Due 8/9/2023 | 2,300,000.00 | 08/06/2018 3.41% | 2,299,057.00 2,299,057.00 | 107.32 0.39% | 2,468,355.40 4,778.89 | 0.73% 169,298.40 | A1 / A+ NR | 2.44 2.36 |
| 06406RAJ6 | Bank of NY Mellon Corp Note 3.45% Due 8/11/2023 | 3,254,000.00 | 05/16/2019 2.79% | 3,339,580.20 3,339,580.20 | 107.60 0.34% | 3,501,297.49 6,236.83 | 1.04% 161,717.29 | A1 / A AA- | 2.45 2.37 |
| 02665WCQ2 | American Honda Finance Note 3.625% Due 10/10/2023 | 2,260,000.00 | 10/03/2018 3.64% | 2,258,146.80 2,258,146.80 | 108.14 0.49% | 2,443,986.60 32,087.29 | 0.73% 185,839.80 | A3 / A- NR | 2.61 2.49 |
| 06051GHF9 | Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024 | 3,250,000.00 | Various 2.92% | 3,273,420.00 3,273,420.00 | 106.02 0.55% | 3,445,698.75 56,405.56 | 1.03% 172,278.75 | A2 / A- A+ | 3.02 1.93 |
| 89114QCB2 | Toronto Dominion Bank Note 3.25% Due 3/11/2024 | 1,270,000.00 | 03/26/2019 2.97% | 1,286,078.20 1,286,078.20 | 107.87 0.63% | 1,369,980.75 19,490.97 | 0.41% 83,902.55 | Aa3 / A AA- | 3.03 2.87 |
| 404280BS7 | HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024 | 2,750,000.00 | Various 2.19% | 2,887,177.50 2,887,177.50 | 107.40 0.59% | 2,953,566.00 31,078.82 | 0.88% 66,388.50 | A2 / A- A+ | 3.22 2.12 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 715,000.00 | 08/08/2019 2.20% | 713,419.85 713,419.85 | 105.09 0.66% | 751,379.92 683.22 | 0.22% 37,960.07 | A1 / A+ NR | 3.46 3.35 |
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 3,600,000.00 | 12/05/2019 2.26% | 3,598,128.00 3,598,128.00 | 105.39 0.76% | 3,793,975.20 27,000.00 | 1.13% 195,847.20 | A2 / A AA | 3.68 3.51 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 2,593,000.00 | Various 1.88% | 2,624,484.21 2,624,484.21 | 105.43 0.66% | 2,733,779.16 17,499.15 | 0.81% 109,294.95 | A3 / A A | 3.70 3.54 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 4,145,000.00 | 01/16/2020 2.10% | 4,136,171.15 4,136,171.15 | 104.21 0.93% | 4,319,545.95 9,441.39 | 1.28% 183,374.80 | A1 / AA- AA- | 3.90 3.66 |
| Total Corporate | | 70,792,000.00 | 2.72% | 70,774,996.61 70,774,996.61 | 0.54% | 73,794,242.36 520,578.98 | 21.95% 3,019,245.75 | A1 / A+ A+ | 2.04 1.81 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|-----------------------------------|--|----------------------|-----------------------------|--------------------------------|----------------------|--|-----------------------------------|--------------------------------|----------------------------|
| LAIF | | | | | | | | | |
| 90LAIF\$00 | Local Agency Investment Fund State Pool | 25,175,532.08 | Various 0.39% | 25,175,532.08 25,175,532.08 | 1.00 0.39% | 25,175,532.08 18,015.68 | 7.44% 0.00 | NR / NR NR | 0.00 0.00 |
| Total LAIF | | 25,175,532.08 | 0.39% | 25,175,532.08 | 0.39% | 25,175,532.08 18,015.68 | 7.44% 0.00 | NR / NR NR | 0.00 0.00 |
| MONEY MARKET FUND FI | | | | | | | | | |
| 60934N807 | Federated Investors Govt Oblig Fund Inst. | 642,793.70 | Various 0.01% | 642,793.70 642,793.70 | 1.00 0.01% | 642,793.70 0.00 | 0.19% 0.00 | Aaa / AAA AAA | 0.00 0.00 |
| Total Money Market Fund FI | | 642,793.70 | 0.01% | 642,793.70 | 0.01% | 642,793.70 0.00 | 0.19% 0.00 | Aaa / AAA AAA | 0.00 0.00 |
| MUNICIPAL BONDS | | | | | | | | | |
| 13063DRK6 | California State Taxable GO 2.4% Due 10/1/2024 | 3,385,000.00 | 10/16/2019 1.91% | 3,462,753.45 3,462,753.45 | 106.47 0.58% | 3,604,144.90 33,850.00 | 1.07% 141,391.45 | Aa2 / AA- AA | 3.59 3.43 |
| Total Municipal Bonds | | 3,385,000.00 | 1.91% | 3,462,753.45 | 0.58% | 3,604,144.90 33,850.00 | 1.07% 141,391.45 | Aa2 / AA- AA | 3.59 3.43 |
| SUPRANATIONAL | | | | | | | | | |
| 4581X0CW6 | Inter-American Dev Bank Note 2.125% Due 1/18/2022 | 4,000,000.00 | 11/03/2017 2.07% | 4,008,600.00 4,008,600.00 | 101.70 0.21% | 4,067,916.00 10,152.78 | 1.20% 59,316.00 | Aaa / NR AAA | 0.89 0.88 |
| 4581X0CZ9 | Inter-American Dev Bank Note 1.75% Due 9/14/2022 | 3,600,000.00 | Various 2.30% | 3,512,573.00 3,512,573.00 | 102.39 0.20% | 3,685,993.20 29,225.00 | 1.10% 173,420.20 | Aaa / AAA AAA | 1.54 1.52 |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 6,300,000.00 | Various 0.59% | 6,272,360.85 6,272,360.85 | 98.46 0.84% | 6,203,282.40 10,762.50 | 1.84% (69,078.45) | Aaa / AAA AAA | 4.67 4.59 |
| Total Supranational | | 13,900,000.00 | 1.46% | 13,793,533.85 | 0.49% | 13,957,191.60 50,140.28 | 4.14% 163,657.75 | Aaa / AAA AAA | 2.74 2.70 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|--|---|-----------------------|-----------------------------|--|----------------------|--|---------------------------------------|--------------------------------|----------------------------|
| US TREASURY | | | | | | | | | |
| 912828J43 | US Treasury Note 1.75% Due 2/28/2022 | 4,350,000.00 | 03/13/2017 2.14% | 4,271,340.74 4,271,340.74 | 101.65 0.10% | 4,421,705.40 206.86 | 1.31% 150,364.66 | Aaa / AA+ AAA | 1.00 1.00 |
| 912828XG0 | US Treasury Note 2.125% Due 6/30/2022 | 4,000,000.00 | 08/15/2017 1.82% | 4,056,732.15 4,056,732.15 | 102.66 0.13% | 4,106,564.00 14,088.40 | 1.22% 49,831.85 | Aaa / AA+ AAA | 1.33 1.32 |
| 912828L24 | US Treasury Note 1.875% Due 8/31/2022 | 4,500,000.00 | 10/17/2017 1.98% | 4,478,906.25 4,478,906.25 | 102.59 0.15% | 4,616,541.00 229.28 | 1.36% 137,634.75 | Aaa / AA+ AAA | 1.50 1.49 |
| 912828N30 | US Treasury Note 2.125% Due 12/31/2022 | 4,800,000.00 | 01/25/2018 2.46% | 4,725,375.00 4,725,375.00 | 103.59 0.17% | 4,972,310.40 16,906.08 | 1.47% 246,935.40 | Aaa / AA+ AAA | 1.84 1.80 |
| 912828T91 | US Treasury Note 1.625% Due 10/31/2023 | 5,000,000.00 | 05/29/2019 2.05% | 4,909,960.94 4,909,960.94 | 103.64 0.26% | 5,181,835.00 27,158.15 | 1.54% 271,874.06 | Aaa / AA+ AAA | 2.67 2.61 |
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 4,500,000.00 | 06/21/2019 1.80% | 4,588,417.97 4,588,417.97 | 105.53 0.29% | 4,748,728.50 16,781.77 | 1.41% 160,310.53 | Aaa / AA+ AAA | 2.84 2.75 |
| 912828B66 | US Treasury Note 2.75% Due 2/15/2024 | 5,000,000.00 | Various 2.21% | 5,121,796.88 5,121,796.88 | 107.18 0.31% | 5,358,985.00 5,317.68 | 1.58% 237,188.12 | Aaa / AA+ AAA | 2.96 2.86 |
| 912828X70 | US Treasury Note 2% Due 4/30/2024 | 4,800,000.00 | Various 1.84% | 4,833,281.25 4,833,281.25 | 105.20 0.35% | 5,049,748.80 32,088.40 | 1.50% 216,467.55 | Aaa / AA+ AAA | 3.17 3.06 |
| 912828XX3 | US Treasury Note 2% Due 6/30/2024 | 4,900,000.00 | Various 1.81% | 4,942,253.91 4,942,253.91 | 105.33 0.39% | 5,161,076.90 16,243.09 | 1.53% 218,822.99 | Aaa / AA+ AAA | 3.34 3.23 |
| 912828D56 | US Treasury Note 2.375% Due 8/15/2024 | 5,000,000.00 | 12/12/2019 1.75% | 5,140,234.38 5,140,234.38 | 106.71 0.42% | 5,335,740.00 4,592.54 | 1.58% 195,505.62 | Aaa / AA+ AAA | 3.46 3.34 |
| 9128283D0 | US Treasury Note 2.25% Due 10/31/2024 | 4,000,000.00 | 11/07/2019 1.77% | 4,090,468.75 4,090,468.75 | 106.45 0.47% | 4,258,124.00 30,082.87 | 1.27% 167,655.25 | Aaa / AA+ AAA | 3.67 3.51 |
| 912828ZC7 | US Treasury Note 1.125% Due 2/28/2025 | 7,000,000.00 | 03/18/2020 0.81% | 7,108,007.81 7,108,007.81 | 102.19 0.57% | 7,153,398.00 213.99 | 2.11% 45,390.19 | Aaa / AA+ AAA | 4.00 3.91 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 6,000,000.00 | 02/19/2021 0.53% | 5,923,125.00 5,923,125.00 | 97.86 0.72% | 5,871,798.00 5,013.81 | 1.74% (51,327.00) | Aaa / AA+ AAA | 4.67 4.62 |
| Total US Treasury | | 63,850,000.00 | 1.71% | 64,189,901.03 64,189,901.03 | 0.35% | 66,236,555.00 168,922.92 | 19.61% 2,046,653.97 | Aaa / AA+ AAA | 2.91 2.83 |
| TOTAL PORTFOLIO | | 328,157,411.60 | 1.69% | 329,470,638.96 329,470,638.96 | 0.43% | 337,363,198.29 1,194,258.70 | 100.00% 7,892,559.33 | Aa1 / AA AAA | 2.58 2.32 |
| TOTAL MARKET VALUE PLUS ACCRUED | | | | | | 338,557,456.99 | | | |

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Transaction Ledger

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| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|--------------|---|--------|----------------|--------------|-------------------|--------------|-----------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/02/2021 | 60934N807 | 6.73 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 6.73 | 0.00 | 6.73 | 0.00 |
| Purchase | 02/05/2021 | 60934N807 | 2,643,213.15 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 2,643,213.15 | 0.00 | 2,643,213.15 | 0.00 |
| Purchase | 02/08/2021 | 60934N807 | 14,531.25 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 14,531.25 | 0.00 | 14,531.25 | 0.00 |
| Purchase | 02/08/2021 | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 99.981 | 0.27% | 2,824,475.68 | 0.00 | 2,824,475.68 | 0.00 |
| Purchase | 02/09/2021 | 60934N807 | 39,100.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 39,100.00 | 0.00 | 39,100.00 | 0.00 |
| Purchase | 02/11/2021 | 60934N807 | 56,131.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 56,131.50 | 0.00 | 56,131.50 | 0.00 |
| Purchase | 02/12/2021 | 60934N807 | 62,671.88 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 62,671.88 | 0.00 | 62,671.88 | 0.00 |
| Purchase | 02/15/2021 | 60934N807 | 135,811.25 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 135,811.25 | 0.00 | 135,811.25 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 38,656.73 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 38,656.73 | 0.00 | 38,656.73 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 206,508.19 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 206,508.19 | 0.00 | 206,508.19 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 245,394.54 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 245,394.54 | 0.00 | 245,394.54 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 158,012.32 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 158,012.32 | 0.00 | 158,012.32 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 1,892.92 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 1,892.92 | 0.00 | 1,892.92 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 325.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 325.00 | 0.00 | 325.00 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 1,610.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 1,610.00 | 0.00 | 1,610.00 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 3,490.08 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 3,490.08 | 0.00 | 3,490.08 | 0.00 |

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Transaction Ledger



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| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|--------------|--|--------|----------------|--------------|-------------------|--------------|-----------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/16/2021 | 60934N807 | 376.25 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 376.25 | 0.00 | 376.25 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 669.67 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 669.67 | 0.00 | 669.67 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 3,011.17 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 3,011.17 | 0.00 | 3,011.17 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 519.33 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 519.33 | 0.00 | 519.33 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 1,860.08 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 1,860.08 | 0.00 | 1,860.08 | 0.00 |
| Purchase | 02/16/2021 | 60934N807 | 314.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 314.50 | 0.00 | 314.50 | 0.00 |
| Purchase | 02/18/2021 | 60934N807 | 501.04 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 501.04 | 0.00 | 501.04 | 0.00 |
| Purchase | 02/22/2021 | 60934N807 | 160,651.85 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 160,651.85 | 0.00 | 160,651.85 | 0.00 |
| Purchase | 02/22/2021 | 60934N807 | 2,247.17 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 2,247.17 | 0.00 | 2,247.17 | 0.00 |
| Purchase | 02/22/2021 | 60934N807 | 885.17 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 885.17 | 0.00 | 885.17 | 0.00 |
| Purchase | 02/22/2021 | 60934N807 | 106,131.69 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 106,131.69 | 0.00 | 106,131.69 | 0.00 |
| Purchase | 02/22/2021 | 91282CAT8 | 6,000,000.00 | US Treasury Note 0.25% Due 10/31/2025 | 98.719 | 0.53% | 5,923,125.00 | 4,723.76 | 5,927,848.76 | 0.00 |
| Purchase | 02/23/2021 | 459058JL8 | 250,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 99.415 | 0.63% | 248,537.50 | 399.31 | 248,936.81 | 0.00 |
| Purchase | 02/24/2021 | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 99.998 | 0.27% | 769,985.91 | 0.00 | 769,985.91 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 3,004,335.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 3,004,335.00 | 0.00 | 3,004,335.00 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 11,653.46 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 11,653.46 | 0.00 | 11,653.46 | 0.00 |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2021

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|-----------------------|-----------------|------------|----------------------|---|--------|----------------|----------------------|-------------------|----------------------|-------------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/25/2021 | 60934N807 | 11,022.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 11,022.00 | 0.00 | 11,022.00 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 11,328.63 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 11,328.63 | 0.00 | 11,328.63 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 8,542.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 8,542.50 | 0.00 | 8,542.50 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 240,238.97 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 240,238.97 | 0.00 | 240,238.97 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 48,934.68 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 48,934.68 | 0.00 | 48,934.68 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 25,976.68 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 25,976.68 | 0.00 | 25,976.68 | 0.00 |
| Purchase | 02/25/2021 | 60934N807 | 20,516.18 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 20,516.18 | 0.00 | 20,516.18 | 0.00 |
| Purchase | 02/26/2021 | 459058JL8 | 3,155,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 99.274 | 0.66% | 3,132,094.70 | 5,170.69 | 3,137,265.39 | 0.00 |
| Purchase | 02/28/2021 | 60934N807 | 119,625.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 119,625.00 | 0.00 | 119,625.00 | 0.00 |
| Subtotal | | | 20,386,696.56 | | | | 20,284,915.35 | 10,293.76 | 20,295,209.11 | 0.00 |
| Security Contribution | 02/01/2021 | 90LAIF\$00 | 900,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 900,000.00 | 0.00 | 900,000.00 | 0.00 |
| Security Contribution | 02/02/2021 | 90LAIF\$00 | 700,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 700,000.00 | 0.00 | 700,000.00 | 0.00 |
| Security Contribution | 02/03/2021 | 90LAIF\$00 | 400,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 400,000.00 | 0.00 | 400,000.00 | 0.00 |
| Security Contribution | 02/05/2021 | 90LAIF\$00 | 8,400,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 8,400,000.00 | 0.00 | 8,400,000.00 | 0.00 |
| Security Contribution | 02/08/2021 | 90LAIF\$00 | 500,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 500,000.00 | 0.00 | 500,000.00 | 0.00 |
| Security Contribution | 02/16/2021 | 90LAIF\$00 | 800,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 800,000.00 | 0.00 | 800,000.00 | 0.00 |

City of Corona Consolidated

Account #10003

Transaction Ledger

As of February 28, 2021



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------|-----------------|------------|----------------------|---|---------|----------------|----------------------|-------------------|----------------------|-------------|
| ACQUISITIONS | | | | | | | | | | |
| Security Contribution | 02/22/2021 | 90LAIF\$00 | 700,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 700,000.00 | 0.00 | 700,000.00 | 0.00 |
| Security Contribution | 02/23/2021 | 90LAIF\$00 | 1,000,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 1,000,000.00 | 0.00 | 1,000,000.00 | 0.00 |
| Security Contribution | 02/26/2021 | 90LAIF\$00 | 5,000,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 5,000,000.00 | 0.00 | 5,000,000.00 | 0.00 |
| Subtotal | | | 18,400,000.00 | | | | 18,400,000.00 | 0.00 | 18,400,000.00 | 0.00 |
| Short Sale | 02/08/2021 | 60934N807 | -2,824,475.68 | Federated Investors Govt Oblig Fund Inst. | 1.000 | | -2,824,475.68 | 0.00 | -2,824,475.68 | 0.00 |
| Subtotal | | | -2,824,475.68 | | | | -2,824,475.68 | 0.00 | -2,824,475.68 | 0.00 |
| TOTAL ACQUISITIONS | | | 35,962,220.88 | | | | 35,860,439.67 | 10,293.76 | 35,870,733.43 | 0.00 |
| DISPOSITIONS | | | | | | | | | | |
| Closing Purchase | 02/08/2021 | 60934N807 | -2,824,475.68 | Federated Investors Govt Oblig Fund Inst. | 1.000 | | -2,824,475.68 | 0.00 | -2,824,475.68 | 0.00 |
| Subtotal | | | -2,824,475.68 | | | | -2,824,475.68 | 0.00 | -2,824,475.68 | 0.00 |
| Sale | 02/05/2021 | 3135G04Q3 | 2,635,000.00 | FNMA Note 0.25% Due 5/22/2023 | 100.261 | 0.14% | 2,641,877.35 | 1,335.80 | 2,643,213.15 | 14,808.70 |
| Sale | 02/08/2021 | 60934N807 | 2,824,475.68 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 2,824,475.68 | 0.00 | 2,824,475.68 | 0.00 |
| Sale | 02/22/2021 | 3135G04Q3 | 3,100,000.00 | FNMA Note 0.25% Due 5/22/2023 | 100.267 | 0.13% | 3,108,267.70 | 1,937.50 | 3,110,205.20 | 17,598.70 |
| Sale | 02/22/2021 | 3135G0T45 | 2,900,000.00 | FNMA Note 1.875% Due 4/5/2022 | 101.986 | 0.10% | 2,957,602.70 | 20,692.71 | 2,978,295.41 | 58,040.60 |
| Sale | 02/23/2021 | 60934N807 | 248,936.81 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 248,936.81 | 0.00 | 248,936.81 | 0.00 |
| Sale | 02/24/2021 | 60934N807 | 769,985.91 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 769,985.91 | 0.00 | 769,985.91 | 0.00 |
| Sale | 02/25/2021 | 3135G06H1 | 3,000,000.00 | FNMA Note 0.25% Due 11/27/2023 | 100.082 | 0.22% | 3,002,460.00 | 1,875.00 | 3,004,335.00 | 5,880.00 |

