

CITY OF HAYWARD

Client Management Team

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Individual Accounts

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

For the Month Ending **September 30, 2023**

CITY OF HAYWARD

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	442,063.68	252,530,662.51
Total	\$442,063.68	\$252,530,662.51

Investment Allocation

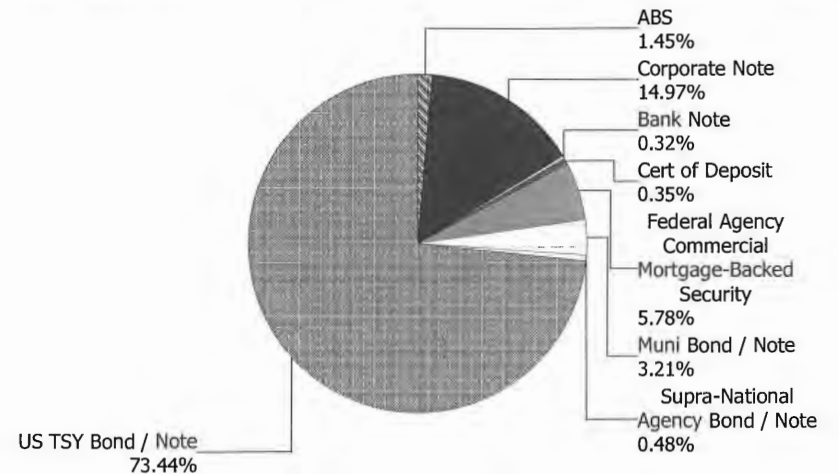
Investment Type	Closing Market Value	Percent
Asset-Backed Security	3,658,812.86	1.45
Corporate Note	37,804,167.79	14.97
Bank Note	809,929.80	0.32
Certificate of Deposit	892,910.70	0.35
Federal Agency Commercial Mortgage-Backed Se	14,589,194.35	5.78
Municipal Bond / Note	8,105,623.65	3.21
Supra-National Agency Bond / Note	1,208,732.66	0.48
U.S. Treasury Bond / Note	185,461,290.70	73.44
Total	\$252,530,662.51	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	0.00	0.00
31 to 60 days	5,129,842.84	2.03
61 to 90 days	4,520,137.50	1.79
91 to 180 days	15,740,327.90	6.23
181 days to 1 year	46,783,143.23	18.53
1 to 2 years	57,218,800.93	22.66
2 to 3 years	47,967,275.65	18.99
3 to 4 years	38,210,955.68	15.13
4 to 5 years	36,960,178.78	14.64
Over 5 years	0.00	0.00
Total	\$252,530,662.51	100.00%

Weighted Average Days to Maturity 768

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	181,349,374.73	1,798,002.78	(2,261,501.16)	0.00	(917,145.75)	179,968,730.60	183,030.86
35310001	CITY OF HAYWARD - SHORT TERM	77,259,735.42	0.00	(4,850,000.00)	0.00	152,196.49	72,561,931.91	259,032.82
Total		\$258,609,110.15	\$1,798,002.78	(\$7,111,501.16)	\$0.00	(\$764,949.26)	\$252,530,662.51	\$442,063.68

Managed Account Summary Statement

For the Month Ending **September 30, 2023**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$181,349,374.73
Maturities/Calls	(802,136.81)
Principal Dispositions	(1,459,364.35)
Principal Acquisitions	1,798,002.78
Unsettled Trades	0.00
Change in Current Value	(917,145.75)
Closing Market Value	\$179,968,730.60

Cash Transactions Summary - Managed Account

Maturities/Calls	611,991.66
Sale Proceeds	1,462,420.22
Coupon/Interest/Dividend Income	220,905.91
Principal Payments	192,136.81
Security Purchases	(1,801,067.26)
Net Cash Contribution	(686,387.33)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	225,953.44
Less Purchased Interest Related to Interest/Coupons	(3,064.48)
Plus Net Realized Gains/Losses	(39,858.10)
Total Cash Basis Earnings	\$183,030.86

Cash Balance

Closing Cash Balance \$0.00

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	189,871,817.16
Ending Accrued Interest	949,243.75
Plus Proceeds from Sales	1,462,420.22
Plus Proceeds of Maturities/Calls/Principal Payments	804,128.47
Plus Coupons/Dividends Received	220,905.91
Less Cost of New Purchases	(1,801,067.26)
Less Beginning Amortized Value of Securities	(190,318,292.98)
Less Beginning Accrued Interest	(856,399.57)
Total Accrual Basis Earnings	\$332,755.70



