



**Metro**

November 3, 2020

TO: BOARD OF DIRECTORS

THROUGH: PHILLIP A. WASHINGTON  
CHIEF EXECUTIVE OFFICER 

FROM: NALINI AHUJA  
CHIEF FINANCIAL OFFICER 

SUBJECT: INVESTMENT REPORT FOR QUARTER ENDING  
SEPTEMBER 30, 2020

### ISSUE

The purpose of this quarterly report on investments is to certify that the cash and investment portfolios are in compliance with our Investment Policy approved on February 27, 2020.

### DISCUSSION

1. On a consolidated portfolio basis, the securities in the portfolio were in compliance for the quarter ending September 30, 2020.
2. L.A. County Pool
  - Compliance Report with L.A. County Investment Policy (see attachment VII)

### INVESTMENT RETURNS

Consistent with our investment policy, Treasury staff continues to emphasize portfolio safety, liquidity and enhancing returns. The externally managed portfolio strategies are designed to enhance total return, subject to the objectives of safety and liquidity, by targeting the benchmark Inter Continental Exchange (ICE) BofA Merrill Lynch AAA-A 1-5 year Government/Corporate Bond Index (BV10). Investment returns and the weighted average duration for the internal portfolio and the externally managed portfolios are summarized below in Table I, and are shown in Attachment I, pages four and five.

For the quarter ended September 30, 2020, the externally managed portfolios had a combined gain of 0.37% compared to a gain of 0.24% for the benchmark. For the period, the combined weighted average duration of the external portfolios was 2.6 years versus 2.6 years for the benchmark.

Table I - Investment Returns for the Quarter Ending September 30, 2020

Investment Manager / Benchmark	% Return	Weighted Average Duration (years)
Internally Managed Investments	0.02%	0.1
91 day T-Bill Index	0.04%	0.2
Managed Investments		
L.M. Capital	0.33%	2.8
RBC Global	0.58%	2.7
Chandler Asset Mgmt	0.29%	2.5
US Bancorp	0.28%	2.4
External Manager Composite	0.37%	2.6
ICE BofA Merrill Lynch AAA to A 1-5 yr Govt/Corp Bond Index (BV10)	0.24%	2.6

During the quarter, the external managers had realized gains net of losses in the amount of \$1.31 million on securities sold prior to their maturity date (See Attachment III Operating Portfolio Quarterly Gain/(Loss) Report). Treasury staff monitors the performance of the external managers relative to the respective benchmark over a market cycle (3 to 5 years) and meets quarterly with the external managers to review performance and to discuss managers' strategies.

NEXT STEPS

The next update will report transactions for the month ending October 31, 2020.

- Attachment I: September 30, 2020 Quarterly Report on Cash & Investments
- Attachment II: September 2020 Transactions Report
- Attachment III: Quarter ended September 30, 2020 Gain/Loss Report
- Attachment IV: Quarterly Certification of Liquidity
- Attachment V: Schedule of Proposed Financings
- Attachment VI: US Bank Institutional Trust and Custody statements, Local Agency Investment Fund Asset Statements
- Attachment VII: Los Angeles County Treasurer's and Tax Collector Compliance Report from the Report of Investments for July, August, September 2020 – Attachment II

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**ATTACHMENT I**

**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**

**QUARTERLY REPORT ON CASH & INVESTMENTS**

**September 30, 2020**

# Los Angeles County Metropolitan Transportation Authority

## CASH AND INVESTMENT REPORT OVERVIEW

September 30, 2020

(In Dollars)

The LACMTA's Treasury Department is responsible for various funds in the following major categories:

	<u>September 30, 2020</u>	<u>June 30, 2020</u>	<u>Change</u>	<u>Note</u>
<b>Operating Funds (a)</b>	\$ 2,714,088,862	\$ 1,757,986,413	\$ 956,102,449	b
<b>Debt Funds:</b>				
<b>Bond Construction Funds</b>	312,241,032	237,045,995	75,195,037	c
<b>Bond Principal and Interest</b>	123,485,445	295,478,006	(171,992,561)	d
<b>Debt Service Reserves and Other Debt</b>	185,087,394	281,179,984	(96,092,590)	e
<b>Refunding Escrows</b>	95,269,608	135,836,447	(40,566,839)	f
<b>Pension Assets</b>	1,747,577,068	1,658,540,138	89,036,931	g
<b>Other Post Employment Benefit Fund</b>	446,567,995	414,560,339	32,007,656	h
<b>HOV, STA, TDA and SAFE Funds</b>	232,773,573	169,746,176	63,027,397	i
<b>Other (See Schedule of Other Funds)</b>	59,217,117	65,619,252	(6,402,135)	j
<b>TOTAL \$</b>	<b>5,916,308,094</b>	<b>\$ 5,015,992,750</b>	<b>\$ 900,315,344</b>	

a - Operating Portfolio Funds are reported at book value. All other funds are reported at market value.

b - Increase due to mainly to CARES funding received in the current quarter.

c - Increase due to issuance of Measure R Junior Subordinate Series 2020-A Bonds.

d - Decrease due to payment of principal and interest on 7/1/2020.

e - Decrease due to release of reserve funds for refinancing of TIFIA loans with the Measure R Junior Subordinate Series 2020-A Bonds.

f - Decrease due to payment of principal and interest for refunded Prop C Series 2010-A Bonds and Prop A Series 2011-B Bonds on 7/1/2020.

g - Increase due mainly to favorable market conditions.

h - Increase due mainly to favorable market conditions.

i - Increase due to timing difference on payment of FY2021 municipal operator claims in current quarter.

j - Decrease due to contribution holiday in the current quarter for the ATU Health and Welfare Fund.

# Los Angeles County Metropolitan Transportation Authority

## Schedule of Other Funds September 30, 2020 (In Dollars)

<b>Fund Name</b>	<b>September 30, 2020</b>	<b>June 30, 2020</b>	<b>Change</b>
ATU Health and Welfare Trust Fund [a]	<b>52,213,829</b>	<b>58,618,521</b>	(6,404,692)
TCU Health and Welfare Trust Fund [b]	<b>7,003,288</b>	<b>7,000,731</b>	2,557
<b>TOTAL</b>	<b>59,217,117</b>	<b>65,619,252</b>	<b>(6,402,135)</b>

[a] - The ATU funds in this account are administered by the LACMTA. It is comprised of a checking account to handle normal expense disbursements, and securities held in an investment account managed in accordance with the ATU's Investment Policy.

[b] - The TCU funds in this account are managed by the LACMTA. The custody account holds securities purchased for the TCU H&W Trust Fund in accordance with the Trust's Investment Policy.

# Los Angeles County Metropolitan Transportation Authority

## SUMMARY and COMPARISON DISCRETIONARY / OPERATING FUNDS September 30, 2020

<u>Description</u>	<u>September 30, 2020</u>	<u>June 30, 2020</u>
<b>Yield to Maturity (at market)</b>		
Bank Deposits	0.18%	0.20%
Local Agency Investment Fund (*)	0.80%	1.41%
Managed Investments	0.18%	0.32%
<b>Total Wtd Avg Yield (at market)</b>	<b>0.23%</b>	<b>0.37%</b>
<b>Wtd Avg. Maturity (days)</b>	<b>330</b>	<b>464</b>
<b>Balances</b>		
Bank Deposits (**)	\$ 182,629,887	\$ 102,107,189
Local Agency Investment Fund (*)	224,730,207	96,378,625
Managed Investments	2,306,728,768	1,559,500,599
<b>Total Book Value</b>	<b>\$ 2,714,088,862</b>	<b>\$ 1,757,986,413</b>
<b>Total Market Value</b>	<b>\$ 2,746,089,353</b>	<b>\$ 1,792,378,859</b>
<b>Total Par Value</b>	<b>\$ 2,708,395,024</b>	<b>\$ 1,751,597,125</b>
<b>Quarterly Interest - Earned</b>	<b>\$ 5,149,640</b>	<b>\$ 5,708,878</b>
<b>Quarterly Interest - Received</b>	<b>\$ 6,184,946</b>	<b>\$ 5,667,587</b>

(\*) - Includes 2 accounts held for LACMTA including CARES funds and one account for PTSC.

(\*\*)- Includes \$36 million held in a Bank of the West account

## Los Angeles County Metropolitan Transportation Authority

### CASH and INVESTMENT SUMMARY DISCRETIONARY / OPERATING FUNDS September 30, 2020

Description	Balance at cost	Average yield at market	Average maturity in days	Percentage	Ratings - (Low - High) (2)
Bank Deposits	\$ 182,629,887	1 0.18%	1	6.7%	**
Local Agency Investment Fund	224,730,207	0.80%	169	8.3%	***
Managed Investments:					
Money Market Funds	457,951,564	0.03%	1	16.9%	AAA
Commercial Paper	176,867,927	0.09%	39	6.5%	A-1 - A-1+
Medium Term Notes	32,204,404	0.31%	839	1.2%	AAA
U.S. Treasuries	702,134,418	0.09%	310	25.9%	A1+ - AA+
Federal Agencies	576,256,845	0.19%	591	21.2%	A1+ - AA+
Corporate Notes	252,330,843	0.52%	904	9.3%	BBB+ - AAA
Asset Back Securities	58,587,401	0.44%	343	2.2%	AAA
Municipals	50,395,366	0.64%	363	1.9%	A+ - AAA
Subtotal - Managed Investments	2,306,728,768	0.18%	389	85.0%	
<b>Total Cash &amp; Investments</b>	<b>\$ 2,714,088,862</b>	<b>0.23% (*)</b>	<b>330</b>	<b>100.00%</b>	

1 - Earnings on bank deposits include earnings credits gross of service fees

2 - The source of the ratings is Standard and Poor's rating agency

(\*) - Weighted average yield at market

(\*\*) - Deposits are collateralized at 110% by U.S. Treasuries

(\*\*\*) - The Local Agency Investment Fund (LAIF) is administered by the California State Treasurer's office per Section 16429.1 et seq. of the California Government Code. The LAIF is not rated. Includes 2 accounts for LACMTA one account for PTSC.

**Los Angeles County Metropolitan Transportation Authority**  
**DISCRETIONARY / OPERATING FUNDS**  
**September 30, 2020**

Investment Manager	Balance at Market in dollars *	Balance at cost in dollars *	Yield to Maturity at market	Average maturity in days	Duration in years	Performance (in percentages, gross of fees)			
						09/30/20	Fiscal Year	Returns since Inception ***	Benchmark since Inception **
<b>Short Duration</b>									
<b>Internal Managed Investments</b>	1,394,563,119	1,394,511,214	0.05%	15	0.04	0.02%	0.02%	1.82%	1.80%
<b>Benchmark - 91 day T-Bill</b>					0.20	0.04%	0.04%		
<b>Intermediate Duration</b>									
<b>LM Capital</b>	237,605,894	229,928,205	0.35%	1,015	2.82	0.33%	0.33%	3.87%	3.82%
<b>RBC Global</b>	236,772,325	228,954,123	0.45%	967	2.69	0.58%	0.58%	2.59%	2.25%
<b>Chandler Asset Mgmt</b>	226,404,797	218,269,759	0.31%	903	2.51	0.29%	0.29%	1.93%	1.89%
<b>US Bancorp</b>	243,383,124	235,065,468	0.32%	878	2.44	0.28%	0.28%	1.83%	1.89%
<b>External Managers Composite</b>	944,166,140	912,217,555	0.36%	941	2.61	0.37%	0.37%		
<b>ICE BofA Merrill Lynch U.S. Govt/Corp 1-5 year Bond Index (***)</b>			0.28%	932	2.59	0.24%	0.24%		

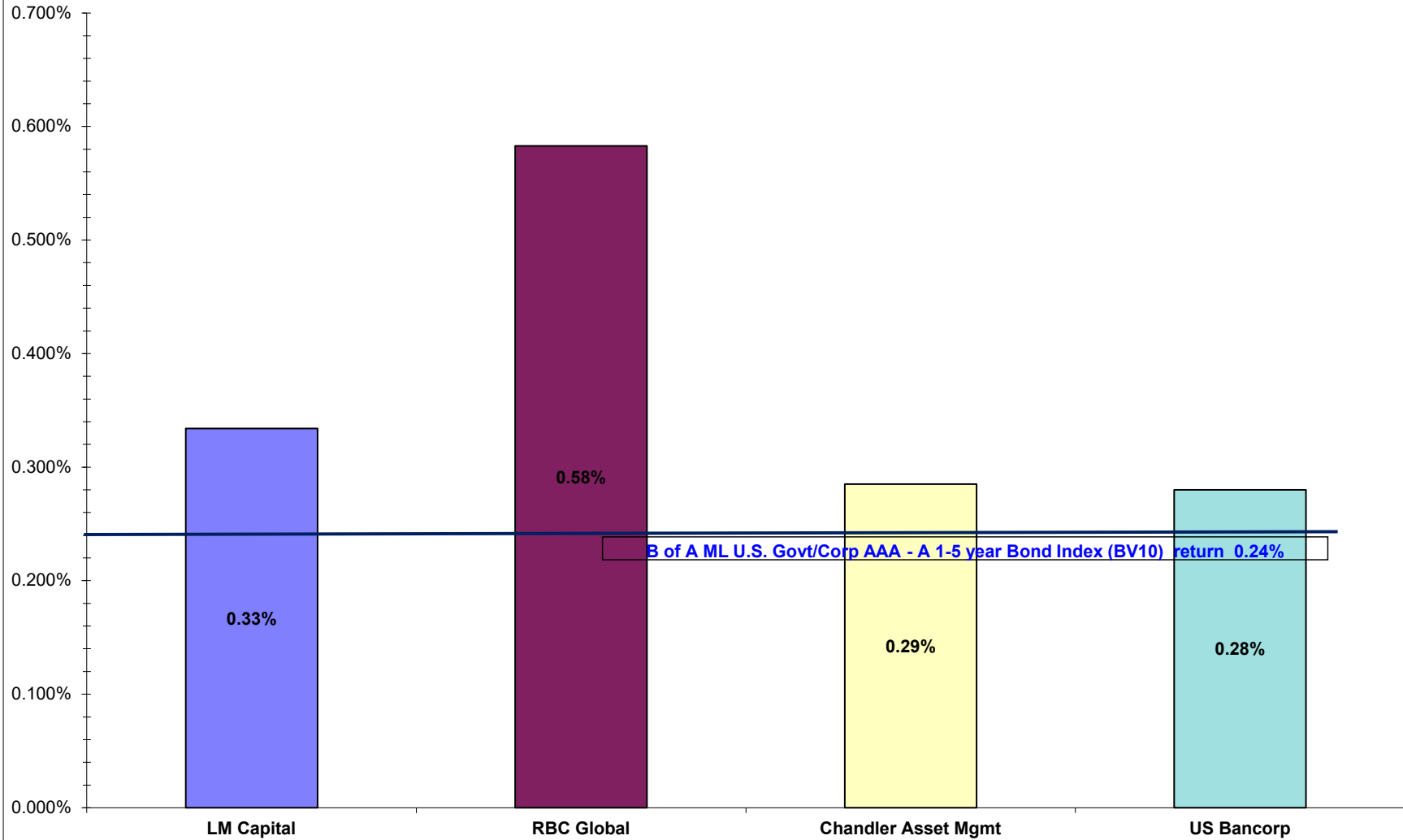
\* Cost balance includes accrued income

\*\* Inception Dates; Internal Manager 9/30/93; LM Capital 1/29/90; RBC Global Mgmt 1/1/2008 , Chandler Asset Mgmt & US Bancorp 1/2/2013.

\*\*\* Inception Benchmarks: Intermediate Duration benchmark returns are a composite of the Inter Continental Exchange (ICE) BofA Merrill Lynch 1-5 yr AA to A Govt/Corp Bond Index (BV10) from 02/01/2015 and forward, and the BofA Merrill Lynch 1-3 yr Govt/Corp Bond Index from 06/30/2001 to 01/31/2015 (B1A0) and the Lehman Brothers 1-3 yr Govt/Corp Index prior to 6/30/2001. Short Duration benchmark is the 91 day T-Bill plus 20 basis points through 12/31/1997 and 91 day T-Bill from 1/1/1998 forward.



Los Angeles County Metropolitan Transportation Authority  
Intermediate Duration Managers  
vs  
BofA Merrill Lynch 1-5 Yr. AAA - A Govt / Credit Index (BV10)  
For the quarter and fiscal year to date ended September 30, 2020



# Los Angeles County Metropolitan Transportation Authority

## LIQUIDITY SCHEDULE DISCRETIONARY / OPERATING FUNDS September 30, 2020

	<u>Availability</u>	<u>Balance at Cost</u>	<u>Average yield at market (**)</u>	<u>Cumulative Availability</u>
Bank Deposits	Immediate	182,629,887	0.18%	182,629,887
Money Market Funds	Immediate	457,951,564	0.03%	640,581,451
Local Agency Investment Fund (*)	Immediate	224,730,207	0.80%	865,311,658
Investments Maturing :				
	90 days or less	948,879,918	0.06%	1,814,191,576
	91 days to 6 months	21,722,944	0.22%	1,835,914,520
	6 months to 1 year	47,390,491	0.21%	1,883,305,011
	1 year to 2 years	186,873,534	0.27%	2,070,178,545
	2 years to 3 years	235,907,553	0.35%	2,306,086,098
	3 years to 5 years	408,002,764	0.43%	2,714,088,862
<b>Total Cash &amp; Investments</b>		<b>\$ 2,714,088,862</b>	<b>0.23% (**)</b>	

(\*) - Includes 2 accounts held for LACMTA and one for PTSC

(\*\*) - Weighted average yield at market

# Los Angeles County Metropolitan Transportation Authority

## LA COUNTY TREASURER'S INVESTMENT POOL

September 30, 2020

The LACMTA is the administrator of various funds that are invested with the Los Angeles County Treasurer Investment Pool. As of September 30, 2020, the funds totaled \$232.8 million.

The earnings rate for September was not available for inclusion in this report.

	<u>in thousands</u>
High Occupancy Vehicle Project Funds	\$ 77.6
State Transit Assistance Bus Funds	25,781.7
State Transit Assistance Rail Funds	37,149.0
State of Good Repair S1A Funds - Rail	2,591.6
State of Good Repair S1B Funds - Bus	12,454.7
Transportation Development Act Local Transportation Account	153,930.7
Service Authority Freeway Emergency Funds	788.2
Total Administered Funds	\$ <u>232,773.6</u>

# Los Angeles County Metropolitan Transportation Authority

## GLOSSARY September 30, 2020

- Book Value :** The original cost of the investment, plus accrued interest and amortization of any discount or premium.
- Duration :** The approximate percentage change in the price of a bond or portfolio for a 100 basis point shift in the yield curve.
- Market Value :** The current market price of the investment including accrued interest.
- Par or Face Value :** The principal amount paid at maturity.
- Yield to Maturity :** The single rate of return earned on an investment considering all cash flows and timing factors.

