



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
July 31, 2023

CITY OF HAYWARD

Client Management Team

Monique Spyke

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Accounts included in Statement

35310000	CITY OF HAYWARD
35310001	CITY OF HAYWARD - SHORT TERM

CITY OF HAYWARD
DIRECTOR OF FINANCE
777 B ST.
HAYWARD, CA 94541

Online Access <https://www.pfmam.com> **Customer Service** 1-717-232-2723

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFMAM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFMAM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFMAM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFMAM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFMAM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFMAM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

Dividends on local government investment program funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratably amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

CITY OF HAYWARD

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	332,921.29	258,785,168.13
Total	\$332,921.29	\$258,785,168.13

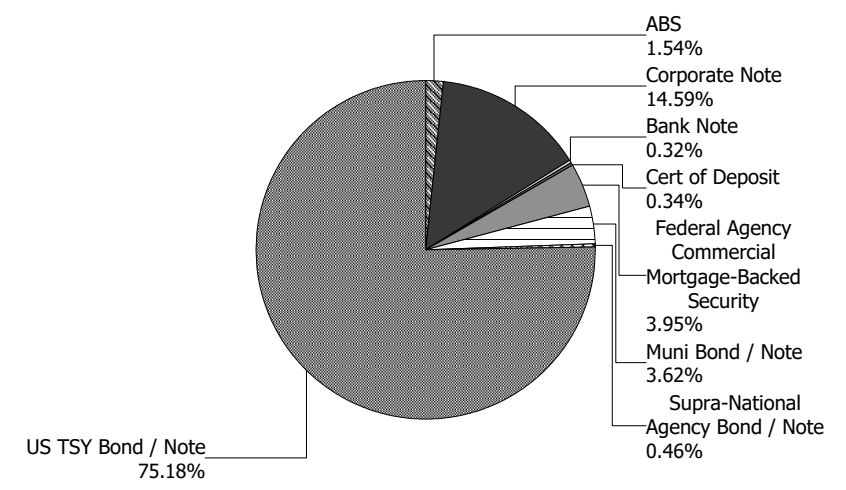
Investment Allocation		
Investment Type	Closing Market Value	Percent
Asset-Backed Security	3,988,820.54	1.54
Corporate Note	37,758,956.83	14.59
Bank Note	824,484.60	0.32
Certificate of Deposit	892,395.00	0.34
Federal Agency Commercial Mortgage-Backed Se	10,231,822.72	3.95
Municipal Bond / Note	9,369,365.95	3.62
Supra-National Agency Bond / Note	1,201,494.93	0.46
U.S. Treasury Bond / Note	194,517,827.56	75.18
Total	\$258,785,168.13	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	350,000.00	0.13
31 to 60 days	4,803,890.63	1.85
61 to 90 days	4,809,078.13	1.86
91 to 180 days	14,192,109.42	5.48
181 days to 1 year	40,345,287.06	15.59
1 to 2 years	70,171,030.32	27.12
2 to 3 years	47,091,922.36	18.20
3 to 4 years	40,410,501.43	15.62
4 to 5 years	36,611,348.78	14.15
Over 5 years	0.00	0.00
Total	\$258,785,168.13	100.00%

Weighted Average Days to Maturity 778

Sector Allocation



Consolidated Summary Statement

CITY OF HAYWARD

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
35310000	CITY OF HAYWARD	180,326,716.07	5,692,279.77	(5,825,543.53)	1,285,000.00	258,774.03	181,737,226.34	13,675.20
35310001	CITY OF HAYWARD - SHORT TERM	76,701,231.90	0.00	(4,650,000.00)	4,771,611.72	225,098.17	77,047,941.79	319,246.09
Total		\$257,027,947.97	\$5,692,279.77	(\$10,475,543.53)	\$6,056,611.72	\$483,872.20	\$258,785,168.13	\$332,921.29

Managed Account Summary Statement

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$180,326,716.07
Maturities/Calls	(1,630,071.04)
Principal Dispositions	(4,195,472.49)
Principal Acquisitions	5,692,279.77
Unsettled Trades	1,285,000.00
Change in Current Value	258,774.03
Closing Market Value	\$181,737,226.34

Cash Transactions Summary - Managed Account

Maturities/Calls	1,387,222.00
Sale Proceeds	4,221,516.09
Coupon/Interest/Dividend Income	225,963.77
Principal Payments	255,071.04
Security Purchases	(5,711,408.65)
Net Cash Contribution	(378,364.25)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	264,229.37
Less Purchased Interest Related to Interest/Coupons	(19,128.88)
Plus Net Realized Gains/Losses	(231,425.29)
Total Cash Basis Earnings	\$13,675.20

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	190,992,862.49
Ending Accrued Interest	837,202.72
Plus Proceeds from Sales	4,221,516.09
Plus Proceeds of Maturities/Calls/Principal Payments	1,642,293.04
Plus Coupons/Dividends Received	225,963.77
Less Cost of New Purchases	(6,996,408.65)
Less Beginning Amortized Value of Securities	(189,944,662.51)
Less Beginning Accrued Interest	(785,563.21)
Total Accrual Basis Earnings	\$193,203.74

Portfolio Summary and Statistics

For the Month Ending **July 31, 2023**

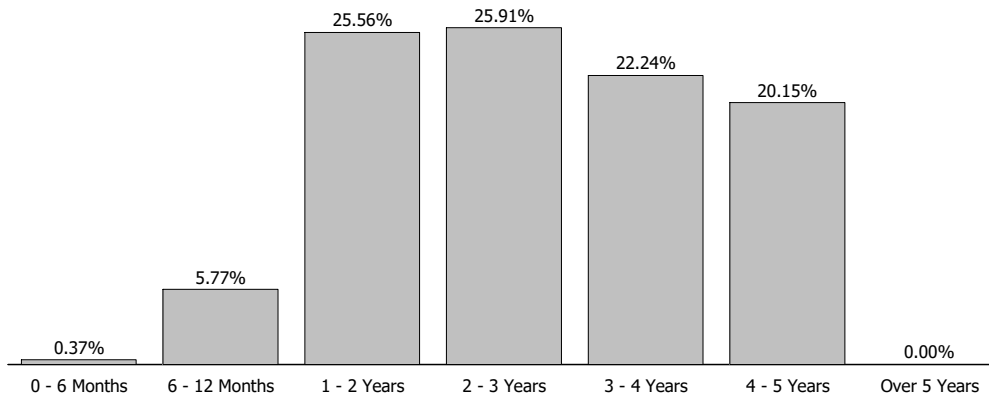
CITY OF HAYWARD - 35310000

Account Summary

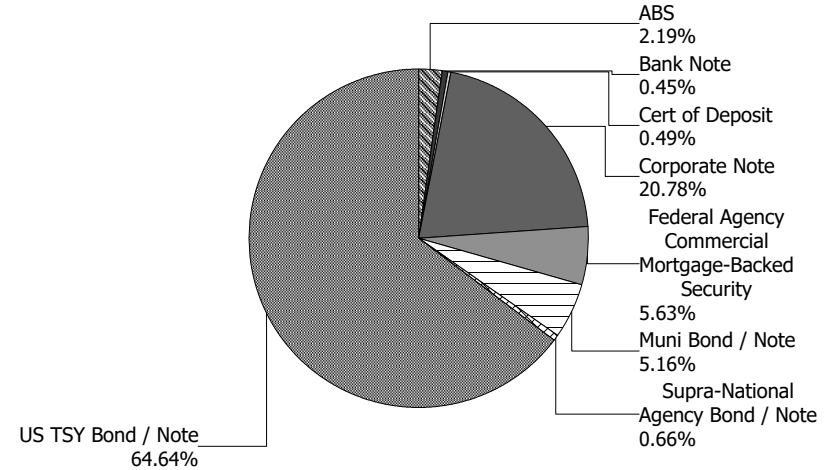
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	125,560,000.00	117,469,885.77	64.64
Supra-National Agency Bond / Note	1,270,000.00	1,201,494.93	0.66
Municipal Bond / Note	9,750,000.00	9,369,365.95	5.16
Federal Agency Commercial Mortgage-Backed Security	10,630,764.74	10,231,822.72	5.63
Corporate Note	39,910,000.00	37,758,956.83	20.78
Certificate of Deposit	900,000.00	892,395.00	0.49
Bank Note	900,000.00	824,484.60	0.45
Asset-Backed Security	4,131,382.49	3,988,820.54	2.19
Managed Account Sub-Total	193,052,147.23	181,737,226.34	100.00%
Accrued Interest		837,202.72	
Total Portfolio	193,052,147.23	182,574,429.06	

Unsettled Trades **1,285,000.00** **1,269,911.75**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.29%
Yield to Maturity at Market	4.76%
Weighted Average Days to Maturity	1000