City of Corona Consolidated

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Transaction Ledger

As of February 28, 2021



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|----------------------|--|---------|----------------|----------------------|-------------------|----------------------|------------------|
| DISPOSITIONS | | | | | | | | | | |
| Sale | 02/26/2021 | 60934N807 | 3,137,265.39 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 0.01% | 3,137,265.39 | 0.00 | 3,137,265.39 | 0.00 |
| Subtotal | | | 18,615,663.79 | | | | 18,690,871.54 | 25,841.01 | 18,716,712.55 | 96,328.00 |
| Paydown | 02/16/2021 | 43813DAC2 | 0.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 100.000 | | 0.00 | 669.67 | 669.67 | 0.00 |
| Paydown | 02/16/2021 | 43815NAC8 | 0.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 100.000 | | 0.00 | 3,011.17 | 3,011.17 | 0.00 |
| Paydown | 02/16/2021 | 44891RAC4 | 0.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 100.000 | | 0.00 | 519.33 | 519.33 | 0.00 |
| Paydown | 02/16/2021 | 477870AC3 | 0.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 100.000 | | 0.00 | 1,860.08 | 1,860.08 | 0.00 |
| Paydown | 02/16/2021 | 47787NAC3 | 0.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 100.000 | | 0.00 | 314.50 | 314.50 | 0.00 |
| Paydown | 02/16/2021 | 47788CAC6 | 38,528.82 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 100.000 | | 38,528.82 | 127.91 | 38,656.73 | 2.77 |
| Paydown | 02/16/2021 | 47788EAC2 | 204,042.00 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 100.000 | | 204,042.00 | 2,466.19 | 206,508.19 | 15.47 |
| Paydown | 02/16/2021 | 47789JAD8 | 240,422.18 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 100.000 | | 240,422.18 | 4,972.36 | 245,394.54 | -5,005.66 |
| Paydown | 02/16/2021 | 47789KAC7 | 0.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 100.000 | | 0.00 | 1,892.92 | 1,892.92 | 0.00 |
| Paydown | 02/16/2021 | 58769EAC2 | 0.00 | Mercedes-Benz Auto Lease Trust 2020- B A3 0.4% Due 11/15/2023 | 100.000 | | 0.00 | 325.00 | 325.00 | 0.00 |
| Paydown | 02/16/2021 | 58770FAC6 | 0.00 | Mercedes Benz Auto Lease Trust 2020- A A3 1.84% Due 12/15/2022 | 100.000 | | 0.00 | 1,610.00 | 1,610.00 | 0.00 |
| Paydown | 02/16/2021 | 65479JAD5 | 0.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 100.000 | | 0.00 | 3,490.08 | 3,490.08 | 0.00 |

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As of February 28, 2021

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|------------|---------------------|---|---------|----------------|---------------------|-------------------|---------------------|-------------------|
| DISPOSITIONS | | | | | | | | | | |
| Paydown | 02/16/2021 | 89236XAC0 | 0.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 100.000 | | 0.00 | 376.25 | 376.25 | 0.00 |
| Paydown | 02/16/2021 | 89238TAD5 | 154,980.27 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 100.000 | | 154,980.27 | 3,032.05 | 158,012.32 | -1,640.61 |
| Paydown | 02/18/2021 | 43813KAC6 | 0.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 100.000 | | 0.00 | 501.04 | 501.04 | 0.00 |
| Paydown | 02/22/2021 | 43815HAC1 | 104,140.81 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 100.000 | | 104,140.81 | 1,990.88 | 106,131.69 | 14.29 |
| Paydown | 02/22/2021 | 92290BAA9 | 0.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 100.000 | | 0.00 | 885.17 | 885.17 | 0.00 |
| Paydown | 02/22/2021 | 92348AAA3 | 0.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 100.000 | | 0.00 | 2,247.17 | 2,247.17 | 0.00 |
| Paydown | 02/25/2021 | 3137B4WB8 | 0.00 | FHLMC K033 A2Due 7/25/2023 | 100.000 | | 0.00 | 8,542.50 | 8,542.50 | 0.00 |
| Paydown | 02/25/2021 | 3137B5JM6 | 0.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 100.000 | | 0.00 | 11,328.63 | 11,328.63 | 0.00 |
| Paydown | 02/25/2021 | 3137B7MZ9 | 0.00 | FHLMC K036 A2Due 10/25/2023 | 100.000 | | 0.00 | 11,022.00 | 11,022.00 | 0.00 |
| Paydown | 02/25/2021 | 3137BDDC7 | 237,460.16 | FHLMC K716 A2 3.13% Due 6/25/2021 | 100.000 | | 237,460.16 | 2,778.81 | 240,238.97 | -9,739.58 |
| Paydown | 02/25/2021 | 3137BFDQ1 | 43,746.25 | FHLMC K717 A2 2.991% Due 9/25/2021 | 100.000 | | 43,746.25 | 5,188.43 | 48,934.68 | -450.73 |
| Paydown | 02/25/2021 | 3137BM6P6 | 15,676.68 | FHLMC K721 A2Due 8/25/2022 | 100.000 | | 15,676.68 | 10,300.00 | 25,976.68 | -550.55 |
| Paydown | 02/25/2021 | 3137BYPQ7 | 3,580.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 100.000 | | 3,580.16 | 16,936.02 | 20,516.18 | -25.59 |
| Subtotal | | | 1,042,577.33 | | | | 1,042,577.33 | 96,388.16 | 1,138,965.49 | -17,380.19 |
| Security Withdrawal | 02/04/2021 | 90LAIF\$00 | 4,300,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 4,300,000.00 | 0.00 | 4,300,000.00 | 0.00 |
| Security Withdrawal | 02/09/2021 | 90LAIF\$00 | 10,000,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 10,000,000.00 | 0.00 | 10,000,000.00 | 0.00 |

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As of February 28, 2021

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------|-----------------|------------|----------------------|---|-------|----------------|----------------------|-------------------|----------------------|------------------|
| DISPOSITIONS | | | | | | | | | | |
| Security Withdrawal | 02/11/2021 | 90LAIF\$00 | 800,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 800,000.00 | 0.00 | 800,000.00 | 0.00 |
| Security Withdrawal | 02/12/2021 | 90LAIF\$00 | 100,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 100,000.00 | 0.00 | 100,000.00 | 0.00 |
| Security Withdrawal | 02/18/2021 | 90LAIF\$00 | 3,500,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 3,500,000.00 | 0.00 | 3,500,000.00 | 0.00 |
| Security Withdrawal | 02/19/2021 | 90LAIF\$00 | 5,500,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 5,500,000.00 | 0.00 | 5,500,000.00 | 0.00 |
| Security Withdrawal | 02/25/2021 | 90LAIF\$00 | 3,100,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 3,100,000.00 | 0.00 | 3,100,000.00 | 0.00 |
| Subtotal | | | 27,300,000.00 | | | | 27,300,000.00 | 0.00 | 27,300,000.00 | 0.00 |
| TOTAL DISPOSITIONS | | | 44,133,765.44 | | | | 44,208,973.19 | 122,229.17 | 44,331,202.36 | 78,947.81 |
| OTHER TRANSACTIONS | | | | | | | | | | |
| Interest | 02/08/2021 | 594918BP8 | 1,875,000.00 | Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021 | 0.000 | | 14,531.25 | 0.00 | 14,531.25 | 0.00 |
| Interest | 02/09/2021 | 69371RP59 | 2,300,000.00 | Paccar Financial Corp Note 3.4% Due 8/9/2023 | 0.000 | | 39,100.00 | 0.00 | 39,100.00 | 0.00 |
| Interest | 02/11/2021 | 06406RAJ6 | 3,254,000.00 | Bank of NY Mellon Corp Note 3.45% Due 8/11/2023 | 0.000 | | 56,131.50 | 0.00 | 56,131.50 | 0.00 |
| Interest | 02/12/2021 | 3137EAEC9 | 2,375,000.00 | FHLMC Note 1.125% Due 8/12/2021 | 0.000 | | 13,359.38 | 0.00 | 13,359.38 | 0.00 |
| Interest | 02/12/2021 | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.000 | | 49,312.50 | 0.00 | 49,312.50 | 0.00 |
| Interest | 02/15/2021 | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.000 | | 7,686.25 | 0.00 | 7,686.25 | 0.00 |
| Interest | 02/15/2021 | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 0.000 | | 68,750.00 | 0.00 | 68,750.00 | 0.00 |
| Interest | 02/15/2021 | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.000 | | 59,375.00 | 0.00 | 59,375.00 | 0.00 |

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Transaction Ledger

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| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------------|-----------------|-----------|----------------------|--|-------|----------------|-------------------|-------------------|-------------------|-------------|
| OTHER TRANSACTIONS | | | | | | | | | | |
| Interest | 02/25/2021 | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.000 | | 11,653.46 | 0.00 | 11,653.46 | 0.00 |
| Interest | 02/28/2021 | 912828J43 | 4,350,000.00 | US Treasury Note 1.75% Due 2/28/2022 | 0.000 | | 38,062.50 | 0.00 | 38,062.50 | 0.00 |
| Interest | 02/28/2021 | 912828L24 | 4,500,000.00 | US Treasury Note 1.875% Due 8/31/2022 | 0.000 | | 42,187.50 | 0.00 | 42,187.50 | 0.00 |
| Interest | 02/28/2021 | 912828ZC7 | 7,000,000.00 | US Treasury Note 1.125% Due 2/28/2025 | 0.000 | | 39,375.00 | 0.00 | 39,375.00 | 0.00 |
| Subtotal | | | 49,229,000.00 | | | | 439,524.34 | 0.00 | 439,524.34 | 0.00 |
| Dividend | 02/02/2021 | 60934N807 | 236,760.93 | Federated Investors Govt Oblig Fund Inst. | 0.000 | | 6.73 | 0.00 | 6.73 | 0.00 |
| Subtotal | | | 236,760.93 | | | | 6.73 | 0.00 | 6.73 | 0.00 |
| TOTAL OTHER TRANSACTIONS | | | 49,465,760.93 | | | | 439,531.07 | 0.00 | 439,531.07 | 0.00 |

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Income Earned

As of February 28, 2021



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---------------------|--|--|---|--|---|--------------|
| FIXED INCOME | | | | | | |
| 02665WCJ8 | American Honda Finance Note 3.45% Due 07/14/2023 | 07/11/2018 07/16/2018 930,000.00 | 928,391.10 0.00 0.00 928,391.10 | 1,515.13 0.00 4,188.88 2,673.75 | 0.00 0.00 0.00 2,673.75 | 2,673.75 |
| 02665WCQ2 | American Honda Finance Note 3.625% Due 10/10/2023 | 10/03/2018 10/10/2018 2,260,000.00 | 2,258,146.80 0.00 0.00 2,258,146.80 | 25,260.21 0.00 32,087.29 6,827.08 | 0.00 0.00 0.00 6,827.08 | 6,827.08 |
| 037833AK6 | Apple Inc Note 2.4% Due 05/03/2023 | 11/28/2018 11/30/2018 2,215,000.00 | 2,112,644.85 0.00 0.00 2,112,644.85 | 12,994.67 0.00 17,424.67 4,430.00 | 0.00 0.00 0.00 4,430.00 | 4,430.00 |
| 06051GHF9 | Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024 | Various Various 3,250,000.00 | 3,273,420.00 0.00 0.00 3,273,420.00 | 46,790.98 0.00 56,405.56 9,614.58 | 0.00 0.00 0.00 9,614.58 | 9,614.58 |
| 06406RAJ6 | Bank of NY Mellon Corp Note 3.45% Due 08/11/2023 | 05/16/2019 05/20/2019 3,254,000.00 | 3,339,580.20 0.00 0.00 3,339,580.20 | 53,013.08 56,131.50 6,236.83 9,355.25 | 0.00 0.00 0.00 9,355.25 | 9,355.25 |
| 084670BR8 | Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023 | 11/26/2018 11/28/2018 2,500,000.00 | 2,425,225.00 0.00 0.00 2,425,225.00 | 25,972.22 0.00 31,701.39 5,729.17 | 0.00 0.00 0.00 5,729.17 | 5,729.17 |
| 13063DRK6 | California State Taxable GO 2.4% Due 10/01/2024 | 10/16/2019 10/24/2019 3,385,000.00 | 3,462,753.45 0.00 0.00 3,462,753.45 | 27,080.00 0.00 33,850.00 6,770.00 | 0.00 0.00 0.00 6,770.00 | 6,770.00 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/08/2024 | Various Various 2,593,000.00 | 2,624,484.21 0.00 0.00 2,624,484.21 | 12,853.36 0.00 17,499.15 4,645.79 | 0.00 0.00 0.00 4,645.79 | 4,645.79 |
| 166764AH3 | Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 06/24/2023 | Various Various 3,000,000.00 | 2,982,300.00 0.00 0.00 2,982,300.00 | 9,838.92 0.00 17,816.42 7,977.50 | 0.00 0.00 0.00 7,977.50 | 7,977.50 |

City of Corona Consolidated

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Income Earned

As of February 28, 2021



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 24422ESL4 | John Deere Capital Corp Note 2.8% Due 03/04/2021 | 05/24/2017 05/30/2017 1,850,000.00 | 1,895,010.50 0.00 0.00 1,895,010.50 | 21,151.67 0.00 25,468.33 4,316.66 | 0.00 0.00 0.00 4,316.66 | 4,316.66 |
| 24422ETG4 | John Deere Capital Corp Note 2.8% Due 03/06/2023 | Various Various 1,500,000.00 | 1,454,530.00 0.00 0.00 1,454,530.00 | 16,916.67 0.00 20,416.67 3,500.00 | 0.00 0.00 0.00 3,500.00 | 3,500.00 |
| 30231GAV4 | Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 03/01/2021 | Various Various 2,700,000.00 | 2,730,414.55 0.00 0.00 2,730,414.55 | 24,997.50 0.00 29,997.00 4,999.50 | 0.00 0.00 0.00 4,999.50 | 4,999.50 |
| 3130A0F70 | FHLB Note 3.375% Due 12/08/2023 | 01/16/2019 01/17/2019 3,500,000.00 | 3,602,165.00 0.00 0.00 3,602,165.00 | 17,390.63 0.00 27,234.38 9,843.75 | 0.00 0.00 0.00 9,843.75 | 9,843.75 |
| 3130A0XE5 | FHLB Note 3.25% Due 03/08/2024 | 03/28/2019 03/29/2019 1,000,000.00 | 1,045,410.00 0.00 0.00 1,045,410.00 | 12,909.72 0.00 15,618.06 2,708.34 | 0.00 0.00 0.00 2,708.34 | 2,708.34 |
| 3130A1XJ2 | FHLB Note 2.875% Due 06/14/2024 | Various Various 5,500,000.00 | 5,740,000.40 0.00 0.00 5,740,000.40 | 20,644.10 0.00 33,821.18 13,177.08 | 0.00 0.00 0.00 13,177.08 | 13,177.08 |
| 3130A2UW4 | FHLB Note 2.875% Due 09/13/2024 | 09/13/2019 09/16/2019 4,000,000.00 | 4,206,760.00 0.00 0.00 4,206,760.00 | 44,083.33 0.00 53,666.67 9,583.34 | 0.00 0.00 0.00 9,583.34 | 9,583.34 |
| 3130A8QS5 | FHLB Note 1.125% Due 07/14/2021 | 10/04/2016 10/06/2016 2,900,000.00 | 2,873,204.00 0.00 0.00 2,873,204.00 | 1,540.63 0.00 4,259.38 2,718.75 | 0.00 0.00 0.00 2,718.75 | 2,718.75 |
| 3130AB3H7 | FHLB Note 2.375% Due 03/08/2024 | 04/29/2019 04/30/2019 4,000,000.00 | 4,000,280.00 0.00 0.00 4,000,280.00 | 37,736.11 0.00 45,652.78 7,916.67 | 0.00 0.00 0.00 7,916.67 | 7,916.67 |

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|-----------|---------------------------------------|--|---|--|---|--------------|
| 3130AF5B9 | FHLB Note 3% Due 10/12/2021 | 11/29/2018 11/30/2018 2,500,000.00 | 2,506,300.00 0.00 0.00 2,506,300.00 | 22,708.33 0.00 28,958.33 6,250.00 | 0.00 0.00 0.00 6,250.00 | 6,250.00 |
| 313379RB7 | FHLB Note 1.875% Due 06/11/2021 | 08/30/2017 08/31/2017 1,300,000.00 | 1,309,802.00 0.00 0.00 1,309,802.00 | 3,385.42 0.00 5,416.67 2,031.25 | 0.00 0.00 0.00 2,031.25 | 2,031.25 |
| 3135G03U5 | FNMA Note 0.625% Due 04/22/2025 | 04/22/2020 04/24/2020 5,270,000.00 | 5,259,143.80 0.00 0.00 5,259,143.80 | 9,057.81 0.00 11,802.60 2,744.79 | 0.00 0.00 0.00 2,744.79 | 2,744.79 |
| 3135G04Q3 | FNMA Note Due 05/22/2023 | 05/20/2020 05/22/2020 0.00 | 5,717,737.65 0.00 5,717,737.65 0.00 | 2,748.02 3,273.30 0.00 525.28 | 0.00 0.00 0.00 525.28 | 525.28 |
| 3135G04Z3 | FNMA Note 0.5% Due 06/17/2025 | Various Various 6,200,000.00 | 6,196,731.90 0.00 0.00 6,196,731.90 | 3,788.89 0.00 6,372.22 2,583.33 | 0.00 0.00 0.00 2,583.33 | 2,583.33 |
| 3135G05G4 | FNMA Note 0.25% Due 07/10/2023 | 07/08/2020 07/10/2020 4,755,000.00 | 4,744,776.75 0.00 0.00 4,744,776.75 | 693.44 0.00 1,684.06 990.62 | 0.00 0.00 0.00 990.62 | 990.62 |
| 3135G05X7 | FNMA Note 0.375% Due 08/25/2025 | Various Various 6,285,000.00 | 6,260,439.20 0.00 0.00 6,260,439.20 | 10,082.18 11,653.46 392.81 1,964.09 | 0.00 0.00 0.00 1,964.09 | 1,964.09 |
| 3135G06G3 | FNMA Note 0.5% Due 11/07/2025 | Various Various 6,300,000.00 | 6,279,895.00 0.00 0.00 6,279,895.00 | 6,912.50 0.00 9,537.50 2,625.00 | 0.00 0.00 0.00 2,625.00 | 2,625.00 |
| 3135G06H1 | FNMA Note 0.25% Due 11/27/2023 | 11/23/2020 11/25/2020 2,620,000.00 | 5,613,593.20 0.00 2,996,580.00 2,617,013.20 | 2,575.83 1,875.00 1,746.67 1,045.84 | 0.00 0.00 0.00 1,045.84 | 1,045.84 |