**ATTACHMENT II**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**PURCHASE DETAIL REPORT**  
**9/1/20 TO 9/30/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
09/02/2020	912796TJ8	US Treasuries	UNITED STATES TREASURY	09/10/2020	0.000%	\$ 30,000,000.00	\$ 29,999,596.67	\$ -	0.062%	CITIGROUP GLOBAL MARKETS INC.
09/03/2020	9127963Z0	US Treasuries	UNITED STATES TREASURY	09/22/2020	0.000%	\$ 30,000,000.00	\$ 29,998,731.75	\$ -	0.081%	WELLS FARGO SECURITIES LLC
09/03/2020	9127964A4	US Treasuries	UNITED STATES TREASURY	09/29/2020	0.000%	\$ 30,000,000.00	\$ 29,998,050.00	\$ -	0.091%	DAIWA CAPITAL MARKETS AMERICA
09/03/2020	9127962G3	US Treasuries	UNITED STATES TREASURY	09/17/2020	0.000%	\$ 40,000,000.00	\$ 39,998,724.44	\$ -	0.083%	RBC CAPITAL MARKETS
09/04/2020	9127962G3	US Treasuries	UNITED STATES TREASURY	09/17/2020	0.000%	\$ 25,000,000.00	\$ 24,999,313.89	\$ -	0.077%	RBC CAPITAL MARKETS, LLC
09/04/2020	9127963Z0	US Treasuries	UNITED STATES TREASURY	09/22/2020	0.000%	\$ 25,000,000.00	\$ 24,999,112.50	\$ -	0.072%	UBS FINANCIAL SERVICES INC.
09/04/2020	313384S75	US Agencies	FEDERAL HOME LOAN BANKS	12/10/2020	0.000%	\$ 4,480,000.00	\$ 4,478,732.53	\$ -	0.105%	DAIWA CAPITAL MARKETS AMERICA
09/04/2020	9127964K2	US Treasuries	UNITED STATES TREASURY	10/27/2020	0.000%	\$ 7,000,000.00	\$ 6,999,131.24	\$ -	0.085%	WELLS FARGO SECURITIES LLC
09/04/2020	3137EAEW5	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/08/2023	0.250%	\$ 1,160,000.00	\$ 1,159,617.20	\$ -	0.261%	WELLS FARGO SECURITIES LLC
09/11/2020	9127962G3	US Treasuries	UNITED STATES TREASURY	09/17/2020	0.000%	\$ 1,000,000.00	\$ 999,990.00	\$ -	0.061%	CANTOR FITZGERALD & CO
09/11/2020	313384H69	US Agencies	FEDERAL HOME LOAN BANKS	09/28/2020	0.000%	\$ 25,000,000.00	\$ 24,999,527.78	\$ -	0.040%	FIRST TENNESSEE BANK N A BOND
09/11/2020	313384F87	US Agencies	FEDERAL HOME LOAN BANKS	09/14/2020	0.000%	\$ 30,000,000.00	\$ 29,999,875.00	\$ -	0.050%	UBS FINANCIAL SERVICES INC.
09/11/2020	313384H85	US Agencies	FEDERAL HOME LOAN BANKS	09/30/2020	0.000%	\$ 30,000,000.00	\$ 29,999,366.67	\$ -	0.040%	RBC CAPITAL MARKETS, LLC
09/11/2020	313384H28	US Agencies	FEDERAL HOME LOAN BANKS	09/24/2020	0.000%	\$ 40,000,000.00	\$ 39,999,277.78	\$ -	0.050%	PERSHING LLC
09/11/2020	459058HT3	Medium Term Notes	INTL BANK FOR RECONSTRUCTION AND DEVELOPM	01/15/2025	1.625%	\$ 4,000,000.00	\$ 4,215,080.00	\$ 10,111.11	0.376%	MORGAN STANLEY & CO. LLC
09/11/2020	9127963K3	US Treasuries	UNITED STATES TREASURY	12/17/2020	0.000%	\$ 5,000,000.00	\$ 4,998,567.90	\$ -	0.108%	WELLS FARGO SECURITIES LLC
09/11/2020	30229AKE8	Comm'l Paper	Exxon Mobil Corporation	10/14/2020	0.000%	\$ 5,700,000.00	\$ 5,699,582.00	\$ -	0.080%	CITIGROUP GLOBAL MARKETS INC.
09/16/2020	60680ALD8	Comm'l Paper	Mitsubishi International Corporation	11/13/2020	0.000%	\$ 20,000,000.00	\$ 19,996,777.78	\$ -	0.100%	PERSHING LLC
09/16/2020	9127964G1	US Treasuries	UNITED STATES TREASURY	10/06/2020	0.000%	\$ 29,400,000.00	\$ 29,398,946.50	\$ -	0.065%	PERSHING LLC
09/16/2020	9127963Z0	US Treasuries	UNITED STATES TREASURY	09/22/2020	0.000%	\$ 30,000,000.00	\$ 29,999,630.00	\$ -	0.075%	PERSHING LLC
09/16/2020	9127964A4	US Treasuries	UNITED STATES TREASURY	09/29/2020	0.000%	\$ 30,000,000.00	\$ 29,999,214.58	\$ -	0.074%	PERSHING LLC
09/16/2020	313384G78	US Agencies	FEDERAL HOME LOAN BANKS	09/21/2020	0.000%	\$ 40,000,000.00	\$ 39,999,777.78	\$ -	0.040%	PERSHING LLC
09/16/2020	3133ELR71	US Agencies	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/02/2025	0.500%	\$ 1,000,000.00	\$ 1,004,777.30	\$ 1,027.78	0.399%	US Bank
09/16/2020	3137EAEU9	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	07/21/2025	0.375%	\$ 1,300,000.00	\$ 1,298,687.00	\$ 717.71	0.396%	PERSHING LLC
09/17/2020	13077DMK5	Municipals	CALIFORNIA ST UNIV REV	11/01/2024	0.685%	\$ 500,000.00	\$ 500,000.00	\$ -	0.685%	STIFEL NICOLAUS & COMPANY INC.
09/18/2020	9127962S7	US Treasuries	UNITED STATES TREASURY	10/22/2020	0.000%	\$ 30,000,000.00	\$ 29,999,045.00	\$ -	0.070%	PERSHING LLC
09/18/2020	9127964J5	US Treasuries	UNITED STATES TREASURY	10/20/2020	0.000%	\$ 30,000,000.00	\$ 29,998,533.33	\$ -	0.056%	PERSHING LLC
09/18/2020	313384G78	US Agencies	FEDERAL HOME LOAN BANKS	09/21/2020	0.000%	\$ 34,000,000.00	\$ 33,999,886.67	\$ -	0.040%	PERSHING LLC
09/18/2020	64971XQT8	Municipals	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV	08/01/2025	0.570%	\$ 3,000,000.00	\$ 2,967,240.00	\$ 807.50	0.799%	Mischler Financial Group
09/18/2020	50000DL61	Comm'l Paper	Koch Industries, Inc.	11/06/2020	0.000%	\$ 2,000,000.00	\$ 1,999,700.56	\$ -	0.110%	PERSHING LLC
09/21/2020	9127964G1	US Treasuries	UNITED STATES TREASURY	10/06/2020	0.000%	\$ 20,000,000.00	\$ 19,999,450.00	\$ -	0.067%	RBC CAPITAL MARKETS, LLC
09/21/2020	9127962J7	US Treasuries	UNITED STATES TREASURY	10/01/2020	0.000%	\$ 30,000,000.00	\$ 29,999,437.50	\$ -	0.068%	CITIGROUP GLOBAL MARKETS INC.
09/21/2020	9127964H9	US Treasuries	UNITED STATES TREASURY	10/13/2020	0.000%	\$ 30,000,000.00	\$ 29,998,716.67	\$ -	0.071%	BOFA SECURITIES INC.
09/22/2020	313384H69	US Agencies	FEDERAL HOME LOAN BANKS	09/28/2020	0.000%	\$ 5,000,000.00	\$ 4,999,966.67	\$ -	0.040%	UBS FINANCIAL SERVICES INC.
09/22/2020	313384H85	US Agencies	FEDERAL HOME LOAN BANKS	09/30/2020	0.000%	\$ 45,000,000.00	\$ 44,999,600.00	\$ -	0.040%	UBS FINANCIAL SERVICES INC.
09/22/2020	9127964K2	US Treasuries	UNITED STATES TREASURY	10/27/2020	0.000%	\$ 45,000,000.00	\$ 44,996,893.75	\$ -	0.072%	WELLS FARGO SECURITIES LLC
09/22/2020	313384H69	US Agencies	FEDERAL HOME LOAN BANKS	09/28/2020	0.000%	\$ 50,000,000.00	\$ 49,999,666.67	\$ -	0.040%	UBS FINANCIAL SERVICES INC.
09/23/2020	313384M22	US Agencies	FEDERAL HOME LOAN BANKS	10/26/2020	0.000%	\$ 40,000,000.00	\$ 39,998,533.33	\$ -	0.040%	PERSHING LLC
09/24/2020	9127962R9	US Treasuries	UNITED STATES TREASURY	10/15/2020	0.000%	\$ 50,000,000.00	\$ 49,997,958.33	\$ -	0.071%	RBC CAPITAL MARKETS
09/24/2020	9127964H9	US Treasuries	UNITED STATES TREASURY	10/13/2020	0.000%	\$ 50,000,000.00	\$ 49,998,086.81	\$ -	0.074%	CITIGROUP GLOBAL MARKETS INC.
09/25/2020	3137EAEX3	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2025	0.375%	\$ 2,775,000.00	\$ 2,766,647.25	\$ -	0.436%	CITIGROUP GLOBAL MARKETS INC.
09/25/2020	30229ALP2	Comm'l Paper	Exxon Mobil Corporation	11/23/2020	0.000%	\$ 20,000,000.00	\$ 19,996,722.22	\$ -	0.100%	BOFA SECURITIES INC.
09/25/2020	11070JLQ1	Comm'l Paper	British Columbia (Province of)	11/24/2020	0.000%	\$ 20,000,000.00	\$ 19,997,333.33	\$ -	0.080%	PERSHING LLC
09/25/2020	313384M97	US Agencies	FEDERAL HOME LOAN BANKS	11/02/2020	0.000%	\$ 25,000,000.00	\$ 24,998,944.44	\$ -	0.040%	CANTOR FITZGERALD & CO
09/25/2020	313384P37	US Agencies	FEDERAL HOME LOAN BANKS	11/12/2020	0.000%	\$ 25,000,000.00	\$ 24,998,666.67	\$ -	0.040%	RBC CAPITAL MARKETS, LLC
09/25/2020	313384N96	US Agencies	FEDERAL HOME LOAN BANKS	11/10/2020	0.000%	\$ 25,000,000.00	\$ 24,998,722.22	\$ -	0.040%	WELLS FARGO SECURITIES LLC
09/25/2020	3137EAEX3	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2025	0.375%	\$ 3,000,000.00	\$ 2,990,970.00	\$ -	0.436%	CastleOak Securities LP
09/25/2020	313384V30	US Agencies	FEDERAL HOME LOAN BANKS	12/30/2020	0.000%	\$ 5,365,000.00	\$ 5,363,998.53	\$ -	0.070%	FIRST TENNESSEE BANK N A BOND
09/25/2020	3137EAEX3	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2025	0.375%	\$ 2,500,000.00	\$ 2,492,475.00	\$ -	0.436%	CITIGROUP GLOBAL MARKETS INC.
09/25/2020	3137EAEX3	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2025	0.375%	\$ 380,000.00	\$ 378,856.20	\$ -	0.436%	INDL AND COMML BANK OF CHINA
09/25/2020	3137EAEX3	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2025	0.375%	\$ 2,000,000.00	\$ 1,993,980.00	\$ -	0.436%	PERSHING LLC
09/28/2020	53943RLW7	Comm'l Paper	Lloyds Bank plc	11/30/2020	0.000%	\$ 15,000,000.00	\$ 14,997,900.00	\$ -	0.080%	Great Pacific Securities
09/28/2020	62479LLR4	Comm'l Paper	MUFG Bank Ltd. (New York Branch)	11/25/2020	0.000%	\$ 20,000,000.00	\$ 19,997,422.22	\$ -	0.080%	Great Pacific Securities
09/28/2020	9127964H9	US Treasuries	UNITED STATES TREASURY	10/13/2020	0.000%	\$ 20,000,000.00	\$ 19,999,458.33	\$ -	0.066%	RBC CAPITAL MARKETS, LLC
09/29/2020	43813KAC6	Asset Backed	HAROT 2020-3 A3	10/18/2024	0.370%	\$ 1,170,000.00	\$ 1,169,828.13	\$ -	0.374%	BARCLAYS CAPITAL INC.
09/29/2020	9127962R9	US Treasuries	UNITED STATES TREASURY	10/15/2020	0.000%	\$ 20,000,000.00	\$ 19,999,363.56	\$ -	0.073%	WELLS FARGO SECURITIES LLC
09/29/2020	9127964J5	US Treasuries	UNITED STATES TREASURY	10/20/2020	0.000%	\$ 40,000,000.00	\$ 39,998,366.67	\$ -	0.071%	First Tennessee Bank
09/29/2020	43813KAC6	Asset Backed	HAROT 2020-3 A3	10/18/2024	0.370%	\$ 1,270,000.00	\$ 1,269,813.44	\$ -	0.374%	BARCLAYS CAPITAL INC FIXED INC
09/30/2020	9127962R9	US Treasuries	UNITED STATES TREASURY	10/15/2020	0.000%	\$ 5,000,000.00	\$ 4,999,906.25	\$ -	0.046%	FIRST TENNESSEE BANK N A BOND

ATTACHMENT II  
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY  
PURCHASE DETAIL REPORT  
9/1/20 TO 9/30/20

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Yield	Broker/Dealer
09/30/2020	9127964G1	US Treasuries	UNITED STATES TREASURY	10/06/2020	0.000%	\$ 28,700,000.00	\$ 28,699,756.05	\$ -	0.052%	RBC CAPITAL MARKETS, LLC
09/30/2020	9127964H9	US Treasuries	UNITED STATES TREASURY	10/13/2020	0.000%	\$ 50,000,000.00	\$ 49,999,043.06	\$ -	0.054%	CITIGROUP GLOBAL MARKETS INC.
						<b>\$ 1,281,700,000.00</b>	<b>\$ 1,281,799,977.15</b>	<b>\$ 12,664.10</b>		
							<b>\$ 12,664.10</b>			
							<b>\$ 1,281,812,641.25</b>			

**ATTACHMENT II**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**SALES DETAIL REPORT**  
**9/1/20 TO 9/30/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain/(Loss)	Broker/Dealer
09/03/2020	313379RB7	US Agencies	FEDERAL HOME LOAN BANKS	06/11/2021	1.875%	\$ 1,100,000.00	\$ 1,114,762.00	\$ 4,697.92	\$ (15,224.00)	PERSHING LLC
09/11/2020	459058EW9	Medium Term Notes	INTL BANK FOR RECONSTRUCTION AND DEVELOPM	03/09/2021	1.625%	\$ 3,000,000.00	\$ 3,021,240.00	\$ 270.83	\$ (26,940.00)	WELLS FARGO SECURITIES LLC
09/16/2020	912828Q37	US Treasuries	UNITED STATES TREASURY	03/31/2021	1.250%	\$ 2,000,000.00	\$ 2,012,187.50	\$ 11,543.72	\$ 54,140.63	JP MORGAN SECURITIES LLC
09/17/2020	912828XW5	US Treasuries	UNITED STATES TREASURY	06/30/2022	1.750%	\$ 1,500,000.00	\$ 1,543,125.00	\$ 5,635.19	\$ 97,968.75	CITIGROUP GLOBAL MARKETS INC.
09/17/2020	912828XW5	US Treasuries	UNITED STATES TREASURY	06/30/2022	1.750%	\$ 500,000.00	\$ 514,375.00	\$ 1,878.40	\$ 33,613.28	CITIGROUP GLOBAL MARKETS INC.
09/24/2020	3137EAEC9	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	08/12/2021	1.125%	\$ 1,200,000.00	\$ 1,210,632.00	\$ 1,575.00	\$ 16,728.00	BONY/TORONTO DOMINION SECUR
09/24/2020	3137EAEC9	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	08/12/2021	1.125%	\$ 1,200,000.00	\$ 1,210,632.00	\$ 1,575.00	\$ 27,636.00	BONY/TORONTO DOMINION SECUR
09/24/2020	912828S76	US Treasuries	UNITED STATES TREASURY	07/31/2021	1.125%	\$ 1,000,000.00	\$ 1,008,554.69	\$ 1,681.39	\$ 36,093.75	JP MORGAN SECURITIES LLC
09/25/2020	3137EAEQ8	US Agencies	FEDERAL HOME LOAN MORTGAGE CORP	04/20/2023	0.375%	\$ 3,000,000.00	\$ 3,012,930.00	\$ 4,843.75	\$ 20,430.00	MARKETAXESS CORPORATION
09/30/2020	3138L0MH1	US Agencies	FANNIE MAE AM0359	08/01/2022	2.310%	\$ 1,957,135.58	\$ 2,007,287.18	\$ 3,641.90	\$ 91,970.08	PERSHING LLC
						<b>\$ 16,457,135.58</b>	<b>\$ 16,655,725.37</b>	<b>\$ 37,343.10</b>	<b>\$ 336,416.49</b>	
							<b>\$ 37,343.10</b>			
							<b>\$ 16,693,068.47</b>			

**ATTACHMENT II**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**CALL DETAIL REPORT**  
**9/1/20 TO 9/30/20**

<b>Settle Date</b>	<b>Cusip</b>	<b>Type</b>	<b>Description</b>	<b>Maturity Date</b>	<b>Face Rate</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Accrued Income</b>	<b>Gain/(Loss)</b>	<b>Broker/Dealer</b>
09/10/2020	20030NBF7	Corp Notes	COMCAST CORP	01/15/2023	2.850%	\$ 1,725,000.00	\$ 1,827,437.03	\$ -	\$ 68,747.78	not applicable
09/21/2020	46625HQJ2	Corp Notes	JPMORGAN CHASE & CO	03/01/2021	2.550%	\$ 1,500,000.00	\$ 1,512,975.00	\$ 2,124.99	\$ (6,705.00)	Corporate Action
09/21/2020	46625HQJ2	Corp Notes	JPMORGAN CHASE & CO	03/01/2021	2.550%	\$ 1,000,000.00	\$ 1,008,650.00	\$ 1,416.66	\$ (14,870.00)	Corporate Action
09/24/2020	210518CT1	Corp Notes	CONSUMERS ENERGY CO	05/15/2022	2.850%	\$ 890,000.00	\$ 927,335.91	\$ -	\$ 10,377.81	not applicable
09/24/2020	210518CT1	Corp Notes	CONSUMERS ENERGY CO	05/15/2022	2.850%	\$ 400,000.00	\$ 416,780.19	\$ -	\$ 5,368.19	not applicable
						<b>\$ 5,515,000.00</b>	<b>\$ 5,693,178.13</b>	<b>\$ 3,541.65</b>	<b>\$ 62,918.78</b>	



**ATTACHMENT III**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**OPERATING PORTFOLIO QUARTERLY GAIN/ (LOSS) REPORT**  
**07/01/20 to 09/30/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
07/17/2020	3135G0X32	US Agency	FEDL NATL MORTG ASSOC	01/17/2024	1.875%	\$ 3,000,000.00	\$ 3,000,000.00	\$ -	\$ 1,050.00	not applicable
07/17/2020	55279HAN0	Corp Notes	MANUF AND TRADERS TRUST CO	08/17/2020	2.050%	\$ 725,000.00	\$ 725,000.00	\$ -	\$ 609.00	not applicable
08/19/2020	3134GVWQ7	US Agency	FEDL HOME LOAN MORTGAGE CORP	05/19/2023	0.550%	\$ 700,000.00	\$ 700,000.00	\$ -	\$ -	not applicable
08/21/2020	404280BF5	Corp Notes	HSBC HOLDINGS PLC	01/05/2022	2.650%	\$ 1,500,000.00	\$ 1,547,100.00	\$ 5,079.17	\$ 60,780.00	Corporate Action
09/10/2020	20030NBF7	Corp Notes	COMCAST CORP	01/15/2023	2.850%	\$ 1,725,000.00	\$ 1,827,437.03	\$ -	\$ 68,747.78	not applicable
09/21/2020	46625HQJ2	Corp Notes	JPMORGAN CHASE & CO	03/01/2021	2.550%	\$ 1,500,000.00	\$ 1,512,975.00	\$ 2,124.99	\$ (6,705.00)	Corporate Action
09/21/2020	46625HQJ2	Corp Notes	JPMORGAN CHASE & CO	03/01/2021	2.550%	\$ 1,000,000.00	\$ 1,008,650.00	\$ 1,416.66	\$ (14,870.00)	Corporate Action
09/24/2020	210518CT1	Corp Notes	CONSUMERS ENERGY CO	05/15/2022	2.850%	\$ 890,000.00	\$ 927,335.91	\$ -	\$ 10,377.81	not applicable
09/24/2020	210518CT1	Corp Notes	CONSUMERS ENERGY CO	05/15/2022	2.850%	\$ 400,000.00	\$ 416,780.19	\$ -	\$ 5,368.19	not applicable
<b>Subtotal Calls for the Quarter</b>						<b>\$11,440,000.00</b>	<b>\$11,665,278.13</b>	<b>\$8,620.82</b>	<b>\$125,357.78</b>	

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
07/09/2020	5946107X9	Municipals	MICHIGAN ST	05/15/2021	3.125%	\$ 1,900,000.00	\$ 1,943,719.00	\$ 8,906.25	\$ (35,378.00)	MERRILL LYNCH,PIERCE,FENNER & SMITH
07/09/2020	3135G0F73	US Agency	FEDL NATL MORTG ASSOC	11/30/2020	1.500%	\$ 3,000,000.00	\$ 3,015,480.00	\$ 4,875.00	\$ (25,380.00)	CITIGROUP GLOBAL MARKETS INC.
07/09/2020	3135G0F73	US Agency	FEDL NATL MORTG ASSOC	11/30/2020	1.500%	\$ 2,000,000.00	\$ 2,010,320.00	\$ 3,250.00	\$ (9,420.00)	CITIGROUP GLOBAL MARKETS INC.
07/30/2020	46625HQJ2	Corp Notes	JPMORGAN CHASE & CO	03/01/2021	2.550%	\$ 3,000,000.00	\$ 3,034,530.00	\$ 31,662.50	\$ (2,250.00)	MARKETAXESS CORPORATION
09/03/2020	313379RB7	US Agencies	FEDERAL HOME LOAN BANKS	06/11/2021	1.875%	\$ 1,100,000.00	\$ 1,114,762.00	\$ 4,697.92	\$ (15,224.00)	PERSHING LLC
09/11/2020	459058EW9	Medium Term	INTL BANK FOR RECONST AND DEVELOP	03/09/2021	1.625%	\$ 3,000,000.00	\$ 3,021,240.00	\$ 270.83	\$ (26,940.00)	WELLS FARGO SECURITIES LLC
<b>Subtotal Losses for the Quarter</b>						<b>\$14,000,000.00</b>	<b>\$14,140,051.00</b>	<b>\$53,662.50</b>	<b>(\$114,592.00)</b>	

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
07/09/2020	13063DAC2	Municipals	CALIFORNIA ST	04/01/2021	2.625%	\$ 2,300,000.00	\$ 2,337,329.00	\$ 16,435.42	\$ 2,254.00	STIFEL NICOLAUS & COMPANY INC.
07/22/2020	89236TGJ8	Corp Notes	TOYOTA MOTOR CREDIT CORP	10/07/2021	1.800%	\$ 350,000.00	\$ 355,866.00	\$ 1,837.50	\$ 5,908.00	Morgan Stanley
07/09/2020	605581HG5	Municipals	MISSISSIPPI ST	12/01/2020	2.184%	\$ 1,035,000.00	\$ 1,042,555.50	\$ 2,386.02	\$ 7,555.50	Axos Clearing
07/31/2020	0258M0EB1	Corp Notes	AMERICAN EXPRESS CREDIT CORP	05/05/2021	2.250%	\$ 800,000.00	\$ 810,360.00	\$ 4,300.00	\$ 8,240.00	Loop Capital Markets
07/09/2020	68609BXM4	Municipals	OREGON ST	05/01/2021	2.132%	\$ 735,000.00	\$ 745,231.20	\$ 2,959.93	\$ 10,231.20	MERRILL LYNCH,PIERCE,FENNER & SMITH
07/07/2020	912828S27	US Treasury	UNITED STATES TREASURY	06/30/2021	1.125%	\$ 500,000.00	\$ 504,744.42	\$ 107.00	\$ 11,385.05	NOMURA SECURITIES/FIXED INCOME
07/27/2020	95000U2B8	Corp Notes	WELLS FARGO & CO	07/22/2022	2.625%	\$ 300,000.00	\$ 312,030.00	\$ 109.38	\$ 11,850.00	PERSHING LLC
07/22/2020	912828L99	US Treasury	UNITED STATES TREASURY	10/31/2020	1.375%	\$ 1,000,000.00	\$ 1,003,515.62	\$ 3,101.22	\$ 15,934.14	RBC CAPITAL MARKETS, LLC
07/22/2020	912828L99	US Treasury	UNITED STATES TREASURY	10/31/2020	1.375%	\$ 1,100,000.00	\$ 1,103,867.19	\$ 3,411.35	\$ 20,105.69	RBC CAPITAL MARKETS, LLC
07/09/2020	3135G0J20	US Agency	FEDL NATL MORTG ASSOC	02/26/2021	1.375%	\$ 2,000,000.00	\$ 2,015,180.00	\$ 10,159.72	\$ 22,040.00	KEYBANC CAPITAL MARKETS INC
07/22/2020	912828L65	US Treasury	UNITED STATES TREASURY	09/30/2020	1.375%	\$ 1,300,000.00	\$ 1,303,250.00	\$ 5,518.78	\$ 24,222.66	GOLDMAN, SACHS & CO.
07/10/2020	3137EAEC9	US Agency	FEDL HOME LOAN MORTG CORP	08/12/2021	1.125%	\$ 2,300,000.00	\$ 2,323,690.00	\$ 10,637.50	\$ 35,374.00	BONY/TORONTO DOMINION SECURITI
07/06/2020	9128282F6	US Treasury	UNITED STATES TREASURY	08/31/2021	1.125%	\$ 2,025,000.00	\$ 2,047,299.86	\$ 7,923.91	\$ 50,934.62	CITIGROUP GLOBAL MARKETS INC.
07/27/2020	95000U2B8	Corp Notes	WELLS FARGO & CO	07/22/2022	2.625%	\$ 1,000,000.00	\$ 1,040,100.00	\$ 364.58	\$ 52,650.00	PERSHING LLC
07/31/2020	0258M0EB1	Corp Notes	AMERICAN EXPRESS CREDIT CORP	05/05/2021	2.250%	\$ 2,000,000.00	\$ 2,025,900.00	\$ 10,750.00	\$ 24,500.00	Loop Capital Markets
08/04/2020	912828L65	US Treasury	UNITED STATES TREASURY	09/30/2020	1.375%	\$ 1,200,000.00	\$ 1,202,437.50	\$ 5,680.33	\$ 21,796.87	JP MORGAN SECURITIES LLC
08/06/2020	828807DG9	Corp Notes	SIMON PROPERTY GROUP LP	09/13/2024	2.000%	\$ 1,400,000.00	\$ 1,448,370.00	\$ 11,122.22	\$ 49,756.00	GOLDMAN, SACHS & CO.
08/11/2020	912828N89	US Treasury	UNITED STATES TREASURY	01/31/2021	1.375%	\$ 2,400,000.00	\$ 2,414,531.25	\$ 986.41	\$ 41,437.50	Mizuho Securities
08/12/2020	912828N89	US Treasury	UNITED STATES TREASURY	01/31/2021	1.375%	\$ 2,100,000.00	\$ 2,112,468.75	\$ 941.58	\$ 36,011.72	NOMURA SECURITIES INTL., FIXED I
08/13/2020	17325FAJ7	Corp Notes	CITIBANK NA	10/20/2020	2.125%	\$ 500,000.00	\$ 500,960.00	\$ 3,335.07	\$ 1,135.00	Marketaxess Corp

**ATTACHMENT III**  
**LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY**  
**OPERATING PORTFOLIO QUARTERLY GAIN/ (LOSS) REPORT**  
**07/01/20 to 09/30/20**