Portfolio Summary and Statistics

For the Month Ending **September 30, 2023**

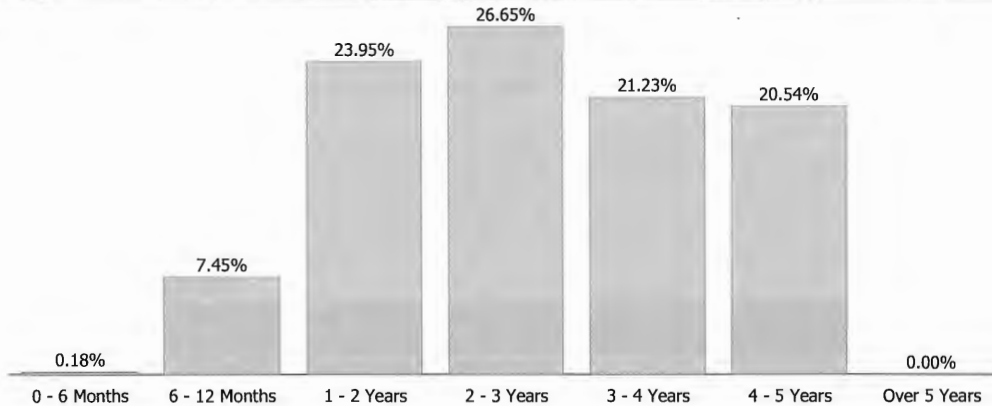
CITY OF HAYWARD - 35310000

Account Summary

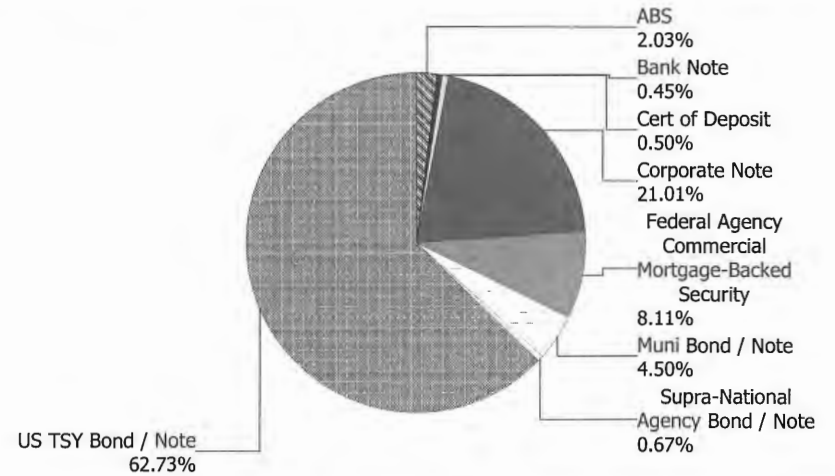
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	121,085,000.00	112,899,358.79	62.73
Supra-National Agency Bond / Note	1,270,000.00	1,208,732.66	0.67
Municipal Bond / Note	8,520,000.00	8,105,623.65	4.50
Federal Agency Commercial	15,408,357.10	14,589,194.35	8.11
Mortgage-Backed Security			
Corporate Note	40,250,000.00	37,804,167.79	21.01
Certificate of Deposit	900,000.00	892,910.70	0.50
Bank Note	900,000.00	809,929.80	0.45
Asset-Backed Security	3,790,798.34	3,658,812.86	2.03
Managed Account Sub-Total	192,124,155.44	179,968,730.60	100.00%
Accrued Interest		949,243.75	
Total Portfolio	192,124,155.44	180,917,974.35	

Unsettled Trades **0.00** **0.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.44%
Yield to Maturity at Market	5.06%
Weighted Average Days to Maturity	981

Managed Account Issuer Summary

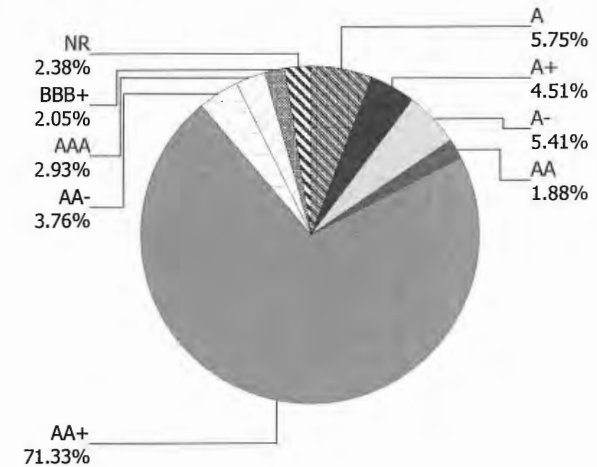
For the Month Ending **September 30, 2023**

CITY OF HAYWARD - 35310000

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	575,755.20	0.32
AMAZON.COM INC	399,083.08	0.22
AMERICAN EXPRESS CO	804,788.55	0.45
AMERICAN HONDA FINANCE	1,014,374.05	0.56
ASTRAZENECA PLC	1,115,143.43	0.62
BANK OF AMERICA CO	2,081,425.66	1.16
BMW FINANCIAL SERVICES NA LLC	1,055,560.79	0.59
BRISTOL-MYERS SQUIBB CO	876,843.95	0.49
BROWN-FORMAN CORP	411,264.85	0.23
CALIFORNIA STATE UNIVERSITY	1,071,271.20	0.60
CAPITAL ONE FINANCIAL CORP	1,603,475.41	0.89
CARMAX AUTO OWNER TRUST	564,082.46	0.31
CATERPILLAR INC	676,859.40	0.38
CHARLES SCHWAB	423,533.75	0.24
CHEVRON CORPORATION	450,916.20	0.25
CITIGROUP INC	1,112,744.38	0.62
COMCAST CORP	622,107.66	0.35
Commonwealth of Massachusetts	1,773,516.75	0.99
DEERE & COMPANY	1,252,449.00	0.70
EXXON MOBIL CORP	289,180.50	0.16
FANNIE MAE	3,203,547.76	1.78
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,147,710.05	0.64
FREDDIE MAC	11,385,646.59	6.33
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	59,503.28	0.03
GOLDMAN SACHS GROUP INC	1,179,933.73	0.66
HERSHEY COMPANY	826,778.43	0.46
HOME DEPOT INC	416,797.20	0.23
HYUNDAI AUTO RECEIVABLES	57,492.80	0.03
IBM CORP	761,162.28	0.42
ILLINOIS TOOL WORKS INC	441,553.83	0.25
INTEL CORPORATION	518,989.90	0.29
INTER-AMERICAN DEVELOPMENT BANK	1,208,732.66	0.67