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|-----------|---|--|---|--|---|--------------|
| 3135G0T45 | FNMA Note Due 04/05/2022 | 06/19/2017 06/20/2017 0.00 | 2,899,562.10 0.00 2,899,562.10 0.00 | 17,520.83 20,692.71 0.00 3,171.88 | 0.00 0.00 0.00 3,171.88 | 3,171.88 |
| 3135G0T94 | FNMA Note 2.375% Due 01/19/2023 | 04/11/2018 04/12/2018 5,500,000.00 | 5,418,930.00 0.00 0.00 5,418,930.00 | 4,354.17 0.00 15,239.58 10,885.41 | 0.00 0.00 0.00 10,885.41 | 10,885.41 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | Various Various 4,080,000.00 | 4,143,283.20 0.00 0.00 4,143,283.20 | 19,521.66 0.00 25,046.67 5,525.01 | 0.00 0.00 0.00 5,525.01 | 5,525.01 |
| 3135G0X24 | FNMA Note 1.625% Due 01/07/2025 | Various Various 4,220,000.00 | 4,282,878.20 0.00 0.00 4,282,878.20 | 4,571.67 0.00 10,286.25 5,714.58 | 0.00 0.00 0.00 5,714.58 | 5,714.58 |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 07/25/2023 | 07/23/2019 07/26/2019 3,350,000.00 | 3,458,875.00 0.00 0.00 3,458,875.00 | 1,708.50 8,542.50 1,708.50 8,542.50 | 0.00 0.00 0.00 8,542.50 | 8,542.50 |
| 3137B5JM6 | FHLMC K034 A2 3.531% Due 07/25/2023 | 08/28/2018 08/31/2018 3,850,000.00 | 3,931,662.11 0.00 0.00 3,931,662.11 | 11,328.63 11,328.63 11,328.63 11,328.63 | 0.00 0.00 0.00 11,328.63 | 11,328.63 |
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | Various Various 3,750,000.00 | 3,837,910.16 0.00 0.00 3,837,910.16 | 2,204.38 11,022.00 2,204.38 11,022.00 | 0.00 0.00 0.00 11,022.00 | 11,022.00 |
| 3137BDDC7 | FHLMC K716 A2 3.13% Due 06/25/2021 | 09/12/2017 09/14/2017 827,912.39 | 1,109,069.47 0.00 247,199.74 861,869.73 | 555.77 2,778.81 431.89 2,654.93 | 0.00 0.00 0.00 2,654.93 | 2,654.93 |
| 3137BFDQ1 | FHLMC K717 A2 2.991% Due 09/25/2021 | Various Various 2,037,872.03 | 2,103,065.82 0.00 44,196.98 2,058,868.84 | 5,188.44 5,188.43 5,079.39 5,079.38 | 0.00 0.00 0.00 5,079.38 | 5,079.38 |

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|-----------|--|--|---|--|---|--------------|
| 3137BM6P6 | FHLMC K721 A2 3.09% Due 08/25/2022 | Various Various 3,984,323.32 | 4,140,475.70 0.00 16,227.23 4,124,248.47 | 10,300.00 10,300.00 10,259.63 10,259.63 | 0.00 0.00 0.00 10,259.63 | 10,259.63 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 04/25/2024 | 04/22/2019 04/25/2019 3,611,016.16 | 3,640,435.04 0.00 3,605.75 3,636,829.29 | 8,750.34 16,936.02 8,741.67 16,927.35 | 0.00 0.00 0.00 16,927.35 | 16,927.35 |
| 3137EAEC9 | FHLMC Note 1.125% Due 08/12/2021 | 09/26/2016 09/27/2016 2,375,000.00 | 2,357,520.00 0.00 0.00 2,357,520.00 | 12,542.97 13,359.38 1,410.16 2,226.57 | 0.00 0.00 0.00 2,226.57 | 2,226.57 |
| 3137EAEN5 | FHLMC Note 2.75% Due 06/19/2023 | Various Various 4,550,000.00 | 4,527,967.50 0.00 0.00 4,527,967.50 | 14,597.91 0.00 25,025.00 10,427.09 | 0.00 0.00 0.00 10,427.09 | 10,427.09 |
| 3137EAEP0 | FHLMC Note 1.5% Due 02/12/2025 | 02/13/2020 02/14/2020 6,575,000.00 | 6,569,937.25 0.00 0.00 6,569,937.25 | 46,298.96 49,312.50 5,205.21 8,218.75 | 0.00 0.00 0.00 8,218.75 | 8,218.75 |
| 3137EAER6 | FHLMC Note 0.375% Due 05/05/2023 | 05/05/2020 05/07/2020 5,790,000.00 | 5,787,568.20 0.00 0.00 5,787,568.20 | 5,186.88 0.00 6,996.25 1,809.37 | 0.00 0.00 0.00 1,809.37 | 1,809.37 |
| 3137EAEU9 | FHLMC Note 0.375% Due 07/21/2025 | Various Various 6,300,000.00 | 6,277,899.60 0.00 0.00 6,277,899.60 | 656.25 0.00 2,625.00 1,968.75 | 0.00 0.00 0.00 1,968.75 | 1,968.75 |
| 3137EAEX3 | FHLMC Note 0.375% Due 09/23/2025 | Various Various 6,295,000.00 | 6,276,346.05 0.00 0.00 6,276,346.05 | 8,262.19 0.00 10,229.38 1,967.19 | 0.00 0.00 0.00 1,967.19 | 1,967.19 |
| 369550BE7 | General Dynamics Corp Note 3% Due 05/11/2021 | Various Various 2,970,000.00 | 2,949,150.50 0.00 0.00 2,949,150.50 | 19,800.00 0.00 27,225.00 7,425.00 | 0.00 0.00 0.00 7,425.00 | 7,425.00 |

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|-----------|---|--|---|--|---|--------------|
| 404280BA6 | HSBC Holdings PLC Note 3.6% Due 05/25/2023 | 05/15/2019 05/17/2019 1,200,000.00 | 1,228,680.00 0.00 0.00 1,228,680.00 | 7,920.00 0.00 11,520.00 3,600.00 | 0.00 0.00 0.00 3,600.00 | 3,600.00 |
| 404280BS7 | HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 05/18/2024 | Various Various 2,750,000.00 | 2,887,177.50 0.00 0.00 2,887,177.50 | 22,026.73 0.00 31,078.82 9,052.09 | 0.00 0.00 0.00 9,052.09 | 9,052.09 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 07/15/2024 | 05/18/2020 05/27/2020 980,000.00 | 979,922.87 0.00 0.00 979,922.87 | 357.16 669.67 357.16 669.67 | 0.00 0.00 0.00 669.67 | 669.67 |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025 | 02/17/2021 02/24/2021 770,000.00 | 0.00 769,985.91 0.00 769,985.91 | 0.00 0.00 40.43 40.43 | 0.00 0.00 0.00 40.43 | 40.43 |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 09/22/2020 09/29/2020 1,625,000.00 | 1,624,761.29 0.00 0.00 1,624,761.29 | 217.12 501.04 217.12 501.04 | 0.00 0.00 0.00 501.04 | 501.04 |
| 43815HAC1 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022 | 08/21/2018 08/28/2018 705,709.70 | 809,739.39 0.00 104,126.52 705,612.87 | 663.63 1,990.88 578.29 1,905.54 | 0.00 0.00 0.00 1,905.54 | 1,905.54 |
| 43815NAC8 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 08/15/2023 | 08/20/2019 08/27/2019 2,030,000.00 | 2,029,983.15 0.00 0.00 2,029,983.15 | 1,605.96 3,011.17 1,605.96 3,011.17 | 0.00 0.00 0.00 3,011.17 | 3,011.17 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 05/15/2025 | 10/20/2020 10/28/2020 1,640,000.00 | 1,639,622.31 0.00 0.00 1,639,622.31 | 276.98 519.33 276.98 519.33 | 0.00 0.00 0.00 519.33 | 519.33 |
| 44932HAC7 | IBM Credit Corp Note 2.2% Due 09/08/2022 | 11/29/2017 12/01/2017 2,955,000.00 | 2,905,001.40 0.00 0.00 2,905,001.40 | 25,823.42 0.00 31,240.92 5,417.50 | 0.00 0.00 0.00 5,417.50 | 5,417.50 |

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|-----------|---|--|---|--|---|--------------|
| 4581X0CW6 | Inter-American Dev Bank Note 2.125% Due 01/18/2022 | 11/03/2017 11/07/2017 4,000,000.00 | 4,008,600.00 0.00 0.00 4,008,600.00 | 3,069.44 0.00 10,152.78 7,083.34 | 0.00 0.00 0.00 7,083.34 | 7,083.34 |
| 4581X0CZ9 | Inter-American Dev Bank Note 1.75% Due 09/14/2022 | Various Various 3,600,000.00 | 3,512,573.00 0.00 0.00 3,512,573.00 | 23,975.00 0.00 29,225.00 5,250.00 | 0.00 0.00 0.00 5,250.00 | 5,250.00 |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | Various Various 6,300,000.00 | 2,891,728.65 3,380,632.20 0.00 6,272,360.85 | 3,739.38 (5,570.00) 10,762.50 1,453.12 | 0.00 0.00 0.00 1,453.12 | 1,453.12 |
| 477870AC3 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 07/16/2019 07/24/2019 1,010,000.00 | 1,009,785.58 0.00 0.00 1,009,785.58 | 992.04 1,860.08 992.04 1,860.08 | 0.00 0.00 0.00 1,860.08 | 1,860.08 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 07/14/2020 07/22/2020 740,000.00 | 739,887.22 0.00 0.00 739,887.22 | 167.73 314.50 167.73 314.50 | 0.00 0.00 0.00 314.50 | 314.50 |
| 47788CAC6 | John Deere Owner Trust 2018-A A3 2.66% Due 04/18/2022 | 02/21/2018 02/28/2018 19,177.24 | 57,701.91 0.00 38,526.05 19,175.86 | 68.22 127.91 22.67 82.36 | 0.00 0.00 0.00 82.36 | 82.36 |
| 47788EAC2 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 07/18/2018 07/25/2018 756,812.01 | 960,781.18 0.00 204,026.53 756,754.65 | 1,315.30 2,466.19 1,035.99 2,186.88 | 0.00 0.00 0.00 2,186.88 | 2,186.88 |
| 47789JAD8 | John Deere Owner Trust 2019-A A3 2.91% Due 07/17/2023 | 08/27/2019 08/29/2019 1,810,033.59 | 2,093,146.90 0.00 245,427.84 1,847,719.06 | 2,651.92 4,972.36 2,340.98 4,661.42 | 0.00 0.00 0.00 4,661.42 | 4,661.42 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 08/15/2024 | Various Various 2,065,000.00 | 2,069,450.34 0.00 0.00 2,069,450.34 | 1,009.55 1,892.92 1,009.55 1,892.92 | 0.00 0.00 0.00 1,892.92 | 1,892.92 |

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|-----------|---|--|---|--|---|--------------|
| 48128BAB7 | JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 01/15/2023 | Various Various 3,250,000.00 | 3,228,657.50 0.00 0.00 3,228,657.50 | 4,292.89 0.00 12,342.06 8,049.17 | 0.00 0.00 0.00 8,049.17 | 8,049.17 |
| 58769EAC2 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 09/15/2020 09/23/2020 975,000.00 | 974,950.57 0.00 0.00 974,950.57 | 173.33 325.00 173.33 325.00 | 0.00 0.00 0.00 325.00 | 325.00 |
| 58770FAC6 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 01/21/2020 01/29/2020 1,050,000.00 | 1,049,861.61 0.00 0.00 1,049,861.61 | 858.67 1,610.00 858.67 1,610.00 | 0.00 0.00 0.00 1,610.00 | 1,610.00 |
| 594918BP8 | Microsoft Callable Note Cont 7/8/2021 1.55% Due 08/08/2021 | Various 08/08/2016 1,875,000.00 | 1,872,774.45 0.00 0.00 1,872,774.45 | 13,966.15 14,531.25 1,856.77 2,421.87 | 0.00 0.00 0.00 2,421.87 | 2,421.87 |
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024 | 10/16/2019 10/23/2019 2,170,000.00 | 2,169,885.42 0.00 0.00 2,169,885.42 | 1,861.38 3,490.08 1,861.38 3,490.08 | 0.00 0.00 0.00 3,490.08 | 3,490.08 |
| 68389XBK0 | Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 09/15/2021 | Various Various 3,325,000.00 | 3,255,728.25 0.00 0.00 3,255,728.25 | 23,866.11 0.00 29,130.69 5,264.58 | 0.00 0.00 0.00 5,264.58 | 5,264.58 |
| 69353RFE3 | PNC Bank Callable Note Cont 6/28/2022 2.45% Due 07/28/2022 | 07/25/2017 07/28/2017 3,050,000.00 | 3,049,725.50 0.00 0.00 3,049,725.50 | 622.71 0.00 6,849.79 6,227.08 | 0.00 0.00 0.00 6,227.08 | 6,227.08 |
| 69371RP59 | Paccar Financial Corp Note 3.4% Due 08/09/2023 | 08/06/2018 08/09/2018 2,300,000.00 | 2,299,057.00 0.00 0.00 2,299,057.00 | 37,362.22 39,100.00 4,778.89 6,516.67 | 0.00 0.00 0.00 6,516.67 | 6,516.67 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 08/15/2024 | 08/08/2019 08/15/2019 715,000.00 | 713,419.85 0.00 0.00 713,419.85 | 7,088.43 7,686.25 683.22 1,281.04 | 0.00 0.00 0.00 1,281.04 | 1,281.04 |

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|-----------|--|--|---|--|---|--------------|
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/01/2024 | 12/05/2019 12/09/2019 3,600,000.00 | 3,598,128.00 0.00 0.00 3,598,128.00 | 20,250.00 0.00 27,000.00 6,750.00 | 0.00 0.00 0.00 6,750.00 | 6,750.00 |
| 808513AT2 | Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 01/25/2023 | Various Various 2,250,000.00 | 2,273,392.50 0.00 0.00 2,273,392.50 | 993.75 0.00 5,962.50 4,968.75 | 0.00 0.00 0.00 4,968.75 | 4,968.75 |
| 857477AV5 | State Street Bank Note 1.95% Due 05/19/2021 | Various Various 2,075,000.00 | 2,067,408.60 0.00 0.00 2,067,408.60 | 8,092.50 0.00 11,464.38 3,371.88 | 0.00 0.00 0.00 3,371.88 | 3,371.88 |
| 89114QC48 | Toronto Dominion Bank Note 3.5% Due 07/19/2023 | 07/27/2018 07/31/2018 1,910,000.00 | 1,904,461.00 0.00 0.00 1,904,461.00 | 2,228.33 0.00 7,799.17 5,570.84 | 0.00 0.00 0.00 5,570.84 | 5,570.84 |
| 89114QCB2 | Toronto Dominion Bank Note 3.25% Due 03/11/2024 | 03/26/2019 03/28/2019 1,270,000.00 | 1,286,078.20 0.00 0.00 1,286,078.20 | 16,051.39 0.00 19,490.97 3,439.58 | 0.00 0.00 0.00 3,439.58 | 3,439.58 |
| 89236TDP7 | Toyota Motor Credit Corp Note 2.6% Due 01/11/2022 | Various Various 3,100,000.00 | 3,038,938.00 0.00 0.00 3,038,938.00 | 4,477.78 0.00 11,194.44 6,716.66 | 0.00 0.00 0.00 6,716.66 | 6,716.66 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025 | 10/06/2020 10/13/2020 1,290,000.00 | 1,289,759.67 0.00 0.00 1,289,759.67 | 200.67 376.25 200.67 376.25 | 0.00 0.00 0.00 376.25 | 376.25 |
| 89238TAD5 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 09/15/2022 | 07/25/2019 07/29/2019 1,074,229.38 | 1,242,221.98 0.00 156,620.88 1,085,601.10 | 1,617.09 3,032.05 1,413.21 2,828.17 | 0.00 0.00 0.00 2,828.17 | 2,828.17 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025 | 02/02/2021 02/08/2021 2,825,000.00 | 0.00 2,824,475.68 0.00 2,824,475.68 | 0.00 0.00 469.26 469.26 | 0.00 0.00 0.00 469.26 | 469.26 |

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Income Earned



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As of February 28, 2021

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025 | 01/16/2020 01/21/2020 4,145,000.00 | 4,136,171.15 0.00 0.00 4,136,171.15 | 2,360.35 0.00 9,441.39 7,081.04 | 0.00 0.00 0.00 7,081.04 | 7,081.04 |
| 9128283D0 | US Treasury Note 2.25% Due 10/31/2024 | 11/07/2019 11/08/2019 4,000,000.00 | 4,090,468.75 0.00 0.00 4,090,468.75 | 23,121.55 0.00 30,082.87 6,961.32 | 0.00 0.00 0.00 6,961.32 | 6,961.32 |
| 912828B66 | US Treasury Note 2.75% Due 02/15/2024 | Various Various 5,000,000.00 | 5,121,796.88 0.00 0.00 5,121,796.88 | 63,519.02 68,750.00 5,317.68 10,548.66 | 0.00 0.00 0.00 10,548.66 | 10,548.66 |
| 912828D56 | US Treasury Note 2.375% Due 08/15/2024 | 12/12/2019 12/13/2019 5,000,000.00 | 5,140,234.38 0.00 0.00 5,140,234.38 | 54,857.34 59,375.00 4,592.54 9,110.20 | 0.00 0.00 0.00 9,110.20 | 9,110.20 |
| 912828J43 | US Treasury Note 1.75% Due 02/28/2022 | 03/13/2017 03/15/2017 4,350,000.00 | 4,271,340.74 0.00 0.00 4,271,340.74 | 32,384.67 38,062.50 206.86 5,884.69 | 0.00 0.00 0.00 5,884.69 | 5,884.69 |
| 912828L24 | US Treasury Note 1.875% Due 08/31/2022 | 10/17/2017 10/18/2017 4,500,000.00 | 4,478,906.25 0.00 0.00 4,478,906.25 | 35,894.34 42,187.50 229.28 6,522.44 | 0.00 0.00 0.00 6,522.44 | 6,522.44 |
| 912828N30 | US Treasury Note 2.125% Due 12/31/2022 | 01/25/2018 01/26/2018 4,800,000.00 | 4,725,375.00 0.00 0.00 4,725,375.00 | 9,016.57 0.00 16,906.08 7,889.51 | 0.00 0.00 0.00 7,889.51 | 7,889.51 |
| 912828T91 | US Treasury Note 1.625% Due 10/31/2023 | 05/29/2019 05/30/2019 5,000,000.00 | 4,909,960.94 0.00 0.00 4,909,960.94 | 20,873.62 0.00 27,158.15 6,284.53 | 0.00 0.00 0.00 6,284.53 | 6,284.53 |
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 06/21/2019 06/24/2019 4,500,000.00 | 4,588,417.97 0.00 0.00 4,588,417.97 | 8,950.28 0.00 16,781.77 7,831.49 | 0.00 0.00 0.00 7,831.49 | 7,831.49 |