Settle Date	Cusip	Type	Description	Maturity Date	Face Rate	Par Value	Book Value	Accrued Income	Gain / (Loss)	Broker/Dealer
08/18/2020	59217GCR8	Corp Notes	METROPOLITAN LIFE GLOBAL FUNDING	10/09/2021	3.450%	\$ 3,000,000.00	\$ 3,106,470.00	\$ 37,087.50	\$ 18,960.00	MARKETAXESS CORPORATION
08/19/2020	17325FAJ7	Corp Notes	CITIBANK NA	10/20/2020	2.125%	\$ 500,000.00	\$ 500,815.00	\$ 3,512.15	\$ 990.00	US Bank
08/20/2020	3137EAEC9	US Agency	FEDL HOME LOAN MORTG CORP	08/12/2021	1.125%	\$ 1,500,000.00	\$ 1,514,400.00	\$ 375.00	\$ 22,020.00	US Bank
08/24/2020	912828YV6	US Treasury	UNITED STATES TREASURY	11/30/2024	1.500%	\$ 300,000.00	\$ 316,112.28	\$ 1,045.08	\$ 17,587.84	J.P. MORGAN SECURITIES INC.
08/26/2020	912828J76	US Treasury	UNITED STATES TREASURY	03/31/2022	1.750%	\$ 4,000,000.00	\$ 4,100,312.48	\$ 28,306.01	\$ 103,750.00	LOOP CAPITAL MARKETS LLC
08/27/2020	912828X70	US Treasury	UNITED STATES TREASURY	04/30/2024	2.000%	\$ 1,275,000.00	\$ 1,358,318.97	\$ 8,245.92	\$ 103,385.99	NOMURA SECURITIES/FIXED INCOME
08/27/2020	912828X70	US Treasury	UNITED STATES TREASURY	04/30/2024	2.000%	\$ 3,500,000.00	\$ 3,728,718.74	\$ 22,635.87	\$ 143,941.39	NOMURA SECURITIES/FIXED INCOME
08/27/2020	912828Q37	US Treasury	UNITED STATES TREASURY	03/31/2021	1.250%	\$ 2,000,000.00	\$ 2,013,281.25	\$ 10,177.60	\$ 55,234.38	JP MORGAN SECURITIES LLC
09/16/2020	912828Q37	US Treasuries	UNITED STATES TREASURY	03/31/2021	1.250%	\$ 2,000,000.00	\$ 2,012,187.50	\$ 11,543.72	\$ 54,140.63	JP MORGAN SECURITIES LLC
09/17/2020	912828XW5	US Treasuries	UNITED STATES TREASURY	06/30/2022	1.750%	\$ 1,500,000.00	\$ 1,543,125.00	\$ 5,635.19	\$ 97,968.75	CITIGROUP GLOBAL MARKETS INC.
09/17/2020	912828XW5	US Treasuries	UNITED STATES TREASURY	06/30/2022	1.750%	\$ 500,000.00	\$ 514,375.00	\$ 1,878.40	\$ 33,613.28	CITIGROUP GLOBAL MARKETS INC.
09/24/2020	3137EAEC9	US Agencies	FEDL HOME LOAN MORTG CORP	08/12/2021	1.125%	\$ 1,200,000.00	\$ 1,210,632.00	\$ 1,575.00	\$ 16,728.00	BONY/TORONTO DOMINION SECUR
09/24/2020	3137EAEC9	US Agencies	FEDL HOME LOAN MORTG CORP	08/12/2021	1.125%	\$ 1,200,000.00	\$ 1,210,632.00	\$ 1,575.00	\$ 27,636.00	BONY/TORONTO DOMINION SECUR
09/24/2020	912828S76	US Treasuries	UNITED STATES TREASURY	07/31/2021	1.125%	\$ 1,000,000.00	\$ 1,008,554.69	\$ 1,681.39	\$ 36,093.75	JP MORGAN SECURITIES LLC
09/25/2020	3137EAEQ8	US Agencies	FEDL HOME LOAN MORTG CORP	04/20/2023	0.375%	\$ 3,000,000.00	\$ 3,012,930.00	\$ 4,843.75	\$ 20,430.00	MARKETAXESS CORPORATION
09/30/2020	3138L0MH1	US Agencies	FANNIE MAE AM0359	08/01/2022	2.310%	\$ 1,957,135.58	\$ 2,007,287.18	\$ 3,641.90	\$ 91,970.08	PERSHING LLC
<b>Subtotal Gains for the Quarter</b>						<b>\$54,777,135.58</b>	<b>\$55,807,838.38</b>	<b>\$245,827.40</b>	<b>\$1,297,772.04</b>	
<b>Total Net Gains for the Quarter</b>						<b>\$80,217,135.58</b>	<b>\$81,613,167.51</b>	<b>\$308,110.72</b>	<b>\$1,308,537.82</b>	



**Metro**

Los Angeles County  
Metropolitan Transportation Authority

One Gateway Plaza  
Los Angeles, CA 90012-2952

213.922.2000 Tel  
metro.net

ATTACHMENT IV  
Quarterly Certification of Liquidity  
As of September 30, 2020

In accordance with section 53646 (b)(3) of the California Government Code, I certify that there is sufficient liquidity to meet the LACMTA's budgeted expenditure requirements for the next six months.

  
\_\_\_\_\_  
Nalini Ahuja  
Chief Financial Officer

## ATTACHMENT V

### Los Angeles County Metropolitan Transportation Authority Schedule of Proposed and Recent Financings - as of September 30, 2020

	Security	Amounts of Financing		
		Purpose	Amounts	Timing (Fiscal Year)
Measure R Junior Subordinate Sales Tax Revenue Refunding Bonds Series 2020-A	Measure R Sales Tax Revenues	Refunding	\$1.356 Billion	Completed on 8/27/2020
Measure R Senior Sales Tax Revenue Bonds	Measure R Sales Tax Revenues	New Money	\$950 Million	Spring 2021
Proposition C Senior Sales Tax Revenue Bonds	Proposition C Sales Tax Revenues	New Money	\$350 Million	Spring 2021

01664304  
 20- -01-B -82 -280-04  
 0101 -11-00458-04



LOS ANGELES MTA INTERNAL MANAGER  
 ACCOUNT 19-505980

Page 6 of 44  
 Period from September 1, 2020 to September 30, 2020

**ASSET DETAIL**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	32,330,821.280	32,330,821.28 1.0000	32,330,821.28	.00 .00	1,007.08	0.04
<b>Total Money Markets</b>	<b>32,330,821.280</b>	<b>32,330,821.28</b>	<b>32,330,821.28</b>	<b>.00 .00</b>	<b>1,007.08</b>	<b>0.03</b>
<b>US Treas &amp; Agency Short Term Obligat</b>						
F H L B Disc Nts 9/15/20 313384F95 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 433.33	.00	0.00
F H L B Disc Nts 9/23/20 313384G94 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 655.56	.00	0.00
F H L B Disc Nts 10/01/20 313384H93 Asset Minor Code 23	20,000,000.000	20,000,000.00 1.0000	19,999,000.00	1,000.00 1,400.00	.00	0.00
F H L B Disc Nts 11/12/20 313384P37 Asset Minor Code 23	25,000,000.000	24,998,000.00 .9999	24,998,666.67	- 666.67 - 666.67	.00	0.00
U S Treasury Bill 9/03/20 912796XH7 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 3,541.67	.00	0.00
U S Treasury Bill 9/24/20 9127962H1 Asset Minor Code 4	.000	.00 1.0000	.00	.00 90.00	.00	0.00
U S Treasury Bill 10/01/20 9127962J7 Asset Minor Code 4	30,000,000.000	30,000,000.00 1.0000	29,999,437.50	562.50 562.50	.00	0.05

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U S Treasury Bill 10/15/20 9127962R9 Asset Minor Code 4	75,000,000.000	74,997,750.00 .0000	74,997,228.14	521.86 521.86	.00	0.07
U S Treasury Bill 10/22/20 9127962S7 Asset Minor Code 4	30,000,000.000	29,998,500.00 .0000	29,998,045.00	455.00 455.00	.00	0.08
U S Treasury Bill 9/01/20 9127963R8 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 2,644.44	.00	0.00
U S Treasury Bill 9/08/20 9127963X5 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 856.64	.00	0.00
U S Treasury Bill 9/15/20 9127963Y3 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 28.25	.00	0.00
U S Treasury Bill 10/06/20 9127964G1 Asset Minor Code 4	78,100,000.000	78,099,219.00 .0000	78,098,152.55	1,066.45 1,066.45	.00	0.05
U S Treasury Bill 10/13/20 9127964H9 Asset Minor Code 4	150,000,000.000	149,997,000.00 .0000	149,995,304.87	1,695.13 1,695.13	.00	0.06
U S Treasury Bill 10/20/20 9127964J5 Asset Minor Code 4	70,000,000.000	69,997,200.00 .0000	69,996,900.00	300.00 300.00	.00	0.07
U S Treasury Bill 10/27/20 9127964K2 Asset Minor Code 4	45,000,000.000	44,997,300.00 .9999	44,996,893.75	406.25 406.25	.00	0.07
<b>Total US Treas &amp; Agency Short Term O</b>	<b>523,100,000.000</b>	<b>523,084,969.00</b>	<b>523,079,628.48</b>	<b>5,340.52</b> <b>- 2,329.37</b>	<b>.00</b>	<b>0.05</b>

**Corporate Short Term Obligations**

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Prov British Columbia C P 11/24/20 11070JLQ1 Asset Minor Code 8	20,000,000.000	19,995,800.00 .9998	19,997,333.33	- 1,533.33 - 1,533.33	.00	0.00
Credit Agricole Crpin C P 10/14/20 22533TKE5 Asset Minor Code 8	15,000,000.000	14,999,400.00 .0000	14,998,775.00	625.00 1,950.00	.00	0.00
Credit Agricole Crpin C P 10/19/20 22533TKK1 Asset Minor Code 8	10,000,000.000	9,999,500.00 .0000	9,999,347.22	152.78 152.78	.00	0.00
Exxon Mobil Corp C P 11/23/20 30229ALP2 Asset Minor Code 8	20,000,000.000	19,995,800.00 .9998	19,996,722.22	- 922.22 - 922.22	.00	0.00
Koch Industries Inc C P 9/10/20 50000DJA5 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 4,305.56	.00	0.00
Koch Industries Inc C P 9/16/20 50000DJG2 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 4,222.22	.00	0.00
Lloyds Bank Plc C P 11/30/20 53943RLW7 Asset Minor Code 8	15,000,000.000	14,996,550.00 .9998	14,997,900.00	- 1,350.00 - 1,350.00	.00	0.00
Mitsubishi Intl Co C P 11/13/20 60680ALD8 Asset Minor Code 8	20,000,000.000	19,996,600.00 .9998	19,996,777.78	- 177.78 - 177.78	.00	0.00
Mufg Bank Ltd Ny Bran C P 10/16/20 62479LKG9 Asset Minor Code 8	15,000,000.000	14,999,250.00 .0000	14,998,725.00	525.00 1,800.00	.00	0.00
Mufg Bank Ltd Ny Bran C P 10/19/20 62479LKK0 Asset Minor Code 8	20,000,000.000	19,999,000.00 .0000	19,996,555.56	2,444.44 2,800.00	.00	0.00

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Mufg Bank Ltd Ny Bran C P 11/25/20 62479LLR4 Asset Minor Code 8	20,000,000.000	19,995,800.00 .9998	19,997,422.22	- 1,622.22 - 1,622.22	.00	0.00
<b>Total Corporate Short Term Obligatio</b>	<b>155,000,000.000</b>	<b>154,977,700.00</b>	<b>154,979,558.33</b>	<b>- 1,858.33</b> <b>- 7,430.55</b>	<b>.00</b>	<b>0.00</b>
<b>Total Cash And Equivalents</b>	<b>710,430,821.280</b>	<b>710,393,490.28</b>	<b>710,390,008.09</b>	<b>3,482.19</b> <b>- 9,759.92</b>	<b>1,007.08</b>	<b>0.04</b>

**US Government Issues**

F H L M C Disc Nt 9/03/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384E54 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 1,722.22	.00	0.00
F H L B Disc Nts 9/10/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384F46 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 272.22	.00	0.00
F H L B Disc Nts 9/21/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384G78 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 500.00	.00	0.00
F H L B Disc Nts 10/06/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384J67 Asset Minor Code 23	40,000,000.000	39,999,600.00 .0000	39,997,722.22	1,877.78 3,200.00	.00	0.00



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F H L B Disc Nts 10/07/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384J75 Asset Minor Code 23	20,000,000.000	19,999,800.00 .0000	19,998,833.33	966.67 1,600.00	.00	0.00
F H L B Disc Nts 10/08/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384J83 Asset Minor Code 23	20,000,000.000	19,999,800.00 .0000	19,998,777.78	1,022.22 1,600.00	.00	0.00
F H L B Disc Nts 10/26/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384M22 Asset Minor Code 23	40,000,000.000	39,998,400.00 .0000	39,998,533.33	- 133.33 - 133.33	.00	0.00
F H L B Disc Nts 11/02/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384M97 Asset Minor Code 23	25,000,000.000	24,998,500.00 .9999	24,998,944.44	- 444.44 - 444.44	.00	0.00
F H L B Disc Nts 11/10/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384N96 Asset Minor Code 23	25,000,000.000	24,998,000.00 .9999	24,998,722.22	- 722.22 - 722.22	.00	0.00
<b>Total US Government Issues</b>	<b>170,000,000.000</b>	<b>169,994,100.00</b>	<b>169,991,533.32</b>	<b>2,566.68</b> <b>2,605.57</b>	<b>.00</b>	<b>0.00</b>

**Miscellaneous**

**Miscellaneous Assets**

Client Collateral For USB 12/31/18 *** 98MSC9AB2 Asset Minor Code 91	2.000	.00 .0000	2.00	- 2.00 .00	.00	0.00
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**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Miscellaneous Assets	2.000	.00	2.00	- 2.00 .00	.00	0.00
Total Miscellaneous	2.000	.00	2.00	- 2.00 .00	.00	0.00
Total Assets	880,430,823.280	880,387,590.28	880,381,543.41	6,046.87 - 7,154.35	1,007.08	0.03
Accrued Income	.000	1,007.08	1,007.08			
Grand Total	880,430,823.280	880,388,597.36	880,382,550.49			

**ASSET DETAIL MESSAGES**

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

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<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	1,774,199.990	1,774,199.99 1.0000	1,774,199.99	.00 .00	97.74	0.04
<b>Total Money Markets</b>	<b>1,774,199.990</b>	<b>1,774,199.99</b>	<b>1,774,199.99</b>	<b>.00 .00</b>	<b>97.74</b>	<b>0.03</b>
<b>Total Cash And Equivalents</b>	<b>1,774,199.990</b>	<b>1,774,199.99</b>	<b>1,774,199.99</b>	<b>.00 .00</b>	<b>97.74</b>	<b>0.03</b>
<b>US Government Issues</b>						
F H L B Deb 2.750% 6/10/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AEBM1 Asset Minor Code 22	3,000,000.000	3,132,120.00 104.4040	2,991,720.00	140,400.00 - 3,960.00	25,437.50	2.63
F H L B Deb 2.920% 4/15/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AF3M7 Asset Minor Code 22	3,000,000.000	3,046,110.00 101.5370	3,048,480.00	- 2,370.00 - 6,930.00	40,393.33	2.88
F H L B Deb 1.500% 8/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AGWK7 Asset Minor Code 22	5,000,000.000	5,246,500.00 104.9300	5,060,710.00	185,790.00 - 1,450.00	9,583.33	1.43
F H L B Deb 2.250% 12/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3VC5 Asset Minor Code 22	3,000,000.000	3,189,660.00 106.3220	3,037,530.00	152,130.00 - 2,670.00	21,187.50	2.12

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B Deb 3.020% 3/03/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJY60 Asset Minor Code 22	2,500,000.000	2,670,000.00 106.8000	2,530,875.00	139,125.00 - 5,850.00	5,872.22	2.83
F F C B Deb 1.430% 2/14/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ELNE0 Asset Minor Code 22	3,000,000.000	3,118,170.00 103.9390	3,072,060.00	46,110.00 900.00	5,600.83	1.38
F F C B Deb 0.900% 3/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ELTV6 Asset Minor Code 22	3,000,000.000	3,070,080.00 102.3360	2,995,440.00	74,640.00 2,220.00	1,050.00	0.88
F H L B Deb 2.250% 3/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313378CR0 Asset Minor Code 22	3,000,000.000	3,090,780.00 103.0260	3,104,280.00	- 13,500.00 - 4,050.00	3,750.00	2.18
F H L B Deb 2.500% 3/11/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313378WG2 Asset Minor Code 22	4,500,000.000	4,652,730.00 103.3940	4,529,175.00	123,555.00 - 7,515.00	6,250.00	2.42
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	3,000,000.000	3,241,350.00 108.0450	3,034,130.00	207,220.00 - 4,770.00	30,333.33	3.01
F H L M C M T N 1.640% 2/10/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 3134GVBH0 Asset Minor Code 22	3,000,000.000	3,013,470.00 100.4490	3,000,000.00	13,470.00 - 4,380.00	6,970.00	1.63

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F N M A 2.500% 2/05/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V34 Asset Minor Code 22	5,000,000.000	5,375,200.00 107.5040	5,021,125.00	354,075.00 - 10,600.00	19,444.44	2.33
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	5,000,000.000	5,277,200.00 105.5440	4,976,790.00	300,410.00 1,050.00	21,631.94	1.66
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	5,000,000.000	5,268,850.00 105.3770	5,117,700.00	151,150.00 - 12,400.00	18,958.33	1.54
F N M A 0.500% 6/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G04Z3 Asset Minor Code 22	6,000,000.000	6,027,660.00 100.4610	6,001,540.00	26,120.00 10,380.00	8,500.00	0.50
F N M A 0.250% 7/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05G4 Asset Minor Code 22	4,000,000.000	3,999,160.00 99.9790	3,991,400.00	7,760.00 - 1,080.00	2,250.00	0.25
F N M A 0.550% 8/19/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G4H63 Asset Minor Code 22	4,000,000.000	4,000,160.00 100.0040	4,000,000.00	160.00 80.00	2,566.67	0.55
F H L M C M T N 2.375% 1/13/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EADB2 Asset Minor Code 22	3,000,000.000	3,086,610.00 102.8870	2,988,080.00	98,530.00 - 5,190.00	15,437.50	2.31

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F H L M C M T N 2.375% 2/16/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEL9 Asset Minor Code 22	4,000,000.000	4,033,520.00 100.8380	4,033,600.00	- 80.00 - 7,360.00	11,875.00	2.36
F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3137EAEP0 Asset Minor Code 22	5,000,000.000	5,247,900.00 104.9580	5,087,310.00	160,590.00 2,250.00	10,208.32	1.43
F H L M C 0.375% 4/20/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEQ8 Asset Minor Code 22	.000	.00 100.5290	.00	.00 - 21,870.00	.00	0.00
F H L M C M T N 0.375% 9/23/25 Standard & Poors Rating: AA+ Moody's Rating: N/A 3137EAEX3 Asset Minor Code 22	3,000,000.000	2,990,100.00 99.6700	2,990,970.00	- 870.00 - 870.00	.00	0.38
U S Treasury Nt 0.250% 7/31/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 91282CAB7 Asset Minor Code 21	4,000,000.000	3,997,200.00 99.9300	3,991,093.76	6,106.24 - 320.00	1,684.78	0.25
U S Treasury Nt 2.250% 11/15/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828G38 Asset Minor Code 21	4,000,000.000	4,332,200.00 108.3050	4,134,933.04	197,266.96 - 8,120.00	33,994.57	2.08
U S Treasury Nt 2.250% 12/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828V23 Asset Minor Code 21	5,000,000.000	5,337,100.00 106.7420	5,000,195.32	336,904.68 - 8,000.00	28,586.07	2.11

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U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	3,000,000.000	3,084,960.00 102.8320	2,915,988.28	168,971.72 - 117,747.81	13,267.66	1.70
U S Treasury Nt 1.750% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y87 Asset Minor Code 21	6,000,000.000	6,355,320.00 105.9220	6,049,609.38	305,710.62 - 6,300.00	17,690.22	1.65
U S Treasury Nt 1.125% 2/28/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828ZC7 Asset Minor Code 21	5,500,000.000	5,715,490.00 103.9180	5,679,863.26	35,626.74 - 4,070.00	5,298.69	1.08
U S Treasury Nt 1.875% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282W9 Asset Minor Code 21	4,000,000.000	4,139,240.00 103.4810	3,885,468.76	253,771.24 - 5,440.00	206.04	1.81
U S Treasury Nt 2.375% 1/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128283U2 Asset Minor Code 21	6,450,000.000	6,786,109.50 105.2110	6,428,294.92	357,814.58 - 12,061.50	25,808.76	2.26
U S Treasury Nt 2.625% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284U1 Asset Minor Code 21	6,000,000.000	6,407,340.00 106.7890	6,027,656.25	379,683.75 - 12,420.00	39,802.99	2.46
U S Treasury Nt 2.375% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286G0 Asset Minor Code 21	4,000,000.000	4,298,920.00 107.4730	4,171,109.37	127,810.63 - 6,880.00	8,135.36	2.21

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.250% 4/30/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128286R6 Asset Minor Code 21	4,500,000.000	4,831,335.00 107.3630	4,535,644.53	295,690.47 - 7,065.00	42,370.92	2.10
<b>Total US Government Issues</b>	<b>132,450,000.000</b>	<b>138,062,544.50</b>	<b>133,432,771.87</b>	<b>4,629,772.63 - 272,489.31</b>	<b>484,146.30</b>	<b>1.74</b>
<b>Corporate Issues</b>						
American Honda Mtn 3.550% 1/12/24 Standard & Poors Rating: A- Moodys Rating: A3 02665WCT6 Asset Minor Code 28	2,500,000.000	2,727,750.00 109.1100	2,581,925.00	145,825.00 - 4,275.00	19,475.69	3.25
Apple Inc 2.400% 5/03/23 Standard & Poors Rating: AA+ Moodys Rating: Aa1 037833AK6 Asset Minor Code 28	2,500,000.000	2,632,200.00 105.2880	2,522,075.00	110,125.00 - 7,000.00	24,666.67	2.28
Apple Inc 0.550% 8/20/25 Standard & Poors Rating: AA+ Moodys Rating: Aa1 037833DX5 Asset Minor Code 28	3,000,000.000	3,004,020.00 100.1340	2,992,920.00	11,100.00 - 3,990.00	1,879.17	0.55
Bank Of America Mtn 3.300% 1/11/23 Standard & Poors Rating: A- Moodys Rating: A2 06051GEU9 Asset Minor Code 28	4,000,000.000	4,245,960.00 106.1490	4,022,080.00	223,880.00 - 21,560.00	29,333.33	3.11
Bank Of America Mtn 2.503% 10/21/22 Standard & Poors Rating: A- Moodys Rating: A2 06051GFZ7 Asset Minor Code 28	4,000,000.000	4,085,920.00 102.1480	3,959,920.00	126,000.00 - 8,760.00	44,497.78	2.45



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Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	3,000,000.000	3,287,970.00 109.5990	2,995,920.00	292,050.00 - 14,070.00	20,683.33	3.33
Daimler Finance 2.850% 1/06/22 Standard & Poors Rating: BBB+ Moody's Rating: A3 233851CS1 Asset Minor Code 28	3,500,000.000	3,592,085.00 102.6310	3,552,835.00	39,250.00 - 6,125.00	23,552.08	2.78
Walt Disney Company 1.750% 8/30/24 Standard & Poors Rating: A- Moody's Rating: A2 254687FK7 Asset Minor Code 28	5,700,000.000	5,934,042.00 104.1060	5,944,377.00	- 10,335.00 - 1,596.00	9,143.75	1.68
Ford Credit Auto 2.780% 2/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 34533FAB7 Asset Minor Code 31	457,325.850	458,931.06 100.3510	457,295.16	1,635.90 - 1,131.45	565.02	2.77
Honda Auto 2.050% 11/22/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813FAC7 Asset Minor Code 31	428,022.640	429,542.12 100.3550	423,775.85	5,766.27 - 2,023.63	243.74	2.04
Honda Auto 3.160% 1/17/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815AAC6 Asset Minor Code 31	3,541,796.280	3,611,250.91 101.9610	3,585,847.37	25,403.54 - 3,529.07	4,974.22	3.10
Jpmorgan Chase Co 3.250% 9/23/22 Standard & Poors Rating: A- Moody's Rating: A2 46625HJE1 Asset Minor Code 28	3,000,000.000	3,170,940.00 105.6980	3,086,100.00	84,840.00 - 4,530.00	2,166.67	3.07