Managed Account Issuer Summary

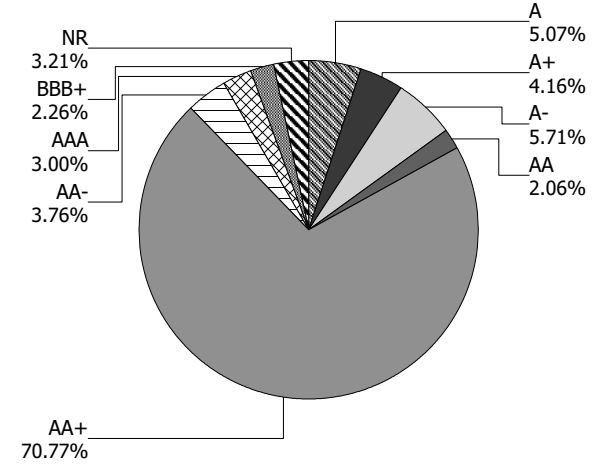
For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	586,060.20	0.32
AMAZON.COM INC	404,941.28	0.22
AMERICAN EXPRESS CO	1,201,381.05	0.66
AMERICAN HONDA FINANCE	1,029,650.48	0.57
ASTRAZENECA PLC	1,132,071.78	0.62
BANK OF AMERICA CO	1,455,690.41	0.80
BMW FINANCIAL SERVICES NA LLC	1,062,827.86	0.58
BRISTOL-MYERS SQUIBB CO	888,554.35	0.49
BROWN-FORMAN CORP	412,179.88	0.23
CALIFORNIA STATE UNIVERSITY	1,070,035.45	0.59
CAPITAL ONE FINANCIAL CORP	1,641,404.13	0.90
CARMAX AUTO OWNER TRUST	663,592.78	0.37
CATERPILLAR INC	679,431.20	0.37
CHARLES SCHWAB	426,361.90	0.23
CHEVRON CORPORATION	457,044.00	0.25
CITIGROUP INC	1,114,530.03	0.61
COMCAST CORP	631,361.76	0.35
Commonwealth of Massachusetts	1,773,571.50	0.98
DEERE & COMPANY	1,267,704.90	0.70
EXXON MOBIL CORP	288,726.60	0.16
FANNIE MAE	1,407,412.91	0.77
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,159,071.00	0.64
FREDDIE MAC	8,824,409.81	4.86
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	88,827.44	0.05
GM FINANCIAL LEASINGTRUST	2,186.91	0.00
GOLDMAN SACHS GROUP INC	1,180,502.13	0.65
HERSHEY COMPANY	835,659.48	0.46
HOME DEPOT INC	422,843.40	0.23
HYUNDAI AUTO RECEIVABLES	70,789.56	0.04
IBM CORP	772,332.83	0.42
ILLINOIS TOOL WORKS INC	445,874.43	0.25
INTEL CORPORATION	527,280.05	0.29

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
INTER-AMERICAN DEVELOPMENT BANK	1,201,494.93	0.66
JOHNSON & JOHNSON	427,381.20	0.24
JP MORGAN CHASE & CO	2,339,068.07	1.29
KUBOTA CREDIT OWNER TRUST	1,457,233.50	0.80
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,078,962.40	0.59
MASTERCARD INC	908,245.80	0.50
MORGAN STANLEY	1,415,323.60	0.78
NATIONAL AUSTRALIA BANK LTD	1,310,558.85	0.72
NATIONAL RURAL UTILITIES CO FINANCE CORP	854,547.23	0.47
NESTLE SA	908,139.60	0.50
NEW YORK ST URBAN DEVELOPMENT CORP	854,004.80	0.47
NORDEA BANK ABP	892,395.00	0.49
NORTHERN TRUST	868,853.70	0.48
OREGON DEPT OF ADMINISTRATION SERVICES	1,447,170.90	0.80
PACCAR FINANCIAL CORP	887,756.73	0.49
PALOMAR COMMUNITY COLLEGE DISTRICT	350,000.00	0.19
PNC FINANCIAL SERVICES GROUP	824,484.60	0.45
PROCTER & GAMBLE CO	597,312.95	0.33
RABOBANK NEDERLAND	707,409.00	0.39
ROCHE HOLDINGS INC	1,831,395.16	1.01
STATE OF CALIFORNIA	726,979.25	0.40
STATE OF NEW YORK	909,570.65	0.50
STATE STREET CORPORATION	1,436,174.55	0.79
TARGET CORP	416,933.34	0.23
TEXAS INSTRUMENTS INC	155,124.31	0.09
THE BANK OF NEW YORK MELLON CORPORATION	1,127,659.36	0.62
Toyota Lease Owner Trust	6,143.71	0.00
TOYOTA MOTOR CORP	1,343,499.03	0.74
TRUIST FIN CORP	1,049,253.43	0.58
UNILEVER PLC	653,241.06	0.36
UNITED STATES TREASURY	117,469,885.77	64.64
UNITEDHEALTH GROUP INC	694,887.41	0.38
VERIZON OWNER TRUST	58,642.51	0.03

Managed Account Issuer Summary

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
WELLS FARGO & COMPANY	603,182.45	0.33
Total	\$181,737,226.34	100.00%

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	2,021.74	405,010.42	390,062.48
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	1,350,000.00	AA+	Aaa	04/01/21	04/05/21	1,417,025.39	0.37	6,823.37	1,366,322.86	1,316,460.87
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	1,091.53	3,393,451.63	3,252,312.50
US TREASURY N/B NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	AA+	Aaa	08/04/22	08/08/22	1,248,095.70	3.08	3,260.87	1,249,080.87	1,223,046.88
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	AA+	Aaa	08/04/21	08/06/21	750,878.91	0.33	129.93	750,285.60	715,312.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	131.66	759,970.98	724,850.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	294.50	1,699,415.19	1,621,375.00
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	AA+	Aaa	08/18/22	08/22/22	1,045,406.25	3.23	85.60	1,047,635.09	1,025,718.75
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	AA+	Aaa	09/01/21	09/03/21	3,271,417.97	0.41	5,665.66	3,273,736.15	3,110,738.45
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	AA+	Aaa	10/01/21	10/06/21	2,987,812.50	0.51	4,249.32	2,995,340.41	2,838,750.00
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	7,581.52	2,026,202.84	1,908,750.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	AA+	Aaa	11/12/21	11/15/21	9,524,632.81	0.84	15,181.39	9,539,075.44	9,012,812.50
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	1,079.92	430,964.42	404,546.88
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	10,163.93	4,056,831.02	3,807,500.00

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,744,140.63	0.99	4,234.97	9,867,618.01	9,176,562.00
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	AA+	Aaa	08/18/22	08/22/22	446,800.78	3.26	623.64	447,840.98	433,898.46
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	AA+	Aaa	01/03/22	01/05/22	5,661,246.09	1.18	39.74	5,744,251.45	5,337,211.23
US TREASURY N/B NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	AA+	Aaa	05/15/23	05/17/23	3,531,582.03	3.85	43,893.44	3,528,860.68	3,459,531.25
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	6,317.93	9,818,357.75	9,043,750.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	AA+	Aaa	12/27/21	12/27/21	580,453.13	1.19	6.11	588,057.59	539,906.28
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	101.91	9,815,913.02	8,998,438.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	AA+	Aaa	11/24/21	11/29/21	9,799,609.38	1.33	7,608.70	9,872,631.05	9,021,875.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	AA+	Aaa	01/13/22	01/18/22	2,358,316.41	1.48	41.61	2,389,339.26	2,186,625.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	AA+	Aaa	06/09/22	06/15/22	2,262,988.28	3.09	42.46	2,327,785.11	2,231,250.00
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	AA+	Aaa	11/12/21	11/15/21	4,977,929.69	1.22	14,215.35	4,985,534.26	4,503,125.00
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	AA+	Aaa	10/06/22	10/11/22	1,241,103.52	4.16	5,722.83	1,262,504.30	1,249,804.62
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	AA+	Aaa	02/11/22	02/15/22	581,765.63	1.91	652.17	587,215.45	540,750.00
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	760.87	684,058.39	630,875.00

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Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	AA+	Aaa	06/02/22	06/03/22	1,793,416.02	2.95	19,202.69	1,807,380.87	1,721,656.25
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	AA+	Aaa	08/03/22	08/04/22	4,222,048.83	2.95	45,152.28	4,250,018.83	4,048,218.75
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	AA+	Aaa	05/02/22	05/04/22	939,720.70	2.99	6,602.24	942,282.06	897,601.61
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	AA+	Aaa	05/01/23	05/02/23	1,467,455.08	3.72	113.96	1,470,831.35	1,437,789.06
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	AA+	Aaa	11/02/22	11/03/22	1,093,855.47	4.25	11,467.05	1,094,768.89	1,093,125.00
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	AA+	Aaa	01/27/23	01/31/23	1,171,832.03	3.68	11,988.28	1,169,540.55	1,142,812.50
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	AA+	Aaa	01/30/23	02/01/23	2,797,587.89	3.72	28,667.63	2,792,617.66	2,732,812.50
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	AA+	Aaa	12/20/22	12/21/22	3,342,281.25	3.83	34,401.16	3,336,969.30	3,279,375.00
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,025,000.00	AA+	Aaa	12/19/22	12/19/22	1,032,287.11	3.72	6,728.31	1,031,379.75	1,009,304.69
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,050,000.00	AA+	Aaa	12/06/22	12/08/22	1,054,511.72	3.78	6,892.42	1,053,926.04	1,033,921.87
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,050,000.00	AA+	Aaa	03/02/23	03/03/23	3,990,832.03	4.33	67,793.48	3,995,730.26	4,013,929.89
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	500,000.00	AA+	Aaa	06/28/23	06/30/23	489,101.56	4.00	4,422.55	489,299.04	485,000.00
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	AA+	Aaa	07/03/23	07/03/23	945,597.66	4.20	8,623.98	946,081.31	945,750.00
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	2,075,000.00	AA+	Aaa	06/28/23	06/29/23	2,029,852.54	4.00	18,353.60	2,030,695.70	2,012,750.00