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Income Earned

As of February 28, 2021



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---------------------------|--|--|---|--|---|-------------------|
| 912828X70 | US Treasury Note 2% Due 04/30/2024 | Various Various 4,800,000.00 | 4,833,281.25 0.00 0.00 4,833,281.25 | 24,662.98 0.00 32,088.40 7,425.42 | 0.00 0.00 0.00 7,425.42 | 7,425.42 |
| 912828XG0 | US Treasury Note 2.125% Due 06/30/2022 | 08/15/2017 08/17/2017 4,000,000.00 | 4,056,732.15 0.00 0.00 4,056,732.15 | 7,513.81 0.00 14,088.40 6,574.59 | 0.00 0.00 0.00 6,574.59 | 6,574.59 |
| 912828XX3 | US Treasury Note 2% Due 06/30/2024 | Various Various 4,900,000.00 | 4,942,253.91 0.00 0.00 4,942,253.91 | 8,662.98 0.00 16,243.09 7,580.11 | 0.00 0.00 0.00 7,580.11 | 7,580.11 |
| 912828ZC7 | US Treasury Note 1.125% Due 02/28/2025 | 03/18/2020 03/19/2020 7,000,000.00 | 7,108,007.81 0.00 0.00 7,108,007.81 | 33,501.38 39,375.00 213.99 6,087.61 | 0.00 0.00 0.00 6,087.61 | 6,087.61 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 02/19/2021 02/22/2021 6,000,000.00 | 0.00 5,923,125.00 0.00 5,923,125.00 | 0.00 (4,723.76) 5,013.81 290.05 | 0.00 0.00 0.00 290.05 | 290.05 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 02/20/2025 | 08/04/2020 08/12/2020 2,260,000.00 | 2,259,525.40 0.00 0.00 2,259,525.40 | 324.56 885.17 324.56 885.17 | 0.00 0.00 0.00 885.17 | 885.17 |
| 92348AAA3 | Verizon Owner Trust 2019-C A1A 1.94% Due 04/22/2024 | 10/01/2019 10/08/2019 1,390,000.00 | 1,389,892.83 0.00 0.00 1,389,892.83 | 823.96 2,247.17 823.96 2,247.17 | 0.00 0.00 0.00 2,247.17 | 2,247.17 |
| 931142EK5 | Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023 | 05/08/2019 05/13/2019 2,000,000.00 | 2,056,900.00 0.00 0.00 2,056,900.00 | 6,611.11 0.00 12,277.78 5,666.67 | 0.00 0.00 0.00 5,666.67 | 5,666.67 |
| | | | 303,427,931.66 | 1,240,952.40 | 0.00 | |
| | | | 12,898,218.79 | 551,459.75 | 0.00 | |
| | | | 12,673,837.27 | 1,176,243.02 | 0.00 | |
| Total Fixed Income | | 302,339,085.82 | 303,652,313.18 | 486,750.37 | 486,750.37 | 486,750.37 |

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Income Earned

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| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---|------------------------------|------------------------------------|---|--|---|-------------------|
| CASH & EQUIVALENT | | | | | | |
| 60934N807 | Federated Investors | Various | 236,760.93 | 0.00 | 0.00 | 6.73 |
| | Govt Oblig Fund Inst. | Various | 4,562,220.88 | 6.73 | 0.00 | |
| | | 642,793.70 | 4,156,188.11 | 0.00 | 0.00 | |
| | | | 642,793.70 | 6.73 | 6.73 | |
| | | | 236,760.93 | 0.00 | 0.00 | |
| | | | 4,562,220.88 | 6.73 | 0.00 | |
| | | | 4,156,188.11 | 0.00 | 0.00 | |
| Total Cash & Equivalent | | 642,793.70 | 642,793.70 | 6.73 | 6.73 | 6.73 |
| LOCAL AGENCY INVESTMENT FUND | | | | | | |
| 90LAIF\$00 | Local Agency Investment Fund | 01/25/2021 | 34,075,532.08 | 8,718.89 | 0.00 | 9,296.79 |
| | State Pool | 01/25/2021 | 18,400,000.00 | 0.00 | 0.00 | |
| | | 25,175,532.08 | 27,300,000.00 | 18,015.68 | 0.00 | |
| | | | 25,175,532.08 | 9,296.79 | 9,296.79 | |
| | | | 34,075,532.08 | 8,718.89 | 0.00 | |
| | | | 18,400,000.00 | 0.00 | 0.00 | |
| | | | 27,300,000.00 | 18,015.68 | 0.00 | |
| Total Local Agency Investment Fund | | 25,175,532.08 | 25,175,532.08 | 9,296.79 | 9,296.79 | 9,296.79 |
| | | | 337,740,224.67 | 1,249,671.29 | 0.00 | |
| | | | 35,860,439.67 | 551,466.48 | 0.00 | |
| | | | 44,130,025.38 | 1,194,258.70 | 0.00 | |
| TOTAL PORTFOLIO | | 328,157,411.60 | 329,470,638.96 | 496,053.89 | 496,053.89 | 496,053.89 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 03/01/2021 | Maturity | 30231GAV4 | 2,700,000.00 | Exxon Mobil Corp Callable Note Cont 2/1/2021 | 2,700,000.00 | 29,997.00 | 2,729,997.00 |
| 03/04/2021 | Maturity | 24422ESL4 | 1,850,000.00 | John Deere Capital Corp Note 2.8% Due 3/4/2021 | 1,850,000.00 | 25,900.00 | 1,875,900.00 |
| 03/05/2021 | Interest | 06051GHF9 | 3,250,000.00 | Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024 | 0.00 | 57,687.50 | 57,687.50 |
| 03/06/2021 | Interest | 24422ETG4 | 1,500,000.00 | John Deere Capital Corp Note 2.8% Due 3/6/2023 | 0.00 | 21,000.00 | 21,000.00 |
| 03/08/2021 | Interest | 3130A0XE5 | 1,000,000.00 | FHLB Note 3.25% Due 3/8/2024 | 0.00 | 16,250.00 | 16,250.00 |
| 03/08/2021 | Interest | 3130AB3H7 | 4,000,000.00 | FHLB Note 2.375% Due 3/8/2024 | 0.00 | 47,500.00 | 47,500.00 |
| 03/08/2021 | Interest | 44932HAC7 | 2,955,000.00 | IBM Credit Corp Note 2.2% Due 9/8/2022 | 0.00 | 32,505.00 | 32,505.00 |
| 03/11/2021 | Interest | 89114QCB2 | 1,270,000.00 | Toronto Dominion Bank Note 3.25% Due 3/11/2024 | 0.00 | 20,637.50 | 20,637.50 |
| 03/13/2021 | Interest | 3130A2UW4 | 4,000,000.00 | FHLB Note 2.875% Due 9/13/2024 | 0.00 | 57,500.00 | 57,500.00 |
| 03/14/2021 | Interest | 4581X0CZ9 | 3,600,000.00 | Inter-American Dev Bank Note 1.75% Due 9/14/2022 | 0.00 | 31,500.00 | 31,500.00 |
| 03/15/2021 | Interest | 68389XBK0 | 3,325,000.00 | Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021 | 0.00 | 31,587.50 | 31,587.50 |
| 03/15/2021 | Interest | 084670BR8 | 2,500,000.00 | Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023 | 0.00 | 34,375.00 | 34,375.00 |
| 03/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 98,549.68 | 4,389.33 | 102,939.01 |
| 03/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 03/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 50,582.59 | 3,490.08 | 54,072.67 |
| 03/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 03/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 03/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 0.00 | 1,610.00 | 1,610.00 |
| 03/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 54,118.49 | 2,649.77 | 56,768.26 |
| 03/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 754.90 | 754.90 |
| 03/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,367.15 | 376.25 | 29,743.40 |
| 03/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 145,694.51 | 3,011.17 | 148,705.68 |
| 03/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,261.05 | 42.51 | 1,303.56 |
| 03/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 34,327.59 | 1,942.48 | 36,270.07 |
| 03/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,577.33 | 669.67 | 24,247.00 |
| 03/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,697.14 | 1,860.08 | 30,557.22 |
| 03/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 46,449.44 | 1,892.91 | 48,342.35 |
| 03/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 03/19/2021 | Paydown | 3137BDCC7 | 0.00 | FHLMC K716 A2 3.13% Due 6/25/2021 | 237,460.16 | 2,778.81 | 240,238.97 |
| 03/19/2021 | Paydown | 3137BFDQ1 | 0.00 | FHLMC K717 A2 2.991% Due 9/25/2021 | 43,746.25 | 5,188.43 | 48,934.68 |
| 03/19/2021 | Paydown | 3137BM6P6 | 0.00 | FHLMC K721 A2 3.09% Due 8/25/2022 | 15,676.68 | 10,300.00 | 25,976.68 |
| 03/19/2021 | Paydown | 3137BYPQ7 | 0.00 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,580.16 | 16,936.02 | 20,516.18 |
| 03/19/2021 | Paydown | 3137B5JM6 | 0.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 03/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,651.35 | 885.17 | 47,536.52 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|------------|------------------|---|---------------------|-------------------|---------------------|
| 03/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,140.19 | 2,247.17 | 36,387.36 |
| 03/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 155.93 | 155.93 |
| 03/21/2021 | Paydown | 43815HAC1 | 705,709.70 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 208,038.63 | 1,734.87 | 209,773.50 |
| 03/23/2021 | Interest | 3137EAEX3 | 6,295,000.00 | FHLMC Note 0.375% Due 9/23/2025 | 0.00 | 11,671.98 | 11,671.98 |
| 03/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 03/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 03/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 03/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 03/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 03/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 288,344.58 | 5,079.39 | 293,423.97 |
| MAR 2021 | | | | | 5,940,262.97 | 548,989.22 | 6,489,252.19 |
| 04/01/2021 | Interest | 13063DRK6 | 3,385,000.00 | California State Taxable GO 2.4% Due 10/1/2024 | 0.00 | 40,620.00 | 40,620.00 |
| 04/10/2021 | Interest | 02665WCQ2 | 2,260,000.00 | American Honda Finance Note 3.625% Due 10/10/2023 | 0.00 | 40,962.50 | 40,962.50 |
| 04/12/2021 | Interest | 3130AF5B9 | 2,500,000.00 | FHLB Note 3% Due 10/12/2021 | 0.00 | 37,500.00 | 37,500.00 |
| 04/15/2021 | Dividend | 90LAIF\$00 | 1,488,492,203.67 | Local Agency Investment Fund State Pool | 0.00 | 17,638.93 | 17,638.93 |
| 04/15/2021 | Interest | 3135G0W66 | 4,080,000.00 | FNMA Note 1.625% Due 10/15/2024 | 0.00 | 33,150.00 | 33,150.00 |
| 04/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|----------|--------------|
| 04/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 0.00 | 1,610.00 | 1,610.00 |
| 04/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 50,696.40 | 3,408.73 | 54,105.13 |
| 04/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 54,380.07 | 2,516.27 | 56,896.34 |
| 04/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 04/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 141,436.57 | 2,795.05 | 144,231.62 |
| 04/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,263.52 | 39.71 | 1,303.23 |
| 04/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 98,782.92 | 4,150.35 | 102,933.27 |
| 04/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 04/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,593.44 | 653.56 | 24,247.00 |
| 04/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 04/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 34,493.50 | 1,854.38 | 36,347.88 |
| 04/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 46,577.18 | 1,850.33 | 48,427.51 |
| 04/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,756.93 | 1,807.23 | 30,564.16 |
| 04/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,296.68 | 367.68 | 29,664.36 |
| 04/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 04/19/2021 | Paydown | 3137BDCC7 | 827,912.39 | FHLMC K716 A2 3.13% Due 6/25/2021 | 78,461.14 | 2,778.85 | 81,239.99 |
| 04/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,217.02 | 2,191.97 | 36,408.99 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 04/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,669.63 | 866.89 | 47,536.52 |
| 04/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 04/21/2021 | Paydown | 43815HAC1 | 705,709.70 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 189,444.50 | 1,223.44 | 190,667.94 |
| 04/22/2021 | Interest | 3135G03U5 | 5,270,000.00 | FNMA Note 0.625% Due 4/22/2025 | 0.00 | 16,468.75 | 16,468.75 |
| 04/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 04/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 04/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 04/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 04/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 04/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 289,266.32 | 4,360.69 | 293,627.01 |
| 04/28/2021 | Interest | 459058JL8 | 6,300,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 04/30/2021 | Interest | 9128283D0 | 4,000,000.00 | US Treasury Note 2.25% Due 10/31/2024 | 0.00 | 45,000.00 | 45,000.00 |
| 04/30/2021 | Interest | 912828X70 | 4,800,000.00 | US Treasury Note 2% Due 4/30/2024 | 0.00 | 48,000.00 | 48,000.00 |
| 04/30/2021 | Interest | 91282CAT8 | 6,000,000.00 | US Treasury Note 0.25% Due 10/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| 04/30/2021 | Interest | 912828T91 | 5,000,000.00 | US Treasury Note 1.625% Due 10/31/2023 | 0.00 | 40,625.00 | 40,625.00 |
| APR 2021 | | | | | 1,147,335.82 | 428,029.81 | 1,575,365.63 |
| 05/01/2021 | Interest | 78015K7C2 | 3,600,000.00 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 0.00 | 40,500.00 | 40,500.00 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 05/03/2021 | Interest | 037833AK6 | 2,215,000.00 | Apple Inc Note 2.4% Due 5/3/2023 | 0.00 | 26,580.00 | 26,580.00 |
| 05/05/2021 | Interest | 3137EAER6 | 5,790,000.00 | FHLMC Note 0.375% Due 5/5/2023 | 0.00 | 10,856.25 | 10,856.25 |
| 05/07/2021 | Interest | 3135G06G3 | 6,300,000.00 | FNMA Note 0.5% Due 11/7/2025 | 0.00 | 15,312.50 | 15,312.50 |
| 05/08/2021 | Interest | 14913Q3B3 | 2,593,000.00 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 0.00 | 27,874.75 | 27,874.75 |
| 05/11/2021 | Maturity | 369550BE7 | 2,970,000.00 | General Dynamics Corp Note 3% Due 5/11/2021 | 2,970,000.00 | 44,550.00 | 3,014,550.00 |
| 05/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,816.84 | 1,754.27 | 30,571.11 |
| 05/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 99,016.70 | 3,910.80 | 102,927.50 |
| 05/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 05/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 05/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 34,660.23 | 1,765.84 | 36,426.07 |
| 05/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 0.00 | 1,610.00 | 1,610.00 |
| 05/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,225.41 | 359.14 | 29,584.55 |
| 05/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,609.57 | 637.43 | 24,247.00 |
| 05/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 46,705.25 | 1,807.65 | 48,512.90 |
| 05/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 50,810.47 | 3,327.19 | 54,137.66 |
| 05/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 05/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 137,168.30 | 2,585.26 | 139,753.56 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 05/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 05/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,266.00 | 36.91 | 1,302.91 |
| 05/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 54,642.90 | 2,382.14 | 57,025.04 |
| 05/18/2021 | Interest | 404280BS7 | 2,750,000.00 | HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024 | 0.00 | 54,312.50 | 54,312.50 |
| 05/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 05/19/2021 | Maturity | 857477AV5 | 2,075,000.00 | State Street Bank Note 1.95% Due 5/19/2021 | 2,075,000.00 | 20,231.25 | 2,095,231.25 |
| 05/19/2021 | Paydown | 3137BDDC7 | 827,912.39 | FHLMC K716 A2 3.13% Due 6/25/2021 | 313,143.63 | 2,574.19 | 315,717.82 |
| 05/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,687.90 | 848.62 | 47,536.52 |
| 05/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,294.00 | 2,136.66 | 36,430.66 |
| 05/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 05/21/2021 | Paydown | 43815HAC1 | 705,709.70 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 170,781.70 | 757.72 | 171,539.42 |
| 05/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 05/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 05/25/2021 | Interest | 404280BA6 | 1,200,000.00 | HSBC Holdings PLC Note 3.6% Due 5/25/2023 | 0.00 | 21,600.00 | 21,600.00 |
| 05/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 05/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 05/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 05/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 290,191.00 | 3,639.70 | 293,830.70 |
| 05/27/2021 | Interest | 3135G06H1 | 2,620,000.00 | FNMA Note 0.25% Due 11/27/2023 | 0.00 | 3,311.39 | 3,311.39 |
| MAY 2021 | | | | | 6,406,019.90 | 347,601.66 | 6,753,621.56 |
| 06/08/2021 | Interest | 3130A0F70 | 3,500,000.00 | FHLB Note 3.375% Due 12/8/2023 | 0.00 | 59,062.50 | 59,062.50 |
| 06/11/2021 | Maturity | 313379RB7 | 1,300,000.00 | FHLB Note 1.875% Due 6/11/2021 | 1,300,000.00 | 12,187.50 | 1,312,187.50 |
| 06/14/2021 | Interest | 3130A1XJ2 | 5,500,000.00 | FHLB Note 2.875% Due 6/14/2024 | 0.00 | 79,062.51 | 79,062.51 |
| 06/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,876.87 | 1,701.20 | 30,578.07 |
| 06/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 06/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 54,907.01 | 2,247.35 | 57,154.36 |
| 06/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 06/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 100,568.03 | 1,610.00 | 102,178.03 |
| 06/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 50,924.79 | 3,245.47 | 54,170.26 |
| 06/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 06/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 99,251.05 | 3,670.68 | 102,921.73 |
| 06/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 06/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,625.70 | 621.30 | 24,247.00 |
| 06/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 132,889.69 | 2,381.79 | 135,271.48 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 06/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,268.47 | 34.11 | 1,302.58 |
| 06/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 34,827.75 | 1,676.88 | 36,504.63 |
| 06/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 46,833.70 | 1,764.83 | 48,598.53 |
| 06/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,153.33 | 350.62 | 29,503.95 |
| 06/17/2021 | Interest | 3135G04Z3 | 6,200,000.00 | FNMA Note 0.5% Due 6/17/2025 | 0.00 | 15,500.00 | 15,500.00 |
| 06/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 06/19/2021 | Interest | 3137EAEN5 | 4,550,000.00 | FHLMC Note 2.75% Due 6/19/2023 | 0.00 | 62,562.50 | 62,562.50 |
| 06/19/2021 | Paydown | 3137BDDC7 | 827,912.39 | FHLMC K716 A2 3.13% Due 6/25/2021 | 380,350.69 | 1,757.41 | 382,108.10 |
| 06/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,706.19 | 830.33 | 47,536.52 |
| 06/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,371.17 | 2,081.21 | 36,452.38 |
| 06/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 06/21/2021 | Paydown | 43815HAC1 | 705,709.70 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 137,444.87 | 337.89 | 137,782.76 |
| 06/24/2021 | Interest | 166764AH3 | 3,000,000.00 | Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023 | 0.00 | 47,865.00 | 47,865.00 |
| 06/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 06/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 06/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 06/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 06/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 06/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 291,118.64 | 2,916.40 | 294,035.04 |
| 06/26/2021 | Interest | 931142EK5 | 2,000,000.00 | Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023 | 0.00 | 34,000.00 | 34,000.00 |
| 06/30/2021 | Interest | 912828N30 | 4,800,000.00 | US Treasury Note 2.125% Due 12/31/2022 | 0.00 | 51,000.00 | 51,000.00 |
| 06/30/2021 | Interest | 912828XG0 | 4,000,000.00 | US Treasury Note 2.125% Due 6/30/2022 | 0.00 | 42,500.00 | 42,500.00 |
| 06/30/2021 | Interest | 912828XX3 | 4,900,000.00 | US Treasury Note 2% Due 6/30/2024 | 0.00 | 49,000.00 | 49,000.00 |
| 06/30/2021 | Interest | 912828V23 | 4,500,000.00 | US Treasury Note 2.25% Due 12/31/2023 | 0.00 | 50,625.00 | 50,625.00 |
| JUN 2021 | | | | | 2,793,117.95 | 582,931.98 | 3,376,049.93 |
| 07/07/2021 | Interest | 3135G0X24 | 4,220,000.00 | FNMA Note 1.625% Due 1/7/2025 | 0.00 | 34,287.50 | 34,287.50 |
| 07/10/2021 | Interest | 3135G05G4 | 4,755,000.00 | FNMA Note 0.25% Due 7/10/2023 | 0.00 | 5,943.75 | 5,943.75 |
| 07/11/2021 | Interest | 89236TDP7 | 3,100,000.00 | Toyota Motor Credit Corp Note 2.6% Due 1/11/2022 | 0.00 | 40,300.00 | 40,300.00 |
| 07/14/2021 | Interest | 02665WCJ8 | 930,000.00 | American Honda Finance Note 3.45% Due 7/14/2023 | 0.00 | 16,042.50 | 16,042.50 |
| 07/14/2021 | Maturity | 3130A8QS5 | 2,900,000.00 | FHLB Note 1.125% Due 7/14/2021 | 2,900,000.00 | 16,312.50 | 2,916,312.50 |
| 07/15/2021 | Interest | 48128BAB7 | 3,250,000.00 | JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023 | 0.00 | 48,295.00 | 48,295.00 |
| 07/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 128,600.72 | 2,184.67 | 130,785.39 |
| 07/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,270.95 | 31.30 | 1,302.25 |
| 07/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 34,996.08 | 1,587.49 | 36,583.57 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 07/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,641.84 | 605.16 | 24,247.00 |
| 07/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,937.03 | 1,648.02 | 30,585.05 |
| 07/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 46,962.49 | 1,721.90 | 48,684.39 |
| 07/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,080.45 | 342.11 | 29,422.56 |
| 07/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 07/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 99,485.94 | 3,430.00 | 102,915.94 |
| 07/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 07/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,039.37 | 3,163.57 | 54,202.94 |
| 07/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 07/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 07/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 95,651.95 | 1,455.80 | 97,107.75 |
| 07/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 55,172.40 | 2,111.91 | 57,284.31 |
| 07/18/2021 | Interest | 4581X0CW6 | 4,000,000.00 | Inter-American Dev Bank Note 2.125% Due 1/18/2022 | 0.00 | 42,500.00 | 42,500.00 |
| 07/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 07/19/2021 | Interest | 3135G0T94 | 5,500,000.00 | FNMA Note 2.375% Due 1/19/2023 | 0.00 | 65,312.50 | 65,312.50 |
| 07/19/2021 | Interest | 89114QC48 | 1,910,000.00 | Toronto Dominion Bank Note 3.5% Due 7/19/2023 | 0.00 | 33,425.00 | 33,425.00 |
| 07/19/2021 | Paydown | 3137BDDC7 | 827,912.39 | FHLMC K716 A2 3.13% Due 6/25/2021 | 293,417.09 | 765.33 | 294,182.42 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 07/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,724.48 | 812.04 | 47,536.52 |
| 07/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,448.50 | 2,025.65 | 36,474.15 |
| 07/21/2021 | Interest | 90331HPL1 | 4,145,000.00 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 0.00 | 42,486.25 | 42,486.25 |
| 07/21/2021 | Interest | 3137EAEU9 | 6,300,000.00 | FHLMC Note 0.375% Due 7/21/2025 | 0.00 | 11,812.50 | 11,812.50 |
| 07/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 07/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 07/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 07/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 07/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 07/25/2021 | Interest | 808513AT2 | 2,250,000.00 | Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023 | 0.00 | 29,812.50 | 29,812.50 |
| 07/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 07/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 292,049.25 | 2,190.79 | 294,240.04 |
| 07/28/2021 | Interest | 69353RFE3 | 3,050,000.00 | PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022 | 0.00 | 37,362.50 | 37,362.50 |
| JUL 2021 | | | | | 4,161,478.54 | 500,307.74 | 4,661,786.28 |
| 08/08/2021 | Maturity | 594918BP8 | 1,875,000.00 | Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021 | 1,875,000.00 | 14,531.25 | 1,889,531.25 |
| 08/09/2021 | Interest | 69371RP59 | 2,300,000.00 | Paccar Financial Corp Note 3.4% Due 8/9/2023 | 0.00 | 39,100.00 | 39,100.00 |
| 08/11/2021 | Interest | 06406RAJ6 | 3,254,000.00 | Bank of NY Mellon Corp Note 3.45% Due 8/11/2023 | 0.00 | 56,131.50 | 56,131.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 08/12/2021 | Interest | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.00 | 49,312.50 | 49,312.50 |
| 08/12/2021 | Maturity | 3137EAEC9 | 2,375,000.00 | FHLMC Note 1.125% Due 8/12/2021 | 2,375,000.00 | 13,359.38 | 2,388,359.38 |
| 08/15/2021 | Interest | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 0.00 | 68,750.00 | 68,750.00 |
| 08/15/2021 | Interest | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.00 | 59,375.00 | 59,375.00 |
| 08/15/2021 | Interest | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.00 | 7,686.25 | 7,686.25 |
| 08/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 08/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 90,715.39 | 1,309.13 | 92,024.52 |
| 08/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,154.21 | 3,081.48 | 54,235.69 |
| 08/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 55,439.06 | 1,975.82 | 57,414.88 |
| 08/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 08/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 124,301.36 | 1,993.91 | 126,295.27 |
| 08/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,273.44 | 28.48 | 1,301.92 |
| 08/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 99,721.38 | 3,188.75 | 102,910.13 |
| 08/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 08/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,658.00 | 589.00 | 24,247.00 |
| 08/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 08/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 35,165.23 | 1,497.67 | 36,662.90 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 08/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,091.64 | 1,678.85 | 48,770.49 |
| 08/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 29,006.75 | 333.63 | 29,340.38 |
| 08/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 28,997.31 | 1,594.73 | 30,592.04 |
| 08/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 08/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,526.00 | 1,969.96 | 36,495.96 |
| 08/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,742.78 | 793.74 | 47,536.52 |
| 08/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 08/25/2021 | Interest | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.00 | 11,784.38 | 11,784.38 |
| 08/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 08/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 08/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 08/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 08/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 08/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 292,982.84 | 1,462.85 | 294,445.69 |
| 08/31/2021 | Interest | 912828J43 | 4,350,000.00 | US Treasury Note 1.75% Due 2/28/2022 | 0.00 | 38,062.50 | 38,062.50 |
| 08/31/2021 | Interest | 912828ZC7 | 7,000,000.00 | US Treasury Note 1.125% Due 2/28/2025 | 0.00 | 39,375.00 | 39,375.00 |
| 08/31/2021 | Interest | 912828L24 | 4,500,000.00 | US Treasury Note 1.875% Due 8/31/2022 | 0.00 | 42,187.50 | 42,187.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| AUG 2021 | | | | | 5,210,775.39 | 513,492.76 | 5,724,268.15 |
| 09/05/2021 | Interest | 06051GHF9 | 3,250,000.00 | Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024 | 0.00 | 57,687.50 | 57,687.50 |
| 09/06/2021 | Interest | 24422ETG4 | 1,500,000.00 | John Deere Capital Corp Note 2.8% Due 3/6/2023 | 0.00 | 21,000.00 | 21,000.00 |
| 09/08/2021 | Interest | 3130A0XE5 | 1,000,000.00 | FHLB Note 3.25% Due 3/8/2024 | 0.00 | 16,250.00 | 16,250.00 |
| 09/08/2021 | Interest | 3130AB3H7 | 4,000,000.00 | FHLB Note 2.375% Due 3/8/2024 | 0.00 | 47,500.00 | 47,500.00 |
| 09/08/2021 | Interest | 44932HAC7 | 2,955,000.00 | IBM Credit Corp Note 2.2% Due 9/8/2022 | 0.00 | 32,505.00 | 32,505.00 |
| 09/11/2021 | Interest | 89114QCB2 | 1,270,000.00 | Toronto Dominion Bank Note 3.25% Due 3/11/2024 | 0.00 | 20,637.50 | 20,637.50 |
| 09/13/2021 | Interest | 3130A2UW4 | 4,000,000.00 | FHLB Note 2.875% Due 9/13/2024 | 0.00 | 57,500.00 | 57,500.00 |
| 09/14/2021 | Interest | 4581X0CZ9 | 3,600,000.00 | Inter-American Dev Bank Note 1.75% Due 9/14/2022 | 0.00 | 31,500.00 | 31,500.00 |
| 09/15/2021 | Interest | 084670BR8 | 2,500,000.00 | Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023 | 0.00 | 34,375.00 | 34,375.00 |
| 09/15/2021 | Maturity | 68389XBK0 | 3,325,000.00 | Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021 | 3,325,000.00 | 31,587.50 | 3,356,587.50 |
| 09/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,932.22 | 325.17 | 29,257.39 |
| 09/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 09/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,674.17 | 572.83 | 24,247.00 |
| 09/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 09/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,221.15 | 1,635.68 | 48,856.83 |
| 09/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,269.30 | 2,999.21 | 54,268.51 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 09/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 119,991.59 | 1,809.53 | 121,801.12 |
| 09/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,275.93 | 25.66 | 1,301.59 |
| 09/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 55,707.02 | 1,839.07 | 57,546.09 |
| 09/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 09/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 35,335.20 | 1,407.41 | 36,742.61 |
| 09/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 85,758.28 | 1,170.03 | 86,928.31 |
| 09/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,057.73 | 1,541.32 | 30,599.05 |
| 09/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 99,957.40 | 2,946.92 | 102,904.32 |
| 09/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 09/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 09/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,603.69 | 1,914.14 | 36,517.83 |
| 09/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,761.09 | 775.43 | 47,536.52 |
| 09/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 09/23/2021 | Interest | 3137EAEX3 | 6,295,000.00 | FHLMC Note 0.375% Due 9/23/2025 | 0.00 | 11,803.13 | 11,803.13 |
| 09/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 09/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 09/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 09/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 09/25/2021 | Paydown | 3137BFDQ1 | 2,037,872.03 | FHLMC K717 A2 2.991% Due 9/25/2021 | 293,919.41 | 732.59 | 294,652.00 |
| 09/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| SEP 2021 | | | | | 4,278,464.18 | 434,380.12 | 4,712,844.30 |
| 10/01/2021 | Interest | 13063DRK6 | 3,385,000.00 | California State Taxable GO 2.4% Due 10/1/2024 | 0.00 | 40,620.00 | 40,620.00 |
| 10/10/2021 | Interest | 02665WCQ2 | 2,260,000.00 | American Honda Finance Note 3.625% Due 10/10/2023 | 0.00 | 40,962.50 | 40,962.50 |
| 10/12/2021 | Maturity | 3130AF5B9 | 2,500,000.00 | FHLB Note 3% Due 10/12/2021 | 2,500,000.00 | 37,500.00 | 2,537,500.00 |
| 10/15/2021 | Interest | 3135G0W66 | 4,080,000.00 | FNMA Note 1.625% Due 10/15/2024 | 0.00 | 33,150.00 | 33,150.00 |
| 10/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,118.26 | 1,487.81 | 30,606.07 |
| 10/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 10/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 55,976.27 | 1,701.66 | 57,677.93 |
| 10/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 10/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 80,780.52 | 1,038.54 | 81,819.06 |
| 10/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,384.66 | 2,916.75 | 54,301.41 |
| 10/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,690.34 | 556.66 | 24,247.00 |
| 10/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 115,671.39 | 1,631.54 | 117,302.93 |
| 10/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,278.43 | 22.83 | 1,301.26 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 10/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 35,505.98 | 1,316.72 | 36,822.70 |
| 10/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,351.00 | 1,592.39 | 48,943.39 |
| 10/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,856.87 | 316.73 | 29,173.60 |
| 10/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 10/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 100,193.96 | 2,704.53 | 102,898.49 |
| 10/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 10/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 10/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,681.55 | 1,858.20 | 36,539.75 |
| 10/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,779.41 | 757.11 | 47,536.52 |
| 10/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 10/22/2021 | Interest | 3135G03U5 | 5,270,000.00 | FNMA Note 0.625% Due 4/22/2025 | 0.00 | 16,468.75 | 16,468.75 |
| 10/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 10/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 10/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 10/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 10/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 10/28/2021 | Interest | 459058JL8 | 6,300,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 0.00 | 15,750.00 | 15,750.00 |