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Jp Morgan Chase Co 2.700% 5/18/23 Standard & Poors Rating: A- Moody's Rating: A2 46625HRL6 Asset Minor Code 28	3,000,000.000	3,168,090.00 105.6030	3,006,000.00	162,090.00 - 1,410.00	29,925.00	2.56
Jackson Natl Mtn 2.500% 6/27/22 Standard & Poors Rating: A Moody's Rating: A2 46849LSW2 Asset Minor Code 28	3,500,000.000	3,615,570.00 103.3020	3,372,810.00	242,760.00 - 11,025.00	22,847.22	2.42
Metlife Inc 3.600% 4/10/24 Standard & Poors Rating: A- Moody's Rating: A3 59156RBH0 Asset Minor Code 28	3,000,000.000	3,313,200.00 110.4400	3,208,710.00	104,490.00 - 25,620.00	51,300.00	3.26
New York Mtn 2.900% 1/17/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 64952WCN1 Asset Minor Code 28	3,000,000.000	3,214,800.00 107.1600	3,015,960.00	198,840.00 - 16,680.00	17,883.33	2.71
Pnc Bank Na 2.950% 1/30/23 Standard & Poors Rating: A- Moody's Rating: A3 69349LAK4 Asset Minor Code 28	4,000,000.000	4,209,960.00 105.2490	3,891,200.00	318,760.00 - 9,040.00	19,994.44	2.80
United Parcel 2.500% 4/01/23 Standard & Poors Rating: A- Moody's Rating: A2 911312BK1 Asset Minor Code 28	3,000,000.000	3,151,620.00 105.0540	2,901,360.00	250,260.00 2,160.00	37,500.00	2.38
United Parcel 2.200% 9/01/24 Standard & Poors Rating: A- Moody's Rating: A2 911312BT2 Asset Minor Code 28	3,000,000.000	3,180,150.00 106.0050	3,111,600.00	68,550.00 3,360.00	5,500.00	2.08

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US Bancorp Mtn 2.400% 7/30/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHX1 Asset Minor Code 28	3,000,000.000	3,191,130.00 106.3710	2,997,060.00	194,070.00 - 14,280.00	12,200.00	2.26
US Bancorp Mtn 2.950% 7/15/22 Standard & Poors Rating: A- Moody's Rating: A1 91159JAA4 Asset Minor Code 28	4,000,000.000	4,175,800.00 104.3950	4,098,135.00	77,665.00 - 12,520.00	24,911.11	2.83
Wells Fargo Co Mtn 4.600% 4/01/21 Standard & Poors Rating: BBB+ Moody's Rating: A2 94974BEV8 Asset Minor Code 28	2,600,000.000	2,655,224.00 102.1240	2,777,840.00	- 122,616.00 - 9,672.00	59,800.00	4.50
Wells Fargo Mtn 3.500% 3/08/22 Standard & Poors Rating: BBB+ Moody's Rating: A2 94974BFC9 Asset Minor Code 28	3,000,000.000	3,126,990.00 104.2330	3,095,220.00	31,770.00 - 10,290.00	6,708.33	3.36
<b>Total Corporate Issues</b>	<b>70,727,144.770</b>	<b>74,183,145.09</b>	<b>71,600,965.38</b>	<b>2,582,179.71</b> <b>- 183,607.15</b>	<b>469,750.88</b>	<b>2.66</b>
<b>Foreign Issues</b>						
Inter Amer Bk M T N 1.750% 4/14/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CN6 Asset Minor Code 34	2,500,000.000	2,558,025.00 102.3210	2,398,375.00	159,650.00 - 3,375.00	20,295.14	1.71
Inter Amer Dev Bk 2.500% 1/18/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0DA3 Asset Minor Code 34	2,500,000.000	2,628,150.00 105.1260	2,443,600.00	184,550.00 - 5,775.00	12,673.61	2.38

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Intl Bk 1.625% 3/09/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058EW9 Asset Minor Code 34	.000	.00 100.6140	.00	.00 26,790.00	.00	0.00
Intl Bk M T N 1.625% 1/15/25 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058HT3 Asset Minor Code 34	4,000,000.000	4,207,360.00 105.1840	4,215,080.00	- 7,720.00 - 7,720.00	13,722.22	1.54
Intl Bk M T N 0.625% 4/22/25 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058JB0 Asset Minor Code 34	5,000,000.000	5,046,550.00 100.9310	5,001,920.00	44,630.00 - 7,650.00	13,802.08	0.62
<b>Total Foreign Issues</b>	<b>14,000,000.000</b>	<b>14,440,085.00</b>	<b>14,058,975.00</b>	<b>381,110.00</b> <b>2,270.00</b>	<b>60,493.05</b>	<b>1.40</b>
<b>Municipal Issues</b>						
California ST Hlth 1.970% 6/01/23 Standard & Poors Rating: AA- Moody's Rating: Aa3 13032UVA3 Asset Minor Code 39	750,000.000	774,750.00 103.3000	750,000.00	24,750.00 - 600.00	4,925.00	1.91
California ST Dept 0.560% 12/01/24 Standard & Poors Rating: AAA Moody's Rating: Aa1 13067WRB0 Asset Minor Code 39	350,000.000	350,486.50 100.1390	350,000.00	486.50 77.00	299.44	0.56
California ST 0.685% 11/01/24 Standard & Poors Rating: AA- Moody's Rating: Aa2 13077DMK5 Asset Minor Code 39	500,000.000	500,280.00 100.0560	500,000.00	280.00 280.00	133.19	0.68

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New York N Y City Ny 0.570% 8/01/25 Standard & Poors Rating: AAA Moody's Rating: Aa1 64971XQT8 Asset Minor Code 39	3,000,000.000	2,944,440.00 98.1480	2,967,240.00	- 22,800.00 - 22,800.00	1,425.00	0.58
Univ Of Ca 2.150% 5/15/21 Standard & Poors Rating: AA Moody's Rating: Aa2 91412GS97 Asset Minor Code 39	400,000.000	404,520.00 101.1300	400,000.00	4,520.00 - 836.00	3,248.89	2.13
Univ Of Ca 2.382% 5/15/22 Standard & Poors Rating: AA Moody's Rating: Aa2 91412GT21 Asset Minor Code 39	1,000,000.000	1,032,680.00 103.2680	1,000,000.00	32,680.00 - 2,850.00	8,998.67	2.31
Washington ST Ser T 2.930% 8/01/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 93974D5P9 Asset Minor Code 39	2,000,000.000	2,096,000.00 104.8000	2,000,000.00	96,000.00 - 6,440.00	9,766.67	2.80
<b>Total Municipal Issues</b>	<b>8,000,000.000</b>	<b>8,103,156.50</b>	<b>7,967,240.00</b>	<b>135,916.50</b> <b>- 33,169.00</b>	<b>28,796.86</b>	<b>1.58</b>
<b>Total Assets</b>	<b>226,951,344.760</b>	<b>236,563,131.08</b>	<b>228,834,152.24</b>	<b>7,728,978.84</b> <b>- 486,995.46</b>	<b>1,043,284.83</b>	<b>1.99</b>
<b>Accrued Income</b>	<b>.000</b>	<b>1,043,284.83</b>	<b>1,043,284.83</b>			
<b>Grand Total</b>	<b>226,951,344.760</b>	<b>237,606,415.91</b>	<b>229,877,437.07</b>			

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<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
Blackrock T-Fund Inst 09248U718 Asset Minor Code 1	105,001,000.000	105,001,000.00 1.0000	105,001,000.00	.00 .00	.00	0.04
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1	105,001,000.000	105,001,000.00 1.0000	105,001,000.00	.00 .00	.00	0.04
Jpmorgan 100 US Treas Inst 4812A2835 Asset Minor Code 43	105,001,000.000	105,001,000.00 1.0000	105,001,000.00	.00 .00	.00	0.30
Federated Hermes Treas Oblig Is 60934N500 Asset Minor Code 1	105,001,000.000	105,001,000.00 1.0000	105,001,000.00	.00 .00	.00	0.01
<b>Total Money Markets</b>	<b>420,004,000.000</b>	<b>420,004,000.00</b>	<b>420,004,000.00</b>	<b>.00</b> <b>.00</b>	<b>.00</b>	<b>0.09</b>
<b>Total Cash And Equivalents</b>	<b>420,004,000.000</b>	<b>420,004,000.00</b>	<b>420,004,000.00</b>	<b>.00</b> <b>.00</b>	<b>.00</b>	<b>0.09</b>
<b>Total Assets</b>	<b>420,004,000.000</b>	<b>420,004,000.00</b>	<b>420,004,000.00</b>	<b>.00</b> <b>.00</b>	<b>.00</b>	<b>0.09</b>
<b>Accrued Income</b>	<b>.000</b>	<b>.00</b>	<b>.00</b>			
<b>Grand Total</b>	<b>420,004,000.000</b>	<b>420,004,000.00</b>	<b>420,004,000.00</b>			



**ASSET DETAIL**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	5,777,605.790	5,777,605.79 1.0000	5,777,605.79	.00 .00	164.61	0.04
<b>Total Money Markets</b>	<b>5,777,605.790</b>	<b>5,777,605.79</b>	<b>5,777,605.79</b>	<b>.00 .00</b>	<b>164.61</b>	<b>0.03</b>
<b>Cash</b>						
Pending Cash		- 2,575,000.00	- 2,575,000.00			
<b>Total Cash</b>	<b>.000</b>	<b>- 2,575,000.00</b>	<b>- 2,575,000.00</b>	<b>.00 .00</b>	<b>.00</b>	<b>0.00</b>
<b>Total Cash And Equivalents</b>	<b>5,777,605.790</b>	<b>3,202,605.79</b>	<b>3,202,605.79</b>	<b>.00 .00</b>	<b>164.61</b>	<b>0.06</b>
<b>US Government Issues</b>						
F H L B Deb 0.500% 4/14/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJHU6 Asset Minor Code 22	2,475,000.000	2,493,760.50 100.7580	2,462,724.00	31,036.50 4,900.50	5,671.88	0.50
F H L B Deb 0.125% 8/12/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJY52 Asset Minor Code 22	4,500,000.000	4,497,300.00 99.9400	4,491,315.00	5,985.00 45.00	734.38	0.13

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F N M A 1.250% 8/17/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0N82 Asset Minor Code 22	6,000,000.000	6,058,920.00 100.9820	5,956,134.00	102,786.00 - 5,340.00	9,166.66	1.24
F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0Q89 Asset Minor Code 22	3,500,000.000	3,543,295.00 101.2370	3,494,120.00	49,175.00 - 3,500.00	23,260.42	1.36
F N M A 2.000% 1/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0S38 Asset Minor Code 22	4,000,000.000	4,095,360.00 102.3840	4,004,100.00	91,260.00 - 6,600.00	19,111.11	1.95
F N M A Deb 0.625% 4/22/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G03U5 Asset Minor Code 22	5,000,000.000	5,067,750.00 101.3550	4,989,700.00	78,050.00 22,400.00	13,628.47	0.62
F N M A 0.500% 6/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G04Z3 Asset Minor Code 22	5,000,000.000	5,023,050.00 100.4610	4,989,650.00	33,400.00 8,650.00	7,083.33	0.50
F N M A 0.250% 7/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05G4 Asset Minor Code 22	2,300,000.000	2,299,517.00 99.9790	2,295,055.00	4,462.00 - 621.00	1,293.75	0.25
F N M A 0.375% 8/25/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05X7 Asset Minor Code 22	5,000,000.000	4,984,250.00 99.6850	4,976,600.00	7,650.00 - 3,100.00	1,770.83	0.38



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F H L M C 0.375% 4/20/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEQ8 Asset Minor Code 22	6,100,000.000	6,132,269.00 100.5290	6,084,750.00	47,519.00 3,050.00	10,230.21	0.37
F H L M C 0.375% 5/05/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAER6 Asset Minor Code 22	6,750,000.000	6,778,957.50 100.4290	6,747,165.00	31,792.50 11,205.00	10,125.00	0.37
F H L M C M T N 0.250% 6/26/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAES4 Asset Minor Code 22	2,975,000.000	2,977,677.50 100.0900	2,966,313.00	11,364.50 2,766.75	1,962.67	0.25
F H L M C M T N 0.375% 7/21/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEU9 Asset Minor Code 22	3,000,000.000	3,000,480.00 100.0160	2,985,060.00	15,420.00 6,690.00	2,125.00	0.37
F H L M C M T N 0.375% 9/23/25 Standard & Poors Rating: AA+ Moody's Rating: N/A 3137EAEX3 Asset Minor Code 22	2,500,000.000	2,491,750.00 99.6700	2,492,475.00	- 725.00 - 725.00	.00	0.38
F N M A #An2608 1.875% 9/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LE3S8 Asset Minor Code 24	1,794,527.820	1,859,453.84 103.6180	1,719,381.98	140,071.86 - 2,312.46	2,803.95	1.81
F N M A #An4811 3.100% 4/01/24 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LHKZ6 Asset Minor Code 24	1,417,418.180	1,524,815.96 107.5770	1,443,496.45	81,319.51 - 2,921.71	3,661.66	2.88

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F N M A #An4965 2.720% 3/01/24 Standard & Poors Rating: N/A Moody's Rating: N/A 3138LHQT4 Asset Minor Code 24	2,000,000.000	2,136,540.00 106.8270	2,012,187.50	124,352.50 - 3,740.00	4,533.31	2.55
F N M A #Am0359 2.310% 8/01/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L0MH1 Asset Minor Code 24	.000	.00 102.3900	.00	.00 - 91,486.67	.00	0.00
F N M A #Am0806 2.450% 11/01/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L03Q2 Asset Minor Code 24	1,967,743.700	2,027,858.27 103.0550	1,976,967.48	50,890.79 - 3,215.91	4,017.35	2.38
F N M A #Am2083 2.300% 1/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L2J57 Asset Minor Code 24	1,000,000.000	1,030,820.00 103.0820	994,687.50	36,132.50 - 1,460.00	1,916.67	2.23
F N M A #Am2430 2.730% 2/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L2VY0 Asset Minor Code 24	851,769.010	885,345.74 103.9420	847,809.65	37,536.09 - 4,357.38	1,937.77	2.63
F N M A #Am3169 2.610% 4/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L3QX6 Asset Minor Code 24	449,915.030	468,181.58 104.0600	439,264.70	28,916.88 - 797.11	978.57	2.51
F N M A #Am3244 2.520% 5/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L3TA3 Asset Minor Code 24	1,550,000.000	1,617,254.50 104.3390	1,536,921.88	80,332.62 - 2,325.00	3,255.00	2.42

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Am3684 2.810% 6/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4CW1 Asset Minor Code 24	575,982.850	605,789.96 105.1750	565,903.19	39,886.77 - 1,031.19	1,348.76	2.67
F N M A #Am3727 2.740% 6/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4D91 Asset Minor Code 24	1,006,281.960	1,055,851.41 104.9260	986,156.31	69,695.10 - 1,740.36	2,297.68	2.61
F N M A #Am4011 3.670% 7/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L4N58 Asset Minor Code 24	800,000.000	858,760.00 107.3450	816,187.50	42,572.50 504.00	2,446.67	3.42
F N M A #Am4376 3.460% 9/01/23 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L42J1 Asset Minor Code 24	1,752,301.260	1,878,414.38 107.1970	1,773,999.69	104,414.69 - 3,884.50	5,052.47	3.23
F N M A #Am8041 2.450% 4/01/25 Standard & Poors Rating: N/A Moody's Rating: N/A 3138L85B6 Asset Minor Code 24	885,967.760	943,467.07 106.4900	947,985.50	- 4,518.43 - 1,348.85	1,808.85	2.30
F N M A #BI7140 1.220% 6/01/25 Standard & Poors Rating: N/A Moody's Rating: N/A 3140HY5A2 Asset Minor Code 24	2,200,000.000	2,255,418.00 102.5190	2,258,781.25	- 3,363.25 - 2,222.00	2,236.67	1.19
U S Treasury Nt 2.000% 11/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828M80 Asset Minor Code 21	1,400,000.000	1,456,490.00 104.0350	1,409,460.94	47,029.06 - 1,974.00	9,409.84	1.92

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U S Treasury Nt 1.125% 6/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S27 Asset Minor Code 21	100,000.000	100,750.00 100.7500	98,671.87	2,078.13 - 55.00	284.31	1.12
U S Treasury Nt 1.500% 11/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YV6 Asset Minor Code 21	4,700,000.000	4,948,959.00 105.2970	4,676,882.94	272,076.06 - 4,935.00	23,692.62	1.42
U S Treasury Nt 1.125% 8/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282F6 Asset Minor Code 21	875,000.000	882,857.50 100.8980	862,626.95	20,230.55 - 516.25	842.97	1.11
U S Treasury Nt 2.750% 4/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284L1 Asset Minor Code 21	6,000,000.000	6,402,180.00 106.7030	5,984,785.73	417,394.27 - 13,140.00	69,048.91	2.58
U S Treasury Nt 2.625% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284U1 Asset Minor Code 21	5,650,000.000	6,033,578.50 106.7890	5,614,954.48	418,624.02 - 11,695.50	37,481.15	2.46
U S Treasury Nt 2.875% 10/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128285K2 Asset Minor Code 21	5,000,000.000	5,416,000.00 108.3200	4,967,790.19	448,209.81 - 11,950.00	60,156.25	2.65
U S Treasury Nt 2.375% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286G0 Asset Minor Code 21	5,000,000.000	5,373,650.00 107.4730	4,984,391.75	389,258.25 - 8,600.00	10,169.20	2.21

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Total US Government Issues</b>	<b>106,076,907.570</b>	<b>109,206,772.21</b>	<b>105,854,456.43</b>	<b>3,352,315.78</b> <b>- 135,383.64</b>	<b>355,544.34</b>	<b>1.39</b>
<b>Corporate Issues</b>						
American Honda Mtn 1.650% 7/12/21 Standard & Poors Rating: A- Moody's Rating: A3 02665WBF7 Asset Minor Code 28	1,000,000.000	1,010,230.00 101.0230	999,670.00	10,560.00 - 600.00	3,620.83	1.63
American Honda Mtn 3.550% 1/12/24 Standard & Poors Rating: A- Moody's Rating: A3 02665WCT6 Asset Minor Code 28	1,500,000.000	1,636,650.00 109.1100	1,499,595.00	137,055.00 - 2,565.00	11,685.42	3.25
Americredit 2.970% 3/20/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 03065GAF7 Asset Minor Code 31	944,000.000	959,547.68 101.6470	952,001.88	7,545.80 547.52	1,012.44	2.92
Americredit 2.690% 6/19/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 03065HAF5 Asset Minor Code 31	1,000,000.000	1,016,980.00 101.6980	1,001,132.81	15,847.19 - 750.00	971.39	2.65
Americredit 2.600% 9/18/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 03066FAG6 Asset Minor Code 31	1,285,000.000	1,313,385.65 102.2090	1,289,818.75	23,566.90 - 2,737.05	1,206.47	2.54
Americredit 3.150% 3/20/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 03066LAD0 Asset Minor Code 31	1,344,102.160	1,361,588.93 101.3010	1,356,913.14	4,675.79 1,007.91	1,528.92	3.11

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Apple Inc 1.800% 9/11/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DM9 Asset Minor Code 28	1,500,000.000	1,569,840.00 104.6560	1,496,580.00	73,260.00 - 5,940.00	1,500.00	1.72
Apple Inc 1.125% 5/11/25 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DT4 Asset Minor Code 28	650,000.000	665,177.50 102.3350	648,836.50	16,341.00 - 1,813.50	2,843.75	1.10
Bmw Vehicle Lease 3.260% 7/20/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 05586CAC8 Asset Minor Code 31	564,117.240	566,779.87 100.4720	564,038.82	2,741.05 - 1,215.09	561.92	3.24
Bank Of America Corp 2.738% 1/23/22 Standard & Poors Rating: A- Moody's Rating: A2 06051GGY9 Asset Minor Code 28	2,000,000.000	2,014,080.00 100.7040	2,000,000.00	14,080.00 - 4,000.00	10,343.56	2.72
Bank Of Ny Mtn 2.600% 2/07/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAA5 Asset Minor Code 28	2,500,000.000	2,572,425.00 102.8970	2,494,650.00	77,775.00 - 7,175.00	9,750.00	2.53
Bank Of Ny Mtn 3.450% 8/11/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAJ6 Asset Minor Code 28	626,000.000	679,992.50 108.6250	650,151.08	29,841.42 - 2,629.20	2,999.58	3.18
Branch Banking Mtn 2.625% 1/15/22 Standard & Poors Rating: A Moody's Rating: A2 07330NAQ8 Asset Minor Code 28	1,000,000.000	1,027,730.00 102.7730	999,310.00	28,420.00 - 2,980.00	5,541.67	2.55

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Caterpillar Finl Mtn 2.550% 11/29/22 Standard & Poors Rating: A Moody's Rating: A3 14913Q2E8 Asset Minor Code 28	2,000,000.000	2,091,460.00 104.5730	1,998,320.00	93,140.00 - 5,840.00	17,283.33	2.44
Caterpillar Finl Mtn 2.850% 5/17/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q2V0 Asset Minor Code 28	1,550,000.000	1,670,822.50 107.7950	1,546,698.50	124,124.00 - 3,394.50	16,442.92	2.64
Chevron Corp 2.498% 3/03/22 Standard & Poors Rating: AA Moody's Rating: Aa2 166764BN9 Asset Minor Code 28	1,000,000.000	1,029,230.00 102.9230	1,000,000.00	29,230.00 - 2,180.00	1,942.89	2.43
Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	1,500,000.000	1,643,985.00 109.5990	1,497,960.00	146,025.00 - 7,035.00	10,341.67	3.33
Comcast Corp 2.850% 1/15/23 Standard & Poors Rating: A- Moody's Rating: WR 20030NBF7 Asset Minor Code 28	.000	.00 106.5370	.00	.00 - 82,627.50	.00	0.00
Consumers Energy Co 2.850% 5/15/22 Standard & Poors Rating: A Moody's Rating: WR 210518CT1 Asset Minor Code 28	.000	.00 103.5310	.00	.00 - 9,746.90	.00	0.00
Cummins Inc 0.750% 9/01/25 Standard & Poors Rating: A+ Moody's Rating: A2 231021AU0 Asset Minor Code 28	1,500,000.000	1,504,560.00 100.3040	1,497,270.00	7,290.00 1,140.00	1,156.25	0.75

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John Deere Mtn 3.450% 6/07/23 Standard & Poors Rating: A Moody's Rating: A2 24422EUH0 Asset Minor Code 28	1,000,000.000	1,081,220.00 108.1220	999,450.00	81,770.00 - 2,230.00	10,925.00	3.19
John Deere Mtn 3.450% 1/10/24 Standard & Poors Rating: A Moody's Rating: A2 24422EUR8 Asset Minor Code 28	1,000,000.000	1,092,830.00 109.2830	999,910.00	92,920.00 - 2,670.00	7,762.50	3.16
John Deere Mtn 2.050% 1/09/25 Standard & Poors Rating: A Moody's Rating: A2 24422EVC0 Asset Minor Code 28	1,000,000.000	1,059,810.00 105.9810	999,720.00	60,090.00 - 250.00	4,669.44	1.93
Drive Auto 2.650% 2/15/24 Standard & Poors Rating: AA Moody's Rating: Aaa 26209WAE3 Asset Minor Code 31	1,303,000.000	1,326,623.39 101.8130	1,309,149.84	17,473.55 - 273.63	1,534.78	2.60
Exxon Mobil 2.019% 8/16/24 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GBC5 Asset Minor Code 28	2,250,000.000	2,366,167.50 105.1630	2,250,000.00	116,167.50 - 17,730.00	5,678.44	1.92
Florida Power Light 2.850% 4/01/25 Standard & Poors Rating: A+ Moody's Rating: Aa2 341081FZ5 Asset Minor Code 28	500,000.000	548,185.00 109.6370	499,490.00	48,695.00 - 860.00	7,283.33	2.60
General Dynamics 3.375% 5/15/23 Standard & Poors Rating: A Moody's Rating: A2 369550BD9 Asset Minor Code 28	500,000.000	536,890.00 107.3780	498,080.00	38,810.00 - 1,845.00	6,375.00	3.14