Managed Account Issuer Summary

For the Month Ending **September 30, 2023**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
JOHNSON & JOHNSON	420,546.15	0.23
JP MORGAN CHASE & CO	1,742,230.34	0.97
KUBOTA CREDIT OWNER TRUST	1,369,705.32	0.76
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,080,714.00	0.60
MASTERCARD INC	893,433.60	0.50
Mercedes-Benz Group AG	708,667.93	0.39
MORGAN STANLEY	1,406,907.58	0.78
NATIONAL AUSTRALIA BANK LTD	1,282,059.45	0.71
NATIONAL RURAL UTILITIES CO FINANCE CORP	847,232.83	0.47
NESTLE SA	892,992.60	0.50
NORDEA BANK ABP	892,910.70	0.50
NORTHERN TRUST	851,501.70	0.47
OREGON DEPT OF ADMINISTRATION SERVICES	1,417,197.60	0.79
PACCAR FINANCIAL CORP	888,890.78	0.49
PNC FINANCIAL SERVICES GROUP	809,929.80	0.45
PROCTER & GAMBLE CO	588,307.20	0.33
RABOBANK NEDERLAND	709,713.00	0.39
ROCHE HOLDINGS INC	1,828,692.08	1.02
STATE OF CALIFORNIA	722,136.25	0.40
STATE OF NEW YORK	893,077.80	0.50
STATE STREET CORPORATION	1,430,030.01	0.79
TARGET CORP	410,536.49	0.23
TEXAS INSTRUMENTS INC	151,788.87	0.08
THE BANK OF NEW YORK MELLON CORPORATION	1,123,915.30	0.62
TOYOTA MOTOR CORP	1,338,287.45	0.74
TRUIST FIN CORP	1,046,654.70	0.58
UNILEVER PLC	650,146.20	0.36
UNITED STATES TREASURY	112,899,358.79	62.72
UNITEDHEALTH GROUP INC	688,079.66	0.38
VERIZON OWNER TRUST	4,553.59	0.00
WELLS FARGO & COMPANY	596,308.05	0.33
Total	\$179,968,730.60	100.00%

Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	675,000.00	AA+	Aaa	07/01/21	07/07/21	670,623.05	0.47	497.95	673,948.55	650,636.69
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	9,476.90	1,249,248.74	1,227,148.50
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	596.13	750,235.69	720,703.13
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	604.08	759,976.05	730,312.50
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	1,351.22	1,699,517.41	1,633,593.75
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	5,307.07	1,048,030.32	1,028,507.76
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	1,568.53	3,273,939.03	3,132,742.19
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	494.51	2,996,031.98	2,858,906.40
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	12,554.35	2,022,705.31	1,917,812.40
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	27,054.01	9,540,487.30	9,068,022.96
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	2,142.42	430,217.34	406,472.64
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	20,163.93	4,049,712.56	3,825,624.80
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	8,401.64	9,879,688.71	9,218,750.00
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	2,861.41	448,025.43	433,546.88



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 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	2,463.99	5,753,087.98	5,355,492.48
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	68,685.11	3,526,676.43	3,444,765.80
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	10,461.96	9,831,837.29	9,064,062.00
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	379.08	588,854.63	540,000.00
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	6,317.93	9,828,198.91	9,000,000.00
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	22,112.77	9,879,933.22	8,996,875.00
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	2,579.83	2,392,718.53	2,180,500.00
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	2,632.47	2,337,378.82	2,225,000.00
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	23,539.40	4,986,277.65	4,479,687.50
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	10,198.37	1,266,944.60	1,241,578.13
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	1,895.38	587,840.34	537,468.72
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	2,211.28	684,837.59	627,046.84
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	5,316.24	1,809,389.96	1,707,203.13
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	12,500.34	4,254,732.01	4,014,234.37

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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 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	10,932.74	942,626.21	888,398.39
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	7,065.56	1,473,094.56	1,420,632.81
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	18,988.45	1,094,974.50	1,076,625.00
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	19,851.56	1,168,772.52	1,125,562.50
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	47,471.13	2,790,942.61	2,691,562.50
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	56,965.35	3,335,516.25	3,229,875.00
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	13,348.10	1,031,133.75	993,609.38
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	13,673.67	1,053,774.66	1,017,843.75
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	13,796.70	3,997,709.01	3,945,586.14
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	7,323.37	489,675.49	476,562.50
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	14,280.57	947,098.63	929,296.87
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	30,391.98	2,032,254.27	1,977,734.38
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	43,940.22	2,970,225.08	2,859,375.00
Security Type Sub-Total		121,085,000.00					119,191,319.18	1.88	562,397.70	119,878,269.92	112,899,358.79



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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
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	141.11	1,269,693.02	1,208,732.66
Security Type Sub-Total		1,270,000.00					1,269,060.20	0.52	141.11	1,269,693.02	1,208,732.66
Municipal Bond / Note											
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	643.23	325,000.00	323,690.25
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	927.78	295,000.00	274,170.05
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	3,610.50	1,160,000.00	1,080,714.00
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	14,139.69	1,825,000.00	1,773,516.75
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	2,927.79	725,000.00	722,136.25
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	4,262.50	872,628.05	873,540.00
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	5,076.37	765,000.00	747,580.95
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028	649791N09	955,000.00	AA+	Aa1	04/21/23	04/25/23	918,585.85	4.18	4,026.92	921,881.15	893,077.80
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	23,460.06	1,470,000.00	1,417,197.60
Security Type Sub-Total		8,520,000.00					8,325,975.85	3.66	59,074.84	8,359,509.20	8,105,623.65
Federal Agency Commercial Mortgage-Backed Security											