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|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 10/31/2021 | Interest | 9128283D0 | 4,000,000.00 | US Treasury Note 2.25% Due 10/31/2024 | 0.00 | 45,000.00 | 45,000.00 |
| 10/31/2021 | Interest | 912828T91 | 5,000,000.00 | US Treasury Note 1.625% Due 10/31/2023 | 0.00 | 40,625.00 | 40,625.00 |
| 10/31/2021 | Interest | 912828X70 | 4,800,000.00 | US Treasury Note 2% Due 4/30/2024 | 0.00 | 48,000.00 | 48,000.00 |
| 10/31/2021 | Interest | 91282CAT8 | 6,000,000.00 | US Treasury Note 0.25% Due 10/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| OCT 2021 | | | | | 3,151,268.64 | 395,817.22 | 3,547,085.86 |
| 11/01/2021 | Interest | 78015K7C2 | 3,600,000.00 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 0.00 | 40,500.00 | 40,500.00 |
| 11/03/2021 | Interest | 037833AK6 | 2,215,000.00 | Apple Inc Note 2.4% Due 5/3/2023 | 0.00 | 26,580.00 | 26,580.00 |
| 11/05/2021 | Interest | 3137EAER6 | 5,790,000.00 | FHLMC Note 0.375% Due 5/5/2023 | 0.00 | 10,856.25 | 10,856.25 |
| 11/07/2021 | Interest | 3135G06G3 | 6,300,000.00 | FNMA Note 0.5% Due 11/7/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 11/08/2021 | Interest | 14913Q3B3 | 2,593,000.00 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 0.00 | 27,874.75 | 27,874.75 |
| 11/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 100,431.08 | 2,461.56 | 102,892.64 |
| 11/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 11/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,500.27 | 2,834.11 | 54,334.38 |
| 11/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,706.53 | 540.47 | 24,247.00 |
| 11/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,178.93 | 1,434.18 | 30,613.11 |
| 11/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 11/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,481.22 | 1,548.99 | 49,030.21 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 11/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,780.68 | 308.32 | 29,089.00 |
| 11/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 11/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 111,340.73 | 1,459.96 | 112,800.69 |
| 11/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,280.94 | 19.99 | 1,300.93 |
| 11/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 35,677.60 | 1,225.58 | 36,903.18 |
| 11/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 11/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 75,782.06 | 914.67 | 76,696.73 |
| 11/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 56,246.81 | 1,563.59 | 57,810.40 |
| 11/18/2021 | Interest | 404280BS7 | 2,750,000.00 | HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024 | 0.00 | 54,312.50 | 54,312.50 |
| 11/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 11/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,797.73 | 738.79 | 47,536.52 |
| 11/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,759.58 | 1,802.13 | 36,561.71 |
| 11/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 11/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 11/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 11/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 11/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|-------------------|-------------------|-------------------|
| 11/25/2021 | Interest | 404280BA6 | 1,200,000.00 | HSBC Holdings PLC Note 3.6% Due 5/25/2023 | 0.00 | 21,600.00 | 21,600.00 |
| 11/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 11/27/2021 | Interest | 3135G06H1 | 2,620,000.00 | FNMA Note 0.25% Due 11/27/2023 | 0.00 | 3,275.00 | 3,275.00 |
| NOV 2021 | | | | | 642,964.16 | 269,940.34 | 912,904.50 |
| 12/08/2021 | Interest | 3130A0F70 | 3,500,000.00 | FHLB Note 3.375% Due 12/8/2023 | 0.00 | 59,062.50 | 59,062.50 |
| 12/14/2021 | Interest | 3130A1XJ2 | 5,500,000.00 | FHLB Note 2.875% Due 6/14/2024 | 0.00 | 79,062.51 | 79,062.51 |
| 12/15/2021 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 12/15/2021 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 70,762.82 | 798.47 | 71,561.29 |
| 12/15/2021 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,616.15 | 2,751.28 | 54,367.43 |
| 12/15/2021 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 56,518.68 | 1,424.84 | 57,943.52 |
| 12/15/2021 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 12/15/2021 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,239.71 | 1,380.45 | 30,620.16 |
| 12/15/2021 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,722.73 | 524.27 | 24,247.00 |
| 12/15/2021 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 12/15/2021 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 35,850.04 | 1,134.01 | 36,984.05 |
| 12/15/2021 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,611.79 | 1,505.46 | 49,117.25 |
| 12/15/2021 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,703.66 | 299.92 | 29,003.58 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 12/15/2021 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 106,999.59 | 1,294.81 | 108,294.40 |
| 12/15/2021 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,283.45 | 17.15 | 1,300.60 |
| 12/15/2021 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 100,668.77 | 2,218.01 | 102,886.78 |
| 12/15/2021 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 12/17/2021 | Interest | 3135G04Z3 | 6,200,000.00 | FNMA Note 0.5% Due 6/17/2025 | 0.00 | 15,500.00 | 15,500.00 |
| 12/18/2021 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 12/19/2021 | Interest | 3137EAEN5 | 4,550,000.00 | FHLMC Note 2.75% Due 6/19/2023 | 0.00 | 62,562.50 | 62,562.50 |
| 12/20/2021 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,837.79 | 1,745.93 | 36,583.72 |
| 12/20/2021 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,816.06 | 720.46 | 47,536.52 |
| 12/21/2021 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |
| 12/24/2021 | Interest | 166764AH3 | 3,000,000.00 | Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023 | 0.00 | 47,865.00 | 47,865.00 |
| 12/25/2021 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 12/25/2021 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 12/25/2021 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 12/25/2021 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 12/25/2021 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 12/26/2021 | Interest | 931142EK5 | 2,000,000.00 | Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023 | 0.00 | 34,000.00 | 34,000.00 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|-------------------|-------------------|---------------------|
| 12/31/2021 | Interest | 912828V23 | 4,500,000.00 | US Treasury Note 2.25% Due 12/31/2023 | 0.00 | 50,625.00 | 50,625.00 |
| 12/31/2021 | Interest | 912828N30 | 4,800,000.00 | US Treasury Note 2.125% Due 12/31/2022 | 0.00 | 51,000.00 | 51,000.00 |
| 12/31/2021 | Interest | 912828XX3 | 4,900,000.00 | US Treasury Note 2% Due 6/30/2024 | 0.00 | 49,000.00 | 49,000.00 |
| 12/31/2021 | Interest | 912828XG0 | 4,000,000.00 | US Treasury Note 2.125% Due 6/30/2022 | 0.00 | 42,500.00 | 42,500.00 |
| DEC 2021 | | | | | 634,631.24 | 559,332.07 | 1,193,963.31 |
| 01/07/2022 | Interest | 3135G0X24 | 4,220,000.00 | FNMA Note 1.625% Due 1/7/2025 | 0.00 | 34,287.50 | 34,287.50 |
| 01/10/2022 | Interest | 3135G05G4 | 4,755,000.00 | FNMA Note 0.25% Due 7/10/2023 | 0.00 | 5,943.75 | 5,943.75 |
| 01/11/2022 | Maturity | 89236TDP7 | 3,100,000.00 | Toyota Motor Credit Corp Note 2.6% Due 1/11/2022 | 3,100,000.00 | 40,300.00 | 3,140,300.00 |
| 01/14/2022 | Interest | 02665WCJ8 | 930,000.00 | American Honda Finance Note 3.45% Due 7/14/2023 | 0.00 | 16,042.50 | 16,042.50 |
| 01/15/2022 | Interest | 48128BAB7 | 3,250,000.00 | JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023 | 0.00 | 48,295.00 | 48,295.00 |
| 01/15/2022 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 36,023.31 | 1,042.00 | 37,065.31 |
| 01/15/2022 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 102,647.96 | 1,136.09 | 103,784.05 |
| 01/15/2022 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,285.96 | 14.31 | 1,300.27 |
| 01/15/2022 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 100,907.02 | 1,973.89 | 102,880.91 |
| 01/15/2022 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 0.00 | 325.00 | 325.00 |
| 01/15/2022 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,732.29 | 2,668.26 | 54,400.55 |
| 01/15/2022 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 56,791.85 | 1,285.43 | 58,077.28 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 01/15/2022 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,738.94 | 508.06 | 24,247.00 |
| 01/15/2022 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,300.63 | 1,326.60 | 30,627.23 |
| 01/15/2022 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 01/15/2022 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,742.72 | 1,461.82 | 49,204.54 |
| 01/15/2022 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,625.79 | 291.55 | 28,917.34 |
| 01/15/2022 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 01/15/2022 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 01/15/2022 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 65,722.70 | 689.97 | 66,412.67 |
| 01/18/2022 | Maturity | 4581X0CW6 | 4,000,000.00 | Inter-American Dev Bank Note 2.125% Due 1/18/2022 | 4,000,000.00 | 42,500.00 | 4,042,500.00 |
| 01/18/2022 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 01/19/2022 | Interest | 89114QC48 | 1,910,000.00 | Toronto Dominion Bank Note 3.5% Due 7/19/2023 | 0.00 | 33,425.00 | 33,425.00 |
| 01/19/2022 | Interest | 3135G0T94 | 5,500,000.00 | FNMA Note 2.375% Due 1/19/2023 | 0.00 | 65,312.50 | 65,312.50 |
| 01/20/2022 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,916.18 | 1,689.61 | 36,605.79 |
| 01/20/2022 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,834.39 | 702.13 | 47,536.52 |
| 01/21/2022 | Interest | 3137EAEU9 | 6,300,000.00 | FHLMC Note 0.375% Due 7/21/2025 | 0.00 | 11,812.50 | 11,812.50 |
| 01/21/2022 | Interest | 90331HPL1 | 4,145,000.00 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 0.00 | 42,486.25 | 42,486.25 |
| 01/21/2022 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 01/25/2022 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 01/25/2022 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,259.63 | 10,259.63 |
| 01/25/2022 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 01/25/2022 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 01/25/2022 | Interest | 808513AT2 | 2,250,000.00 | Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023 | 0.00 | 29,812.50 | 29,812.50 |
| 01/25/2022 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 01/28/2022 | Interest | 69353RFE3 | 3,050,000.00 | PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022 | 0.00 | 37,362.50 | 37,362.50 |
| JAN 2022 | | | | | 7,726,269.74 | 474,709.22 | 8,200,978.96 |
| 02/09/2022 | Interest | 69371RP59 | 2,300,000.00 | Paccar Financial Corp Note 3.4% Due 8/9/2023 | 0.00 | 39,100.00 | 39,100.00 |
| 02/11/2022 | Interest | 06406RAJ6 | 3,254,000.00 | Bank of NY Mellon Corp Note 3.45% Due 8/11/2023 | 0.00 | 56,131.50 | 56,131.50 |
| 02/12/2022 | Interest | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.00 | 49,312.50 | 49,312.50 |
| 02/15/2022 | Interest | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 0.00 | 68,750.00 | 68,750.00 |
| 02/15/2022 | Interest | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.00 | 59,375.00 | 59,375.00 |
| 02/15/2022 | Interest | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.00 | 7,686.25 | 7,686.25 |
| 02/15/2022 | Paydown | 89238TAD5 | 1,074,229.38 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 57,066.35 | 1,145.34 | 58,211.69 |
| 02/15/2022 | Paydown | 477870AC3 | 1,010,000.00 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 29,361.68 | 1,272.63 | 30,634.31 |
| 02/15/2022 | Paydown | 43815NAC8 | 2,030,000.00 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 98,285.81 | 983.83 | 99,269.64 |