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Glaxosmithkline Cap 3.375% 5/15/23 Standard & Poors Rating: A Moody's Rating: A2 377372AL1 Asset Minor Code 28	750,000.000	807,487.50 107.6650	746,482.50	61,005.00 - 3,112.50	9,562.50	3.13
Gm Financial 2.030% 6/20/22 Standard & Poors Rating: AAA Moody's Rating: N/A 38013TAD3 Asset Minor Code 31	2,000,000.000	2,024,060.00 101.2030	1,997,343.75	26,716.25 - 1,740.00	1,240.49	2.01
Gm Financial 2.160% 7/20/23 Standard & Poors Rating: AA+ Moody's Rating: N/A 38013TAF8 Asset Minor Code 31	935,000.000	951,521.45 101.7670	934,908.37	16,613.08 11,500.50	617.10	2.12
Honda Auto 1.630% 10/21/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813RAB3 Asset Minor Code 31	2,000,000.000	2,015,600.00 100.7800	1,993,984.38	21,615.62 - 2,400.00	905.56	1.62
Honeywell 2.300% 8/15/24 Standard & Poors Rating: A Moody's Rating: A2 438516BW5 Asset Minor Code 28	2,675,000.000	2,852,673.50 106.6420	2,669,462.75	183,210.75 - 5,831.50	7,861.53	2.16
Intel Corp 2.350% 5/11/22 Standard & Poors Rating: A+ Moody's Rating: A1 458140BB5 Asset Minor Code 28	1,000,000.000	1,030,550.00 103.0550	999,390.00	31,160.00 - 4,140.00	9,138.89	2.28
IBM Corp 2.850% 5/13/22 Standard & Poors Rating: A Moody's Rating: A2 459200JX0 Asset Minor Code 28	1,525,000.000	1,587,753.75 104.1150	1,524,176.50	63,577.25 - 2,623.00	16,660.63	2.74

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Jpmorgan Chase Mtn 3.875% 2/01/24 Standard & Poors Rating: A- Moody's Rating: A2 46625HJT8 Asset Minor Code 28	1,750,000.000	1,930,617.50 110.3210	1,794,012.50	136,605.00 - 5,967.50	11,302.08	3.51
Medtronic Inc 3.150% 3/15/22 Standard & Poors Rating: A Moody's Rating: A3 585055BR6 Asset Minor Code 28	393,000.000	408,716.07 103.9990	387,501.93	21,214.14 - 1,387.29	550.20	3.03
Oracle Corp 2.950% 11/15/24 Standard & Poors Rating: A Moody's Rating: A3 68389XBS3 Asset Minor Code 28	1,050,000.000	1,138,798.50 108.4570	1,127,469.00	11,329.50 - 4,116.00	11,701.67	2.72
Oracle Corporation 2.500% 4/01/25 Standard & Poors Rating: A Moody's Rating: A3 68389XBT1 Asset Minor Code 28	1,450,000.000	1,553,820.00 107.1600	1,449,463.50	104,356.50 - 6,873.00	18,125.00	2.33
Pnc Bank Na Mtn 2.625% 2/17/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFB9 Asset Minor Code 28	1,500,000.000	1,545,435.00 103.0290	1,499,295.00	46,140.00 - 1,875.00	4,812.50	2.55
Paccar Financial Mtn 2.150% 8/15/24 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ25 Asset Minor Code 28	1,550,000.000	1,637,714.50 105.6590	1,546,574.50	91,140.00 - 3,782.00	4,258.19	2.03
Paccar Financial Mtn 1.800% 2/06/25 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ66 Asset Minor Code 28	1,500,000.000	1,569,030.00 104.6020	1,498,785.00	70,245.00 - 4,830.00	4,125.00	1.72

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Pacificorp 3.850% 6/15/21 Standard & Poors Rating: A+ Moody's Rating: A1 695114CM8 Asset Minor Code 28	1,000,000.000	1,016,080.00 101.6080	1,061,520.00	- 45,440.00 - 3,240.00	11,336.11	3.79
Pepsico Inc 0.750% 5/01/23 Standard & Poors Rating: A+ Moody's Rating: A1 713448EY0 Asset Minor Code 28	1,450,000.000	1,464,746.50 101.0170	1,447,129.00	17,617.50 - 3,422.00	4,531.25	0.74
Precision Castparts 2.500% 1/15/23 Standard & Poors Rating: AA- Moody's Rating: A2 740189AG0 Asset Minor Code 28	1,000,000.000	1,042,920.00 104.2920	962,040.00	80,880.00 - 3,170.00	5,277.78	2.40
Santander Drive Auto 3.180% 1/16/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 80286GAE1 Asset Minor Code 31	1,680,000.000	1,707,804.00 101.6550	1,690,171.88	17,632.12 - 1,024.80	2,374.40	3.13
Texas Instruments 1.375% 3/12/25 Standard & Poors Rating: A+ Moody's Rating: A1 882508BH6 Asset Minor Code 28	2,425,000.000	2,509,462.75 103.4830	2,421,386.75	88,076.00 - 5,092.50	1,759.81	1.33
Toyota Motor Mtn 3.350% 1/08/24 Standard & Poors Rating: A+ Moody's Rating: A1 89236TFS9 Asset Minor Code 28	1,000,000.000	1,086,670.00 108.6670	999,730.00	86,940.00 - 2,850.00	7,723.61	3.08
Toyota Motor Mtn 2.000% 10/07/24 Standard & Poors Rating: A+ Moody's Rating: A1 89236TGL3 Asset Minor Code 28	2,000,000.000	2,094,280.00 104.7140	1,998,200.00	96,080.00 - 16,020.00	19,333.33	1.91

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Truist Bank Mtn 1.500% 3/10/25 Standard & Poors Rating: A Moody's Rating: A2 89788JAA7 Asset Minor Code 28	1,400,000.000	1,441,664.00 102.9760	1,397,116.00	44,548.00 - 10,220.00	1,225.00	1.46
US Bank Na Mtn 2.050% 1/21/25 Standard & Poors Rating: AA- Moody's Rating: A1 90331HPL1 Asset Minor Code 28	500,000.000	528,075.00 105.6150	498,935.00	29,140.00 - 1,555.00	1,993.06	1.94
Unilever Capital 2.200% 5/05/22 Standard & Poors Rating: A+ Moody's Rating: A1 904764AW7 Asset Minor Code 28	1,000,000.000	1,028,460.00 102.8460	991,980.00	36,480.00 - 1,750.00	8,922.22	2.14
Unilever Capital 2.600% 5/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 904764AX5 Asset Minor Code 28	1,500,000.000	1,606,020.00 107.0680	1,544,925.00	61,095.00 - 5,775.00	15,816.67	2.43
US Bancorp Mtn 3.375% 2/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHV5 Asset Minor Code 28	1,500,000.000	1,632,060.00 108.8040	1,504,883.25	127,176.75 - 8,445.00	7,875.00	3.10
US Bancorp Mtn 2.400% 7/30/24 Standard & Poors Rating: A+ Moody's Rating: A1 91159HHX1 Asset Minor Code 28	2,000,000.000	2,127,420.00 106.3710	1,998,040.00	129,380.00 - 9,520.00	8,133.33	2.26
US Bancorp Mtn 2.950% 7/15/22 Standard & Poors Rating: A- Moody's Rating: A1 91159JAA4 Asset Minor Code 28	1,000,000.000	1,043,950.00 104.3950	1,018,810.00	25,140.00 - 3,130.00	6,227.78	2.83

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Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	1,000,000.000	1,080,380.00 108.0380	999,730.00	80,650.00 - 3,640.00	8,972.22	3.15
Wells Fargo Mtn 3.000% 2/19/25 Standard & Poors Rating: BBB+ Moody's Rating: A2 94974BGH7 Asset Minor Code 28	1,000,000.000	1,081,540.00 108.1540	1,009,580.00	71,960.00 - 3,500.00	3,500.00	2.77
Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: BBB+ Moody's Rating: A2 95000U2B8 Asset Minor Code 28	2,000,000.000	2,073,600.00 103.6800	1,998,240.00	75,360.00 - 7,080.00	10,062.50	2.53
Wells Fargo Co Mtn 1.654% 6/02/24 Standard & Poors Rating: BBB+ Moody's Rating: A2 95000U2R3 Asset Minor Code 28	1,000,000.000	1,018,650.00 101.8650	1,000,000.00	18,650.00 - 3,850.00	5,467.39	1.62
Wisconsin Electric 2.050% 12/15/24 Standard & Poors Rating: A- Moody's Rating: A2 976656CL0 Asset Minor Code 28	1,000,000.000	1,053,230.00 105.3230	999,810.00	53,420.00 - 6,260.00	6,036.11	1.95
<b>Total Corporate Issues</b>	<b>76,549,219.400</b>	<b>80,036,980.54</b>	<b>76,759,822.88</b>	<b>3,277,157.66 - 303,113.53</b>	<b>382,390.41</b>	<b>2.38</b>
<b>Municipal Issues</b>						
Acalanes Ca Union 2.931% 8/01/24 Standard & Poors Rating: AA Moody's Rating: Aa1 004284B61 Asset Minor Code 39	2,355,000.000	2,504,942.85 106.3670	2,444,584.20	60,358.65 - 3,979.95	11,504.18	2.76

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Alameda Cnty Ca 4.000% 8/01/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 010878AN6 Asset Minor Code 39	2,000,000.000	2,127,820.00 106.3910	2,094,840.00	32,980.00 - 5,120.00	13,333.33	3.76
Antelope Vly Ca 2.082% 8/01/23 Standard & Poors Rating: N/A Moody's Rating: Aa3 036717ML7 Asset Minor Code 39	1,000,000.000	1,038,310.00 103.8310	1,000,000.00	38,310.00 - 880.00	3,470.00	2.01
Bay Area Ca Toil 2.184% 4/01/23 Standard & Poors Rating: AA Moody's Rating: Aa3 072024WN8 Asset Minor Code 39	2,000,000.000	2,080,840.00 104.0420	2,000,000.00	80,840.00 - 2,220.00	21,840.00	2.10
Bay Area Ca Toil 2.254% 4/01/24 Standard & Poors Rating: AA Moody's Rating: Aa3 072024WP3 Asset Minor Code 39	1,000,000.000	1,054,320.00 105.4320	1,000,000.00	54,320.00 - 1,050.00	11,270.00	2.14
California ST Dept 2.000% 5/01/22 Standard & Poors Rating: AA+ Moody's Rating: N/R 13066YTZ2 Asset Minor Code 39	1,750,000.000	1,796,987.50 102.6850	1,737,505.00	59,482.50 - 1,767.50	14,583.33	1.95
California ST Dept 0.560% 12/01/24 Standard & Poors Rating: AAA Moody's Rating: Aa1 13067WRB0 Asset Minor Code 39	500,000.000	500,695.00 100.1390	500,000.00	695.00 110.00	427.78	0.56
California ST 0.685% 11/01/24 Standard & Poors Rating: AA- Moody's Rating: Aa2 13077DMK5 Asset Minor Code 39	700,000.000	700,392.00 100.0560	700,000.00	392.00 168.00	186.47	0.68

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Contra Costa Ca 1.774% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 212204JE2 Asset Minor Code 39	1,000,000.000	1,037,950.00 103.7950	1,000,000.00	37,950.00 - 590.00	2,956.67	1.71
Cupertino Ca Union 2.000% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 231237N87 Asset Minor Code 39	2,500,000.000	2,616,150.00 104.6460	2,500,000.00	116,150.00 - 1,925.00	8,333.33	1.91
Fairfield Ca 3.250% 6/01/22 Standard & Poors Rating: AA Moody's Rating: N/A 30421VBG3 Asset Minor Code 39	450,000.000	469,813.50 104.4030	447,250.50	22,563.00 - 814.50	4,875.00	3.11
Garden Grove Ca 1.966% 8/01/24 Standard & Poors Rating: AA- Moody's Rating: Aa2 365298Y51 Asset Minor Code 39	700,000.000	730,275.00 104.3250	700,000.00	30,275.00 - 490.00	2,293.67	1.88
Jefferson Ca Elem 0.753% 9/01/25 Standard & Poors Rating: N/A Moody's Rating: Aa1 472412SK2 Asset Minor Code 39	2,000,000.000	1,999,320.00 99.9660	2,000,000.00	- 680.00 - 680.00	.00	0.75
Kern Ca Cmnty Clg 2.046% 11/01/22 Standard & Poors Rating: AA- Moody's Rating: Aa2 492244ES3 Asset Minor Code 39	425,000.000	437,754.25 103.0010	425,000.00	12,754.25 - 395.25	3,623.13	1.99
Kern Ca Cmnty Clg 2.071% 11/01/23 Standard & Poors Rating: AA- Moody's Rating: Aa2 492244ET1 Asset Minor Code 39	325,000.000	338,334.75 104.1030	325,000.00	13,334.75 - 282.75	2,804.48	1.99

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Los Angeles Ca 2.171% 6/01/21 Standard & Poors Rating: AA Moody's Rating: N/A 53945CGX2 Asset Minor Code 39	1,000,000.000	1,011,040.00 101.1040	1,000,000.00	11,040.00 - 1,220.00	7,236.67	2.15
Los Angeles Cnty Ca 1.250% 9/01/20 Standard & Poors Rating: N/R Moody's Rating: N/R 54465AGL0 Asset Minor Code 39	.000	.00 100.0000	.00	.00 - 27,750.00	.00	0.00
Milpitas Calif Ca 0.843% 8/01/24 Standard & Poors Rating: N/A Moody's Rating: Aa1 601670MG4 Asset Minor Code 39	310,000.000	312,297.10 100.7410	310,000.00	2,297.10 18.60	435.55	0.84
Mississippi ST Ser C 2.875% 12/01/21 Standard & Poors Rating: AA Moody's Rating: Aa2 605581HH3 Asset Minor Code 39	1,000,000.000	1,030,790.00 103.0790	1,025,100.00	5,690.00 - 2,950.00	9,583.33	2.79
Oakland Ca Ser A 2 2.500% 1/15/22 Standard & Poors Rating: AA Moody's Rating: Aa1 672240US5 Asset Minor Code 39	2,795,000.000	2,863,477.50 102.4500	2,840,279.00	23,198.50 - 3,270.15	14,751.39	2.44
Oceanside Ca Pensn 4.045% 8/15/23 Standard & Poors Rating: AA+ Moody's Rating: N/A 675371AZ1 Asset Minor Code 39	1,875,000.000	2,057,700.00 109.7440	1,985,793.75	71,906.25 - 4,818.75	9,691.15	3.69
Ohlone Ca Cmnty Clg 1.814% 8/01/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 677765GV5 Asset Minor Code 39	1,000,000.000	1,039,460.00 103.9460	1,000,000.00	39,460.00 - 620.00	3,023.33	1.75



**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oregon ST Article 1.650% 5/01/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609BUT2 Asset Minor Code 39	110,000.000	110,897.60 100.8160	110,000.00	897.60 - 93.50	756.25	1.64
Oregon ST Txbl Ser B 3.088% 5/01/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 68609TDS4 Asset Minor Code 39	370,000.000	395,267.30 106.8290	370,000.00	25,267.30 296.00	4,760.67	2.89
Oxnard Ca Sch Dist 2.058% 8/01/23 Standard & Poors Rating: AA Moody's Rating: N/A 692020R36 Asset Minor Code 39	400,000.000	415,740.00 103.9350	400,000.00	15,740.00 - 368.00	1,372.00	1.98
Oxnard Ca Sch Dist 2.178% 8/01/24 Standard & Poors Rating: AA Moody's Rating: N/A 692020R44 Asset Minor Code 39	1,000,000.000	1,052,010.00 105.2010	1,000,000.00	52,010.00 - 880.00	3,630.00	2.07
Redwood City Ca Sch 1.867% 8/01/24 Standard & Poors Rating: N/A Moody's Rating: Aa2 757889EE6 Asset Minor Code 39	1,800,000.000	1,871,154.00 103.9530	1,800,000.00	71,154.00 - 1,116.00	5,601.00	1.80
Sacramento Ca 3.005% 11/01/21 Standard & Poors Rating: AA+ Moody's Rating: N/A 78607QAV7 Asset Minor Code 39	1,000,000.000	1,027,350.00 102.7350	1,000,000.00	27,350.00 - 1,730.00	12,520.83	2.93
Sacramento Calif Ca 1.714% 9/01/24 Standard & Poors Rating: AA Moody's Rating: N/A 786089JD5 Asset Minor Code 39	400,000.000	413,880.00 103.4700	400,000.00	13,880.00 - 200.00	571.33	1.66

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San Bernardino Ca 0.942% 8/01/24 Standard & Poors Rating: AA Moody's Rating: Aa1 796720NQ9 Asset Minor Code 39	500,000.000	506,530.00 101.3060	500,000.00	6,530.00 2,690.00	785.00	0.93
San Francisco Ca 1.700% 6/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 7976465X0 Asset Minor Code 39	1,165,000.000	1,207,068.15 103.6110	1,165,000.00	42,068.15 - 675.70	5,831.47	1.64
San Francisco Ca 2.537% 7/01/22 Standard & Poors Rating: AA+ Moody's Rating: N/A 797669XV5 Asset Minor Code 39	3,000,000.000	3,101,490.00 103.3830	3,000,000.00	101,490.00 - 3,750.00	19,027.50	2.45
San Mateo Ca Union 2.870% 9/01/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 799017KW7 Asset Minor Code 39	1,000,000.000	1,045,290.00 104.5290	1,010,800.00	34,490.00 - 1,650.00	2,391.67	2.75
Santa Monica Ca 0.627% 7/01/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 802498VU6 Asset Minor Code 39	225,000.000	225,706.50 100.3140	225,000.00	706.50 33.75	219.45	0.63
Santa Monica Ca 0.777% 7/01/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 802498VV4 Asset Minor Code 39	175,000.000	175,736.75 100.4210	175,000.00	736.75 61.25	211.52	0.77
Solano Cnty Ca Cmnty 3.504% 8/01/22 Standard & Poors Rating: AA Moody's Rating: Aa2 83412PEA6 Asset Minor Code 39	500,000.000	526,500.00 105.3000	508,340.00	18,160.00 - 1,035.00	2,920.00	3.33

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State Center Ca 0.900% 8/01/25 Standard & Poors Rating: AA Moody's Rating: Aa1 856597HV4 Asset Minor Code 39	575,000.000	574,637.75 99.9370	575,000.00	- 362.25 - 362.25	.00	0.90
Texas ST Ref Tx 4.000% 10/01/20 Standard & Poors Rating: N/R Moody's Rating: N/R 8827235E5 Asset Minor Code 39	300,000.000	300,000.00 100.0000	322,071.00	- 22,071.00 - 915.00	6,000.00	4.00
Texas ST Ref Tx 4.000% 10/01/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 8827235F2 Asset Minor Code 39	250,000.000	259,422.50 103.7690	271,190.00	- 11,767.50 - 702.50	5,000.00	3.85
Texas ST Taxable 5.000% 10/01/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 882724QZ3 Asset Minor Code 39	770,000.000	909,778.10 118.1530	872,294.50	37,483.60 - 2,687.30	16,897.22	4.23
Univ Of California 2.112% 5/15/21 Standard & Poors Rating: AA- Moody's Rating: Aa3 91412G2S3 Asset Minor Code 39	670,000.000	677,162.30 101.0690	670,000.00	7,162.30 - 871.00	5,345.71	2.09
Univ Of Ca 3.297% 5/15/23 Standard & Poors Rating: AA Moody's Rating: Aa2 91412HBK8 Asset Minor Code 39	740,000.000	794,486.20 107.3630	740,000.00	54,486.20 - 3,626.00	9,216.95	3.07
<b>Total Municipal Issues</b>	<b>41,635,000.000</b>	<b>43,338,776.60</b>	<b>42,150,047.95</b>	<b>1,188,728.65 - 78,108.50</b>	<b>249,281.36</b>	<b>2.28</b>



**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Total Assets</b>	<b>230,038,732.760</b>	<b>235,785,135.14</b>	<b>227,966,933.05</b>	<b>7,818,202.09 - 516,605.67</b>	<b>987,380.72</b>	<b>1.87</b>
<b>Accrued Income</b>	<b>.000</b>	<b>987,380.72</b>	<b>987,380.72</b>			
<b>Grand Total</b>	<b>230,038,732.760</b>	<b>236,772,515.86</b>	<b>228,954,313.77</b>			

**ASSET DETAIL MESSAGES**

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	1,672.310	1,672.31 1.0000	1,672.31	.00 .00	87.08	0.04
<b>Total Money Markets</b>	<b>1,672.310</b>	<b>1,672.31</b>	<b>1,672.31</b>	<b>.00</b> <b>.00</b>	<b>87.08</b>	<b>0.03</b>
<b>US Treas &amp; Agency Short Term Obligat</b>						
F H L B Disc Nts 9/01/20 313384E39 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 1,625.63	.00	0.00
F H L B Disc Nts 10/28/20 313384M48 Asset Minor Code 23	8,835,000.000	8,834,646.60 .0000	8,830,729.75	3,916.85 883.50	.00	0.00
U S Treasury Bill 9/10/20 912796TJ8 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 1,610.07	.00	0.00
U S Treasury Bill 9/03/20 912796XH7 Asset Minor Code 4	.000	.00 1.0000	.00	.00 - 2,451.87	.00	0.00
U S Treasury Bill 10/01/20 9127962J7 Asset Minor Code 4	6,130,000.000	6,130,000.00 1.0000	6,127,720.66	2,279.34 490.40	.00	0.05
U S Treasury Bill 11/27/20 9127963B3 Asset Minor Code 4	7,900,000.000	7,898,815.00 .9999	7,897,871.17	943.83 948.00	.00	0.09
U S Treasury Bill 12/17/20 9127963K3 Asset Minor Code 4	5,000,000.000	4,999,000.00 .9998	4,998,567.90	432.10 432.10	.00	0.09

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bill 10/27/20 9127964K2 Asset Minor Code 4	7,000,000.000	6,999,580.00 .9999	6,999,131.24	448.76 448.76	.00	0.07
<b>Total US Treas &amp; Agency Short Term O</b>	<b>34,865,000.000</b>	<b>34,862,041.60</b>	<b>34,854,020.72</b>	<b>8,020.88</b> <b>- 2,484.81</b>	<b>.00</b>	<b>0.05</b>
<b>Corporate Short Term Obligations</b>						
Kingdom Of Denmark C P 9/17/20 24850CJH8 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 1,633.33	.00	0.00
Exxon Mobil Corp C P 10/14/20 30229AKE8 Asset Minor Code 8	5,700,000.000	5,699,772.00 .0000	5,699,582.00	190.00 190.00	.00	0.00
Koch Industries Inc C P 11/06/20 50000DL61 Asset Minor Code 8	2,000,000.000	1,999,720.00 .9999	1,999,700.56	19.44 19.44	.00	0.00
Lloyds Bank Corporate C P 11/20/20 53948ALL3 Asset Minor Code 8	5,700,000.000	5,698,917.00 .9998	5,692,754.67	6,162.33 798.00	.00	0.00
Mufg Bank Ltd Ny Bran C P 10/22/20 62479LKN4 Asset Minor Code 8	5,000,000.000	4,999,700.00 .9999	4,997,709.72	1,990.28 700.00	.00	0.00
Mufg Bank Ltd Ny Bra C P 11/27/20 62479LLT0 Asset Minor Code 8	3,500,000.000	3,499,230.00 .9998	3,498,622.36	607.64 490.00	.00	0.00
Toyota Motor Credit C P 9/08/20 89233GJ80 Asset Minor Code 8	.000	.00 1.0000	.00	.00 - 21,875.39	.00	0.00
<b>Total Corporate Short Term Obligatio</b>	<b>21,900,000.000</b>	<b>21,897,339.00</b>	<b>21,888,369.31</b>	<b>8,969.69</b> <b>- 21,311.28</b>	<b>.00</b>	<b>0.00</b>

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Total Cash And Equivalents</b>	<b>56,766,672.310</b>	<b>56,761,052.91</b>	<b>56,744,062.34</b>	<b>16,990.57</b> <b>- 23,796.09</b>	<b>87.08</b>	<b>0.03</b>
<b>US Government Issues</b>						
F H L B Disc Nts 9/22/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384G86 Asset Minor Code 23	.000	.00 1.0000	.00	.00 - 1,647.72	.00	0.00
F H L B Disc Nts 10/07/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384J75 Asset Minor Code 23	10,000,000.000	9,999,900.00 .0000	9,984,266.67	15,633.33 800.00	.00	0.00
F H L B Disc Nts 11/17/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384P86 Asset Minor Code 23	7,120,000.000	7,119,359.20 .9999	7,115,524.29	3,834.91 854.40	.00	0.00
F H L B Disc Nts 12/02/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384R76 Asset Minor Code 23	5,228,000.000	5,227,215.80 .9999	5,225,952.37	1,263.43 679.64	.00	0.00
F H L B Disc Nts 12/10/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384S75 Asset Minor Code 23	4,480,000.000	4,479,238.40 .9998	4,478,732.53	505.87 505.87	.00	0.00
F H L B Disc Nts 12/16/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384T58 Asset Minor Code 23	5,204,000.000	5,203,011.24 .9998	5,201,903.94	1,107.30 676.52	.00	0.00



**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Disc Nts 12/30/20 Standard & Poors Rating: N/A Moody's Rating: N/A 313384V30 Asset Minor Code 23	5,365,000.000	5,363,819.70 .9998	5,363,998.53	- 178.83 - 178.83	.00	0.00
<b>Total US Government Issues</b>	<b>37,397,000.000</b>	<b>37,392,544.34</b>	<b>37,370,378.33</b>	<b>22,166.01</b> <b>1,689.88</b>	<b>.00</b>	<b>0.00</b>
<b>Total Assets</b>	<b>94,163,672.310</b>	<b>94,153,597.25</b>	<b>94,114,440.67</b>	<b>39,156.58</b> <b>- 22,106.21</b>	<b>87.08</b>	<b>0.02</b>
<b>Accrued Income</b>	<b>.000</b>	<b>87.08</b>	<b>87.08</b>			
<b>Grand Total</b>	<b>94,163,672.310</b>	<b>94,153,684.33</b>	<b>94,114,527.75</b>			

**ASSET DETAIL MESSAGES**

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.