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028		91282CHA2	3,000,000.00	AA+	Aaa	06/01/23	06/05/23	2,968,125.00	3.74	26,535.33	2,969,139.45	2,910,000.00
Security Type Sub-Total			125,560,000.00					123,735,330.90	1.83	438,967.63	124,293,951.28	117,469,885.77
Supra-National Agency Bond / Note												
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024		4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	2,257.78	1,269,640.72	1,201,494.93
Security Type Sub-Total			1,270,000.00					1,269,060.20	0.52	2,257.78	1,269,640.72	1,201,494.93
Municipal Bond / Note												
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	1,015.00	350,000.00	350,000.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	385.94	325,000.00	320,924.50
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024		650036DS2	880,000.00	NR	NR	12/16/20	12/23/20	880,000.00	0.62	2,061.16	880,000.00	854,004.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	309.26	295,000.00	273,701.00
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025		544647FB1	1,160,000.00	NR	Aa3	10/28/21	11/10/21	1,160,000.00	1.25	1,203.50	1,160,000.00	1,078,962.40
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025		576004GZ2	1,825,000.00	NR	Aa1	08/17/22	08/30/22	1,825,000.00	3.67	2,976.78	1,825,000.00	1,773,571.50
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027		13063D3N6	725,000.00	AA-	Aa2	03/09/23	03/15/23	725,000.00	4.85	13,272.66	725,000.00	726,979.25
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027		341271AE4	1,000,000.00	AA	Aa3	11/08/22	11/10/22	842,390.00	5.61	1,420.83	866,952.60	885,370.00

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027	13077DTD4	765,000.00	AA-	Aa2	07/20/23	08/09/23	765,000.00	4.59	0.00	765,000.00	749,110.95
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028	649791NO9	955,000.00	AA+	Aa1	04/21/23	04/25/23	918,585.85	4.18	14,531.92	920,616.92	909,570.65
OREGON ST MUNICIPAL BONDS DTD 05/09/2023 4.046% 04/01/2028	68607V4M4	1,470,000.00	AAA	Aa2	04/26/23	05/09/23	1,470,000.00	4.05	13,547.36	1,470,000.00	1,447,170.90
Security Type Sub-Total		9,750,000.00					9,555,975.85	3.27	50,724.41	9,582,569.52	9,369,365.95

Federal Agency Commercial Mortgage-Backed Security											
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	AA+	Aaa	08/04/22	08/09/22	840,205.08	3.36	2,121.46	843,094.99	810,115.29
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	AA+	Aaa	05/11/23	05/16/23	1,648,122.27	4.09	3,900.19	1,652,679.59	1,613,670.58
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	560,764.74	AA+	Aaa	08/31/22	09/06/22	541,773.20	3.76	1,262.66	546,795.88	529,318.91
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,240,000.00	AA+	Aaa	05/19/23	05/24/23	1,201,831.25	4.31	3,458.57	1,203,926.43	1,181,512.29
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	AA+	Aaa	05/18/23	05/23/23	971,562.50	4.28	2,858.33	973,071.69	953,128.12
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	AA+	Aaa	06/08/23	06/13/23	1,772,748.05	4.44	4,999.63	1,775,475.24	1,747,565.19
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	725,000.00	AA+	Aaa	07/19/23	07/27/23	724,981.88	4.78	2,886.10	724,981.93	717,373.37
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	AA+	Aaa	07/13/23	07/20/23	1,817,978.40	4.59	7,228.50	1,817,857.06	1,801,044.97
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	900,000.00	AA+	Aaa	07/18/23	07/31/23	884,742.19	4.58	3,142.50	884,750.68	878,094.00

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Security Type Sub-Total		10,630,764.74					10,403,944.82	4.30	31,857.94	10,422,633.49	10,231,822.72
Corporate Note											
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A2	11/19/21	11/23/21	414,320.00	1.14	27.78	405,034.61	387,328.80
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	661.21	225,000.00	214,427.03
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A1	09/28/20	09/30/20	124,967.50	0.66	306.09	124,990.75	124,227.75
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A1	09/09/20	09/16/20	485,000.00	0.65	1,187.65	485,000.00	482,003.67
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	BBB+	A2	10/18/21	10/21/21	325,000.00	0.93	835.07	325,000.00	320,157.18
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	A-	A1	10/16/20	10/21/20	625,000.00	0.81	1,364.06	625,000.00	617,401.88
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	601.56	747,134.31	707,409.00
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	A-	A2	01/31/22	02/07/22	404,987.85	1.88	3,670.31	404,993.84	384,000.35
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	3,780.00	455,674.38	427,135.50

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025		46647PBY1	265,000.00	A-	A1	02/09/21	02/16/21	265,000.00	0.56	683.81	265,000.00	257,413.32
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025		30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	3,273.38	306,798.79	288,726.60
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025		771196BT8	1,465,000.00	AA	Aa2	03/03/22	03/10/22	1,465,000.00	2.13	12,233.24	1,465,000.00	1,395,224.98
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025		05565EBZ7	315,000.00	A	A2	03/28/22	04/01/22	314,703.90	3.28	3,412.50	314,835.47	305,054.51
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025		69371RR73	925,000.00	A+	A1	03/31/22	04/07/22	924,759.50	2.86	8,348.13	924,865.05	887,756.73
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025		115637AS9	425,000.00	A-	A1	03/02/22	03/04/22	442,760.75	2.11	4,379.86	434,283.65	412,179.88
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025		06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	1,401.11	328,791.45	304,970.58
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	797.06	325,213.46	312,575.90
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	175,000.00	A	A2	05/10/22	05/13/22	174,982.50	3.40	1,289.17	174,989.61	169,857.80
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	525,000.00	A	A2	05/10/22	05/13/22	524,333.25	3.44	3,867.50	524,603.97	509,573.40
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025		427866BF4	475,000.00	A	A1	03/04/22	03/08/22	458,598.25	2.01	712.50	465,695.03	440,165.88

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	615,000.00	A-	A1	05/24/21	06/01/21	615,000.00	0.82	844.60	615,000.00	588,273.33
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025		05531FBE2	650,000.00	A-	A3	02/07/22	02/09/22	683,481.50	2.09	3,741.11	668,229.13	626,285.40
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	475,000.00	A+	A1	06/27/22	06/30/22	474,548.75	3.98	1,615.66	474,712.20	464,008.03
COMCAST CORP CORPORATE NOTES DTD 11/07/2022 5.250% 11/07/2025		20030NDZ1	170,000.00	A-	A3	10/31/22	11/07/22	169,954.10	5.26	2,082.50	169,965.28	170,744.26
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025		110122DN5	500,000.00	A+	A2	02/22/22	02/24/22	473,760.00	2.23	812.50	483,865.68	453,398.50
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026		17327CAN3	455,000.00	BBB+	A3	01/18/22	01/25/22	455,000.00	2.01	152.73	455,000.00	428,958.53
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026		857477BR3	415,000.00	A	A1	02/02/22	02/07/22	415,000.00	1.75	3,522.31	415,000.00	388,540.85
GOLDMAN SACHS GROUP INC CORP NOTES (CALL) DTD 02/12/2021 0.855% 02/12/2026		38141GXS8	450,000.00	BBB+	A2	11/29/21	12/01/21	440,653.50	1.37	1,806.19	444,357.98	416,911.95
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026		61747YEM3	1,090,000.00	A-	A1	02/16/22	02/18/22	1,090,000.00	2.63	12,979.78	1,090,000.00	1,039,118.80
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026		857477BM4	275,000.00	A	A1	02/02/22	02/04/22	283,681.75	2.10	2,681.41	279,582.45	263,416.45
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026		857477BM4	275,000.00	A	A1	02/17/22	02/22/22	280,535.75	2.38	2,681.41	277,968.37	263,416.45

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	A+	A2	02/22/22	02/24/22	453,102.50	2.30	1,153.19	460,534.29	429,463.18
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	A	A3	11/29/21	12/01/21	443,538.00	1.53	945.00	445,935.13	406,462.05
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	A-	A1	11/29/21	12/01/21	445,837.50	1.53	692.48	447,361.16	413,119.35
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	A-	A1	11/29/21	12/01/21	423,432.00	1.81	138.89	415,046.68	376,204.80
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	A+	A1	02/23/22	02/25/22	468,715.75	2.32	79.17	470,748.20	438,814.03
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	NR	NR	07/31/23	08/03/23	520,000.00	5.27	0.00	520,000.00	520,800.80
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	A	A2	02/22/22	02/24/22	453,045.50	2.35	2,787.33	460,089.80	424,802.95
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	2,307.50	445,616.28	401,426.10
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A2	11/29/21	12/01/21	445,203.00	1.53	1,755.00	446,844.29	401,238.90
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	1,391.25	443,305.75	394,083.45

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	BBB+	A3	11/29/21	12/01/21	423,756.00	1.92	3,555.56	415,224.61	372,995.60
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	650,000.00	BBB+	A1	02/08/23	02/10/23	611,533.00	4.76	5,308.33	616,430.35	603,182.45
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	BBB+	A2	11/19/21	11/23/21	449,127.00	1.69	1,794.38	449,424.60	402,963.75
ILLINOIS TOOL WORKS INC CORP NOTES (CALL DTD 11/07/2016 2.650% 11/15/2026	452308AX7	475,000.00	A+	A1	10/12/22	10/14/22	437,337.25	4.81	2,657.36	444,678.08	445,874.43
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	AA-	Aa3	03/10/22	03/14/22	631,290.00	2.57	3,812.50	621,595.86	586,060.20
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	A+	A1	01/13/22	01/18/22	500,355.00	1.89	475.00	500,245.83	452,355.50
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	A	A2	01/19/22	01/24/22	179,694.00	1.99	156.00	179,787.30	164,940.66
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	A	A2	01/24/22	01/26/22	275,998.25	1.87	238.33	275,689.37	251,992.68
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	A-	A3	10/12/22	10/14/22	447,030.00	5.16	522.22	456,949.09	460,617.50
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	03/10/22	03/16/22	461,989.75	2.65	135.24	465,672.45	428,605.33
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	AA-	Aa3	02/01/22	02/03/22	650,214.50	1.89	6,175.00	650,150.53	597,312.95