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| 02/15/2022 | Paydown | 47787NAC3 | 740,000.00 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 0.00 | 314.50 | 314.50 |
| 02/15/2022 | Paydown | 47788CAC6 | 19,177.24 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 1,288.48 | 11.46 | 1,299.94 |
| 02/15/2022 | Paydown | 58770FAC6 | 1,050,000.00 | Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022 | 60,661.65 | 589.20 | 61,250.85 |
| 02/15/2022 | Paydown | 65479JAD5 | 2,170,000.00 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 51,848.68 | 2,585.06 | 54,433.74 |
| 02/15/2022 | Paydown | 89240BAC2 | 2,825,000.00 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 0.00 | 612.08 | 612.08 |
| 02/15/2022 | Paydown | 43813DAC2 | 980,000.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 23,755.16 | 491.84 | 24,247.00 |
| 02/15/2022 | Paydown | 44891RAC4 | 1,640,000.00 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 0.00 | 519.33 | 519.33 |
| 02/15/2022 | Paydown | 47788EAC2 | 756,812.01 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 36,197.42 | 949.54 | 37,146.96 |
| 02/15/2022 | Paydown | 47789KAC7 | 2,065,000.00 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 47,874.02 | 1,418.05 | 49,292.07 |
| 02/15/2022 | Paydown | 89236XAC0 | 1,290,000.00 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 28,547.07 | 283.20 | 28,830.27 |
| 02/15/2022 | Paydown | 47789JAD8 | 1,810,033.59 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 101,145.84 | 1,729.19 | 102,875.03 |
| 02/15/2022 | Paydown | 58769EAC2 | 975,000.00 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 85,297.86 | 325.00 | 85,622.86 |
| 02/18/2022 | Paydown | 43813KAC6 | 1,625,000.00 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 0.00 | 501.04 | 501.04 |
| 02/19/2022 | Paydown | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 37,957.98 | 78.19 | 38,036.17 |
| 02/20/2022 | Paydown | 92348AAA3 | 1,390,000.00 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 34,994.74 | 1,633.16 | 36,627.90 |
| 02/20/2022 | Paydown | 92290BAA9 | 2,260,000.00 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 46,852.74 | 683.78 | 47,536.52 |
| 02/21/2022 | Paydown | 43813GAC5 | 770,000.00 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 0.00 | 173.25 | 173.25 |

City of Corona Consolidated

Account #10003

Cash Flow Report

As of February 28, 2021



| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|----------------------|---------------------|----------------------|
| 02/25/2022 | Interest | 3137BM6P6 | 3,984,323.32 | FHLMC K721 A2 3.09% Due 8/25/2022 | 0.00 | 10,161.89 | 10,161.89 |
| 02/25/2022 | Interest | 3137BYPQ7 | 3,611,016.16 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 8,741.67 | 8,741.67 |
| 02/25/2022 | Interest | 3137B5JM6 | 3,850,000.00 | FHLMC K034 A2 3.531% Due 7/25/2023 | 0.00 | 11,328.63 | 11,328.63 |
| 02/25/2022 | Interest | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.00 | 11,784.38 | 11,784.38 |
| 02/25/2022 | Interest | 3137B7MZ9 | 3,750,000.00 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 11,021.87 | 11,021.87 |
| 02/25/2022 | Paydown | 3137B4WB8 | 3,350,000.00 | FHLMC K033 A2 3.06% Due 7/25/2023 | 0.00 | 8,542.50 | 8,542.50 |
| 02/28/2022 | Interest | 912828L24 | 4,500,000.00 | US Treasury Note 1.875% Due 8/31/2022 | 0.00 | 42,187.50 | 42,187.50 |
| 02/28/2022 | Interest | 912828ZC7 | 7,000,000.00 | US Treasury Note 1.125% Due 2/28/2025 | 0.00 | 39,375.00 | 39,375.00 |
| 02/28/2022 | Maturity | 912828J43 | 4,350,000.00 | US Treasury Note 1.75% Due 2/28/2022 | 4,350,000.00 | 38,062.50 | 4,388,062.50 |
| FEB 2022 | | | | | 5,091,135.48 | 477,860.86 | 5,568,996.34 |
| TOTAL | | | | | 47,183,724.01 | 5,533,393.00 | 52,717,117.01 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|------------|---|-----------------|-----------------------------|--------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 90LAIF\$00 | Local Agency Investment Fund State Pool | 25,175,532.08 | Various 0.39% | 25,175,532.08 25,175,532.08 | 1.00 0.39% | 25,175,532.08 18,015.68 | 7.44% 0.00 | NR NR | 0.00 0.00 |
| 60934N807 | Federated Investors Govt Oblig Fund Inst. | 642,793.70 | Various 0.01% | 642,793.70 642,793.70 | 1.00 0.01% | 642,793.70 0.00 | 0.19% 0.00 | Aaa AAA | 0.00 0.00 |
| 30231GAV4 | Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 3/1/2021 | 2,700,000.00 | Various 1.97% | 2,730,414.55 2,730,414.55 | 100.00 2.22% | 2,700,000.00 29,997.00 | 0.81% (30,414.55) | Aa1 AA- | 0.00 0.01 |
| 24422ESL4 | John Deere Capital Corp Note 2.8% Due 3/4/2021 | 1,850,000.00 | 05/24/2017 2.12% | 1,895,010.50 1,895,010.50 | 100.02 1.87% | 1,850,277.50 25,468.33 | 0.55% (44,733.00) | A2 A | 0.01 0.02 |
| 43815HAC1 | Honda Auto Receivables Trust 2018-3 A3 2.95% Due 8/22/2022 | 705,709.70 | 08/21/2018 2.98% | 705,612.87 705,612.87 | 100.96 0.28% | 712,467.58 578.29 | 0.21% 6,854.71 | Aaa NR | 0.17 0.36 |
| 369550BE7 | General Dynamics Corp Note 3% Due 5/11/2021 | 2,970,000.00 | Various 3.25% | 2,949,150.50 2,949,150.50 | 100.53 0.37% | 2,985,830.10 27,225.00 | 0.89% 36,679.60 | A2 A | 0.20 0.20 |
| 857477AV5 | State Street Bank Note 1.95% Due 5/19/2021 | 2,075,000.00 | Various 2.04% | 2,067,408.60 2,067,408.60 | 100.37 0.29% | 2,082,756.35 11,464.38 | 0.62% 15,347.75 | A1 A | 0.22 0.22 |
| 313379RB7 | FHLB Note 1.875% Due 6/11/2021 | 1,300,000.00 | 08/30/2017 1.67% | 1,309,802.00 1,309,802.00 | 100.50 0.11% | 1,306,563.70 5,416.67 | 0.39% (3,238.30) | Aaa AA+ | 0.28 0.29 |
| 3137BDDC7 | FHLMC K716 A2 3.13% Due 6/25/2021 | 827,912.39 | 09/12/2017 1.92% | 861,869.73 861,869.73 | 100.34 0.74% | 830,727.25 431.89 | 0.25% (31,142.48) | Aaa AA+ | 0.29 0.23 |
| 3137BFDQ1 | FHLMC K717 A2 2.991% Due 9/25/2021 | 2,037,872.03 | Various 2.61% | 2,058,868.84 2,058,868.84 | 100.96 0.29% | 2,057,335.80 5,079.39 | 0.61% (1,533.04) | NR NR | 0.32 0.43 |
| 594918BP8 | Microsoft Callable Note Cont 7/8/2021 1.55% Due 8/8/2021 | 1,875,000.00 | Various 1.57% | 1,872,774.45 1,872,774.45 | 100.52 0.12% | 1,884,706.88 1,856.77 | 0.56% 11,932.43 | Aaa AAA | 0.36 0.36 |
| 3130A8QS5 | FHLB Note 1.125% Due 7/14/2021 | 2,900,000.00 | 10/04/2016 1.33% | 2,873,204.00 2,873,204.00 | 100.39 0.08% | 2,911,423.10 4,259.38 | 0.86% 38,219.10 | Aaa AA+ | 0.37 0.38 |
| 3137EAEC9 | FHLMC Note 1.125% Due 8/12/2021 | 2,375,000.00 | 09/26/2016 1.28% | 2,357,520.00 2,357,520.00 | 100.45 0.13% | 2,385,749.25 1,410.16 | 0.71% 28,229.25 | Aaa AA+ | 0.45 0.46 |
| 68389XBK0 | Oracle Corp Callable Note Cont 8/15/2021 1.9% Due 9/15/2021 | 3,325,000.00 | Various 2.44% | 3,255,728.25 3,255,728.25 | 100.75 0.29% | 3,349,890.95 29,130.69 | 1.00% 94,162.70 | A3 A | 0.46 0.45 |
| 3130AF5B9 | FHLB Note 3% Due 10/12/2021 | 2,500,000.00 | 11/29/2018 2.91% | 2,506,300.00 2,506,300.00 | 101.78 0.13% | 2,544,587.50 28,958.33 | 0.76% 38,287.50 | Aaa AA+ | 0.62 0.61 |
| 47788CAC6 | John Deere Owner Trust 2018-A A3 2.66% Due 4/18/2022 | 19,177.24 | 02/21/2018 2.68% | 19,175.86 19,175.86 | 100.13 0.24% | 19,201.77 22.67 | 0.01% 25.91 | Aaa NR | 0.62 0.05 |