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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	344,683.210	344,683.21 1.0000	344,683.21	.00 .00	51.04	0.04
<b>Total Money Markets</b>	<b>344,683.210</b>	<b>344,683.21</b>	<b>344,683.21</b>	<b>.00 .00</b>	<b>51.04</b>	<b>0.03</b>
<b>Total Cash And Equivalents</b>	<b>344,683.210</b>	<b>344,683.21</b>	<b>344,683.21</b>	<b>.00 .00</b>	<b>51.04</b>	<b>0.03</b>
<b>US Government Issues</b>						
F H L B Deb 3.375% 12/08/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3130A0F70 Asset Minor Code 22	3,250,000.000	3,569,800.00 109.8400	3,321,722.50	248,077.50 - 6,435.00	34,429.69	3.07
F H L B 2.875% 6/14/24 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3130A1XJ2 Asset Minor Code 22	3,575,000.000	3,920,917.00 109.6760	3,729,153.45	191,763.55 - 3,861.00	30,548.87	2.62
F H L B Deb 2.875% 9/13/24 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3130A2UW4 Asset Minor Code 22	4,500,000.000	4,975,155.00 110.5590	4,757,970.00	217,185.00 3,015.00	6,468.75	2.60
F H L B Deb 2.375% 3/14/25 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3130A4CH3 Asset Minor Code 22	2,000,000.000	2,170,780.00 108.5390	2,115,540.00	55,240.00 - 13,360.00	2,243.06	2.19

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**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 1.375% 2/18/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A7CV5 Asset Minor Code 22	3,110,000.000	3,124,585.90 100.4690	3,097,435.60	27,150.30 - 3,078.90	5,107.74	1.37
F F C B Deb 1.850% 7/26/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKWV4 Asset Minor Code 22	3,000,000.000	3,179,100.00 105.9700	3,028,968.00	150,132.00 3,000.00	10,020.83	1.75
F F C B Deb 1.600% 8/14/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKZK5 Asset Minor Code 22	3,000,000.000	3,117,780.00 103.9260	3,005,490.00	112,290.00 - 1,500.00	6,266.67	1.54
F H L B Deb 1.875% 6/11/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313379RB7 Asset Minor Code 22	2,250,000.000	2,277,315.00 101.2140	2,266,965.00	10,350.00 - 3,982.50	12,890.63	1.85
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	2,000,000.000	2,160,900.00 108.0450	2,033,340.00	127,560.00 - 3,180.00	20,222.22	3.01
F H L B Deb 3.375% 9/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383YJ4 Asset Minor Code 22	1,600,000.000	1,746,400.00 109.1500	1,644,408.40	101,991.60 - 2,816.00	3,450.00	3.09
F N M A Deb 1.375% 2/26/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0J20 Asset Minor Code 22	2,500,000.000	2,512,500.00 100.5000	2,512,327.78	172.22 - 2,600.00	3,342.01	1.37

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F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0Q89 Asset Minor Code 22	2,000,000.000	2,024,740.00 101.2370	1,992,924.00	31,816.00 - 2,000.00	13,291.67	1.36
F N M A 2.000% 1/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0S38 Asset Minor Code 22	2,750,000.000	2,815,560.00 102.3840	2,745,022.50	70,537.50 - 4,537.50	13,138.89	1.95
F N M A 1.875% 4/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T45 Asset Minor Code 22	2,000,000.000	2,052,660.00 102.6330	1,989,000.00	63,660.00 - 1,960.00	18,333.33	1.83
F N M A Deb 2.375% 1/19/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0T94 Asset Minor Code 22	2,750,000.000	2,884,887.50 104.9050	2,693,682.50	191,205.00 - 8,030.00	13,062.50	2.26
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	3,500,000.000	3,694,040.00 105.5440	3,477,264.00	216,776.00 735.00	15,142.36	1.66
F N M A 1.625% 10/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W66 Asset Minor Code 22	2,250,000.000	2,369,812.50 105.3250	2,231,325.00	138,487.50 - 2,137.50	16,859.38	1.54
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	2,630,000.000	2,771,415.10 105.3770	2,655,150.30	116,264.80 - 6,522.40	9,972.08	1.54

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F N M A Deb 0.625% 4/22/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G03U5 Asset Minor Code 22	1,905,000.000	1,930,812.75 101.3550	1,901,075.70	29,737.05 8,534.40	5,192.45	0.62
F N M A 0.500% 6/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G04Z3 Asset Minor Code 22	3,590,000.000	3,606,549.90 100.4610	3,582,568.70	23,981.20 6,210.70	5,085.83	0.50
F N M A 0.250% 7/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05G4 Asset Minor Code 22	2,455,000.000	2,454,484.45 99.9790	2,449,721.75	4,762.70 - 662.85	1,380.94	0.25
F N M A 0.375% 8/25/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05X7 Asset Minor Code 22	2,880,000.000	2,870,928.00 99.6850	2,866,521.60	4,406.40 - 1,785.60	1,020.00	0.38
F H L M C M T N 1.125% 8/12/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE C9 Asset Minor Code 22	2,000,000.000	2,016,940.00 100.8470	1,984,920.00	32,020.00 - 1,660.00	3,062.50	1.12
F H L M C M T N 1.875% 11/17/20 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE K1 Asset Minor Code 22	1,500,000.000	1,503,435.00 100.2290	1,498,335.00	5,100.00 - 2,085.00	10,468.75	1.87
F H L M C 2.750% 6/19/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAE N5 Asset Minor Code 22	2,000,000.000	2,135,200.00 106.7600	1,988,360.00	146,840.00 - 4,580.00	15,583.33	2.58

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F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3137EAEP0 Asset Minor Code 22	5,500,000.000	5,772,690.00 104.9580	5,590,721.30	181,968.70 2,475.00	11,229.17	1.43
F H L M C M T N 0.375% 7/21/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEU9 Asset Minor Code 22	1,820,000.000	1,820,291.20 100.0160	1,810,936.40	9,354.80 4,058.60	1,289.17	0.37
F H L M C M T N 0.375% 9/23/25 Standard & Poors Rating: AA+ Moody's Rating: N/A 3137EAEX3 Asset Minor Code 22	2,775,000.000	2,765,842.50 99.6700	2,766,647.25	- 804.75 - 804.75	.00	0.38
U S Treasury Nt 1.750% 3/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828J76 Asset Minor Code 21	1,000,000.000	1,024,300.00 102.4300	995,276.79	29,023.21 - 970.00	48.08	1.71
U S Treasury Nt 1.875% 8/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L24 Asset Minor Code 21	3,500,000.000	3,616,620.00 103.3320	3,492,902.35	123,717.65 - 4,795.00	5,619.82	1.81
U S Treasury Nt 1.750% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L57 Asset Minor Code 21	3,400,000.000	3,509,956.00 103.2340	3,355,984.38	153,971.62 - 4,522.00	163.46	1.70
U S Treasury Nt 1.375% 10/31/20 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L99 Asset Minor Code 21	900,000.000	900,936.00 100.1040	887,979.58	12,956.42 - 909.00	5,178.67	1.37

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U S Treasury Nt 1.375% 1/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828N89 Asset Minor Code 21	2,400,000.000	2,409,840.00 100.4100	2,386,601.79	23,238.21 - 1,968.00	5,559.78	1.37
U S Treasury Nt 1.625% 5/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R69 Asset Minor Code 21	2,000,000.000	2,078,900.00 103.9450	1,902,890.63	176,009.37 - 2,420.00	10,951.09	1.56
U S Treasury Nt 1.125% 9/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T34 Asset Minor Code 21	2,000,000.000	2,019,540.00 100.9770	1,947,350.46	72,189.54 - 1,240.00	61.81	1.11
U S Treasury Nt 1.250% 10/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T67 Asset Minor Code 21	3,000,000.000	3,036,330.00 101.2110	2,906,845.98	129,484.02 - 930.00	15,778.69	1.24
U S Treasury Nt 2.125% 11/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828U57 Asset Minor Code 21	2,000,000.000	2,123,680.00 106.1840	1,960,390.63	163,289.37 - 3,280.00	14,282.79	2.00
U S Treasury Nt 1.750% 11/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828U65 Asset Minor Code 21	2,250,000.000	2,292,367.50 101.8830	2,218,015.35	74,352.15 - 1,935.00	13,232.58	1.72
U S Treasury Nt 1.875% 1/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828V72 Asset Minor Code 21	3,000,000.000	3,069,840.00 102.3280	3,004,814.73	65,025.27 - 3,060.00	9,476.90	1.83

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.250% 1/31/24 912828V80 Asset Minor Code 21	3,000,000.000	3,206,850.00 106.8950	2,995,468.75	211,381.25 - 5,130.00	11,372.28	2.10
U S Treasury Nt 2.500% 5/15/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WJ5 Asset Minor Code 21	2,250,000.000	2,437,380.00 108.3280	2,312,050.78	125,329.22 - 4,747.50	21,246.60	2.31
U S Treasury Nt 2.125% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W48 Asset Minor Code 21	2,300,000.000	2,452,467.00 106.6290	2,279,156.25	173,310.75 - 3,496.00	4,515.62	1.99
U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	3,000,000.000	3,084,960.00 102.8320	2,984,072.55	100,887.45 - 3,060.00	13,267.66	1.70
U S Treasury Nt 2.000% 6/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XX3 Asset Minor Code 21	5,000,000.000	5,337,100.00 106.7420	5,030,468.76	306,631.24 - 6,250.00	25,271.74	1.87
U S Treasury Nt 1.500% 9/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YH7 Asset Minor Code 21	5,000,000.000	5,256,850.00 105.1370	4,965,957.04	290,892.96 - 4,850.00	206.04	1.43
U S Treasury Nt 1.125% 2/28/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828ZC7 Asset Minor Code 21	1,000,000.000	1,039,180.00 103.9180	1,029,609.38	9,570.62 - 740.00	963.40	1.08

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U S Treasury Nt 0.375% 4/30/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828ZL7 Asset Minor Code 21	4,250,000.000	4,275,075.00 100.5900	4,248,847.66	26,227.34 170.00	6,705.94	0.37
U S Treasury Nt 2.125% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282N9 Asset Minor Code 21	2,250,000.000	2,415,330.00 107.3480	2,322,597.66	92,732.34 - 3,600.00	8,055.37	1.98
U S Treasury Nt 2.125% 11/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128283J7 Asset Minor Code 21	3,500,000.000	3,775,765.00 107.8790	3,560,292.97	215,472.03 - 5,600.00	24,994.88	1.97
U S Treasury Nt 2.500% 3/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128284D9 Asset Minor Code 21	3,000,000.000	3,176,730.00 105.8910	2,973,867.19	202,862.81 - 5,610.00	206.04	2.36
<b>Total US Government Issues</b>	<b>135,090,000.000</b>	<b>140,785,518.30</b>	<b>135,498,938.39</b>	<b>5,286,579.91</b> <b>- 118,492.80</b>	<b>486,262.06</b>	<b>1.67</b>

**Corporate Issues**

Ace Ina Holdings 2.875% 11/03/22 Standard & Poors Rating: A Moody's Rating: A3 00440EAU1 Asset Minor Code 28	2,140,000.000	2,238,482.80 104.6020	2,172,597.20	65,885.60 3,937.60	25,293.61	2.75
American Honda Mtn 3.625% 10/10/23 Standard & Poors Rating: A- Moody's Rating: A3 02665WCQ2 Asset Minor Code 28	2,415,000.000	2,630,200.65 108.9110	2,413,019.70	217,180.95 - 6,858.60	41,583.28	3.33



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American Honda Mtn 2.400% 6/27/24 Standard & Poors Rating: A- Moody's Rating: A3 02665WCZ2 Asset Minor Code 28	700,000.000	740,761.00 105.8230	697,039.00	43,722.00 - 168.00	4,386.67	2.27
Apple Inc 2.250% 2/23/21 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833BS8 Asset Minor Code 28	1,000,000.000	1,007,040.00 100.7040	1,012,710.00	- 5,670.00 - 900.00	2,375.00	2.23
Apple Inc 2.850% 5/11/24 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833CU2 Asset Minor Code 28	2,000,000.000	2,158,060.00 107.9030	2,037,557.50	120,502.50 - 6,400.00	22,166.67	2.64
Bank Of America 3.550% 3/05/24 Standard & Poors Rating: A- Moody's Rating: A2 06051GHF9 Asset Minor Code 28	2,725,000.000	2,902,016.00 106.4960	2,774,363.25	127,652.75 - 15,396.25	6,986.60	3.33
Bank Of Ny Mtn 2.600% 2/07/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAA5 Asset Minor Code 28	1,000,000.000	1,028,970.00 102.8970	1,001,790.00	27,180.00 - 2,870.00	3,900.00	2.53
Bank Of Ny Mtn 2.950% 1/29/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAE7 Asset Minor Code 28	2,250,000.000	2,370,082.50 105.3370	2,229,097.50	140,985.00 - 14,422.50	11,431.25	2.80
Berkshire Hathaway 3.000% 5/15/22 Standard & Poors Rating: AA Moody's Rating: Aa2 084664BT7 Asset Minor Code 28	1,000,000.000	1,042,740.00 104.2740	1,034,300.00	8,440.00 - 4,500.00	11,333.33	2.88

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Chevron Corp 3.191% 6/24/23 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AH3 Asset Minor Code 28	1,000,000.000	1,068,650.00 106.8650	983,170.00	85,480.00 - 2,780.00	8,597.97	2.99
Chevron Corp 2.419% 11/17/20 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AY6 Asset Minor Code 28	2,000,000.000	2,003,180.00 100.1590	2,006,380.00	- 3,200.00 - 2,380.00	18,008.11	2.42
John Deere Mtn 2.550% 1/08/21 Standard & Poors Rating: A Moody's Rating: A2 24422ETF6 Asset Minor Code 28	1,250,000.000	1,257,625.00 100.6100	1,260,325.00	- 2,700.00 - 2,450.00	7,348.96	2.53
John Deere Mtn 3.650% 10/12/23 Standard & Poors Rating: A Moody's Rating: A2 24422EUM9 Asset Minor Code 28	1,000,000.000	1,098,830.00 109.8830	1,000,190.00	98,640.00 - 260.00	17,134.72	3.32
Exxon Mobil 2.222% 3/01/21 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GAV4 Asset Minor Code 28	2,000,000.000	2,013,220.00 100.6610	2,012,140.80	1,079.20 - 3,100.00	3,703.33	2.21
General Dynamics 3.000% 5/11/21 Standard & Poors Rating: A Moody's Rating: A2 369550BE7 Asset Minor Code 28	1,225,000.000	1,245,469.75 101.6710	1,216,486.25	28,983.50 - 2,731.75	14,291.67	2.95
Honda Auto 0.370% 10/18/24 Standard & Poors Rating: AAA Moody's Rating: N/A 43813KAC6 Asset Minor Code 31	1,170,000.000	1,170,117.00 100.0100	1,169,828.13	288.87 288.87	24.05	0.37

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**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Honda Auto 3.010% 5/18/22 Standard & Poors Rating: AAA Moody's Rating: N/A 43814UAG4 Asset Minor Code 31	361,902.510	366,031.82 101.1410	361,894.62	4,137.20 - 771.95	393.37	2.98
Honda Auto 2.750% 9/20/21 Standard & Poors Rating: AAA Moody's Rating: N/A 43814WAB1 Asset Minor Code 31	246,883.280	247,493.08 100.2470	246,867.38	625.70 - 572.12	245.18	2.74
Honda Auto 2.950% 8/22/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43815HAC1 Asset Minor Code 31	908,682.420	920,604.33 101.3120	908,557.75	12,046.58 - 2,125.52	744.61	2.91
Honda Auto 1.900% 4/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815NAB0 Asset Minor Code 31	837,627.520	842,368.49 100.5660	837,568.88	4,799.61 - 1,112.95	707.35	1.89
Honeywell 1.350% 6/01/25 Standard & Poors Rating: A Moody's Rating: A2 438516CB0 Asset Minor Code 28	2,000,000.000	2,062,060.00 103.1030	2,047,600.00	14,460.00 1,800.00	9,975.00	1.31
IBM Credit Corp 3.000% 2/06/23 Standard & Poors Rating: A Moody's Rating: A2 44932HAH6 Asset Minor Code 28	2,225,000.000	2,364,796.75 106.2830	2,199,858.35	164,938.40 - 5,762.75	10,197.92	2.82
Jpmorgan Chase Co 2.550% 3/01/21 Standard & Poors Rating: A- Moody's Rating: A2 46625HQJ2 Asset Minor Code 28	.000	.00 100.7470	.00	.00 19,700.00	.00	0.00

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Jpmorgan Chase Co 3.797% 7/23/24 Standard & Poors Rating: A- Moody's Rating: A2 46647PAU0 Asset Minor Code 28	1,000,000.000	1,083,280.00 108.3280	1,052,870.00	30,410.00 - 3,440.00	7,172.11	3.51
John Deere Owner 0.510% 11/15/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 47787NAC3 Asset Minor Code 31	535,000.000	536,391.00 100.2600	534,918.47	1,472.53 1,262.60	121.27	0.51
John Deere Owner 2.280% 5/16/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 477870AB5 Asset Minor Code 31	399,384.800	401,321.82 100.4850	399,383.29	1,938.53 - 366.35	404.71	2.27
John Deere Owner 1.820% 10/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788BAD6 Asset Minor Code 31	10,007.530	10,013.03 100.0550	10,006.80	6.23 - 15.02	8.09	1.82
John Deere Owner 2.660% 4/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788CAC6 Asset Minor Code 31	162,222.860	163,110.22 100.5470	162,211.20	899.02 - 343.28	191.78	2.65
John Deere Owner 3.080% 11/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 47788EAC2 Asset Minor Code 31	1,077,938.950	1,092,965.42 101.3940	1,077,857.24	15,108.18 - 2,445.77	1,475.58	3.04
John Deere Owner 2.850% 12/15/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 47789JAB2 Asset Minor Code 31	146,620.530	146,903.51 100.1930	146,613.85	289.66 - 364.40	185.71	2.84

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Mercedes Benz Auto 1.840% 12/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 58770FAC6 Asset Minor Code 31	770,000.000	782,535.60 101.6280	769,898.51	12,637.09 - 623.70	629.69	1.81
Merck Co Inc 2.800% 5/18/23 Standard & Poors Rating: AA- Moody's Rating: A1 58933YAF2 Asset Minor Code 28	830,000.000	884,970.90 106.6230	808,685.60	76,285.30 - 1,162.00	8,585.89	2.63
Microsoft Corp 1.550% 8/08/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 594918BP8 Asset Minor Code 28	1,705,000.000	1,723,414.00 101.0800	1,702,976.95	20,437.05 - 1,023.00	3,890.72	1.53
Nissan Auto 3.060% 3/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479GAD1 Asset Minor Code 31	1,055,079.320	1,072,846.86 101.6840	1,055,045.13	17,801.73 - 2,278.45	1,434.91	3.01
Nissan Auto 1.930% 7/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479JAD5 Asset Minor Code 31	1,650,000.000	1,690,755.00 102.4700	1,649,912.88	40,842.12 - 5,181.00	1,422.67	1.88
Oracle Corp 1.900% 9/15/21 Standard & Poors Rating: A Moody's Rating: A3 68389XBK0 Asset Minor Code 28	1,000,000.000	1,014,250.00 101.4250	964,080.00	50,170.00 - 1,520.00	844.44	1.87
Pnc Bank Na Mtn 3.500% 6/08/23 Standard & Poors Rating: A Moody's Rating: A2 69353RFL7 Asset Minor Code 28	2,500,000.000	2,686,950.00 107.4780	2,496,535.00	190,415.00 - 13,850.00	27,465.28	3.26

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Praxair Inc 2.450% 2/15/22 Standard & Poors Rating: A Moody's Rating: A2 74005PBA1 Asset Minor Code 28	1,000,000.000	1,023,260.00 102.3260	1,005,120.00	18,140.00 - 2,330.00	3,130.56	2.39
Charles Schwab Corp 2.650% 1/25/23 Standard & Poors Rating: A Moody's Rating: A2 808513AT2 Asset Minor Code 28	2,200,000.000	2,306,678.00 104.8490	2,193,312.00	113,366.00 - 10,340.00	10,688.33	2.53
Toyota Auto 3.180% 3/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 89231PAD0 Asset Minor Code 31	1,000,000.000	1,018,040.00 101.8040	1,021,367.19	- 3,327.19 - 3,310.00	1,413.33	3.12
Toyota Auto Recv 0.440% 10/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 89237VAB5 Asset Minor Code 31	1,070,000.000	1,072,439.60 100.2280	1,069,917.61	2,521.99 1,519.40	209.24	0.44
Toyota Auto 2.960% 9/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89238TAD5 Asset Minor Code 31	1,288,362.120	1,304,260.51 101.2340	1,302,000.64	2,259.87 - 1,211.30	1,694.90	2.92
US Bank Na Mtn 2.050% 1/21/25 Standard & Poors Rating: AA- Moody's Rating: A1 90331HPL1 Asset Minor Code 28	2,725,000.000	2,878,008.75 105.6150	2,719,195.75	158,813.00 - 8,474.75	10,862.15	1.94
Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	1,500,000.000	1,620,570.00 108.0380	1,499,610.10	120,959.90 - 5,460.00	13,458.33	3.15