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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	843,588.78	809,218.32
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	1,656,289.94	1,611,282.08
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	559,257.63	AA+	Aaa	08/31/22	09/06/22	540,317.13	3.76	1,259.26	546,255.07	526,854.14
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	1,205,778.69	1,174,419.66
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	974,386.85	946,483.63
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	1,778,870.32	1,732,459.21
FNA 2017-M12 A2 DTD 10/30/2017 3.164% 06/01/2027	3136AX7E9	984,702.57	AA+	Aaa	08/24/23	08/29/23	920,658.43	5.07	2,596.69	922,198.85	917,088.88
FNA 2017-M15 A2 DTD 12/29/2017 3.060% 09/01/2027	3136AY6X6	970,097.85	AA+	Aaa	08/24/23	08/29/23	903,365.73	4.96	2,473.40	904,869.94	899,683.35
FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	AA+	Aaa	08/10/23	08/15/23	875,234.38	4.73	1,475.00	878,641.69	860,993.12
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	724,299.05	AA+	Aaa	07/19/23	07/27/23	724,280.95	4.78	2,883.31	724,281.62	710,786.51
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	1,817,240.25	1,766,888.06
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	885,268.61	859,921.39
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	AA+	Aaa	09/07/23	09/14/23	1,798,002.78	4.99	7,071.88	1,798,237.37	1,773,116.00
Security Type Sub-Total		15,408,357.10					14,899,049.14	4.49	45,468.72	14,935,907.98	14,589,194.35



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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											
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	191.71	225,000.00	215,384.40
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	1,336.11	325,000.00	322,591.43
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	2,207.81	625,000.00	621,121.88
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	2,320.31	747,465.38	709,713.00
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	1,139.06	404,994.51	384,527.25
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	1,080.00	455,058.48	427,436.55
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	186.49	265,000.00	258,739.91
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	564.38	305,957.56	289,180.50
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	1,821.97	1,465,000.00	1,397,248.15
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	5,118.75	314,851.95	304,632.09

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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											
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	12,741.88	924,878.43	888,890.78
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	6,859.03	433,279.57	411,264.85
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	2,267.78	328,406.62	304,656.30
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	1,328.44	325,165.94	313,874.93
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	2,280.83	174,990.58	169,214.85
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	6,842.50	524,641.07	507,644.55
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	1,425.00	466,542.20	440,121.23
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	1,689.20	615,000.00	594,509.43
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	7,749.44	666,499.77	625,569.10
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	4,742.74	474,737.32	462,898.90
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	3,570.00	169,967.84	169,115.66



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Corporate Note											
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	1,437.50	485,044.36	453,578.00
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	1,680.01	455,000.00	429,346.65
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	1,107.01	415,000.00	390,450.68
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	523.69	444,729.65	416,233.80
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	3,424.11	1,090,000.00	1,035,959.98
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	22.16	279,121.94	262,872.23
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	22.16	277,670.07	262,872.22
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	2,063.61	461,401.10	427,340.88
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	A	A2	11/29/21	12/01/21	443,538.00	1.53	1,845.00	446,175.63	404,329.50
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	1,681.73	447,514.03	411,724.80
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	2,222.22	414,205.39	370,947.60

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Corporate Note											
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	1,662.50	470,985.71	434,761.80
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	A	A1	07/31/23	08/03/23	520,000.00	5.27	4,416.76	520,000.00	513,834.88
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	808.16	460,911.41	422,705.35
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	625,000.00	A+	Aa1	08/15/23	08/18/23	625,731.25	5.48	4,125.31	625,701.89	621,821.88
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	357.50	445,851.88	399,716.55
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	2,730.00	447,008.96	400,939.20
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	2,178.75	443,654.47	394,686.90
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	5,688.89	414,368.66	369,522.80
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	8,558.33	618,167.21	596,308.05
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	3,031.88	449,454.07	398,081.70
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	4,755.28	446,216.88	441,553.83



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
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	7,562.50	620,424.88	575,755.20
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	2,058.33	500,233.94	447,952.00
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	741.00	179,797.57	162,410.04
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	1,132.08	275,655.24	248,126.45
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	2,480.56	459,028.35	452,992.00
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	1,758.16	466,119.06	424,572.10
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	2,058.33	650,143.35	588,307.20
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	823.34	473,176.86	444,490.50
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	823.34	454,508.42	444,490.50
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	1,509.44	471,723.82	427,209.78
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	484.80	454,286.33	421,085.60

Managed Account Detail of Securities Held

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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											
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	1,032.50	457,601.02	420,546.15
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	905.14	473,847.31	423,533.75
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	860.63	449,712.88	406,706.85
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	675.63	448,511.09	408,179.25
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	641.17	470,749.80	431,443.93
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	437.53	455,240.52	426,757.10
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	6,037.50	350,626.29	328,223.35
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	6,545.00	426,148.51	399,083.08
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	5,965.63	443,253.72	416,797.20
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	14,100.00	906,237.00	851,501.70



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2023**

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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 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	1,537.56	109,956.88	104,295.51
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	2,306.33	164,741.26	156,443.27
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	10,934.00	894,197.99	846,980.10
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	2,582.22	355,092.79	333,952.50
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	3,208.33	548,622.59	518,989.90
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	727.45	456,183.14	450,916.20
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	4,328.89	454,054.66	441,108.50
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	911.06	158,428.63	151,788.87
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	1,998.75	432,752.74	423,265.95
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	1,715.00	448,814.61	443,330.55
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	A	A2	02/28/23	03/03/23	723,535.50	4.92	2,748.96	723,705.44	710,813.93

Managed Account Detail of Securities Held

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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
Corporate Note											
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636OAW4	900,000.00	A+	Aa3	03/06/23	03/09/23	899,127.00	4.90	2,681.25	899,225.43	893,433.60
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	2,125.00	899,791.74	892,992.60
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	1,013.33	481,881.43	462,705.58
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	2,776.67	159,920.69	154,662.88
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	4,165.00	239,684.98	231,994.32
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	6,615.00	450,073.26	435,079.35
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	7,473.96	633,587.62	614,657.50
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028	58769JAL1	725,000.00	A	A2	08/21/23	08/23/23	716,945.25	5.36	5,957.08	717,119.09	708,667.93
Security Type Sub-Total		40,250,000.00					39,842,930.15	3.01	246,244.44	39,910,481.46	37,804,167.79
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	20,461.00	900,000.00	892,910.70
Security Type Sub-Total		900,000.00					900,000.00	5.53	20,461.00	900,000.00	892,910.70
Bank Note											