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A1	03/11/22	03/15/22	460,775.00	2.77	2,556.67	471,837.90	443,575.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A1	01/26/23	01/30/23	445,425.00	4.01	2,556.67	452,237.57	443,575.00
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	A-	A3	02/22/22	02/24/22	470,164.50	2.42	4,992.78	471,560.95	432,207.73
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	A3	03/11/22	03/15/22	444,908.75	2.64	2,490.89	453,273.89	422,968.03
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	AAA	Aaa	03/10/22	03/14/22	461,313.00	2.41	5,457.50	458,001.08	427,381.20
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	A-	A2	03/03/22	03/07/22	473,318.50	2.53	4,784.31	473,791.02	426,361.90
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	BBB+	A2	03/04/22	03/08/22	449,581.50	2.57	4,685.63	449,698.87	411,088.50
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	A	A2	03/09/22	03/11/22	447,835.50	2.45	4,200.63	448,438.66	413,055.00
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	AA	Aa2	03/10/22	03/14/22	468,834.50	2.59	4,305.00	470,543.38	436,170.18
BANK OF AMERICA CORP CORP NOTES (CALLABL) DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	A-	A1	03/10/22	03/14/22	446,343.25	2.97	3,062.69	454,281.63	425,169.18

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	A	A2	04/01/22	04/05/22	350,899.50	3.39	4,025.00	350,656.92	332,970.40
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	AA	A1	04/14/22	04/19/22	426,632.00	3.22	4,207.50	426,204.16	404,941.28
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	A	A2	04/18/22	04/20/22	440,491.50	3.34	3,809.38	442,935.20	422,843.40
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	A+	A2	05/10/22	05/12/22	908,694.00	3.79	8,100.00	906,532.62	868,853.70
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	A+	A2	05/17/22	05/20/22	109,940.60	3.71	859.22	109,954.89	106,169.69
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	A+	A2	05/18/22	05/20/22	164,643.60	3.75	1,288.84	164,729.32	159,254.54
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	AA-	Aa3	06/09/22	06/13/22	892,152.00	4.10	5,076.50	893,935.24	864,345.60
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	A-	A3	08/02/22	08/04/22	356,671.00	3.73	161.39	355,320.38	340,125.10
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	A	A2	08/05/22	08/09/22	548,212.50	3.82	10,083.33	548,562.74	527,280.05
CHEVRON USA INC CORP NOTE (CALLABLE) DTD 08/12/2020 1.018% 08/12/2027	166756AL0	525,000.00	AA-	Aa2	10/12/22	10/14/22	439,015.50	4.87	2,508.95	453,208.06	457,044.00
GOLDMAN SACHS GROUP INC CORP NOTES (CALL) DTD 10/21/2021 1.948% 10/21/2027	38141GYM0	500,000.00	BBB+	A2	01/26/23	01/30/23	446,485.00	4.49	2,705.56	452,162.24	443,433.00

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028		882508BV5	155,000.00	A+	Aa3	05/11/23	05/18/23	158,726.20	4.04	3,287.72	158,562.10	155,124.31
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028		110122DE5	450,000.00	A+	A2	02/28/23	03/02/23	430,461.00	4.90	7,848.75	432,096.42	435,155.85
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028		24422EWW7	450,000.00	A	A2	02/28/23	03/03/23	448,659.00	4.97	9,065.00	448,769.83	453,411.00
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028		04636NAF0	725,000.00	A	A3	02/28/23	03/03/23	723,535.50	4.92	14,530.21	723,656.54	725,609.73
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028		57636QAW4	900,000.00	A+	Aa3	03/06/23	03/09/23	899,127.00	4.90	17,306.25	899,196.29	908,245.80
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028		641062BF0	900,000.00	AA-	Aa3	03/07/23	03/14/23	899,766.00	5.01	17,125.00	899,783.93	908,139.60
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028		63743HFG2	475,000.00	A-	A2	04/03/23	04/05/23	482,652.25	4.43	8,613.33	482,144.11	470,546.88
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028		427866BH0	160,000.00	A	A1	05/02/23	05/04/23	159,913.60	4.26	1,643.33	159,917.81	158,197.44
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028		427866BH0	240,000.00	A	A1	05/01/23	05/04/23	239,656.80	4.28	2,465.00	239,673.52	237,296.16
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028		63253OAE4	450,000.00	AA-	Aa3	07/13/23	07/17/23	450,076.50	4.90	2,940.00	450,075.86	446,213.25
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028		02665WEM9	625,000.00	A-	A3	07/13/23	07/17/23	633,962.50	4.80	2,135.42	633,888.51	628,224.38

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		39,910,000.00					39,524,541.15	2.87	290,710.37	39,568,546.75	37,758,956.83

Certificate of Deposit

NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	900,000.00	AA-	Aa3	11/02/22	11/03/22	900,000.00	5.53	12,166.00	900,000.00	892,395.00
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Security Type Sub-Total		900,000.00					900,000.00	5.53	12,166.00	900,000.00	892,395.00
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Bank Note

PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	900,000.00	A	A2	11/03/22	11/07/22	811,512.00	5.38	7,440.00	824,543.60	824,484.60
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Security Type Sub-Total		900,000.00					811,512.00	5.38	7,440.00	824,543.60	824,484.60
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Asset-Backed Security

TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	6,158.50	AAA	Aaa	04/13/21	04/21/21	6,157.78	0.39	0.73	6,158.33	6,143.71
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	2,212.03	AAA	NR	05/18/21	05/26/21	2,211.68	0.35	0.23	2,211.94	2,186.91
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	26,236.37	AAA	NR	01/14/20	01/22/20	26,231.22	1.89	22.04	26,234.92	26,139.30
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	58,954.70	NR	Aaa	08/04/20	08/12/20	58,942.32	0.47	8.47	58,950.44	58,642.51
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	89,961.33	NR	Aaa	08/11/20	08/19/20	89,940.76	0.46	16.87	89,953.78	88,827.44
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	226,983.08	NR	Aaa	04/06/21	04/14/21	226,936.65	0.62	62.55	226,961.24	219,947.35
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	72,534.31	AAA	NR	04/20/21	04/28/21	72,526.68	0.38	12.25	72,530.61	70,789.56
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	446,765.58	NR	Aaa	07/20/21	07/28/21	446,748.73	0.56	111.19	446,756.59	428,951.23

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	190,588.31	AAA	NR	04/13/21	04/21/21	190,547.24	0.52	44.05	190,566.62	184,173.18
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	472,079.01	AAA	Aaa	07/21/21	07/28/21	472,001.35	0.55	115.40	472,033.32	453,280.30
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	363,909.27	AAA	Aaa	10/19/21	10/27/21	363,902.40	0.77	124.54	363,904.88	349,193.51
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	AAA	NR	11/18/21	11/30/21	714,901.47	1.04	330.49	714,934.60	676,215.47
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	NR	Aaa	07/14/22	07/21/22	589,891.85	4.09	1,072.49	589,917.14	574,327.54
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	AAA	NR	06/06/22	06/14/22	634,898.53	3.49	984.96	634,921.86	615,995.15
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	NR	Aaa	07/18/23	07/26/23	234,940.64	5.29	172.33	234,940.86	234,007.38
Security Type Sub-Total		4,131,382.49					4,130,779.30	1.90	3,078.59	4,130,977.13	3,988,820.54
Managed Account Sub-Total		193,052,147.23					190,331,144.22	2.29	837,202.72	190,992,862.49	181,737,226.34
Securities Sub-Total		\$193,052,147.23					\$190,331,144.22	2.29%	\$837,202.72	\$190,992,862.49	\$181,737,226.34
Accrued Interest											\$837,202.72
Total Investments											\$182,574,429.06

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		97.52	390,062.48	(29,593.77)	(14,947.94)	0.74	5.42
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	1,350,000.00	CITIGRP		97.52	1,316,460.87	(100,564.52)	(49,861.99)	0.74	5.42
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		95.66	3,252,312.50	(125,640.63)	(141,139.13)	0.87	5.40
US TREASURY N/B NOTES	DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	JPM_CHA		97.84	1,223,046.88	(25,048.82)	(26,033.99)	0.91	5.44
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		95.38	715,312.50	(35,566.41)	(34,973.10)	0.96	5.40
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		95.38	724,850.00	(35,060.94)	(35,120.98)	0.96	5.40
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		95.38	1,621,375.00	(76,832.03)	(78,040.19)	0.96	5.40
US TREASURY N/B NOTES	DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	CITIGRP		97.69	1,025,718.75	(19,687.50)	(21,916.34)	0.99	5.41
US TREASURY N/B NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		94.98	3,110,738.45	(160,679.52)	(162,997.70)	1.04	5.39
US TREASURY N/B NOTES	DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		94.63	2,838,750.00	(149,062.50)	(156,590.41)	1.12	5.36
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		95.44	1,908,750.00	(164,296.88)	(117,452.84)	1.24	5.32
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	NOMURA		94.38	9,012,812.50	(511,820.31)	(526,262.94)	1.29	5.32
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		95.19	404,546.88	(35,909.17)	(26,417.54)	1.32	5.28
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		95.19	3,807,500.00	(340,937.50)	(249,331.02)	1.32	5.28
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		91.77	9,176,562.00	(567,578.63)	(691,056.01)	1.83	5.01
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	JPM_CHA		96.42	433,898.46	(12,902.32)	(13,942.52)	1.91	4.94
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		91.23	5,337,211.23	(324,034.86)	(407,040.22)	2.00	4.90