City of Corona Consolidated

Holdings by Maturity



Account #10003

As of February 28, 2021

| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 43815NAC8 | Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023 | 2,030,000.00 | 08/20/2019 1.79% | 2,029,983.15 2,029,983.15 | 101.35 0.33% | 2,057,378.61 1,605.96 | 0.61% 27,395.46 | Aaa AAA | 0.69 0.92 |
| 47789JAD8 | John Deere Owner Trust 2019-A A3 2.91% Due 7/17/2023 | 1,810,033.59 | 08/27/2019 1.90% | 1,847,719.06 1,847,719.06 | 101.65 0.15% | 1,839,859.32 2,340.98 | 0.54% (7,859.74) | Aaa NR | 0.76 0.59 |
| 89238TAD5 | Toyota Auto Receivables Trust 2018-B A3 2.96% Due 9/15/2022 | 1,074,229.38 | 07/25/2019 2.31% | 1,085,601.10 1,085,601.10 | 100.85 0.24% | 1,083,353.88 1,413.21 | 0.32% (2,247.22) | Aaa AAA | 0.81 0.31 |
| 58770FAC6 | Mercedes Benz Auto Lease Trust 2020- A A3 1.84% Due 12/15/2022 | 1,050,000.00 | 01/21/2020 1.85% | 1,049,861.61 1,049,861.61 | 101.20 0.28% | 1,062,621.00 858.67 | 0.31% 12,759.39 | Aaa AAA | 0.81 0.76 |
| 89236TDP7 | Toyota Motor Credit Corp Note 2.6% Due 1/11/2022 | 3,100,000.00 | Various 3.18% | 3,038,938.00 3,038,938.00 | 101.94 0.36% | 3,160,248.50 11,194.44 | 0.94% 121,310.50 | A1 A+ | 0.87 0.86 |
| 48128BAB7 | JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 1/15/2023 | 3,250,000.00 | Various 3.11% | 3,228,657.50 3,228,657.50 | 102.37 0.28% | 3,326,947.00 12,342.06 | 0.99% 98,289.50 | A2 A- | 0.88 0.87 |
| 4581X0CW6 | Inter-American Dev Bank Note 2.125% Due 1/18/2022 | 4,000,000.00 | 11/03/2017 2.07% | 4,008,600.00 4,008,600.00 | 101.70 0.21% | 4,067,916.00 10,152.78 | 1.20% 59,316.00 | Aaa NR | 0.89 0.88 |
| 47788EAC2 | John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022 | 756,812.01 | 07/18/2018 3.10% | 756,754.65 756,754.65 | 100.90 0.07% | 763,589.26 1,035.99 | 0.23% 6,834.61 | Aaa NR | 0.89 0.30 |
| 912828J43 | US Treasury Note 1.75% Due 2/28/2022 | 4,350,000.00 | 03/13/2017 2.14% | 4,271,340.74 4,271,340.74 | 101.65 0.10% | 4,421,705.40 206.86 | 1.31% 150,364.66 | Aaa AA+ | 1.00 1.00 |
| 69353RFE3 | PNC Bank Callable Note Cont 6/28/2022 2.45% Due 7/28/2022 | 3,050,000.00 | 07/25/2017 2.45% | 3,049,725.50 3,049,725.50 | 102.98 0.21% | 3,140,883.90 6,849.79 | 0.93% 91,158.40 | A2 A | 1.33 1.31 |
| 912828XG0 | US Treasury Note 2.125% Due 6/30/2022 | 4,000,000.00 | 08/15/2017 1.82% | 4,056,732.15 4,056,732.15 | 102.66 0.13% | 4,106,564.00 14,088.40 | 1.22% 49,831.85 | Aaa AA+ | 1.33 1.32 |
| 3137BM6P6 | FHLMC K721 A2 3.09% Due 8/25/2022 | 3,984,323.32 | Various 2.22% | 4,124,248.47 4,124,248.47 | 103.22 0.40% | 4,112,507.33 10,259.63 | 1.22% (11,741.14) | Aaa NR | 1.35 1.25 |
| 58769EAC2 | Mercedes-Benz Auto Lease Trust 2020- B A3 0.4% Due 11/15/2023 | 975,000.00 | 09/15/2020 0.40% | 974,950.57 974,950.57 | 100.20 0.26% | 976,993.88 173.33 | 0.29% 2,043.31 | NR AAA | 1.41 1.50 |
| 477870AC3 | John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023 | 1,010,000.00 | 07/16/2019 2.23% | 1,009,785.58 1,009,785.58 | 101.55 0.12% | 1,025,619.65 992.04 | 0.30% 15,834.07 | Aaa NR | 1.44 0.74 |
| 912828L24 | US Treasury Note 1.875% Due 8/31/2022 | 4,500,000.00 | 10/17/2017 1.98% | 4,478,906.25 4,478,906.25 | 102.59 0.15% | 4,616,541.00 229.28 | 1.36% 137,634.75 | Aaa AA+ | 1.50 1.49 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 44932HAC7 | IBM Credit Corp Note 2.2% Due 9/8/2022 | 2,955,000.00 | 11/29/2017 2.58% | 2,905,001.40 2,905,001.40 | 102.86 0.32% | 3,039,631.20 31,240.92 | 0.91% 134,629.80 | A2 A | 1.53 1.49 |
| 4581X0CZ9 | Inter-American Dev Bank Note 1.75% Due 9/14/2022 | 3,600,000.00 | Various 2.30% | 3,512,573.00 3,512,573.00 | 102.39 0.20% | 3,685,993.20 29,225.00 | 1.10% 173,420.20 | Aaa AAA | 1.54 1.52 |
| 92348AAA3 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 1,390,000.00 | 10/01/2019 1.95% | 1,389,892.83 1,389,892.83 | 101.84 0.30% | 1,415,637.16 823.96 | 0.42% 25,744.33 | NR AAA | 1.66 1.11 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 980,000.00 | 05/18/2020 0.83% | 979,922.87 979,922.87 | 100.87 0.25% | 988,569.12 357.16 | 0.29% 8,646.25 | Aaa AAA | 1.72 1.52 |
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 2,170,000.00 | 10/16/2019 1.94% | 2,169,885.42 2,169,885.42 | 101.91 0.32% | 2,211,429.64 1,861.38 | 0.65% 41,544.22 | Aaa AAA | 1.74 1.18 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 2,065,000.00 | Various 1.00% | 2,069,450.34 2,069,450.34 | 100.95 0.39% | 2,084,600.98 1,009.55 | 0.62% 15,150.64 | Aaa NR | 1.79 1.33 |
| 808513AT2 | Charles Schwab Corp Callable Note Cont 12/25/2022 2.65% Due 1/25/2023 | 2,250,000.00 | Various 2.32% | 2,273,392.50 2,273,392.50 | 104.21 0.33% | 2,344,758.75 5,962.50 | 0.69% 71,366.25 | A2 A | 1.82 1.78 |
| 912828N30 | US Treasury Note 2.125% Due 12/31/2022 | 4,800,000.00 | 01/25/2018 2.46% | 4,725,375.00 4,725,375.00 | 103.59 0.17% | 4,972,310.40 16,906.08 | 1.47% 246,935.40 | Aaa AA+ | 1.84 1.80 |
| 084670BR8 | Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023 | 2,500,000.00 | 11/26/2018 3.51% | 2,425,225.00 2,425,225.00 | 104.49 0.35% | 2,612,300.00 31,701.39 | 0.78% 187,075.00 | Aa2 AA | 1.88 1.82 |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 1,625,000.00 | 09/22/2020 0.38% | 1,624,761.29 1,624,761.29 | 100.11 0.31% | 1,626,867.13 217.12 | 0.48% 2,105.84 | NR AAA | 1.89 1.89 |
| 3135G0T94 | FNMA Note 2.375% Due 1/19/2023 | 5,500,000.00 | 04/11/2018 2.71% | 5,418,930.00 5,418,930.00 | 104.18 0.16% | 5,729,850.50 15,239.58 | 1.70% 310,920.50 | Aaa AA+ | 1.89 1.86 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 740,000.00 | 07/14/2020 0.52% | 739,887.22 739,887.22 | 100.27 0.33% | 742,012.06 167.73 | 0.22% 2,124.84 | Aaa NR | 1.97 1.51 |
| 06051GHF9 | Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024 | 3,250,000.00 | Various 2.92% | 3,273,420.00 3,273,420.00 | 106.02 0.55% | 3,445,698.75 56,405.56 | 1.03% 172,278.75 | A2 A- | 2.01 1.93 |
| 24422ETG4 | John Deere Capital Corp Note 2.8% Due 3/6/2023 | 1,500,000.00 | Various 3.52% | 1,454,530.00 1,454,530.00 | 105.08 0.28% | 1,576,203.00 20,416.67 | 0.47% 121,673.00 | A2 A | 2.02 1.95 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 2,260,000.00 | 08/04/2020 0.48% | 2,259,525.40 2,259,525.40 | 100.37 0.28% | 2,268,253.52 324.56 | 0.67% 8,728.12 | Aaa NR | 2.02 1.92 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 166764AH3 | Chevron Corp Callable Note Cont 3/24/2023 3.191% Due 6/24/2023 | 3,000,000.00 | Various 3.33% | 2,982,300.00 2,982,300.00 | 105.84 0.36% | 3,175,131.00 17,816.42 | 0.94% 192,831.00 | Aa2 AA- | 2.07 2.00 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 1,640,000.00 | 10/20/2020 0.39% | 1,639,622.31 1,639,622.31 | 100.11 0.33% | 1,641,784.32 276.98 | 0.49% 2,162.01 | NR AAA | 2.13 2.24 |
| 037833AK6 | Apple Inc Note 2.4% Due 5/3/2023 | 2,215,000.00 | 11/28/2018 3.54% | 2,112,644.85 2,112,644.85 | 104.47 0.34% | 2,314,063.66 17,424.67 | 0.69% 201,418.81 | Aa1 AA+ | 2.18 2.12 |
| 3137EAER6 | FHLMC Note 0.375% Due 5/5/2023 | 5,790,000.00 | 05/05/2020 0.39% | 5,787,568.20 5,787,568.20 | 100.43 0.18% | 5,815,082.28 6,996.25 | 1.72% 27,514.08 | Aaa AA+ | 2.18 2.17 |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 7/25/2023 | 3,350,000.00 | 07/23/2019 2.18% | 3,458,875.00 3,458,875.00 | 105.80 0.42% | 3,544,367.00 1,708.50 | 1.05% 85,492.00 | Aaa NR | 2.19 2.21 |
| 404280BS7 | HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due 5/18/2024 | 2,750,000.00 | Various 2.19% | 2,887,177.50 2,887,177.50 | 107.40 0.59% | 2,953,566.00 31,078.82 | 0.88% 66,388.50 | A2 A- | 2.22 2.12 |
| 404280BA6 | HSBC Holdings PLC Note 3.6% Due 5/25/2023 | 1,200,000.00 | 05/15/2019 2.97% | 1,228,680.00 1,228,680.00 | 107.07 0.43% | 1,284,795.60 11,520.00 | 0.38% 56,115.60 | A2 A- | 2.24 2.15 |
| 931142EK5 | Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023 | 2,000,000.00 | 05/08/2019 2.67% | 2,056,900.00 2,056,900.00 | 106.79 0.36% | 2,135,866.00 12,277.78 | 0.63% 78,966.00 | Aa2 AA | 2.24 2.16 |
| 3137EAEN5 | FHLMC Note 2.75% Due 6/19/2023 | 4,550,000.00 | Various 2.86% | 4,527,967.50 4,527,967.50 | 105.82 0.22% | 4,814,973.80 25,025.00 | 1.43% 287,006.30 | Aaa AA+ | 2.30 2.24 |
| 3135G05G4 | FNMA Note 0.25% Due 7/10/2023 | 4,755,000.00 | 07/08/2020 0.32% | 4,744,776.75 4,744,776.75 | 100.08 0.22% | 4,758,842.04 1,684.06 | 1.41% 14,065.29 | Aaa AA+ | 2.36 2.36 |
| 02665WCJ8 | American Honda Finance Note 3.45% Due 7/14/2023 | 930,000.00 | 07/11/2018 3.49% | 928,391.10 928,391.10 | 106.93 0.51% | 994,443.42 4,188.88 | 0.29% 66,052.32 | A3 A- | 2.37 2.29 |
| 3137B5JM6 | FHLMC K034 A2 3.531% Due 7/25/2023 | 3,850,000.00 | 08/28/2018 3.03% | 3,931,662.11 3,931,662.11 | 106.94 0.43% | 4,117,286.25 11,328.63 | 1.22% 185,624.14 | NR NR | 2.38 2.23 |
| 89114QC48 | Toronto Dominion Bank Note 3.5% Due 7/19/2023 | 1,910,000.00 | 07/27/2018 3.56% | 1,904,461.00 1,904,461.00 | 107.54 0.33% | 2,053,943.33 7,799.17 | 0.61% 149,482.33 | Aa1 AA- | 2.39 2.31 |
| 69371RP59 | Paccar Financial Corp Note 3.4% Due 8/9/2023 | 2,300,000.00 | 08/06/2018 3.41% | 2,299,057.00 2,299,057.00 | 107.32 0.39% | 2,468,355.40 4,778.89 | 0.73% 169,298.40 | A1 A+ | 2.44 2.36 |
| 06406RAJ6 | Bank of NY Mellon Corp Note 3.45% Due 8/11/2023 | 3,254,000.00 | 05/16/2019 2.79% | 3,339,580.20 3,339,580.20 | 107.60 0.34% | 3,501,297.49 6,236.83 | 1.04% 161,717.29 | A1 A | 2.45 2.37 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | 3,750,000.00 | Various 2.97% | 3,837,910.16 3,837,910.16 | 107.47 0.46% | 4,030,230.00 2,204.38 | 1.19% 192,319.84 | Aaa NR | 2.45 2.42 |
| 02665WCQ2 | American Honda Finance Note 3.625% Due 10/10/2023 | 2,260,000.00 | 10/03/2018 3.64% | 2,258,146.80 2,258,146.80 | 108.14 0.49% | 2,443,986.60 32,087.29 | 0.73% 185,839.80 | A3 A- | 2.61 2.49 |
| 912828T91 | US Treasury Note 1.625% Due 10/31/2023 | 5,000,000.00 | 05/29/2019 2.05% | 4,909,960.94 4,909,960.94 | 103.64 0.26% | 5,181,835.00 27,158.15 | 1.54% 271,874.06 | Aaa AA+ | 2.67 2.61 |
| 3135G06H1 | FNMA Note 0.25% Due 11/27/2023 | 2,620,000.00 | 11/23/2020 0.29% | 2,617,013.20 2,617,013.20 | 99.87 0.30% | 2,616,646.40 1,746.67 | 0.77% (366.80) | Aaa AA+ | 2.75 2.73 |
| 3130A0F70 | FHLB Note 3.375% Due 12/8/2023 | 3,500,000.00 | 01/16/2019 2.73% | 3,602,165.00 3,602,165.00 | 108.53 0.29% | 3,798,602.50 27,234.38 | 1.13% 196,437.50 | Aaa AA+ | 2.78 2.66 |
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 4,500,000.00 | 06/21/2019 1.80% | 4,588,417.97 4,588,417.97 | 105.53 0.29% | 4,748,728.50 16,781.77 | 1.41% 160,310.53 | Aaa AA+ | 2.84 2.75 |
| 912828B66 | US Treasury Note 2.75% Due 2/15/2024 | 5,000,000.00 | Various 2.21% | 5,121,796.88 5,121,796.88 | 107.18 0.31% | 5,358,985.00 5,317.68 | 1.58% 237,188.12 | Aaa AA+ | 2.96 2.86 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,611,016.16 | 04/22/2019 2.72% | 3,636,829.29 3,636,829.29 | 106.33 0.64% | 3,839,662.09 8,741.67 | 1.14% 202,832.80 | NR AAA | 2.97 2.78 |
| 3130A0XE5 | FHLB Note 3.25% Due 3/8/2024 | 1,000,000.00 | 03/28/2019 2.27% | 1,045,410.00 1,045,410.00 | 108.69 0.36% | 1,086,876.00 15,618.06 | 0.33% 41,466.00 | Aaa AA+ | 3.02 2.87 |
| 3130AB3H7 | FHLB Note 2.375% Due 3/8/2024 | 4,000,000.00 | 04/29/2019 2.37% | 4,000,280.00 4,000,280.00 | 106.32 0.28% | 4,252,776.00 45,652.78 | 1.27% 252,496.00 | Aaa AA+ | 3.02 2.91 |
| 89114QCB2 | Toronto Dominion Bank Note 3.25% Due 3/11/2024 | 1,270,000.00 | 03/26/2019 2.97% | 1,286,078.20 1,286,078.20 | 107.87 0.63% | 1,369,980.75 19,490.97 | 0.41% 83,902.55 | Aa3 A | 3.03 2.87 |
| 912828X70 | US Treasury Note 2% Due 4/30/2024 | 4,800,000.00 | Various 1.84% | 4,833,281.25 4,833,281.25 | 105.20 0.35% | 5,049,748.80 32,088.40 | 1.50% 216,467.55 | Aaa AA+ | 3.17 3.06 |
| 3130A1XJ2 | FHLB Note 2.875% Due 6/14/2024 | 5,500,000.00 | Various 1.95% | 5,740,000.40 5,740,000.40 | 108.06 0.41% | 5,943,069.00 33,821.18 | 1.77% 203,068.60 | Aaa AA+ | 3.29 3.15 |
| 912828XX3 | US Treasury Note 2% Due 6/30/2024 | 4,900,000.00 | Various 1.81% | 4,942,253.91 4,942,253.91 | 105.33 0.39% | 5,161,076.90 16,243.09 | 1.53% 218,822.99 | Aaa AA+ | 3.34 3.23 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 715,000.00 | 08/08/2019 2.20% | 713,419.85 713,419.85 | 105.09 0.66% | 751,379.92 683.22 | 0.22% 37,960.07 | A1 A+ | 3.46 3.35 |
| 912828D56 | US Treasury Note 2.375% Due 8/15/2024 | 5,000,000.00 | 12/12/2019 1.75% | 5,140,234.38 5,140,234.38 | 106.71 0.42% | 5,335,740.00 4,592.54 | 1.58% 195,505.62 | Aaa AA+ | 3.46 3.34 |
| 3130A2UW4 | FHLB Note 2.875% Due 9/13/2024 | 4,000,000.00 | 09/13/2019 1.79% | 4,206,760.00 4,206,760.00 | 108.54 0.44% | 4,341,456.00 53,666.67 | 1.30% 134,696.00 | Aaa AA+ | 3.54 3.35 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 13063DRK6 | California State Taxable GO 2.4% Due 10/1/2024 | 3,385,000.00 | 10/16/2019 1.91% | 3,462,753.45 3,462,753.45 | 106.47 0.58% | 3,604,144.90 33,850.00 | 1.07% 141,391.45 | Aa2 AA- | 3.59 3.43 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | 4,080,000.00 | Various 1.27% | 4,143,283.20 4,143,283.20 | 104.24 0.45% | 4,253,089.92 25,046.67 | 1.26% 109,806.72 | Aaa AA+ | 3.63 3.51 |
| 9128283D0 | US Treasury Note 2.25% Due 10/31/2024 | 4,000,000.00 | 11/07/2019 1.77% | 4,090,468.75 4,090,468.75 | 106.45 0.47% | 4,258,124.00 30,082.87 | 1.27% 167,655.25 | Aaa AA+ | 3.67 3.51 |
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 3,600,000.00 | 12/05/2019 2.26% | 3,598,128.00 3,598,128.00 | 105.39 0.76% | 3,793,975.20 27,000.00 | 1.13% 195,847.20 | A2 A | 3.68 3.51 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 2,593,000.00 | Various 1.88% | 2,624,484.21 2,624,484.21 | 105.43 0.66% | 2,733,779.16 17,499.15 | 0.81% 109,294.95 | A3 A | 3.70 3.54 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 4,145,000.00 | 01/16/2020 2.10% | 4,136,171.15 4,136,171.15 | 104.21 0.93% | 4,319,545.95 9,441.39 | 1.28% 183,374.80 | A1 AA- | 3.81 3.66 |
| 3135G0X24 | FNMA Note 1.625% Due 1/7/2025 | 4,220,000.00 | Various 1.30% | 4,282,878.20 4,282,878.20 | 104.21 0.52% | 4,397,451.00 10,286.25 | 1.30% 114,572.80 | Aaa AA+ | 3.86 3.74 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 1,290,000.00 | 10/06/2020 0.36% | 1,289,759.67 1,289,759.67 | 99.98 0.36% | 1,289,759.67 200.67 | 0.38% 0.00 | NR AAA | 3.88 1.76 |
| 3137EAEPO | FHLMC Note 1.5% Due 2/12/2025 | 6,575,000.00 | 02/13/2020 1.52% | 6,569,937.25 6,569,937.25 | 103.81 0.52% | 6,825,698.18 5,205.21 | 2.02% 255,760.93 | Aaa AA+ | 3.96 3.84 |
| 912828ZC7 | US Treasury Note 1.125% Due 2/28/2025 | 7,000,000.00 | 03/18/2020 0.81% | 7,108,007.81 7,108,007.81 | 102.19 0.57% | 7,153,398.00 213.99 | 2.11% 45,390.19 | Aaa AA+ | 4.00 3.91 |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 770,000.00 | 02/17/2021 0.27% | 769,985.91 769,985.91 | 99.86 0.34% | 768,896.59 40.43 | 0.23% (1,089.32) | Aaa NR | 4.15 2.15 |
| 3135G03U5 | FNMA Note 0.625% Due 4/22/2025 | 5,270,000.00 | 04/22/2020 0.67% | 5,259,143.80 5,259,143.80 | 99.97 0.63% | 5,268,292.52 11,802.60 | 1.56% 9,148.72 | Aaa AA+ | 4.15 4.08 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025 | 2,825,000.00 | 02/02/2021 0.27% | 2,824,475.68 2,824,475.68 | 99.90 0.31% | 2,822,279.53 469.26 | 0.83% (2,196.15) | Aaa NR | 4.21 2.04 |
| 3135G04Z3 | FNMA Note 0.5% Due 6/17/2025 | 6,200,000.00 | Various 0.51% | 6,196,731.90 6,196,731.90 | 99.26 0.67% | 6,154,392.80 6,372.22 | 1.82% (42,339.10) | Aaa AA+ | 4.30 4.24 |
| 3137EAEU9 | FHLMC Note 0.375% Due 7/21/2025 | 6,300,000.00 | Various 0.45% | 6,277,899.60 6,277,899.60 | 98.70 0.68% | 6,218,043.30 2,625.00 | 1.84% (59,856.30) | Aaa AA+ | 4.39 4.35 |
| 3135G05X7 | FNMA Note 0.375% Due 8/25/2025 | 6,285,000.00 | Various 0.46% | 6,260,439.20 6,260,439.20 | 98.50 0.72% | 6,190,448.46 392.81 | 1.83% (69,990.74) | Aaa AA+ | 4.49 4.44 |

City of Corona Consolidated

Account #10003

Holdings by Maturity

As of February 28, 2021



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|--|--|-----------------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 3137EAEX3 | FHLMC Note 0.375% Due 9/23/2025 | 6,295,000.00 | Various 0.44% | 6,276,346.05 6,276,346.05 | 98.23 0.77% | 6,183,691.81 10,229.38 | 1.83% (92,654.24) | Aaa AA+ | 4.57 4.51 |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 6,300,000.00 | Various 0.59% | 6,272,360.85 6,272,360.85 | 98.46 0.84% | 6,203,282.40 10,762.50 | 1.84% (69,078.45) | Aaa AAA | 4.67 4.59 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 6,000,000.00 | 02/19/2021 0.53% | 5,923,125.00 5,923,125.00 | 97.86 0.72% | 5,871,798.00 5,013.81 | 1.74% (51,327.00) | Aaa AA+ | 4.67 4.62 |
| 3135G06G3 | FNMA Note 0.5% Due 11/7/2025 | 6,300,000.00 | Various 0.57% | 6,279,895.00 6,279,895.00 | 98.76 0.77% | 6,221,842.20 9,537.50 | 1.84% (58,052.80) | Aaa AA+ | 4.69 4.62 |
| TOTAL PORTFOLIO | | 328,157,411.60 | 1.69% | 329,470,638.96 | 0.43% | 337,363,198.29 | 100.00% | Aa1 | 2.43 |
| TOTAL MARKET VALUE PLUS ACCRUED | | | | | | 338,557,456.99 | 7,892,559.33 | AA | 2.32 |