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
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	12,090.00	827,520.86	809,929.80
Security Type Sub-Total		900,000.00					811,512.00	5.38	12,090.00	827,520.86	809,929.80
Asset-Backed Security											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	4,325.49	AAA	NR	01/14/20	01/22/20	4,324.64	1.89	3.63	4,325.28	4,319.92
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	4,567.33	NR	Aaa	08/04/20	08/12/20	4,566.37	0.47	0.66	4,567.03	4,553.59
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	60,036.31	NR	Aaa	08/11/20	08/19/20	60,022.58	0.46	11.26	60,031.77	59,503.28
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	191,320.28	NR	Aaa	04/06/21	04/14/21	191,281.14	0.62	52.72	191,303.38	186,134.03
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	58,650.20	AAA	NR	04/20/21	04/28/21	58,644.03	0.38	9.91	58,647.44	57,492.80
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	390,972.55	NR	Aaa	07/20/21	07/28/21	390,957.81	0.56	97.31	390,965.26	376,716.39
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	162,424.16	AAA	NR	04/13/21	04/21/21	162,389.16	0.52	37.54	162,406.89	157,580.87
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	418,699.84	AAA	Aaa	07/21/21	07/28/21	418,630.96	0.55	102.35	418,661.67	402,181.67
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	324,802.18	AAA	Aaa	10/19/21	10/27/21	324,796.04	0.77	111.15	324,798.46	311,716.22
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	714,937.92	678,427.04
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	589,921.24	574,301.93
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	634,925.31	613,332.15

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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											
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	551.47	234,943.07	232,552.97
Security Type Sub-Total		3,790,798.34					3,790,245.22	2.01	3,365.94	3,790,434.72	3,658,812.86
Managed Account Sub-Total		192,124,155.44					189,030,091.74	2.44	949,243.75	189,871,817.16	179,968,730.60
Securities Sub-Total		\$192,124,155.44					\$189,030,091.74	2.44%	\$949,243.75	\$189,871,817.16	\$179,968,730.60
Accrued Interest											\$949,243.75
Total Investments											\$180,917,974.35



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	675,000.00	JPM_CHA		96.39	650,636.69	(19,986.36)	(23,311.86)	0.71	5.52
US TREASURY N/B NOTES	DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	JPM_CHA		98.17	1,227,148.50	(20,947.20)	(22,100.24)	0.75	5.51
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		96.09	720,703.13	(30,175.78)	(29,532.56)	0.79	5.49
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		96.09	730,312.50	(29,598.44)	(29,663.55)	0.79	5.49
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		96.09	1,633,593.75	(64,613.28)	(65,923.66)	0.79	5.49
US TREASURY N/B NOTES	DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	CITIGRP		97.95	1,028,507.76	(16,898.49)	(19,522.56)	0.83	5.54
US TREASURY N/B NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		95.66	3,132,742.19	(138,675.78)	(141,196.84)	0.88	5.53
US TREASURY N/B NOTES	DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		95.30	2,858,906.40	(128,906.10)	(137,125.58)	0.96	5.48
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		95.89	1,917,812.40	(155,234.48)	(104,892.91)	1.08	5.45
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	NOMURA		94.95	9,068,022.96	(456,609.85)	(472,464.34)	1.12	5.43
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		95.64	406,472.64	(33,983.41)	(23,744.70)	1.16	5.40
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		95.64	3,825,624.80	(322,812.70)	(224,087.76)	1.16	5.40
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		92.19	9,218,750.00	(525,390.63)	(660,938.71)	1.67	5.20
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	JPM_CHA		96.34	433,546.88	(13,253.90)	(14,478.55)	1.75	5.16
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		91.55	5,355,492.48	(305,753.61)	(397,595.50)	1.83	5.14
US TREASURY N/B NOTES	DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	JPM_CHA		98.42	3,444,765.80	(86,816.23)	(81,910.63)	1.94	5.07
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		90.64	9,064,062.00	(616,406.75)	(767,775.29)	2.08	5.04

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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		90.00	540,000.00	(40,453.13)	(48,854.63)	2.33	4.96
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		90.00	9,000,000.00	(690,234.38)	(828,198.91)	2.33	4.96
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		89.97	8,996,875.00	(802,734.38)	(883,058.22)	2.72	4.81
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		89.00	2,180,500.00	(177,816.41)	(212,218.53)	2.81	4.82
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		89.00	2,225,000.00	(37,988.28)	(112,378.82)	2.81	4.82
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		89.59	4,479,687.50	(498,242.19)	(506,590.15)	3.02	4.79
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	CABRERA		91.97	1,241,578.13	474.61	(25,366.47)	3.02	4.80
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		89.58	537,468.72	(44,296.91)	(50,371.62)	3.18	4.75
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	NOMURA		89.58	627,046.84	(50,203.16)	(57,790.75)	3.18	4.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		92.28	1,707,203.13	(86,212.89)	(102,186.83)	3.26	4.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	CITIGRP		92.28	4,014,234.37	(207,814.46)	(240,497.64)	3.26	4.75
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		93.52	888,398.39	(51,322.31)	(54,227.82)	3.39	4.74
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	CITIGRP		93.16	1,420,632.81	(46,822.27)	(52,461.75)	3.64	4.72
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	JPM_CHA		97.88	1,076,625.00	(17,230.47)	(18,349.50)	3.73	4.70
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	GOLDMAN		97.88	1,125,562.50	(46,269.53)	(43,210.02)	3.73	4.70
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	GOLDMAN		97.88	2,691,562.50	(106,025.39)	(99,380.11)	3.73	4.70
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	GOLDMAN		97.88	3,229,875.00	(112,406.25)	(105,641.25)	3.73	4.70