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	JPM_CHA		98.84	3,459,531.25	(72,050.78)	(69,329.43)	2.10	4.81
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		90.44	9,043,750.00	(636,718.75)	(774,607.75)	2.24	4.78
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		89.98	539,906.28	(40,546.85)	(48,151.31)	2.49	4.67
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		89.98	8,998,438.00	(691,796.38)	(817,475.02)	2.49	4.67
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		90.22	9,021,875.00	(777,734.38)	(850,756.05)	2.88	4.49
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		89.25	2,186,625.00	(171,691.41)	(202,714.26)	2.98	4.50
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		89.25	2,231,250.00	(31,738.28)	(96,535.11)	2.98	4.50
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		90.06	4,503,125.00	(474,804.69)	(482,409.26)	3.19	4.44
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	CABRERA		92.58	1,249,804.62	8,701.10	(12,699.68)	3.18	4.45
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		90.13	540,750.00	(41,015.63)	(46,465.45)	3.35	4.39
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	NOMURA		90.13	630,875.00	(46,375.00)	(53,183.39)	3.35	4.39
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		93.06	1,721,656.25	(71,759.77)	(85,724.62)	3.38	4.39
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	CITIGRP		93.06	4,048,218.75	(173,830.08)	(201,800.08)	3.38	4.39
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		94.48	897,601.61	(42,119.09)	(44,680.45)	3.56	4.36
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	CITIGRP		94.28	1,437,789.06	(29,666.02)	(33,042.29)	3.81	4.32
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	JPM_CHA		99.38	1,093,125.00	(730.47)	(1,643.89)	3.90	4.29
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	GOLDMAN		99.38	1,142,812.50	(29,019.53)	(26,728.05)	3.90	4.29

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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	GOLDMAN		99.38	2,732,812.50	(64,775.39)	(59,805.16)	3.90	4.29
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	GOLDMAN		99.38	3,279,375.00	(62,906.25)	(57,594.30)	3.90	4.29
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,025,000.00	GOLDMAN		98.47	1,009,304.69	(22,982.42)	(22,075.06)	4.00	4.26
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,050,000.00	MERRILL		98.47	1,033,921.87	(20,589.85)	(20,004.17)	4.00	4.26
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,050,000.00	GOLDMAN		99.11	4,013,929.89	23,097.86	18,199.63	4.16	4.21
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	500,000.00	CABRERA		97.00	485,000.00	(4,101.56)	(4,299.04)	4.37	4.20
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	GOLDMAN		97.00	945,750.00	152.34	(331.31)	4.37	4.20
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	2,075,000.00	CABRERA		97.00	2,012,750.00	(17,102.54)	(17,945.70)	4.37	4.20
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	3,000,000.00	GOLDMAN		97.00	2,910,000.00	(58,125.00)	(59,139.45)	4.37	4.20
Security Type Sub-Total		125,560,000.00				117,469,885.77	(6,265,445.13)	(6,824,065.51)	2.46	4.77
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		94.61	1,201,494.93	(67,565.27)	(68,145.79)	1.14	5.41
Security Type Sub-Total		1,270,000.00				1,201,494.93	(67,565.27)	(68,145.79)	1.14	5.41
Municipal Bond / Note										
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		100.00	350,000.00	0.00	0.00	0.00	0.58
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		98.75	320,924.50	(4,075.50)	(4,075.50)	0.26	5.50

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Municipal Bond / Note											
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024		650036DS2	880,000.00	WELLS_F		97.05	854,004.80	(25,995.20)	(25,995.20)	0.62	5.49
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	295,000.00	MERRILL		92.78	273,701.00	(21,299.00)	(21,299.00)	1.90	5.26
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025		544647FB1	1,160,000.00	BARCLAY		93.01	1,078,962.40	(81,037.60)	(81,037.60)	1.90	5.11
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025		576004GZ2	1,825,000.00	JEFFERI		97.18	1,773,571.50	(51,428.50)	(51,428.50)	1.90	5.20
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027		13063D3N6	725,000.00	WELLS_F		100.27	726,979.25	1,979.25	1,979.25	3.28	4.76
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027		341271AE4	1,000,000.00	JPM_CHA		88.54	885,370.00	42,980.00	18,417.40	3.79	4.96
CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027		13077DTD4	765,000.00	BARCLAY		97.92	749,110.95	(15,889.05)	(15,889.05)	3.91	5.14
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028		649791NO9	955,000.00	WELLS_F		95.24	909,570.65	(9,015.20)	(11,046.27)	4.18	4.47
OREGON ST MUNICIPAL BONDS DTD 05/09/2023 4.046% 04/01/2028		68607V4M4	1,470,000.00	CITIGRP		98.45	1,447,170.90	(22,829.10)	(22,829.10)	4.26	4.42
Security Type Sub-Total			9,750,000.00				9,369,365.95	(186,609.90)	(213,203.57)	2.69	4.80

Federal Agency Commercial Mortgage-Backed Security											
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025		3137BN6G4	850,000.00	MORGAN_		95.31	810,115.29	(30,089.79)	(32,979.70)	2.13	5.13
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026		3137BNGT5	1,705,000.00	GOLDMAN		94.64	1,613,670.58	(34,451.69)	(39,009.01)	2.24	5.10
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026		3136ARTE8	560,764.74	MORGAN_		94.39	529,318.91	(12,454.29)	(17,476.97)	2.33	5.09
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026		3137BTUM1	1,240,000.00	CITIGRP		95.28	1,181,512.29	(20,318.96)	(22,414.14)	2.92	4.92

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Federal Agency Commercial Mortgage-Backed Security										
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	CANT_FI		95.31	953,128.12	(18,434.38)	(19,943.57)	3.09	4.92
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	CITIGRP		94.46	1,747,565.19	(25,182.86)	(27,910.05)	3.37	4.89
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	725,000.00	JPM_CHA		98.95	717,373.37	(7,608.51)	(7,608.56)	3.43	5.02
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	JPM_CHA		100.06	1,801,044.97	(16,933.43)	(16,812.09)	4.20	4.81
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	900,000.00	JPM_CHA		97.57	878,094.00	(6,648.19)	(6,656.68)	4.36	4.75

Security Type Sub-Total		10,630,764.74				10,231,822.72	(172,122.10)	(190,810.77)	3.20	4.94
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Corporate Note										
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	96.83	387,328.80	(26,991.20)	(17,705.81)	0.91	5.81
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH		95.30	214,427.03	(10,572.97)	(10,572.97)	1.03	5.36
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	99.38	124,227.75	(739.75)	(763.00)	0.13	1.21
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	99.38	482,003.67	(2,996.33)	(2,996.33)	0.13	1.21
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN	10/21/23	98.51	320,157.18	(4,842.82)	(4,842.82)	0.23	2.16
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	98.78	617,401.88	(7,598.12)	(7,598.12)	0.24	1.81

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Corporate Note											
COOPERATIEVE RABOBANK UA CORPORATE NOTES	DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		94.32	707,409.00	(36,718.50)	(39,725.31)	1.43	5.52
NATIONAL RURAL UTIL COOP CORPORATE NOTES	DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		94.81	384,000.35	(20,987.50)	(20,993.49)	1.49	5.48
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		94.92	427,135.50	(35,334.00)	(28,538.88)	1.51	5.29
JPMORGAN CHASE & CO CORP NOTES (CALLABLE)	DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	97.14	257,413.32	(7,586.68)	(7,586.68)	0.54	2.46
EXXON MOBIL CORP CORPORATE NT (CALLABLE)	DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	96.24	288,726.60	(29,849.40)	(18,072.19)	1.32	5.18
ROCHE HOLDINGS INC (CALLABLE) CORPORATE	DTD 03/10/2022 2.132% 03/10/2025	771196BT8	1,465,000.00	DEUTSCH	02/10/25	95.24	1,395,224.98	(69,775.02)	(69,775.02)	1.50	5.25
BMW US CAPITAL LLC CORP NOTES	DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_		96.84	305,054.51	(9,649.39)	(9,780.96)	1.62	5.25
PACCAR FINANCIAL CORP CORPORATE NOTES	DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		95.97	887,756.73	(37,002.77)	(37,108.32)	1.64	5.38
BROWN-FORMAN CORP NOTES (CALLABLE)	DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	96.98	412,179.88	(30,580.87)	(22,103.77)	1.50	5.37
BANK OF NY MELLON (CALLABLE) CORP NOTES	DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	93.84	304,970.58	(29,347.17)	(23,820.87)	1.63	5.37
CITIGROUP INC (CALLABLE) CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL	05/01/24	96.18	312,575.90	(13,275.60)	(12,637.56)	0.75	3.24
CATERPILLAR FINL SERVICE CORPORATE NOTES	DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	DEUTSCH		97.06	169,857.80	(5,124.70)	(5,131.81)	1.74	5.14

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	525,000.00	MERRILL		97.06	509,573.40	(14,759.85)	(15,030.57)	1.74	5.14
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	92.67	440,165.88	(18,432.37)	(25,529.15)	1.74	5.14
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA	06/01/24	95.65	588,273.33	(26,726.67)	(26,726.67)	0.83	3.28
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	96.35	626,285.40	(57,196.10)	(41,943.73)	1.71	5.81
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	MERRILL		97.69	464,008.03	(10,540.72)	(10,704.17)	1.86	5.23
COMCAST CORP CORPORATE NOTES DTD 11/07/2022 5.250% 11/07/2025	20030NDZ1	170,000.00	TD		100.44	170,744.26	790.16	778.98	2.14	5.04
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	90.68	453,398.50	(20,361.50)	(30,467.18)	2.18	5.12
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP	01/25/25	94.28	428,958.53	(26,041.47)	(26,041.47)	1.47	4.47
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	93.62	388,540.85	(26,459.15)	(26,459.15)	1.54	4.45
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH	02/12/25	92.65	416,911.95	(23,741.55)	(27,446.03)	1.52	3.93
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	95.33	1,039,118.80	(50,881.20)	(50,881.20)	1.51	4.59
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	95.79	263,416.45	(20,265.30)	(16,166.00)	1.62	4.60
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	95.79	263,416.45	(17,119.30)	(14,551.92)	1.62	4.60