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Wells Fargo Mtn 2.625% 7/22/22 Standard & Poors Rating: BBB+ Moody's Rating: A2 95000U2B8 Asset Minor Code 28	2,250,000.000	2,332,800.00 103.6800	2,215,890.00	116,910.00 - 7,965.00	11,320.31	2.53
<b>Total Corporate Issues</b>	<b>57,329,711.840</b>	<b>59,624,563.39</b>	<b>57,480,749.52</b>	<b>2,143,813.87</b> <b>- 118,757.94</b>	<b>327,438.65</b>	<b>2.51</b>
<b>Foreign Issues</b>						
Inter Amer Bk M T N 1.875% 3/15/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CS5 Asset Minor Code 34	2,000,000.000	2,014,460.00 100.7230	2,051,660.00	- 37,200.00 - 2,600.00	1,666.67	1.86
Inter Amer Dev Bk 2.125% 1/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 4581X0CW6 Asset Minor Code 34	2,000,000.000	2,048,700.00 102.4350	1,997,540.00	51,160.00 - 2,460.00	8,618.06	2.07
Inter Amer Dev Bk 1.750% 9/14/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 4581X0CZ9 Asset Minor Code 34	1,500,000.000	1,544,430.00 102.9620	1,471,005.00	73,425.00 - 1,710.00	1,239.58	1.70
Intl Bk 1.375% 5/24/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058FH1 Asset Minor Code 34	2,000,000.000	2,014,260.00 100.7130	2,006,100.00	8,160.00 - 1,760.00	9,701.39	1.37
Intl Bk 2.000% 1/26/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 459058FY4 Asset Minor Code 34	4,000,000.000	4,093,720.00 102.3430	4,002,540.00	91,180.00 - 5,720.00	14,444.44	1.95

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Intl Bk M T N 0.625% 4/22/25 Standard & Poors Rating: AAA Moody's Rating: Aaa 459058JB0 Asset Minor Code 34	2,355,000.000	2,376,925.05 100.9310	2,345,886.15	31,038.90 - 3,603.15	6,500.78	0.62
Intl Finance Corp 1.125% 7/20/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 45950KCJ7 Asset Minor Code 34	3,000,000.000	3,021,960.00 100.7320	2,929,920.00	92,040.00 - 2,130.00	6,656.25	1.12
Intl Bk M T N 2.250% 1/25/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 45950KCM0 Asset Minor Code 34	1,230,000.000	1,237,859.70 100.6390	1,226,383.80	11,475.90 - 1,992.60	5,073.75	2.24
Royal Bank Of Mtn 2.550% 7/16/24 Standard & Poors Rating: A Moody's Rating: A2 78013XZU5 Asset Minor Code 35	3,200,000.000	3,423,264.00 106.9770	3,211,125.00	212,139.00 - 17,824.00	17,000.00	2.38
Toronto Dominion Mtn 2.650% 6/12/24 Standard & Poors Rating: A Moody's Rating: Aa3 89114QCA4 Asset Minor Code 35	1,000,000.000	1,069,920.00 106.9920	1,000,190.00	69,730.00 - 5,820.00	8,023.61	2.48
Toronto Mtn 3.500% 7/19/23 Standard & Poors Rating: AA- Moody's Rating: Aa1 89114QC48 Asset Minor Code 33	1,750,000.000	1,899,922.50 108.5670	1,782,970.00	116,952.50 - 10,710.00	12,250.00	3.22
<b>Total Foreign Issues</b>	<b>24,035,000.000</b>	<b>24,745,421.25</b>	<b>24,025,319.95</b>	<b>720,101.30</b> <b>- 56,329.75</b>	<b>91,174.53</b>	<b>1.85</b>





**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Total Assets</b>	<b>216,799,395.050</b>	<b>225,500,186.15</b>	<b>217,349,691.07</b>	<b>8,150,495.08</b> <b>- 293,580.49</b>	<b>904,926.28</b>	<b>1.91</b>
<b>Accrued Income</b>	<b>.000</b>	<b>904,926.28</b>	<b>904,926.28</b>			
<b>Grand Total</b>	<b>216,799,395.050</b>	<b>226,405,112.43</b>	<b>218,254,617.35</b>			

**ASSET DETAIL MESSAGES**

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	282,014.420	282,014.42 1.0000	282,014.42	.00 .00	21.12	0.04
<b>Total Money Markets</b>	<b>282,014.420</b>	<b>282,014.42</b>	<b>282,014.42</b>	<b>.00 .00</b>	<b>21.12</b>	<b>0.03</b>
<b>Total Cash And Equivalents</b>	<b>282,014.420</b>	<b>282,014.42</b>	<b>282,014.42</b>	<b>.00 .00</b>	<b>21.12</b>	<b>0.03</b>
<b>US Government Issues</b>						
F H L B Deb 2.375% 3/08/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AB3H7 Asset Minor Code 22	1,890,000.000	2,023,339.50 107.0550	1,889,073.90	134,265.60 - 2,513.70	2,867.81	2.22
F H L B Deb 2.750% 6/10/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AEBM1 Asset Minor Code 22	2,500,000.000	2,610,100.00 104.4040	2,492,710.00	117,390.00 - 3,300.00	21,197.92	2.63
F H L B Deb 1.625% 11/19/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AHJY0 Asset Minor Code 22	2,400,000.000	2,439,936.00 101.6640	2,395,896.00	44,040.00 - 3,456.00	14,300.00	1.60
F H L B Deb 1.625% 12/20/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AHSR5 Asset Minor Code 22	825,000.000	840,089.25 101.8290	824,109.00	15,980.25 - 981.75	3,761.20	1.60

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L B Deb 0.500% 4/14/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJHU6 Asset Minor Code 22	1,750,000.000	1,763,265.00 100.7580	1,741,320.00	21,945.00 3,465.00	4,010.42	0.50
F H L B Deb 0.250% 6/03/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJPU7 Asset Minor Code 22	2,400,000.000	2,405,232.00 100.2180	2,399,664.00	5,568.00 768.00	1,816.67	0.25
F H L B Deb 1.375% 2/17/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130AJ7E3 Asset Minor Code 22	2,400,000.000	2,467,272.00 102.8030	2,395,584.00	71,688.00 - 2,352.00	4,033.33	1.34
F H L B 2.875% 6/14/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A1XJ2 Asset Minor Code 22	2,450,000.000	2,687,062.00 109.6760	2,559,907.00	127,155.00 - 2,646.00	20,935.59	2.62
F H L B Deb 2.500% 12/09/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3KM5 Asset Minor Code 22	1,800,000.000	1,891,458.00 105.0810	1,780,614.00	110,844.00 - 1,368.00	14,000.00	2.38
F H L B Deb 2.250% 12/08/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3130A3VC5 Asset Minor Code 22	855,000.000	909,053.10 106.3220	850,212.00	58,841.10 - 760.95	6,038.44	2.12
F F C B Deb 2.875% 7/17/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EJUS6 Asset Minor Code 22	1,800,000.000	1,932,912.00 107.3840	1,804,001.40	128,910.60 - 3,024.00	10,637.50	2.68

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F F C B 1.850% 8/05/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133EKYJ9 Asset Minor Code 22	4,600,000.000	4,742,692.00 103.1020	4,596,991.60	145,700.40 - 4,140.00	13,237.78	1.79
F F C B Deb 0.500% 7/02/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3133ELR71 Asset Minor Code 22	1,000,000.000	1,003,950.00 100.3950	1,004,777.30	- 827.30 - 827.30	1,236.11	0.50
F H L B Deb 1.875% 6/11/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313379RB7 Asset Minor Code 22	850,000.000	860,319.00 101.2140	873,171.00	- 12,852.00 13,180.50	4,869.79	1.85
F H L B Deb 3.250% 6/09/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 313383QR5 Asset Minor Code 22	2,400,000.000	2,593,080.00 108.0450	2,434,483.20	158,596.80 - 3,816.00	24,266.67	3.01
F N M A 1.375% 10/07/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0Q89 Asset Minor Code 22	1,300,000.000	1,316,081.00 101.2370	1,298,042.20	18,038.80 - 1,300.00	8,639.58	1.36
F N M A Deb 2.250% 4/12/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V59 Asset Minor Code 22	2,025,000.000	2,090,569.50 103.2380	2,018,358.00	72,211.50 - 3,928.50	21,389.06	2.18
F N M A 1.750% 7/02/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0V75 Asset Minor Code 22	2,000,000.000	2,110,880.00 105.5440	1,992,420.00	118,460.00 420.00	8,652.78	1.66

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F N M A 1.375% 9/06/22 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W33 Asset Minor Code 22	2,500,000.000	2,558,675.00 102.3470	2,491,300.00	67,375.00 - 1,200.00	2,387.15	1.34
F N M A 1.625% 10/15/24 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0W66 Asset Minor Code 22	2,345,000.000	2,469,871.25 105.3250	2,340,990.05	128,881.20 - 2,227.75	17,571.22	1.54
F N M A 1.625% 1/07/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G0X24 Asset Minor Code 22	2,300,000.000	2,423,671.00 105.3770	2,292,663.00	131,008.00 - 5,704.00	8,720.83	1.54
F N M A Deb 0.625% 4/22/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G03U5 Asset Minor Code 22	2,000,000.000	2,027,100.00 101.3550	1,995,880.00	31,220.00 8,960.00	5,451.39	0.62
F N M A 0.250% 5/22/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G04Q3 Asset Minor Code 22	1,185,000.000	1,185,853.20 100.0720	1,181,433.15	4,420.05 - 319.95	1,061.56	0.25
F N M A 0.500% 6/17/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G04Z3 Asset Minor Code 22	2,190,000.000	2,200,095.90 100.4610	2,185,466.70	14,629.20 3,788.70	3,102.50	0.50
F N M A 0.250% 7/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05G4 Asset Minor Code 22	2,400,000.000	2,399,496.00 99.9790	2,394,840.00	4,656.00 - 648.00	1,350.00	0.25

**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A 0.300% 8/10/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05R0 Asset Minor Code 22	3,100,000.000	3,096,342.00 99.8820	3,094,637.00	1,705.00 - 3,069.00	1,317.50	0.30
F N M A 0.500% 8/14/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05S8 Asset Minor Code 22	2,400,000.000	2,396,424.00 99.8510	2,400,000.00	- 3,576.00 1,152.00	1,566.67	0.50
F N M A 0.375% 8/25/25 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3135G05X7 Asset Minor Code 22	2,140,000.000	2,133,259.00 99.6850	2,129,984.80	3,274.20 - 1,326.80	757.92	0.38
F N M A 0.375% 8/24/23 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3136G4R54 Asset Minor Code 22	1,300,000.000	1,298,973.00 99.9210	1,300,000.00	- 1,027.00 - 1,066.00	501.04	0.38
F H L M C Mltcl Mtg 2.510% 11/25/22 Standard & Poors Rating: N/A Moody's Rating: N/A 3137B1BS0 Asset Minor Code 30	3,200,000.000	3,317,888.00 103.6840	3,135,249.98	182,638.02 - 11,232.00	6,693.32	2.42
F H L M C M T N 1.125% 8/12/21 Standard & Poors Rating: AA+ Moody's Rating: Aaa 3137EAEC9 Asset Minor Code 22	2,400,000.000	2,420,328.00 100.8470	2,378,675.72	41,652.28 - 45,636.28	3,675.00	1.12
F H L M C 1.500% 2/12/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 3137EAEP0 Asset Minor Code 22	2,000,000.000	2,099,160.00 104.9580	1,998,460.00	100,700.00 900.00	4,083.33	1.43

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F H L M C 0.375% 4/20/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAEQ8 Asset Minor Code 22	850,000.000	854,496.50 100.5290	847,875.00	6,621.50 425.00	1,425.52	0.37
F H L M C 0.375% 5/05/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAER6 Asset Minor Code 22	2,000,000.000	2,008,580.00 100.4290	2,004,080.00	4,500.00 3,320.00	3,000.00	0.37
F H L M C M T N 0.250% 6/26/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAES4 Asset Minor Code 22	2,400,000.000	2,402,160.00 100.0900	2,392,992.00	9,168.00 2,232.00	1,583.33	0.25
F H L M C M T N 0.375% 7/21/25 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAEU9 Asset Minor Code 22	2,665,000.000	2,665,426.40 100.0160	2,656,889.30	8,537.10 4,564.95	1,887.71	0.37
F H L M C M T N 0.250% 8/24/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAEV7 Asset Minor Code 22	2,400,000.000	2,401,632.00 100.0680	2,397,552.00	4,080.00 2,112.00	666.67	0.25
F H L M C 0.250% 9/08/23 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3137EAEW5 Asset Minor Code 22	1,160,000.000	1,160,429.20 100.0370	1,159,617.20	812.00 812.00	217.50	0.25
F H L M C M T N 0.375% 9/23/25 Standard & Poors Rating: AA+ Moodys Rating: N/A 3137EAEX3 Asset Minor Code 22	2,380,000.000	2,372,146.00 99.6700	2,372,836.20	- 690.20 - 690.20	.00	0.38

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U S Treasury Nt 0.250% 7/31/25 Standard & Poors Rating: N/A Moody's Rating: Aaa 91282CAB7 Asset Minor Code 21	1,400,000.000	1,399,020.00 99.9300	1,401,695.31	- 2,675.31 - 112.00	589.67	0.25
U S Treasury Nt 1.500% 1/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828H86 Asset Minor Code 21	1,700,000.000	1,730,940.00 101.8200	1,681,207.03	49,732.97 - 1,462.00	4,296.20	1.47
U S Treasury Nt 1.750% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828L57 Asset Minor Code 21	600,000.000	619,404.00 103.2340	583,476.57	35,927.43 - 798.00	28.85	1.70
U S Treasury Nt 2.000% 11/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828M80 Asset Minor Code 21	1,675,000.000	1,742,586.25 104.0350	1,644,168.95	98,417.30 - 2,361.75	11,258.20	1.92
U S Treasury Nt 1.750% 1/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828P38 Asset Minor Code 21	1,500,000.000	1,556,190.00 103.7460	1,425,644.53	130,545.47 - 2,280.00	4,422.55	1.69
U S Treasury Nt 1.500% 2/28/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828P79 Asset Minor Code 21	440,000.000	454,454.00 103.2850	416,985.94	37,468.06 - 466.40	565.19	1.45
U S Treasury Nt 1.500% 3/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Q29 Asset Minor Code 21	2,000,000.000	2,067,740.00 103.3870	1,888,437.50	179,302.50 - 2,260.00	82.42	1.45



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U S Treasury Nt 1.250% 3/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Q37 Asset Minor Code 21	.000	.00 100.5740	.00	.00 - 54,453.13	.00	0.00
U S Treasury Nt 1.625% 4/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828R28 Asset Minor Code 21	2,300,000.000	2,387,860.00 103.8200	2,284,906.25	102,953.75 - 2,783.00	15,640.63	1.57
U S Treasury Bd 1.375% 6/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S35 Asset Minor Code 21	1,400,000.000	1,447,362.00 103.3830	1,380,968.75	66,393.25 - 980.00	4,864.81	1.33
U S Treasury Nt 1.125% 7/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S76 Asset Minor Code 21	2,500,000.000	2,520,900.00 100.8360	2,431,152.34	89,747.66 - 36,984.06	4,738.45	1.12
U S Treasury Nt 1.250% 7/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828S92 Asset Minor Code 21	700,000.000	721,686.00 103.0980	651,328.13	70,357.87 - 651.00	1,474.18	1.21
U S Treasury Nt 1.625% 8/15/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828TJ9 Asset Minor Code 21	2,300,000.000	2,364,607.00 102.8090	2,287,960.94	76,646.06 - 2,139.00	4,773.44	1.58
U S Treasury Nt 1.375% 9/30/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T26 Asset Minor Code 21	2,300,000.000	2,383,904.00 103.6480	2,291,375.00	92,529.00 - 2,530.00	86.88	1.33

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U S Treasury Nt 1.125% 9/30/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T34 Asset Minor Code 21	1,300,000.000	1,312,701.00 100.9770	1,286,136.72	26,564.28 - 806.00	40.18	1.11
U S Treasury Nt 1.250% 10/31/21 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T67 Asset Minor Code 21	2,500,000.000	2,530,275.00 101.2110	2,475,230.47	55,044.53 - 775.00	13,148.91	1.24
U S Treasury Nt 1.625% 10/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828T91 Asset Minor Code 21	2,300,000.000	2,403,960.00 104.5200	2,282,390.63	121,569.37 - 2,691.00	15,640.63	1.55
U S Treasury Nt 1.750% 5/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828VB3 Asset Minor Code 21	1,500,000.000	1,562,985.00 104.1990	1,420,078.13	142,906.87 - 1,755.00	9,915.08	1.68
U S Treasury Nt 1.750% 4/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828WZ9 Asset Minor Code 21	1,400,000.000	1,435,826.00 102.5590	1,397,648.44	38,177.56 - 1,526.00	10,252.72	1.71
U S Treasury Nt 2.125% 2/29/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W48 Asset Minor Code 21	2,100,000.000	2,239,209.00 106.6290	2,079,738.28	159,470.72 - 3,192.00	4,122.96	1.99
U S Treasury Nt 1.875% 3/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828W89 Asset Minor Code 21	2,000,000.000	2,052,260.00 102.6130	1,939,140.63	113,119.37 - 2,360.00	103.02	1.83

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U S Treasury Nt 2.000% 5/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XT2 Asset Minor Code 21	2,300,000.000	2,451,754.00 106.5980	2,319,855.47	131,898.53 - 3,059.00	15,459.02	1.88
U S Treasury Nt 1.750% 6/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828XW5 Asset Minor Code 21	500,000.000	514,160.00 102.8320	499,980.47	14,179.53 - 510.00	2,211.28	1.70
U S Treasury Nt 2.000% 4/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828X70 Asset Minor Code 21	2,350,000.000	2,502,021.50 106.4690	2,311,078.13	190,943.37 - 3,125.50	19,668.48	1.88
U S Treasury Nt 1.250% 8/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YE4 Asset Minor Code 21	3,200,000.000	3,329,888.00 104.0590	3,138,375.00	191,513.00 - 2,752.00	3,425.41	1.20
U S Treasury Nt 1.500% 9/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YH7 Asset Minor Code 21	2,300,000.000	2,418,151.00 105.1370	2,276,550.78	141,600.22 - 2,231.00	94.78	1.43
U S Treasury Nt 1.500% 10/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828YM6 Asset Minor Code 21	1,500,000.000	1,578,165.00 105.2110	1,483,710.94	94,454.06 - 1,530.00	9,415.76	1.43
U S Treasury Nt 1.750% 7/31/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 912828Y87 Asset Minor Code 21	1,200,000.000	1,271,064.00 105.9220	1,198,781.25	72,282.75 - 1,260.00	3,538.04	1.65

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U S Treasury Nt 1.375% 8/31/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282D1 Asset Minor Code 21	2,300,000.000	2,381,949.00 103.5630	2,260,917.97	121,031.03 - 2,231.00	2,723.29	1.33
U S Treasury Nt 1.875% 7/31/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282P4 Asset Minor Code 21	2,000,000.000	2,063,900.00 103.1950	2,011,562.50	52,337.50 - 2,360.00	6,317.93	1.82
U S Treasury Nt 1.875% 9/30/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128282W9 Asset Minor Code 21	3,000,000.000	3,104,430.00 103.4810	2,951,601.56	152,828.44 - 4,080.00	154.53	1.81
U S Treasury Nt 1.750% 6/30/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 9128286Z8 Asset Minor Code 21	2,300,000.000	2,433,699.00 105.8130	2,292,902.34	140,796.66 - 2,415.00	9,445.31	1.65
<b>Total US Government Issues</b>	<b>137,425,000.000</b>	<b>141,562,347.55</b>	<b>136,497,743.65</b>	<b>5,064,603.90</b> <b>- 210,352.87</b>	<b>431,409.61</b>	<b>1.37</b>

**Corporate Issues**

Adobe Inc 1.700% 2/01/23 Standard & Poors Rating: A Moody's Rating: A2 00724PAA7 Asset Minor Code 28	780,000.000	803,423.40 103.0030	778,931.40	24,492.00 - 3,120.00	2,210.00	1.65
Amazon Com Inc Sr Nt 0.800% 6/03/25 Standard & Poors Rating: AA- Moody's Rating: A2 023135BQ8 Asset Minor Code 28	1,605,000.000	1,624,292.10 101.2020	1,604,374.05	19,918.05 - 1,845.75	4,208.67	0.79

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Apple Inc 2.100% 9/12/22 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DC1 Asset Minor Code 28	1,350,000.000	1,395,333.00 103.3580	1,327,468.50	67,864.50 - 5,454.00	1,496.25	2.03
Apple Inc 2.400% 1/13/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DE7 Asset Minor Code 28	1,560,000.000	1,629,732.00 104.4700	1,573,260.00	56,472.00 - 5,756.40	8,112.00	2.30
Apple Inc 1.125% 5/11/25 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DT4 Asset Minor Code 28	1,400,000.000	1,432,690.00 102.3350	1,437,030.00	- 4,340.00 - 3,906.00	6,125.00	1.10
Apple Inc 0.750% 5/11/23 Standard & Poors Rating: AA+ Moody's Rating: Aa1 037833DV9 Asset Minor Code 28	1,090,000.000	1,101,118.00 101.0200	1,087,035.20	14,082.80 - 2,834.00	3,179.17	0.74
Bank Of America 3.000% 9/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 05522RCZ9 Asset Minor Code 31	1,000,000.000	1,014,920.00 101.4920	1,002,421.88	12,498.12 - 2,220.00	1,333.33	2.96
Bmw Vehicle Owner 1.920% 1/25/24 Standard & Poors Rating: AAA Moody's Rating: N/A 05588CAC6 Asset Minor Code 31	990,000.000	1,007,899.20 101.8080	989,866.94	18,032.26 - 4,138.20	316.80	1.89
Bank Of Ny Mtn 2.200% 8/16/23 Standard & Poors Rating: A Moody's Rating: A1 06406FAD5 Asset Minor Code 28	750,000.000	786,622.50 104.8830	728,910.00	57,712.50 - 277.50	2,062.50	2.10

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Bank Of Ny Mtn 3.650% 2/04/24 Standard & Poors Rating: A Moody's Rating: A1 06406HCS6 Asset Minor Code 28	830,000.000	910,908.40 109.7480	849,231.10	61,677.30 - 4,814.00	4,796.71	3.33
Bank Of Ny Mtn 3.500% 4/28/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAG2 Asset Minor Code 28	1,000,000.000	1,077,940.00 107.7940	993,850.00	84,090.00 - 6,340.00	14,875.00	3.25
Bank Of Ny Mtn 1.950% 8/23/22 Standard & Poors Rating: A Moody's Rating: A1 06406RAK3 Asset Minor Code 28	1,000,000.000	1,031,120.00 103.1120	999,680.00	31,440.00 - 2,190.00	2,058.33	1.89
Bank Of Ny Mtn 1.850% 1/27/23 Standard & Poors Rating: A Moody's Rating: A1 06406RAM9 Asset Minor Code 28	415,000.000	428,172.10 103.1740	414,709.50	13,462.60 - 1,066.55	1,364.89	1.79
Berkshire Hathaway 2.750% 3/15/23 Standard & Poors Rating: AA Moody's Rating: Aa2 084670BR8 Asset Minor Code 28	300,000.000	316,017.00 105.3390	294,828.00	21,189.00 - 1,263.00	366.67	2.61
Capital One Multi 1.720% 8/15/24 Standard & Poors Rating: AAA Moody's Rating: N/A 14041NFU0 Asset Minor Code 31	2,110,000.000	2,167,645.20 102.7320	2,109,468.70	58,176.50 - 527.50	1,612.98	1.67
Caterpillar Finl Mtn 2.850% 5/17/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q2V0 Asset Minor Code 28	1,000,000.000	1,077,950.00 107.7950	997,870.00	80,080.00 - 2,190.00	10,608.33	2.64