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U.S. Treasury Bond / Note											
US TREASURY N/B NOTES		91282CFZ9	1,025,000.00	GOLDMAN		96.94	993,609.38	(38,677.73)	(37,524.37)	3.83	4.69
DTD 11/30/2022 3.875% 11/30/2027											
US TREASURY N/B NOTES		91282CFZ9	1,050,000.00	MERRILL		96.94	1,017,843.75	(36,667.97)	(35,930.91)	3.83	4.69
DTD 11/30/2022 3.875% 11/30/2027											
US TREASURY N/B NOTES		91282CGP0	4,050,000.00	GOLDMAN		97.42	3,945,586.14	(45,245.89)	(52,122.87)	4.08	4.65
DTD 02/28/2023 4.000% 02/29/2028											
US TREASURY N/B NOTES		91282CHA2	500,000.00	CABRERA		95.31	476,562.50	(12,539.06)	(13,112.99)	4.20	4.65
DTD 04/30/2023 3.500% 04/30/2028											
US TREASURY N/B NOTES		91282CHA2	975,000.00	GOLDMAN		95.31	929,296.87	(16,300.79)	(17,801.76)	4.20	4.65
DTD 04/30/2023 3.500% 04/30/2028											
US TREASURY N/B NOTES		91282CHA2	2,075,000.00	CABRERA		95.31	1,977,734.38	(52,118.16)	(54,519.89)	4.20	4.65
DTD 04/30/2023 3.500% 04/30/2028											
US TREASURY N/B NOTES		91282CHA2	3,000,000.00	GOLDMAN		95.31	2,859,375.00	(108,750.00)	(110,850.08)	4.20	4.65
DTD 04/30/2023 3.500% 04/30/2028											
Security Type Sub-Total			121,085,000.00				112,899,358.79	(6,291,960.39)	(6,978,911.13)	2.36	5.02
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES		4581X0DZ8	1,270,000.00	JPM_CHA		95.18	1,208,732.66	(60,327.54)	(60,960.36)	0.98	5.63
DTD 09/23/2021 0.500% 09/23/2024											
Security Type Sub-Total			1,270,000.00				1,208,732.66	(60,327.54)	(60,960.36)	0.98	5.63
Municipal Bond / Note											
CA ST UNIV TXBL REV BONDS		13077DMJ8	325,000.00	GOLDMAN		99.60	323,690.25	(1,309.75)	(1,309.75)	0.09	5.17
DTD 09/17/2020 0.475% 11/01/2023											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	295,000.00	MERRILL		92.94	274,170.05	(20,829.95)	(20,829.95)	1.74	5.54
DTD 09/16/2020 1.258% 07/01/2025											
LOS ANGELES USD, CA TXBL GO BONDS		544647FB1	1,160,000.00	BARCLAY		93.17	1,080,714.00	(79,286.00)	(79,286.00)	1.74	5.38
DTD 11/10/2021 1.245% 07/01/2025											
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS		576004GZ2	1,825,000.00	JEFFERI		97.18	1,773,516.75	(51,483.25)	(51,483.25)	1.74	5.34
DTD 08/30/2022 3.670% 07/15/2025											

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Municipal Bond / Note										
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	725,000.00	WELLS_F		99.61	722,136.25	(2,863.75)	(2,863.75)	3.18	4.97
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027	341271AE4	1,000,000.00	JPM_CHA		87.35	873,540.00	31,150.00	911.95	3.63	5.48
CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027	13077DTD4	765,000.00	BARCLAY		97.72	747,580.95	(17,419.05)	(17,419.05)	3.75	5.21
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028	649791N09	955,000.00	WELLS_F		93.52	893,077.80	(25,508.05)	(28,803.35)	4.08	4.97
OREGON ST MUNICIPAL BONDS DTD 05/09/2023 4.046% 04/01/2028	68607V4M4	1,470,000.00	CITIGRP		96.41	1,417,197.60	(52,802.40)	(52,802.40)	4.09	4.95
Security Type Sub-Total		8,520,000.00				8,105,623.65	(220,352.20)	(253,885.55)	2.86	5.21
Federal Agency Commercial Mortgage-Backed Security										
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	MORGAN_		95.20	809,218.32	(30,986.76)	(34,370.46)	1.97	5.34
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	GOLDMAN		94.50	1,611,282.08	(36,840.19)	(45,007.86)	2.08	5.34
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	559,257.63	MORGAN_		94.21	526,854.14	(13,462.99)	(19,400.93)	2.17	5.35
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,240,000.00	CITIGRP		94.71	1,174,419.66	(27,411.59)	(31,359.03)	2.77	5.21
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	CANT_FI		94.65	946,483.63	(25,078.87)	(27,903.22)	2.94	5.22
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	CITIGRP		93.65	1,732,459.21	(40,288.84)	(46,411.11)	3.21	5.23
FNA 2017-M12 A2 DTD 10/30/2017 3.164% 06/01/2027	3136AX7E9	984,702.57	MORGAN_		93.13	917,088.88	(3,569.55)	(5,109.97)	3.28	5.22
FNA 2017-M15 A2 DTD 12/29/2017 3.060% 09/01/2027	3136AY6X6	970,097.85	MORGAN_		92.74	899,683.35	(3,682.38)	(5,186.59)	3.31	3.30
FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	PNC		86.10	860,993.12	(14,241.26)	(17,648.57)	4.30	5.18