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Corporate Note										
UNITEDHEALTH GROUP INC (CALLABLE) CORP DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	90.41	429,463.18	(23,639.32)	(31,071.11)	2.67	4.86
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	90.32	406,462.05	(37,075.95)	(39,473.08)	2.70	4.91
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	91.80	413,119.35	(32,718.15)	(34,241.81)	1.87	4.37
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		94.05	376,204.80	(47,227.20)	(38,841.88)	2.87	5.30
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		92.38	438,814.03	(29,901.72)	(31,934.17)	2.92	4.76
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	MORGAN_		100.15	520,800.80	800.80	800.80	0.00	5.22
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	89.43	424,802.95	(28,242.55)	(35,286.85)	2.88	5.05
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		89.21	401,426.10	(41,841.90)	(44,190.18)	3.04	5.10
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		89.16	401,238.90	(43,964.10)	(45,605.39)	3.13	5.00
BANK OF NY MELLON CORP CORP NOTES (CALLA) DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB	09/15/26	87.57	394,083.45	(45,746.55)	(49,222.30)	3.07	5.31
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	93.25	372,995.60	(50,760.40)	(42,229.01)	2.83	5.51

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Corporate Note										
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	650,000.00	MORGAN_		92.80	603,182.45	(8,350.55)	(13,247.90)	3.07	5.46
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	89.55	402,963.75	(46,163.25)	(46,460.85)	3.09	5.17
ILLINOIS TOOL WORKS INC CORP NOTES (CALL DTD 11/07/2016 2.650% 11/15/2026	452308AX7	475,000.00	MERRILL	08/15/26	93.87	445,874.43	8,537.18	1,196.35	2.92	4.68
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	97.68	586,060.20	(45,229.80)	(35,535.66)	2.92	4.51
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		90.47	452,355.50	(47,999.50)	(47,890.33)	3.35	4.94
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP	12/15/26	91.63	164,940.66	(14,753.34)	(14,846.64)	3.27	4.59
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_	12/15/26	91.63	251,992.68	(24,005.57)	(23,696.69)	3.27	4.59
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	MORGAN_	10/15/26	92.12	460,617.50	13,587.50	3,668.41	3.10	4.85
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	90.23	428,605.33	(33,384.42)	(37,067.12)	3.30	5.14
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		91.89	597,312.95	(52,901.55)	(52,837.58)	3.37	4.42
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	88.72	443,575.00	(17,200.00)	(28,262.90)	2.47	4.55
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	SUSQ	02/04/26	88.72	443,575.00	(1,850.00)	(8,662.57)	2.47	4.55

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Corporate Note										
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB	01/09/27	90.99	432,207.73	(37,956.77)	(39,353.22)	3.29	5.02
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	89.05	422,968.03	(21,940.72)	(30,305.86)	2.54	4.61
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	94.97	427,381.20	(33,931.80)	(30,619.88)	3.16	4.48
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	89.76	426,361.90	(46,956.60)	(47,429.12)	3.34	5.64
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	91.35	411,088.50	(38,493.00)	(38,610.37)	3.33	5.22
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		91.79	413,055.00	(34,780.50)	(35,383.66)	3.44	4.86
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA	02/10/27	91.83	436,170.18	(32,664.32)	(34,373.20)	3.37	4.81
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	MORGAN_	03/11/26	89.51	425,169.18	(21,174.07)	(29,112.45)	2.55	4.86
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	95.13	332,970.40	(17,929.10)	(17,686.52)	3.36	4.91
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	95.28	404,941.28	(21,690.72)	(21,262.88)	3.40	4.70
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	MORGAN_	03/15/27	93.97	422,843.40	(17,648.10)	(20,091.80)	3.43	4.66
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	96.54	868,853.70	(39,840.30)	(37,678.92)	3.44	5.02

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Corporate Note										
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL	04/15/27	96.52	106,169.69	(3,770.91)	(3,785.20)	3.47	4.71
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL	04/15/27	96.52	159,254.54	(5,389.06)	(5,474.78)	3.47	4.71
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		96.04	864,345.60	(27,806.40)	(29,589.64)	3.59	5.05
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	TD	06/27/27	97.18	340,125.10	(16,545.90)	(15,195.28)	3.64	4.94
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	SMBC	07/05/27	95.87	527,280.05	(20,932.45)	(21,282.69)	3.62	4.90
CHEVRON USA INC CORP NOTE (CALLABLE) DTD 08/12/2020 1.018% 08/12/2027	166756AL0	525,000.00	MORGAN_	06/12/27	87.06	457,044.00	18,028.50	3,835.94	3.78	4.57
GOLDMAN SACHS GROUP INC CORP NOTES (CALL) DTD 10/21/2021 1.948% 10/21/2027	38141GYM0	500,000.00	MERRILL	10/21/26	88.69	443,433.00	(3,052.00)	(8,729.24)	3.12	4.95
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL) DTD 11/18/2022 4.600% 02/15/2028	882508BV5	155,000.00	JPM_CHA	01/15/28	100.08	155,124.31	(3,601.89)	(3,437.79)	4.00	4.58
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL) DTD 07/15/2020 3.900% 02/20/2028	110122DE5	450,000.00	HSBC	11/20/27	96.70	435,155.85	4,694.85	3,059.43	3.93	4.71
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028	24422EWV7	450,000.00	CITIGRP		100.76	453,411.00	4,752.00	4,641.17	4.09	4.71
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	MERRILL		100.08	725,609.73	2,074.23	1,953.19	4.09	4.85
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636QAW4	900,000.00	JPM_CHA	02/09/28	100.92	908,245.80	9,118.80	9,049.51	4.04	4.65

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028	641062BF0	900,000.00	JPM_CHA	02/14/28	100.90	908,139.60	8,373.60	8,355.67	4.04	4.78
NATIONAL RURAL UTIL COOP CORP NOTES (CAL) DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	475,000.00	GOLDMAN	02/15/28	99.06	470,546.88	(12,105.37)	(11,597.23)	4.06	5.03
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	160,000.00	GOLDMAN	04/04/28	98.87	158,197.44	(1,716.16)	(1,720.37)	4.25	4.51
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	240,000.00	MERRILL	04/04/28	98.87	237,296.16	(2,360.64)	(2,377.36)	4.25	4.51
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253QAE4	450,000.00	CBA		99.16	446,213.25	(3,863.25)	(3,862.61)	4.36	5.10
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	MITSU		100.52	628,224.38	(5,738.12)	(5,664.13)	4.41	5.00
Security Type Sub-Total		39,910,000.00				37,758,956.83	(1,765,584.32)	(1,809,589.92)	2.57	4.77
Certificate of Deposit										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	900,000.00	WELLS_F		99.16	892,395.00	(7,605.00)	(7,605.00)	2.13	5.93
Security Type Sub-Total		900,000.00				892,395.00	(7,605.00)	(7,605.00)	2.13	5.93
Bank Note										
PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	900,000.00	SUSQ	09/25/27	91.61	824,484.60	12,972.60	(59.00)	3.88	5.34
Security Type Sub-Total		900,000.00				824,484.60	12,972.60	(59.00)	3.88	5.34

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Asset-Backed Security										
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	6,158.50	JPM_CHA		99.76	6,143.71	(14.07)	(14.62)	0.07	0.72
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	2,212.03	SOCGEN		98.86	2,186.91	(24.77)	(25.03)	0.06	1.76
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	26,236.37	MERRILL		99.63	26,139.30	(91.92)	(95.62)	0.11	2.16
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	58,954.70	RBC		99.47	58,642.51	(299.81)	(307.93)	0.11	0.81
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	89,961.33	CITIGRP		98.74	88,827.44	(1,113.32)	(1,126.34)	0.26	1.19
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	226,983.08	JPM_CHA		96.90	219,947.35	(6,989.30)	(7,013.89)	0.58	2.17
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	72,534.31	BARCLAY		97.59	70,789.56	(1,737.12)	(1,741.05)	0.44	1.53
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	446,765.58	MITSU		96.01	428,951.23	(17,797.50)	(17,805.36)	0.71	2.34
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	190,588.31	MERRILL		96.63	184,173.18	(6,374.06)	(6,393.44)	0.59	1.87
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	472,079.01	RBC		96.02	453,280.30	(18,721.05)	(18,753.02)	0.75	1.98
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	363,909.27	JPM_CHA		95.96	349,193.51	(14,708.89)	(14,711.37)	0.84	2.11
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	BARCLAY		94.58	676,215.47	(38,686.00)	(38,719.13)	1.26	2.77
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	MITSU		97.34	574,327.54	(15,564.31)	(15,589.60)	1.63	4.95
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		97.01	615,995.15	(18,903.38)	(18,926.71)	1.70	4.35
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	JPM_CHA		99.58	234,007.38	(933.26)	(933.48)	2.66	5.39
Security Type Sub-Total		4,131,382.49				3,988,820.54	(141,958.76)	(142,156.59)	1.18	3.12