City of Corona Consolidated

Account #10003

Issuer Report

As of February 28, 2021



| Issue Name | Par | Cost | Market Value | MVACC | % Portfolio |
|---------------------------------------|-----------------|-----------------|-----------------|-----------------|-------------|
| Government of United States | \$63,850,000.00 | \$64,189,901.03 | \$66,236,555.00 | \$66,405,477.92 | 19.61% |
| Federal Home Loan Mortgage Corp | \$53,296,123.90 | \$53,707,502.20 | \$54,775,354.34 | \$54,866,599.43 | 16.21% |
| Federal National Mortgage Association | \$45,230,000.00 | \$45,203,091.25 | \$45,590,855.84 | \$45,672,964.20 | 13.49% |
| Federal Home Loan Bank | \$24,700,000.00 | \$25,283,921.40 | \$26,185,353.80 | \$26,399,981.25 | 7.80% |
| Local Agency Investment Fund | \$25,175,532.08 | \$25,175,532.08 | \$25,175,532.08 | \$25,193,547.76 | 7.44% |
| Inter-American Dev Bank | \$7,600,000.00 | \$7,521,173.00 | \$7,753,909.20 | \$7,793,286.98 | 2.30% |
| John Deere ABS | \$6,401,022.84 | \$6,442,772.71 | \$6,474,883.04 | \$6,480,452.00 | 1.91% |
| Intl Bank Recon and Development | \$6,300,000.00 | \$6,272,360.85 | \$6,203,282.40 | \$6,214,044.90 | 1.84% |
| Honda ABS | \$6,110,709.70 | \$6,110,266.09 | \$6,154,179.03 | \$6,156,977.99 | 1.82% |
| Toyota ABS | \$5,189,229.38 | \$5,199,836.45 | \$5,195,393.08 | \$5,197,476.22 | 1.54% |
| US Bancorp | \$4,145,000.00 | \$4,136,171.15 | \$4,319,545.95 | \$4,328,987.34 | 1.28% |
| HSBC Holdings PLC | \$3,950,000.00 | \$4,115,857.50 | \$4,238,361.60 | \$4,280,960.42 | 1.26% |
| Royal Bank of Canada | \$3,600,000.00 | \$3,598,128.00 | \$3,793,975.20 | \$3,820,975.20 | 1.13% |
| Verizon Owner Trust | \$3,650,000.00 | \$3,649,418.23 | \$3,683,890.68 | \$3,685,039.20 | 1.09% |
| State of California | \$3,385,000.00 | \$3,462,753.45 | \$3,604,144.90 | \$3,637,994.90 | 1.07% |
| Bank of New York | \$3,254,000.00 | \$3,339,580.20 | \$3,501,297.49 | \$3,507,534.32 | 1.04% |
| Bank of America Corp | \$3,250,000.00 | \$3,273,420.00 | \$3,445,698.75 | \$3,502,104.31 | 1.03% |
| Honda Motor Corporation | \$3,190,000.00 | \$3,186,537.90 | \$3,438,430.02 | \$3,474,706.19 | 1.03% |
| Deere & Company | \$3,350,000.00 | \$3,349,540.50 | \$3,426,480.50 | \$3,472,365.50 | 1.03% |
| Toronto Dominion Holdings | \$3,180,000.00 | \$3,190,539.20 | \$3,423,924.08 | \$3,451,214.22 | 1.02% |
| Oracle Corp | \$3,325,000.00 | \$3,255,728.25 | \$3,349,890.95 | \$3,379,021.64 | 1.00% |
| JP Morgan Chase & Co | \$3,250,000.00 | \$3,228,657.50 | \$3,326,947.00 | \$3,339,289.06 | 0.99% |
| Paccar Financial | \$3,015,000.00 | \$3,012,476.85 | \$3,219,735.32 | \$3,225,197.43 | 0.95% |
| ChevronTexaco Corp | \$3,000,000.00 | \$2,982,300.00 | \$3,175,131.00 | \$3,192,947.42 | 0.94% |
| Toyota Motor Corp | \$3,100,000.00 | \$3,038,938.00 | \$3,160,248.50 | \$3,171,442.94 | 0.94% |
| PNC Financial Services Group | \$3,050,000.00 | \$3,049,725.50 | \$3,140,883.90 | \$3,147,733.69 | 0.93% |
| IBM Corp | \$2,955,000.00 | \$2,905,001.40 | \$3,039,631.20 | \$3,070,872.12 | 0.91% |
| General Dynamics Corp | \$2,970,000.00 | \$2,949,150.50 | \$2,985,830.10 | \$3,013,055.10 | 0.89% |
| Caterpillar Inc | \$2,593,000.00 | \$2,624,484.21 | \$2,733,779.16 | \$2,751,278.31 | 0.81% |
| Exxon Mobil Corp | \$2,700,000.00 | \$2,730,414.55 | \$2,700,000.00 | \$2,729,997.00 | 0.81% |

City of Corona Consolidated

Account #10003

Issuer Report

As of February 28, 2021



| Issue Name | Par | Cost | Market Value | MVACC | % Portfolio |
|---|-------------------------|-------------------------|-------------------------|-------------------------|----------------|
| Berkshire Hathaway | \$2,500,000.00 | \$2,425,225.00 | \$2,612,300.00 | \$2,644,001.39 | 0.78% |
| Charles Schwab Corp/The | \$2,250,000.00 | \$2,273,392.50 | \$2,344,758.75 | \$2,350,721.25 | 0.69% |
| Apple Inc | \$2,215,000.00 | \$2,112,644.85 | \$2,314,063.66 | \$2,331,488.33 | 0.69% |
| Nissan ABS | \$2,170,000.00 | \$2,169,885.42 | \$2,211,429.64 | \$2,213,291.02 | 0.65% |
| Wal-Mart Stores | \$2,000,000.00 | \$2,056,900.00 | \$2,135,866.00 | \$2,148,143.78 | 0.63% |
| State Street Bank | \$2,075,000.00 | \$2,067,408.60 | \$2,082,756.35 | \$2,094,220.73 | 0.62% |
| Mercedes-Benz Auto Lease Trust | \$2,025,000.00 | \$2,024,812.18 | \$2,039,614.88 | \$2,040,646.88 | 0.60% |
| Microsoft | \$1,875,000.00 | \$1,872,774.45 | \$1,884,706.88 | \$1,886,563.65 | 0.56% |
| Hyundai Auot Receivables | \$1,640,000.00 | \$1,639,622.31 | \$1,641,784.32 | \$1,642,061.30 | 0.49% |
| Federated Govt Obligation Money Market Fund | \$642,793.70 | \$642,793.70 | \$642,793.70 | \$642,793.70 | 0.19% |
| TOTAL | \$328,157,411.60 | \$329,470,638.96 | \$337,363,198.29 | \$338,557,456.99 | 100.00% |



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| Benchmark Index | Disclosure |
|--|--|
| ICE BAML 1-5 Year US Treasury/Agency Index | The ICE BAML 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies. (Index: GVA0. Please visit www.mlindex.ml.com for more information) |

Portfolio Performance

February 28, 2021

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 7/31/2006 | | | |
| 8/31/2006 | 0.744% | 0.530% | 0.633% |
| 9/30/2006 | 0.559% | 0.506% | 0.533% |
| 10/31/2006 | 0.585% | 0.445% | 0.517% |
| 10/31/2006 | 0.585% | 0.445% | 0.517% |
| 11/30/2006 | 0.655% | 0.488% | 0.573% |
| 12/31/2006 | -0.102% | 0.203% | 0.044% |
| 1/31/2007 | 0.159% | 0.350% | 0.250% |
| 2/28/2007 | 1.021% | 0.604% | 0.798% |
| 3/31/2007 | 0.334% | 0.407% | 0.372% |
| 4/30/2007 | 0.403% | 0.415% | 0.409% |
| 5/31/2007 | -0.330% | 0.247% | -0.031% |
| 6/30/2007 | 0.360% | 0.413% | 0.390% |
| 7/31/2007 | 0.984% | 0.429% | 0.672% |
| 8/31/2007 | 0.940% | 0.464% | 0.809% |
| 9/30/2007 | 0.824% | 0.415% | 0.728% |
| 10/31/2007 | 0.451% | 0.410% | 0.443% |
| 11/30/2007 | 1.608% | 0.401% | 1.392% |
| 12/31/2007 | 0.414% | 0.404% | 0.413% |
| 1/31/2008 | 1.952% | 0.388% | 1.600% |
| 2/29/2008 | 0.908% | 0.329% | 0.730% |
| 3/31/2008 | 0.102% | 0.321% | 0.164% |
| 4/30/2008 | -0.683% | 0.278% | -0.482% |
| 5/31/2008 | -0.519% | 0.263% | -0.340% |
| 6/30/2008 | 0.310% | 0.237% | 0.288% |
| 7/31/2008 | 0.468% | 0.237% | 0.406% |
| 8/31/2008 | 0.494% | 0.232% | 0.431% |
| 9/30/2008 | -0.920% | 0.227% | -0.704% |
| 10/31/2008 | 0.620% | 0.231% | 0.549% |
| 11/30/2008 | 2.483% | 0.208% | 2.067% |
| 12/31/2008 | 2.145% | 0.206% | 1.875% |
| 1/31/2009 | -0.248% | 0.175% | -0.192% |
| 2/28/2009 | 0.166% | 0.141% | 0.160% |
| 3/31/2009 | 0.639% | 0.153% | 0.555% |
| 4/30/2009 | 0.500% | 0.132% | 0.454% |
| 5/31/2009 | 0.334% | 0.134% | 0.307% |
| 6/30/2009 | -0.121% | 0.114% | -0.067% |
| 7/31/2009 | 0.518% | 0.089% | 0.428% |
| 8/31/2009 | 0.662% | 0.074% | 0.544% |
| 9/30/2009 | 0.353% | 0.062% | 0.301% |
| 10/31/2009 | 0.444% | 0.054% | 0.386% |
| 11/30/2009 | 0.866% | 0.050% | 0.775% |
| 12/31/2009 | -1.061% | 0.049% | -0.960% |
| 1/31/2010 | 0.957% | 0.048% | 0.855% |
| 2/28/2010 | 0.398% | 0.041% | 0.322% |
| 3/31/2010 | -0.270% | 0.046% | -0.218% |
| 4/30/2010 | 0.514% | 0.048% | 0.446% |
| 5/31/2010 | 0.464% | 0.047% | 0.419% |
| 6/30/2010 | 0.895% | 0.042% | 0.743% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 7/31/2010 | 0.670% | 0.049% | 0.548% |
| 8/31/2010 | 0.389% | 0.043% | 0.329% |
| 9/30/2010 | 0.322% | 0.041% | 0.285% |
| 10/31/2010 | 0.490% | 0.041% | 0.444% |
| 11/30/2010 | -0.447% | 0.037% | -0.400% |
| 12/31/2010 | -0.424% | 0.038% | -0.381% |
| 1/31/2011 | 0.246% | 0.038% | 0.227% |
| 2/28/2011 | -0.060% | 0.034% | -0.044% |
| 3/31/2011 | 0.030% | 0.037% | 0.031% |
| 4/30/2011 | 0.678% | 0.050% | 0.599% |
| 5/31/2011 | 0.519% | 0.036% | 0.459% |
| 6/30/2011 | -0.059% | 0.032% | -0.040% |
| 7/31/2011 | 0.658% | 0.046% | 0.536% |
| 8/31/2011 | 0.423% | 0.031% | 0.354% |
| 9/30/2011 | -0.178% | 0.031% | -0.143% |
| 10/31/2011 | 0.293% | 0.035% | 0.254% |
| 11/30/2011 | -0.053% | 0.031% | -0.038% |
| 12/31/2011 | 0.307% | 0.030% | 0.264% |
| 1/31/2012 | 0.542% | 0.035% | 0.466% |
| 2/29/2012 | -0.011% | 0.030% | -0.002% |
| 3/31/2012 | -0.125% | 0.032% | -0.095% |
| 4/30/2012 | 0.449% | 0.029% | 0.372% |
| 5/31/2012 | 0.072% | 0.031% | 0.064% |
| 6/30/2012 | 0.107% | 0.030% | 0.089% |
| 7/31/2012 | 0.431% | 0.029% | 0.332% |
| 8/31/2012 | 0.181% | 0.030% | 0.151% |
| 9/30/2012 | 0.046% | 0.028% | 0.042% |
| 10/31/2012 | -0.035% | 0.028% | -0.024% |
| 11/30/2012 | 0.243% | 0.026% | 0.210% |
| 12/31/2012 | -0.043% | 0.028% | -0.034% |
| 1/31/2013 | -0.100% | 0.023% | -0.084% |
| 2/28/2013 | 0.218% | 0.022% | 0.185% |
| 3/31/2013 | 0.056% | 0.024% | 0.052% |
| 4/30/2013 | 0.225% | 0.020% | 0.213% |
| 5/31/2013 | -0.474% | 0.022% | -0.442% |
| 6/30/2013 | -0.505% | 0.020% | -0.424% |
| 7/31/2013 | 0.280% | 0.022% | 0.240% |
| 8/31/2013 | -0.238% | 0.023% | -0.200% |
| 9/30/2013 | 0.493% | 0.021% | 0.438% |
| 10/31/2013 | 0.339% | 0.021% | 0.305% |
| 11/30/2013 | 0.150% | 0.022% | 0.137% |
| 12/31/2013 | -0.423% | 0.025% | -0.379% |
| 1/31/2014 | 0.483% | 0.018% | 0.434% |
| 2/28/2014 | 0.175% | 0.018% | 0.148% |
| 3/31/2014 | -0.271% | 0.020% | -0.228% |
| 4/30/2014 | 0.274% | 0.017% | 0.239% |
| 5/31/2014 | 0.380% | 0.020% | 0.338% |
| 6/30/2014 | -0.058% | 0.019% | -0.047% |
| 7/31/2014 | -0.200% | 0.019% | -0.157% |
| 8/31/2014 | 0.289% | 0.021% | 0.242% |
| 9/30/2014 | -0.151% | 0.020% | -0.124% |
| 10/31/2014 | 0.392% | 0.020% | 0.333% |
| 11/30/2014 | 0.320% | 0.021% | 0.273% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 12/31/2014 | -0.210% | 0.023% | -0.175% |
| 1/31/2015 | 0.961% | 0.023% | 0.800% |
| 2/28/2015 | -0.419% | 0.020% | -0.297% |
| 3/31/2015 | 0.404% | 0.024% | 0.325% |
| 4/30/2015 | 0.035% | 0.021% | 0.032% |
| 5/31/2015 | 0.082% | 0.025% | 0.071% |
| 6/30/2015 | -0.143% | 0.024% | -0.105% |
| 7/31/2015 | 0.166% | 0.026% | 0.131% |
| 8/31/2015 | -0.009% | 0.028% | 0.000% |
| 9/30/2015 | 0.490% | 0.027% | 0.401% |
| 10/31/2015 | -0.089% | 0.027% | -0.069% |
| 11/30/2015 | -0.240% | 0.030% | -0.201% |
| 12/31/2015 | -0.085% | 0.034% | -0.070% |
| 1/31/2016 | 0.917% | 0.034% | 0.836% |
| 2/29/2016 | 0.206% | 0.036% | 0.180% |
| 3/31/2016 | 0.383% | 0.043% | 0.333% |
| 4/30/2016 | 0.044% | 0.041% | 0.043% |
| 5/31/2016 | -0.121% | 0.073% | -0.097% |
| 6/30/2016 | 0.796% | 0.048% | 0.683% |
| 7/31/2016 | 0.045% | 0.020% | 0.040% |
| 8/31/2016 | -0.215% | 0.052% | -0.185% |
| 9/30/2016 | 0.105% | 0.053% | 0.099% |
| 10/31/2016 | -0.128% | 0.054% | -0.099% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 11/30/2016 | -0.814% | 0.055% | -0.696% |
| 12/31/2016 | 0.063% | 0.074% | 0.064% |
| 1/31/2017 | 0.177% | 0.065% | 0.163% |
| 2/28/2017 | 0.203% | 0.059% | 0.175% |
| 3/31/2017 | 0.092% | 0.062% | 0.086% |
| 4/30/2017 | 0.330% | 0.071% | 0.282% |
| 5/31/2017 | 0.236% | 0.079% | 0.205% |
| 6/30/2017 | -0.062% | 0.081% | -0.036% |
| 7/31/2017 | 0.305% | 0.086% | 0.259% |
| 8/31/2017 | 0.304% | 0.092% | 0.269% |
| 9/30/2017 | -0.233% | 0.092% | -0.181% |
| 10/31/2017 | -0.032% | 0.094% | -0.007% |
| 11/30/2017 | -0.269% | 0.096% | -0.213% |
| 12/31/2017 | 0.026% | 0.105% | 0.036% |
| 1/31/2018 | -0.471% | 0.123% | -0.382% |
| 2/28/2018 | -0.167% | 0.108% | -0.108% |
| 3/31/2018 | 0.219% | 0.129% | 0.201% |
| 4/30/2018 | -0.200% | 0.154% | -0.132% |
| 5/31/2018 | 0.467% | 0.151% | 0.405% |
| 6/30/2018 | -0.007% | 0.151% | 0.030% |
| 7/31/2018 | -0.005% | 0.218% | 0.043% |
| 8/31/2018 | 0.458% | 0.169% | 0.419% |
| 9/30/2018 | -0.167% | 0.168% | -0.123% |
| 10/31/2018 | 0.039% | 0.232% | 0.062% |
| 11/30/2018 | 0.384% | 0.180% | 0.357% |
| 12/31/2018 | 0.968% | 0.196% | 0.882% |
| 1/31/2019 | 0.514% | 0.241% | 0.477% |
| 2/28/2019 | 0.166% | 0.185% | 0.169% |
| 3/31/2019 | 0.774% | 0.206% | 0.670% |
| 4/30/2019 | 0.192% | 0.233% | 0.200% |
| 5/31/2019 | 0.822% | 0.208% | 0.704% |
| 6/30/2019 | 0.687% | 0.201% | 0.612% |
| 7/31/2019 | -0.046% | 0.235% | 0.008% |
| 8/31/2019 | 1.074% | 0.199% | 0.993% |
| 9/30/2019 | -0.144% | 0.186% | -0.113% |
| 10/31/2019 | 0.331% | 0.218% | 0.320% |
| 11/30/2019 | -0.005% | 0.169% | 0.008% |
| 12/31/2019 | 0.194% | 0.177% | 0.193% |
| 1/31/2020 | 0.845% | 0.202% | 0.804% |
| 2/29/2020 | 1.016% | 0.150% | 0.911% |
| 3/31/2020 | 0.494% | 0.151% | 0.461% |
| 4/30/2020 | 0.757% | 0.172% | 0.707% |
| 5/31/2020 | 0.513% | 0.115% | 0.480% |
| 6/30/2020 | 0.284% | 0.102% | 0.272% |
| 7/31/2020 | 0.259% | 0.098% | 0.238% |
| 8/31/2020 | 0.049% | 0.066% | 0.051% |
| 9/30/2020 | 0.012% | 0.056% | 0.016% |
| 10/31/2020 | -0.041% | 0.060% | -0.034% |
| 11/30/2020 | 0.137% | 0.048% | 0.133% |
| 12/31/2020 | 0.164% | 0.047% | 0.159% |
| 1/31/2021 | -0.022% | 0.049% | -0.018% |
| 2/28/2021 | -0.335% | 0.031% | -0.299% |

City of Corona Consolidated

Account #10003

Corona Supplemental

As of February 28, 2021



| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM |
|------------------------------|-------------------------|-------------------------|-------------------------|----------------|-------------|------------------|--------------|
| ABS | \$27,185,961.92 | \$27,401,174.67 | \$27,236,613.39 | 8.27% | | | |
| Agency | \$101,815,000.00 | \$104,019,448.26 | \$102,284,251.25 | 31.05% | 1,559 | 1,011 | 3.761 |
| CMO | \$21,411,123.90 | \$22,532,115.72 | \$21,910,263.60 | 6.65% | | | |
| Corporate | \$70,792,000.00 | \$73,794,242.36 | \$70,774,996.61 | 21.48% | | | |
| LAIF | \$25,175,532.08 | \$25,175,532.08 | \$25,175,532.08 | 7.64% | 1 | 1 | 0.680 |
| Money Market Fund FI | \$642,793.70 | \$642,793.70 | \$642,793.70 | 0.20% | 1 | 1 | 0.150 |
| Municipal Bonds | \$3,385,000.00 | \$3,604,144.90 | \$3,462,753.45 | 1.05% | | | |
| Supranational | \$13,900,000.00 | \$13,957,191.60 | \$13,793,533.85 | 4.19% | | | |
| US Treasury | \$63,850,000.00 | \$66,236,555.00 | \$64,189,901.03 | 19.48% | 1,699 | 864 | 4.337 |
| TOTAL PORTFOLIO | \$328,157,411.60 | \$337,363,198.29 | \$329,470,638.96 | 100.00% | 1540 | 942 | 1.694 |
| AVERAGE DAILY BALANCE | | | \$338,263,678.00 | | | | |