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Federal Agency Commercial Mortgage-Backed Security										
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	724,299.05	JPM_CHA		98.13	710,786.51	(13,494.44)	(13,495.11)	3.29	5.23
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	JPM_CHA		98.16	1,766,888.06	(51,090.34)	(50,352.19)	4.05	5.26
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	900,000.00	JPM_CHA		95.55	859,921.39	(24,820.80)	(25,347.22)	4.21	5.25
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	WELLS_F		97.16	1,773,116.00	(24,886.78)	(25,121.37)	4.19	5.32
Security Type Sub-Total		15,408,357.10				14,589,194.35	(309,854.79)	(346,713.63)	3.28	5.14
Corporate Note										
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH		95.73	215,384.40	(9,615.60)	(9,615.60)	0.87	5.75
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN	10/21/23	99.26	322,591.43	(2,408.57)	(2,408.57)	0.07	1.63
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	99.38	621,121.88	(3,878.12)	(3,878.12)	0.07	1.40
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		94.63	709,713.00	(34,414.50)	(37,752.38)	1.27	5.80
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		94.95	384,527.25	(20,460.60)	(20,467.26)	1.34	5.81
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		94.99	427,436.55	(35,032.95)	(27,621.93)	1.36	5.65
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	97.64	258,739.91	(6,260.09)	(6,260.09)	0.38	2.31

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Corporate Note										
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	96.39	289,180.50	(29,395.50)	(16,777.06)	1.17	5.35
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	1,465,000.00	DEUTSCH	02/10/25	95.38	1,397,248.15	(67,751.85)	(67,751.85)	1.35	5.51
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_		96.71	304,632.09	(10,071.81)	(10,219.86)	1.46	5.56
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		96.10	888,890.78	(35,868.72)	(35,987.65)	1.48	5.56
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	96.77	411,264.85	(31,495.90)	(22,014.72)	1.33	5.72
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	93.74	304,656.30	(29,661.45)	(23,750.32)	1.46	5.84
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL	05/01/24	96.58	313,874.93	(11,976.57)	(11,291.01)	0.59	3.21
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	DEUTSCH		96.69	169,214.85	(5,767.65)	(5,775.73)	1.57	5.56
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	525,000.00	MERRILL		96.69	507,644.55	(16,688.70)	(16,996.52)	1.57	5.56
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	92.66	440,121.23	(18,477.02)	(26,420.97)	1.58	5.57
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA	06/01/24	96.67	594,509.43	(20,490.57)	(20,490.57)	0.67	2.88
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	96.24	625,569.10	(57,912.40)	(40,930.67)	1.55	6.08



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Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	MERRILL		97.45	462,898.90	(11,649.85)	(11,838.42)	1.69	5.49
COMCAST CORP CORPORATE NOTES	DTD 11/07/2022 5.250% 11/07/2025	20030NDZ1	170,000.00	TD		99.48	169,115.66	(838.44)	(852.18)	1.98	5.51
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES	DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	90.72	453,578.00	(20,182.00)	(31,466.36)	2.02	5.45
CITIGROUP INC CORP NOTES (CALLABLE)	DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP	01/25/25	94.36	429,346.65	(25,653.35)	(25,653.35)	1.31	4.60
STATE STREET CORP (CALLABLE) CORPORATE N	DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	94.08	390,450.68	(24,549.32)	(24,549.32)	1.39	4.42
GOLDMAN SACHS GROUP INC CORP NOTES (CALL	DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH	02/12/25	92.50	416,233.80	(24,419.70)	(28,495.85)	1.36	4.22
MORGAN STANLEY CORP NOTES (CALLABLE)	DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	95.04	1,035,959.98	(54,040.02)	(54,040.02)	1.37	4.86
STATE STREET CORP NOTES (CALLABLE)	DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	95.59	262,872.23	(20,809.52)	(16,249.71)	1.46	4.79
STATE STREET CORP NOTES (CALLABLE)	DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	95.59	262,872.22	(17,663.53)	(14,797.85)	1.46	4.79
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR	DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	89.97	427,340.88	(25,761.62)	(34,060.22)	2.50	5.29
ASTRAZENECA FINANCE LLC (CALLABLE) CORP	DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	89.85	404,329.50	(39,208.50)	(41,846.13)	2.54	5.34
BANK OF AMERICA CORP NOTES (CALLABLE)	DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	91.49	411,724.80	(34,112.70)	(35,789.23)	1.70	4.69
MORGAN STANLEY CORP NOTES	DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		92.74	370,947.60	(52,484.40)	(43,257.79)	2.71	5.95

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Corporate Note										
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		91.53	434,761.80	(33,953.95)	(36,223.91)	2.75	5.26
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	MORGAN_		98.81	513,834.88	(6,165.12)	(6,165.12)	2.66	5.73
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	88.99	422,705.35	(30,340.15)	(38,206.06)	2.74	5.45
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	625,000.00	MORGAN_		99.49	621,821.88	(3,909.37)	(3,880.01)	2.69	5.72
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		88.83	399,716.55	(43,551.45)	(46,135.33)	2.89	5.46
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		89.10	400,939.20	(44,263.80)	(46,069.76)	2.97	5.23
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	87.71	394,686.90	(45,143.10)	(48,967.57)	2.90	5.49
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	92.38	369,522.80	(54,233.20)	(44,845.86)	2.67	5.96
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	650,000.00	MORGAN_		91.74	596,308.05	(15,224.95)	(21,859.16)	2.91	5.99
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	88.46	398,081.70	(51,045.30)	(51,372.37)	2.93	5.77
ILLINOIS TOOL WORKS INC CORP NOTES (CALL) DTD 11/07/2016 2.650% 11/15/2026	452308AX7	475,000.00	MERRILL	08/15/26	92.96	441,553.83	4,216.58	(4,663.05)	2.76	5.12
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	95.96	575,755.20	(55,534.80)	(44,669.68)	2.75	5.15