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Managed Account Sub-Total		193,052,147.23				181,737,226.34	(8,593,917.88)	(9,255,636.15)	2.50	4.76
Securities Sub-Total		\$193,052,147.23				\$181,737,226.34	(\$8,593,917.88)	(\$9,255,636.15)	2.50	4.76%
Accrued Interest						\$837,202.72				
Total Investments						\$182,574,429.06				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/03/23	07/03/23	US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	(945,597.66)	(5,934.78)	(951,532.44)			
07/13/23	07/17/23	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	(633,962.50)	(889.76)	(634,852.26)			
07/13/23	07/17/23	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253QAE4	450,000.00	(450,076.50)	(2,082.50)	(452,159.00)			
07/13/23	07/20/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	(1,817,978.40)	(4,578.05)	(1,822,556.45)			
07/18/23	07/26/23	KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	(234,940.64)	0.00	(234,940.64)			
07/18/23	07/31/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	900,000.00	(884,742.19)	(3,142.50)	(887,884.69)			
07/19/23	07/27/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	725,000.00	(724,981.88)	(2,501.29)	(727,483.17)			
07/20/23	08/09/23	CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027	13077DTD4	765,000.00	(765,000.00)	0.00	(765,000.00)			
07/31/23	08/03/23	STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	(520,000.00)	0.00	(520,000.00)			
Transaction Type Sub-Total				6,995,000.00	(6,977,279.77)	(19,128.88)	(6,996,408.65)			

INTEREST										
07/01/23	07/01/23	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	0.00	1,855.55	1,855.55			
07/01/23	07/01/23	LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	0.00	7,221.00	7,221.00			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/01/23	07/01/23	FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027	341271AE4	1,000,000.00	0.00	8,525.00	8,525.00			
07/01/23	07/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,240,000.00	0.00	3,458.57	3,458.57			
07/01/23	07/25/23	FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	0.00	2,858.33	2,858.33			
07/01/23	07/25/23	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	561,572.12	0.00	1,264.47	1,264.47			
07/01/23	07/25/23	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	0.00	3,900.19	3,900.19			
07/01/23	07/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	0.00	4,999.63	4,999.63			
07/01/23	07/25/23	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	0.00	2,121.46	2,121.46			
07/10/23	07/10/23	COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	0.00	5,156.25	5,156.25			
07/13/23	07/13/23	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	0.00	5,625.00	5,625.00			
07/13/23	07/13/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	0.00	4,750.00	4,750.00			
07/15/23	07/15/23	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	499,739.32	0.00	229.05	229.05			
07/15/23	07/15/23	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
07/15/23	07/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	205,021.26	0.00	88.84	88.84			
07/15/23	07/15/23	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
07/15/23	07/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	79,905.29	0.00	25.30	25.30			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/15/23	07/15/23	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	3,210,000.00	0.00	6,018.75	6,018.75			
07/15/23	07/15/23	COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	0.00	5,875.00	5,875.00			
07/15/23	07/15/23	KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	0.00	2,010.92	2,010.92			
07/15/23	07/15/23	COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	0.00	1,846.79	1,846.79			
07/15/23	07/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	37,674.88	0.00	59.34	59.34			
07/15/23	07/15/23	US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	0.00	6,750.00	6,750.00			
07/15/23	07/15/23	TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	455,000.00	0.00	4,436.25	4,436.25			
07/15/23	07/15/23	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	244,182.82	0.00	126.16	126.16			
07/15/23	07/15/23	MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	0.00	33,488.75	33,488.75			
07/15/23	07/15/23	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	474,946.68	0.00	221.64	221.64			
07/16/23	07/16/23	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	105,334.58	0.00	39.50	39.50			
07/20/23	07/20/23	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	56,566.73	0.00	16.03	16.03			
07/20/23	07/20/23	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	92,992.99	0.00	36.42	36.42			
07/20/23	07/20/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	44,281.60	0.00	14.39	14.39			
07/25/23	07/25/23	CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	0.00	4,581.85	4,581.85			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/26/23	07/26/23	BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	0.00	4,868.75	4,868.75			
	07/27/23	07/27/23	IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	0.00	7,262.50	7,262.50			
	07/27/23	07/27/23	MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	0.00	6,250.00	6,250.00			
	07/28/23	07/28/23	UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	0.00	4,750.00	4,750.00			
	07/30/23	07/30/23	AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	0.00	5,000.00	5,000.00			
	07/31/23	07/31/23	US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	0.00	20,968.75	20,968.75			
	07/31/23	07/31/23	US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	0.00	15,750.00	15,750.00			
	07/31/23	07/31/23	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	0.00	7,312.50	7,312.50			
	07/31/23	07/31/23	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	4,950,000.00	0.00	15,468.75	15,468.75			
	07/31/23	07/31/23	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,600,000.00	0.00	19,875.00	19,875.00			
Transaction Type Sub-Total					48,782,218.27	0.00	225,963.77	225,963.77			

MATURITY											
	07/01/23	07/01/23	CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	300,000.00	2,215.50	302,215.50	(1,599.00)	0.00	
	07/01/23	07/01/23	WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	625,000.00	1,312.50	626,312.50	0.00	0.00	
	07/23/23	07/23/23	BANK OF AMERICA CORP NOTES (CALLED,OMD 7) DTD 07/23/2018 3.864% 07/23/2023	06051GHL6	300,000.00	300,000.00	5,796.00	305,796.00	(27,150.00)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
07/23/23	07/23/23	BANK OF AMERICA CORP NOTES (CALLED,OMD 7 DTD 07/23/2018 3.864% 07/23/2023	06051GHL6	150,000.00	150,000.00	2,898.00	152,898.00	(12,622.50)	0.00	

Transaction Type Sub-Total				1,375,000.00	1,375,000.00	12,222.00	1,387,222.00	(41,371.50)	0.00	
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PAYDOWNS										
07/01/23	07/25/23	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	807.38	807.38	0.00	807.38	27.34	0.00	
07/15/23	07/15/23	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	6,090.73	6,090.73	0.00	6,090.73	0.12	0.00	
07/15/23	07/15/23	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	17,199.74	17,199.74	0.00	17,199.74	3.52	0.00	
07/15/23	07/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	11,438.51	11,438.51	0.00	11,438.51	2.24	0.00	
07/15/23	07/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	14,432.95	14,432.95	0.00	14,432.95	3.11	0.00	
07/15/23	07/15/23	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	27,660.31	27,660.31	0.00	27,660.31	4.55	0.00	
07/15/23	07/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	7,370.98	7,370.98	0.00	7,370.98	0.77	0.00	
07/15/23	07/15/23	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	28,181.10	28,181.10	0.00	28,181.10	1.06	0.00	
07/16/23	07/16/23	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	15,373.25	15,373.25	0.00	15,373.25	3.52	0.00	
07/20/23	07/20/23	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	54,354.70	54,354.70	0.00	54,354.70	8.53	0.00	
07/20/23	07/20/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	38,123.10	38,123.10	0.00	38,123.10	4.45	0.00	
07/20/23	07/20/23	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	34,038.29	34,038.29	0.00	34,038.29	7.15	0.00	

Transaction Type Sub-Total				255,071.04	255,071.04	0.00	255,071.04	66.36	0.00	
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SELL										
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Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
07/13/23	07/17/23	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	925,000.00	883,180.75	6,957.13	890,137.88	(41,819.25)	(41,819.25)	FIFO
07/13/23	07/18/23	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	252,189.90	861.25	253,051.15	(12,786.25)	(12,801.59)	FIFO
07/13/23	07/18/23	NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	674,230.20	1,482.01	675,712.21	(35,769.80)	(35,769.80)	FIFO
07/13/23	07/18/23	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	713,377.50	156.25	713,533.75	(36,030.00)	(36,327.87)	FIFO
07/18/23	07/25/23	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	550,000.00	536,250.00	2,570.65	538,820.65	(41,056.64)	(20,570.57)	FIFO
07/20/23	07/27/23	US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	750,000.00	746,337.89	12,146.74	758,484.63	7,294.92	6,417.88	FIFO
07/21/23	07/25/23	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	389,906.25	1,869.57	391,775.82	(29,953.13)	(15,054.17)	FIFO
Transaction Type Sub-Total				4,350,000.00	4,195,472.49	26,043.60	4,221,516.09	(190,120.15)	(155,925.37)	
Managed Account Sub-Total					(1,151,736.24)	245,100.49	(906,635.75)	(231,425.29)	(155,925.37)	
Total Security Transactions					(1,151,736.24)	\$245,100.49	(906,635.75)	(231,425.29)	(155,925.37)	

Bolded items are forward settling trades.