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Caterpillar Mtn 1.900% 9/06/22 Standard & Poors Rating: A Moody's Rating: A3 14913Q3A5 Asset Minor Code 28	875,000.000	899,972.50 102.8540	873,783.75	26,188.75 - 2,301.25	1,154.51	1.85
Caterpillar Finl Mtn 2.150% 11/08/24 Standard & Poors Rating: A Moody's Rating: A3 14913Q3B3 Asset Minor Code 28	1,200,000.000	1,276,068.00 106.3390	1,202,664.00	73,404.00 - 588.00	10,248.33	2.02
Chase Issuance Trust 1.530% 1/15/25 Standard & Poors Rating: AAA Moody's Rating: N/A 161571HP2 Asset Minor Code 31	810,000.000	833,174.10 102.8610	809,814.42	23,359.68 469.80	550.80	1.49
Chevron Corp 2.355% 12/05/22 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AB6 Asset Minor Code 28	820,000.000	851,266.60 103.8130	790,906.40	60,360.20 - 1,943.40	6,222.43	2.27
Chevron Corp 3.191% 6/24/23 Standard & Poors Rating: AA Moody's Rating: Aa2 166764AH3 Asset Minor Code 28	1,700,000.000	1,816,705.00 106.8650	1,718,020.00	98,685.00 - 4,726.00	14,616.55	2.99
Chevron Corp 2.100% 5/16/21 Standard & Poors Rating: AA Moody's Rating: Aa2 166764BG4 Asset Minor Code 28	523,000.000	528,324.14 101.0180	527,973.73	350.41 - 627.60	4,118.63	2.08
Chevron Corp New Sr 1.554% 5/11/25 Standard & Poors Rating: AA Moody's Rating: Aa2 166764BW9 Asset Minor Code 28	1,500,000.000	1,554,375.00 103.6250	1,500,000.00	54,375.00 - 7,515.00	9,065.00	1.50

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Cisco Systems Inc 1.850% 9/20/21 Standard & Poors Rating: AA- Moody's Rating: A1 17275RBJ0 Asset Minor Code 28	2,000,000.000	2,028,700.00 101.4350	1,987,940.00	40,760.00 - 2,300.00	1,130.56	1.82
Citibank Credit Card 2.880% 1/23/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 17305EFM2 Asset Minor Code 31	5,145,000.000	5,186,777.40 100.8120	5,133,520.33	53,257.07 - 10,753.05	28,331.80	2.86
Citibank Na 3.650% 1/23/24 Standard & Poors Rating: A+ Moody's Rating: Aa3 17325FAS7 Asset Minor Code 28	2,000,000.000	2,191,980.00 109.5990	1,997,280.00	194,700.00 - 9,380.00	13,788.89	3.33
John Deere Mtn 2.550% 1/08/21 Standard & Poors Rating: A Moody's Rating: A2 24422ETF6 Asset Minor Code 28	495,000.000	498,019.50 100.6100	494,490.15	3,529.35 - 970.20	2,910.19	2.53
John Deere Mtn 2.950% 4/01/22 Standard & Poors Rating: A Moody's Rating: A2 24422EUT4 Asset Minor Code 28	575,000.000	597,534.25 103.9190	574,724.00	22,810.25 - 1,380.00	8,481.25	2.84
John Deere Mtn 2.600% 3/07/24 Standard & Poors Rating: A Moody's Rating: A2 24422EUX5 Asset Minor Code 28	1,000,000.000	1,069,190.00 106.9190	998,290.00	70,900.00 - 1,490.00	1,733.33	2.43
John Deere Mtn 2.050% 1/09/25 Standard & Poors Rating: A Moody's Rating: A2 24422EVC0 Asset Minor Code 28	750,000.000	794,857.50 105.9810	749,790.00	45,067.50 - 187.50	3,502.08	1.93



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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Discover Card 2.190% 4/17/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 254683BR5 Asset Minor Code 31	2,000,000.000	2,001,400.00 100.0700	1,961,328.13	40,071.87 - 3,700.00	1,946.67	2.19
Discover Card 1.850% 10/16/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 254683BU8 Asset Minor Code 31	1,410,000.000	1,422,267.00 100.8700	1,404,492.19	17,774.81 - 2,044.50	1,159.33	1.83
Estee Lauder Co Inc 2.350% 8/15/22 Standard & Poors Rating: A+ Moody's Rating: A1 29736RAE0 Asset Minor Code 28	500,000.000	517,125.00 103.4250	502,675.00	14,450.00 - 795.00	1,501.39	2.27
Exxon Mobil 1.902% 8/16/22 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GBB7 Asset Minor Code 28	670,000.000	689,845.40 102.9620	670,000.00	19,845.40 - 2,505.80	1,592.93	1.85
Exxon Mobil 2.019% 8/16/24 Standard & Poors Rating: AA Moody's Rating: Aa1 30231GBC5 Asset Minor Code 28	1,400,000.000	1,472,282.00 105.1630	1,477,154.00	- 4,872.00 - 11,032.00	3,533.25	1.92
Fifth Third Auto 2.640% 12/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 31680YAD9 Asset Minor Code 31	1,295,000.000	1,323,166.25 102.1750	1,294,715.36	28,450.89 - 1,851.85	1,519.47	2.58
Ford Credit Auto 1.870% 3/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 34531KAD4 Asset Minor Code 31	1,120,000.000	1,145,233.60 102.2530	1,119,935.71	25,297.89 - 1,456.00	930.84	1.83

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Credit Auto 2.230% 10/15/23 Standard & Poors Rating: AAA Moody's Rating: N/A 34532DAD9 Asset Minor Code 31	700,000.000	714,315.00 102.0450	699,862.66	14,452.34 - 896.00	693.78	2.19
Ford Credit Auto 2.780% 9/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 34533FAD3 Asset Minor Code 31	513,000.000	524,993.94 102.3380	520,194.02	4,799.92 - 1,220.94	633.84	2.72
Hershey Company 2.050% 11/15/24 Standard & Poors Rating: A Moody's Rating: A1 427866BC1 Asset Minor Code 28	1,000,000.000	1,060,460.00 106.0460	1,000,630.00	59,830.00 - 560.00	7,744.44	1.93
Hersey Co Sr Nt 0.900% 6/01/25 Standard & Poors Rating: A Moody's Rating: A1 427866BF4 Asset Minor Code 28	120,000.000	120,622.80 100.5190	119,778.00	844.80 - 616.80	360.00	0.90
Home Depot Inc 3.250% 3/01/22 Standard & Poors Rating: A Moody's Rating: A2 437076BV3 Asset Minor Code 28	200,000.000	208,318.00 104.1590	199,452.00	8,866.00 - 754.00	541.67	3.12
Honda Auto 0.370% 10/18/24 Standard & Poors Rating: AAA Moody's Rating: N/A 43813KAC6 Asset Minor Code 31	1,270,000.000	1,270,127.00 100.0100	1,269,813.44	313.56 313.56	26.11	0.37
Honda Auto 1.610% 4/22/24 Standard & Poors Rating: N/A Moody's Rating: Aaa 43813RAC1 Asset Minor Code 31	855,000.000	875,143.80 102.3560	854,832.42	20,311.38 94.05	382.38	1.57

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Honda Auto 3.010% 5/18/22 Standard & Poors Rating: AAA Moody's Rating: N/A 43814UAG4 Asset Minor Code 31	301,585.410	305,026.50 101.1410	301,578.83	3,447.67 - 643.29	327.81	2.98
Honda Auto 2.950% 8/22/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 43815HAC1 Asset Minor Code 31	397,356.050	402,569.36 101.3120	397,301.54	5,267.82 - 929.47	325.79	2.91
Honda Auto 1.780% 8/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 43815NAC8 Asset Minor Code 31	725,000.000	738,811.25 101.9050	724,993.98	13,817.27 - 195.75	573.58	1.75
Honeywell 1.850% 11/01/21 Standard & Poors Rating: A Moody's Rating: A2 438516BM7 Asset Minor Code 28	1,300,000.000	1,321,008.00 101.6160	1,279,096.00	41,912.00 - 637.00	10,020.83	1.82
Honeywell 2.150% 8/08/22 Standard & Poors Rating: A Moody's Rating: A2 438516BT2 Asset Minor Code 28	425,000.000	439,301.25 103.3650	424,570.75	14,730.50 595.00	1,345.24	2.08
Honeywell 0.483% 8/19/22 Standard & Poors Rating: A Moody's Rating: A2 438516CC8 Asset Minor Code 28	1,110,000.000	1,111,831.50 100.1650	1,110,000.00	1,831.50 - 277.50	625.49	0.48
Huntington National 3.125% 4/01/22 Standard & Poors Rating: A- Moody's Rating: A3 44644AAH0 Asset Minor Code 28	1,190,000.000	1,235,731.70 103.8430	1,188,917.10	46,814.60 - 1,273.30	18,593.75	3.01

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**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Intuit Inc 0.650% 7/15/23 Standard & Poors Rating: A- Moody's Rating: A3 46124HAA4 Asset Minor Code 28	2,160,000.000	2,169,871.20 100.4570	2,161,613.70	8,257.50 - 6,328.80	3,588.00	0.65
Jpmorgan Chase Mtn 3.875% 2/01/24 Standard & Poors Rating: A- Moody's Rating: A2 46625HJT8 Asset Minor Code 28	1,350,000.000	1,489,333.50 110.3210	1,387,818.75	101,514.75 - 4,603.50	8,718.75	3.51
John Deere Owner 1.010% 1/17/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 47789KAB9 Asset Minor Code 31	410,000.000	411,709.70 100.4170	409,971.01	1,738.69 - 159.90	184.04	1.01
Johnson Johnson 1.650% 3/01/21 Standard & Poors Rating: AAA Moody's Rating: Aaa 478160BS2 Asset Minor Code 28	750,000.000	753,712.50 100.4950	749,160.00	4,552.50 - 840.00	1,031.25	1.64
Key Bank Na Mtn 2.300% 9/14/22 Standard & Poors Rating: A- Moody's Rating: A3 49327M2T0 Asset Minor Code 28	1,500,000.000	1,556,055.00 103.7370	1,498,815.00	57,240.00 - 315.00	1,629.17	2.22
Key Bank Na Mtn 3.300% 2/01/22 Standard & Poors Rating: A- Moody's Rating: A3 49327M2X1 Asset Minor Code 28	1,000,000.000	1,039,100.00 103.9100	999,550.00	39,550.00 - 1,640.00	5,500.00	3.18
Mastercard Inc 2.000% 3/03/25 Standard & Poors Rating: A+ Moody's Rating: A1 57636QAN4 Asset Minor Code 28	700,000.000	745,276.00 106.4680	731,731.00	13,545.00 - 2,422.00	1,088.89	1.88

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mercedes Benz Auto 2.040% 6/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 58769TAB1 Asset Minor Code 31	349,567.060	351,633.00 100.5910	349,717.27	1,915.73 - 637.89	316.94	2.03
Mercedes Benz 1.940% 3/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 58769TAD7 Asset Minor Code 31	1,685,000.000	1,722,356.45 102.2170	1,684,767.98	37,588.47 - 5,375.15	1,452.81	1.90
Merck Co Inc 2.900% 3/07/24 Standard & Poors Rating: AA- Moody's Rating: A1 58933YAU9 Asset Minor Code 28	370,000.000	399,352.10 107.9330	368,956.60	30,395.50 - 1,694.60	715.33	2.69
Nike Inc Sr Nt 2.400% 3/27/25 Standard & Poors Rating: AA- Moody's Rating: A1 654106AH6 Asset Minor Code 28	1,200,000.000	1,289,172.00 107.4310	1,268,652.00	20,520.00 - 5,784.00	320.00	2.23
Nissan Auto 2.650% 5/16/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 65478DAD9 Asset Minor Code 31	175,764.770	176,914.27 100.6540	174,906.54	2,007.73 - 465.64	207.01	2.63
Nissan Auto 2.120% 4/18/22 Standard & Poors Rating: N/A Moody's Rating: Aaa 65478HAD0 Asset Minor Code 31	212,289.960	213,251.63 100.4530	212,254.06	997.57 - 275.88	200.01	2.11
Nissan Auto 2.500% 11/15/23 Standard & Poors Rating: N/A Moody's Rating: Aaa 65479HAC1 Asset Minor Code 31	570,000.000	584,124.60 102.4780	569,871.12	14,253.48 - 906.30	633.33	2.44

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nissan Auto 1.930% 7/15/24 Standard & Poors Rating: AAA Moody's Rating: Aaa 65479JAD5 Asset Minor Code 31	485,000.000	496,979.50 102.4700	484,974.39	12,005.11 - 1,522.90	418.18	1.88
Oracle Corp 1.900% 9/15/21 Standard & Poors Rating: A Moody's Rating: A3 68389XBK0 Asset Minor Code 28	2,000,000.000	2,028,500.00 101.4250	1,998,560.00	29,940.00 - 3,040.00	1,688.89	1.87
Oracle Corp 2.400% 9/15/23 Standard & Poors Rating: A Moody's Rating: A3 68389XBL8 Asset Minor Code 28	2,000,000.000	2,103,540.00 105.1770	1,911,038.25	192,501.75 - 9,840.00	2,133.33	2.28
Pnc Bank Na Mtn 2.550% 12/09/21 Standard & Poors Rating: A Moody's Rating: A2 69353REY0 Asset Minor Code 28	400,000.000	410,124.00 102.5310	399,404.00	10,720.00 - 684.00	3,173.33	2.49
Pnc Bank Na Mtn 2.625% 2/17/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFB9 Asset Minor Code 28	800,000.000	824,232.00 103.0290	799,624.00	24,608.00 - 1,000.00	2,566.67	2.55
Pnc Bank Na Mtn 2.450% 7/28/22 Standard & Poors Rating: A Moody's Rating: A2 69353RFE3 Asset Minor Code 28	1,000,000.000	1,036,000.00 103.6000	1,005,970.00	30,030.00 - 1,760.00	4,287.50	2.36
Paccar Financial Mtn 3.400% 8/09/23 Standard & Poors Rating: A+ Moody's Rating: A1 69371RP59 Asset Minor Code 28	1,436,000.000	1,549,415.28 107.8980	1,428,173.80	121,241.48 - 11,315.68	7,052.36	3.15

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Paccar Financial Mtn 2.850% 3/01/22 Standard & Poors Rating: A+ Moody's Rating: A1 69371RP75 Asset Minor Code 28	1,570,000.000	1,625,028.50 103.5050	1,568,618.40	56,410.10 - 4,239.00	3,728.75	2.75
Paccar Financial Mtn 2.150% 8/15/24 Standard & Poors Rating: A+ Moody's Rating: A1 69371RQ25 Asset Minor Code 28	1,700,000.000	1,796,203.00 105.6590	1,696,243.00	99,960.00 - 4,148.00	4,670.28	2.03
Pepsico Inc 0.750% 5/01/23 Standard & Poors Rating: A+ Moody's Rating: A1 713448EY0 Asset Minor Code 28	1,170,000.000	1,181,898.90 101.0170	1,167,683.40	14,215.50 - 2,761.20	3,656.25	0.74
State Street Corp 1.950% 5/19/21 Standard & Poors Rating: A Moody's Rating: A1 857477AV5 Asset Minor Code 28	500,000.000	505,470.00 101.0940	490,680.00	14,790.00 - 665.00	3,575.00	1.93
Texas Instruments 2.750% 3/12/21 Standard & Poors Rating: A+ Moody's Rating: A1 882508AY0 Asset Minor Code 28	800,000.000	804,952.00 100.6190	818,232.00	- 13,280.00 - 3,936.00	1,161.11	2.73
3M Company 1.625% 9/19/21 Standard & Poors Rating: A+ Moody's Rating: A1 88579YAU5 Asset Minor Code 28	1,000,000.000	1,012,270.00 101.2270	989,970.00	22,300.00 - 850.00	541.67	1.61
3M Company 1.750% 2/14/23 Standard & Poors Rating: A+ Moody's Rating: A1 88579YBL4 Asset Minor Code 28	1,710,000.000	1,768,140.00 103.4000	1,703,484.90	64,655.10 1,881.00	3,906.88	1.69

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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Toyota Auto 3.020% 12/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89231AAD3 Asset Minor Code 31	1,256,390.700	1,275,487.84 101.5200	1,256,167.19	19,320.65 - 2,764.32	1,686.32	2.97
Toyota Auto 1.670% 11/15/22 Standard & Poors Rating: AAA Moody's Rating: Aaa 89232HAB1 Asset Minor Code 31	493,427.370	496,777.74 100.6790	493,421.30	3,356.44 - 509.71	366.23	1.66
Toyota Motor Mtn 2.650% 4/12/22 Standard & Poors Rating: A+ Moody's Rating: A1 89236TFX8 Asset Minor Code 28	615,000.000	636,106.80 103.4320	614,612.55	21,494.25 - 1,740.45	7,650.77	2.56
Toyota Motor Mtn 1.800% 10/07/21 Standard & Poors Rating: A+ Moody's Rating: A1 89236TGJ8 Asset Minor Code 28	650,000.000	659,275.50 101.4270	649,922.00	9,353.50 - 1,007.50	5,655.00	1.77
Toyota Motor Mtn 0.450% 7/22/22 Standard & Poors Rating: A+ Moody's Rating: A1 89236THD0 Asset Minor Code 28	680,000.000	681,434.80 100.2110	679,578.40	1,856.40 625.60	578.00	0.45
Toyota Motor Mtn 0.500% 8/14/23 Standard & Poors Rating: A+ Moody's Rating: A1 89236THF5 Asset Minor Code 28	500,000.000	501,080.00 100.2160	499,615.00	1,465.00 10.00	326.39	0.50
Toyota Auto 1.910% 9/15/23 Standard & Poors Rating: AAA Moody's Rating: Aaa 89238UAD2 Asset Minor Code 31	2,000,000.000	2,037,600.00 101.8800	1,999,983.60	37,616.40 - 7,100.00	1,697.76	1.87



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DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Truist Bank Mtn 1.250% 3/09/23 Standard & Poors Rating: A Moody's Rating: A2 89788JAB5 Asset Minor Code 28	1,700,000.000	1,730,566.00 101.7980	1,698,810.00	31,756.00 - 3,043.00	1,298.61	1.23
Unilever Capital 2.600% 5/05/24 Standard & Poors Rating: A+ Moody's Rating: A1 904764AX5 Asset Minor Code 28	1,000,000.000	1,070,680.00 107.0680	1,029,950.00	40,730.00 - 3,850.00	10,544.44	2.43
United Parcel 2.350% 5/16/22 Standard & Poors Rating: A- Moody's Rating: A2 911312BC9 Asset Minor Code 28	490,000.000	505,381.10 103.1390	489,309.10	16,072.00 - 34.30	4,318.13	2.28
Unitedhealth Group 2.375% 10/15/22 Standard & Poors Rating: A+ Moody's Rating: A3 91324PDD1 Asset Minor Code 28	1,000,000.000	1,040,560.00 104.0560	955,350.00	85,210.00 - 3,380.00	10,951.39	2.28
Visa Inc 2.150% 9/15/22 Standard & Poors Rating: AA- Moody's Rating: Aa3 92826CAG7 Asset Minor Code 28	1,040,000.000	1,076,618.40 103.5210	1,042,808.00	33,810.40 - 2,080.00	993.78	2.08
Walmart Inc 3.400% 6/26/23 Standard & Poors Rating: AA Moody's Rating: Aa2 931142EK5 Asset Minor Code 28	2,000,000.000	2,160,760.00 108.0380	1,999,460.00	161,300.00 - 7,280.00	17,944.44	3.15
<b>Total Corporate Issues</b>	<b>97,503,381.320</b>	<b>100,749,249.55</b>	<b>97,508,881.49</b>	<b>3,240,368.06 - 229,504.81</b>	<b>357,116.56</b>	<b>2.11</b>



**ASSET DETAIL (continued)**

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Total Assets</b>	<b>235,210,395.740</b>	<b>242,593,611.52</b>	<b>234,288,639.56</b>	<b>8,304,971.96</b> <b>- 439,857.68</b>	<b>788,547.29</b>	<b>1.67</b>
<b>Accrued Income</b>	<b>.000</b>	<b>788,547.29</b>	<b>788,547.29</b>			
<b>Grand Total</b>	<b>235,210,395.740</b>	<b>243,382,158.81</b>	<b>235,077,186.85</b>			

**ASSET DETAIL MESSAGES**

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

We provide a cash management administrative service for the temporary investment of principal and income balances in your account. The fee for providing this service will not exceed \$0.42 per month for each \$1,000 of the average daily balance invested under the cash management administrative service. The charge for this service has been deducted from your account.

Yield on Market and Accrued Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.

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LOS ANGELES MTA LOW CARBON (LCTOP)  
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## ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	FEDERAL TAX COST	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
<b>Cash And Equivalents</b>						
<b>Money Markets</b>						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1	39,820,387.370	39,820,387.37 1.0000	39,820,387.37	.00 .00	1,505.21	0.04
<b>Total Money Markets</b>	<b>39,820,387.370</b>	<b>39,820,387.37</b>	<b>39,820,387.37</b>	<b>.00 .00</b>	<b>1,505.21</b>	<b>0.03</b>
<b>Total Cash And Equivalents</b>	<b>39,820,387.370</b>	<b>39,820,387.37</b>	<b>39,820,387.37</b>	<b>.00 .00</b>	<b>1,505.21</b>	<b>0.03</b>
<b>Total Assets</b>	<b>39,820,387.370</b>	<b>39,820,387.37</b>	<b>39,820,387.37</b>	<b>.00 .00</b>	<b>1,505.21</b>	<b>0.03</b>
<b>Accrued Income</b>	<b>.000</b>	<b>1,505.21</b>	<b>1,505.21</b>			
<b>Grand Total</b>	<b>39,820,387.370</b>	<b>39,821,892.58</b>	<b>39,821,892.58</b>			

## ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND  
REMITTANCE ADVICE

Agency Name	LOS ANGELES COUNTY MTA
Account Number	80-19-011

As of 10/15/2020, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2020.

Earnings Ratio		.00002309407394024
Interest Rate		0.84%
Dollar Day Total	\$	6,594,358,899.42
Quarter End Principal Balance	\$	74,942,556.67
Quarterly Interest Earned	\$	152,290.61



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND  
REMITTANCE ADVICE

Agency Name	PUBLIC TRANSP SERVICE CORP
Account Number	80-19-013

As of 10/15/2020, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2020.

Earnings Ratio		.00002309407394024
Interest Rate		0.84%
Dollar Day Total	\$	6,336,897,931.36
Quarter End Principal Balance	\$	74,787,649.51
Quarterly Interest Earned	\$	146,344.79



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND  
REMITTANCE ADVICE

Agency Name	LOS ANGELES COUNTY METRO TA
Account Number	19-19-001

As of 10/15/2020, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2020.

Earnings Ratio		.00002309407394024
Interest Rate		0.84%
Dollar Day Total	\$	3,300,000,000.00
Quarter End Principal Balance	\$	75,000,000.00
Quarterly Interest Earned	\$	76,210.44

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2020  
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of July 2020

No exceptions noted.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR AUGUST 2020  
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of August 2020

No exceptions noted.

On August 12, 2020, the Treasurer and Tax Collector approved an increase in the weighted average maturity (WAM) target limits for the Pooled Surplus Investment portfolio (Treasury Pool) from a range of between 1.0 and 2.0 years, to a longer range between 1.0 to 3.0 years. This increase was due to a low interest rate and depressed yield environment resulting from the 2019 Novel Coronavirus (COVID-19) pandemic and its associated recession. Increasing the WAM target range allows the portfolio to be invested at a higher yield while maintaining liquidity.

The Investment Policy allows the Treasurer to make investment decisions beyond the limitations initially established in the Investment Policy, when necessary and prudent, so long as the decisions are otherwise permissible by California Government Code (CGC). The CGC is silent on weighted average maturities of a pool, so extending the WAM is permissible.





**Metro**

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Metropolitan Transportation Authority

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ATTACHMENT VII

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS  
COMPLIANCE REPORTS  
FOR THE MONTH ENDED SEPTEMBER 30, 2020

At the time of this report, Attachment II - Los Angeles County Treasurer and Tax Collector Report of Investment Transactions for September 2020 was unavailable for inclusion.