Managed Account Summary Statement

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Summary - Managed Account

Opening Market Value	\$76,701,231.90
Maturities/Calls	(4,650,000.00)
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	4,771,611.72
Change in Current Value	225,098.17
Closing Market Value	\$77,047,941.79

Cash Transactions Summary - Managed Account

Maturities/Calls	4,652,906.25
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	158,312.50
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	(4,811,218.75)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	161,218.75
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	158,027.34
Total Cash Basis Earnings	\$319,246.09

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	77,406,534.71
Ending Accrued Interest	269,548.79
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	4,652,906.25
Plus Coupons/Dividends Received	158,312.50
Less Cost of New Purchases	(4,808,354.34)
Less Beginning Amortized Value of Securities	(77,104,660.04)
Less Beginning Accrued Interest	(279,204.40)
Total Accrual Basis Earnings	\$295,083.47

Portfolio Summary and Statistics

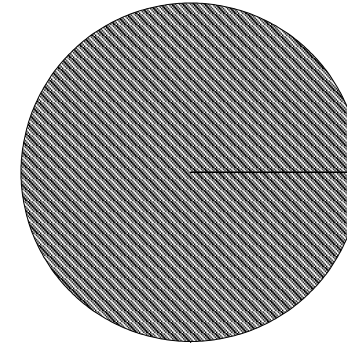
For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Account Summary

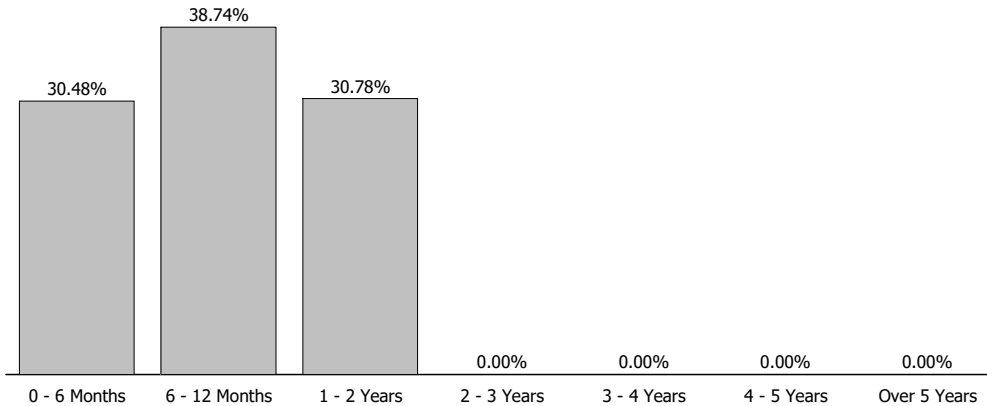
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	78,663,000.00	77,047,941.79	100.00
Managed Account Sub-Total	78,663,000.00	77,047,941.79	100.00%
Accrued Interest		269,548.79	
Total Portfolio	78,663,000.00	77,317,490.58	
Unsettled Trades	4,820,000.00	4,771,047.12	

Sector Allocation



US TSY Bond / Note
100.00%

Maturity Distribution



Characteristics

Yield to Maturity at Cost	4.60%
Yield to Maturity at Market	5.39%
Weighted Average Days to Maturity	256

Managed Account Issuer Summary

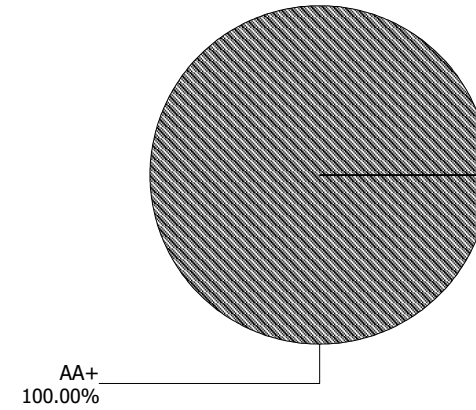
For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Issuer Summary

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	77,047,941.79	100.00
Total	\$77,047,941.79	100.00%

Credit Quality (S&P Ratings)



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023		91282CCU3	4,825,000.00	AA+	Aaa	09/27/22	09/28/22	4,644,627.93	4.30	2,523.95	4,808,943.14	4,803,890.63
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023		91282CDA6	4,850,000.00	AA+	Aaa	09/27/22	09/28/22	4,658,273.44	4.31	4,074.80	4,818,655.06	4,809,078.13
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023		91282CDD0	4,825,000.00	AA+	Aaa	09/28/22	09/29/22	4,627,476.56	4.27	4,572.61	4,779,723.85	4,765,441.17
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023		9128285P1	4,540,000.00	AA+	Aaa	09/29/22	09/29/22	4,468,353.13	4.27	22,110.79	4,519,697.26	4,503,112.50
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023		9128285U0	4,655,000.00	AA+	Aaa	09/29/22	09/29/22	4,560,808.98	4.30	10,625.54	4,623,740.10	4,602,631.25
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024		9128285Z9	6,785,000.00	AA+	Aaa	09/29/22	09/29/22	6,626,506.64	4.31	460.94	6,725,686.53	6,687,465.63
US TREASURY N/B NOTES DTD 02/28/2022 1.500% 02/29/2024		91282CEA5	4,470,000.00	AA+	Aaa	11/01/22	11/02/22	4,288,231.64	4.70	28,058.97	4,390,382.45	4,370,123.21
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024		912828W71	4,865,000.00	AA+	Aaa	11/28/22	11/30/22	4,701,756.45	4.75	34,742.88	4,783,545.83	4,761,618.75
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024		91282CEK3	4,725,000.00	AA+	Aaa	01/03/23	01/03/23	4,593,770.51	4.69	29,852.24	4,650,826.81	4,623,855.71
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024		91282CER8	4,800,000.00	AA+	Aaa	01/25/23	01/31/23	4,672,500.00	4.58	20,327.87	4,720,246.91	4,686,000.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	4,870,000.00	AA+	Aaa	02/22/23	02/28/23	4,681,477.73	5.03	8,469.57	4,740,970.41	4,723,139.31
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024		91282CFA4	4,900,000.00	AA+	Aaa	04/27/23	05/01/23	4,808,890.63	4.54	399.46	4,827,232.12	4,786,687.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024		91282CCT6	5,060,000.00	AA+	Aaa	05/23/23	05/31/23	4,799,489.06	4.81	8,753.66	4,836,031.32	4,806,209.63
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024		91282CCX7	5,095,000.00	AA+	Aaa	06/27/23	06/30/23	4,807,212.11	5.26	7,216.76	4,828,000.40	4,821,143.75

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 10/31/2022 4.375% 10/31/2024	91282CFQ9	4,578,000.00	AA+	Aaa	03/29/23	03/31/23	4,582,113.05	4.31	50,616.13	4,581,240.80	4,526,497.50
US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	AA+	Aaa	07/31/23	08/01/23	4,771,611.72	5.29	36,742.62	4,771,611.72	4,771,047.12
Security Type Sub-Total		78,663,000.00					76,293,099.58	4.60	269,548.79	77,406,534.71	77,047,941.79
Managed Account Sub-Total		78,663,000.00					76,293,099.58	4.60	269,548.79	77,406,534.71	77,047,941.79
Securities Sub-Total		\$78,663,000.00					\$76,293,099.58	4.60%	\$269,548.79	\$77,406,534.71	\$77,047,941.79
Accrued Interest											\$269,548.79
Total Investments											\$77,317,490.58

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	4,825,000.00	MORGAN_		99.56	4,803,890.63	159,262.70	(5,052.51)	0.09	5.34
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	4,850,000.00	DAIWA		99.16	4,809,078.13	150,804.69	(9,576.93)	0.17	5.35
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	4,825,000.00	WELLS_F		98.77	4,765,441.17	137,964.61	(14,282.68)	0.25	5.37
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	4,540,000.00	JPM_CHA		99.19	4,503,112.50	34,759.37	(16,584.76)	0.34	5.33
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	4,655,000.00	JPM_CHA		98.88	4,602,631.25	41,822.27	(21,108.85)	0.42	5.38
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	BMO		98.56	6,687,465.63	60,958.99	(38,220.90)	0.50	5.45
US TREASURY N/B NOTES DTD 02/28/2022 1.500% 02/29/2024	91282CEA5	4,470,000.00	BMO		97.77	4,370,123.21	81,891.57	(20,259.24)	0.58	5.43
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	4,865,000.00	BMO		97.88	4,761,618.75	59,862.30	(21,927.08)	0.66	5.41
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	4,725,000.00	CITIGRP		97.86	4,623,855.71	30,085.20	(26,971.10)	0.74	5.45
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024	91282CER8	4,800,000.00	DAIWA		97.63	4,686,000.00	13,500.00	(34,246.91)	0.83	5.45
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	4,870,000.00	MERRILL		96.98	4,723,139.31	41,661.58	(17,831.10)	0.91	5.42
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	4,900,000.00	NOMURA		97.69	4,786,687.50	(22,203.13)	(40,544.62)	0.99	5.41
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	5,060,000.00	JPM_CHA		94.98	4,806,209.63	6,720.57	(29,821.69)	1.04	5.39
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	RBS		94.63	4,821,143.75	13,931.64	(6,856.65)	1.12	5.36
US TREASURY N/B NOTES DTD 10/31/2022 4.375% 10/31/2024	91282CFO9	4,578,000.00	GOLDMAN		98.88	4,526,497.50	(55,615.55)	(54,743.30)	1.22	5.31
US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	RBS		98.98	4,771,047.12	(564.60)	(564.60)	1.30	5.29

Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		78,663,000.00				77,047,941.79	754,842.21	(358,592.92)	0.69	5.39
Managed Account Sub-Total		78,663,000.00				77,047,941.79	754,842.21	(358,592.92)	0.69	5.39
Securities Sub-Total		\$78,663,000.00			\$77,047,941.79		\$754,842.21	(\$358,592.92)	0.69	5.39%
Accrued Interest					\$269,548.79					
Total Investments					\$77,317,490.58					

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/31/23	08/01/23	US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	(4,771,611.72)	(36,742.62)	(4,808,354.34)			
Transaction Type Sub-Total				4,820,000.00	(4,771,611.72)	(36,742.62)	(4,808,354.34)			
INTEREST										
07/31/23	07/31/23	US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	0.00	84,812.50	84,812.50			
07/31/23	07/31/23	US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	4,900,000.00	0.00	73,500.00	73,500.00			
Transaction Type Sub-Total				11,685,000.00	0.00	158,312.50	158,312.50			
MATURITY										
07/31/23	07/31/23	US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	4,650,000.00	4,650,000.00	2,906.25	4,652,906.25	158,027.34	0.00	
Transaction Type Sub-Total				4,650,000.00	4,650,000.00	2,906.25	4,652,906.25	158,027.34	0.00	
Managed Account Sub-Total					(121,611.72)	124,476.13	2,864.41	158,027.34	0.00	
Total Security Transactions					(\$121,611.72)	\$124,476.13	\$2,864.41	\$158,027.34	\$0.00	

Bolded items are forward settling trades.