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Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		89.59	447,952.00	(52,403.00)	(52,281.94)	3.18	5.40
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP	12/15/26	90.23	162,410.04	(17,283.96)	(17,387.53)	3.11	5.22
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_	12/15/26	90.23	248,126.45	(27,871.80)	(27,528.79)	3.11	5.22
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	MORGAN_	10/15/26	90.60	452,992.00	5,962.00	(6,036.35)	2.94	5.51
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	89.38	424,572.10	(37,417.65)	(41,546.96)	3.13	5.60
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		90.51	588,307.20	(61,907.30)	(61,836.15)	3.24	5.02
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	88.90	444,490.50	(16,284.50)	(28,686.36)	2.32	4.66
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	SUSQ	02/04/26	88.90	444,490.50	(934.50)	(10,017.92)	2.32	4.66
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB	01/09/27	89.94	427,209.78	(42,954.72)	(44,514.04)	3.16	5.52
TRUIST FINANCIAL CORP NOTES (CALLABLE DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	88.65	421,085.60	(23,823.15)	(33,200.73)	2.39	4.91
JOHNSON & JOHNSON CORP NOTES (CALLABLE DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	93.45	420,546.15	(40,766.85)	(37,054.87)	3.04	5.05
CHARLES SCHWAB CORP NOTES (CALLABLE DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	89.17	423,533.75	(49,784.75)	(50,313.56)	3.22	6.00

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Corporate Note										
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	90.38	406,706.85	(42,874.65)	(43,006.03)	3.21	5.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		90.71	408,179.25	(39,656.25)	(40,331.84)	3.31	5.34
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA	02/10/27	90.83	431,443.93	(37,390.57)	(39,305.87)	3.24	5.26
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	MORGAN_	03/11/26	89.84	426,757.10	(19,586.15)	(28,483.42)	2.41	4.90
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	93.78	328,223.35	(22,676.15)	(22,402.94)	3.19	5.42
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	93.90	399,083.08	(27,548.92)	(27,065.43)	3.23	5.21
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	MORGAN_	03/15/27	92.62	416,797.20	(23,694.30)	(26,456.52)	3.27	5.18
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	94.61	851,501.70	(57,192.30)	(54,735.30)	3.27	5.67
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL	04/15/27	94.81	104,295.51	(5,645.09)	(5,661.37)	3.30	5.29
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL	04/15/27	94.81	156,443.27	(8,200.33)	(8,297.99)	3.30	5.29
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		94.11	846,980.10	(45,171.90)	(47,217.89)	3.43	5.69
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	TD	06/27/27	95.42	333,952.50	(22,718.50)	(21,140.29)	3.47	5.49



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Corporate Note											
INTEL CORP NOTES (CALLABLE)		458140BY5	550,000.00	SMBC	07/05/27	94.36	518,989.90	(29,222.60)	(29,632.69)	3.52	5.39
DTD 08/05/2022 3.750% 08/05/2027											
CHEVRON USA INC CORP NOTE (CALLABLE)		166756AL0	525,000.00	MORGAN_	06/12/27	85.89	450,916.20	11,900.70	(5,266.94)	3.63	5.08
DTD 08/12/2020 1.018% 08/12/2027											
GOLDMAN SACHS GROUP INC CORP NOTES (CALL		38141GYM0	500,000.00	MERRILL	10/21/26	88.22	441,108.50	(5,376.50)	(12,946.16)	2.95	5.20
DTD 10/21/2021 1.948% 10/21/2027											
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL		882508BV5	155,000.00	JPM_CHA	01/15/28	97.93	151,788.87	(6,937.33)	(6,639.76)	3.92	5.13
DTD 11/18/2022 4.600% 02/15/2028											
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL		110122DE5	450,000.00	HSBC	11/20/27	94.06	423,265.95	(7,195.05)	(9,486.79)	3.84	5.44
DTD 07/15/2020 3.900% 02/20/2028											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWV7	450,000.00	CITIGRP		98.52	443,330.55	(5,328.45)	(5,484.06)	4.02	5.28
DTD 03/03/2023 4.900% 03/03/2028											
ASTRAZENECA FINANCE LLC CORPORATE NOTES		04636NAF0	725,000.00	MERRILL		98.04	710,813.93	(12,721.57)	(12,891.51)	4.02	5.38
DTD 03/03/2023 4.875% 03/03/2028											
MASTERCARD INC CORP NOTES (CALLABLE)		57636OAW4	900,000.00	JPM_CHA	02/09/28	99.27	893,433.60	(5,693.40)	(5,791.83)	3.97	5.06
DTD 03/09/2023 4.875% 03/09/2028											
NESTLE HOLDINGS INC CORPORATE NOTES		641062BF0	900,000.00	JPM_CHA	02/14/28	99.22	892,992.60	(6,773.40)	(6,799.14)	3.97	5.20
DTD 03/14/2023 5.000% 03/14/2028											
NATIONAL RURAL UTIL COOP CORP NOTES (CAL		63743HFG2	475,000.00	GOLDMAN	02/15/28	97.41	462,705.58	(19,946.67)	(19,175.85)	3.99	5.46
DTD 12/16/2022 4.800% 03/15/2028											
HERSHEY COMPANY CORP NOTES (CALLABLE)		427866BH0	160,000.00	GOLDMAN	04/04/28	96.66	154,662.88	(5,250.72)	(5,257.81)	4.08	5.07
DTD 05/04/2023 4.250% 05/04/2028											

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Corporate Note										
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	240,000.00	MERRILL	04/04/28	96.66	231,994.32	(7,662.48)	(7,690.66)	4.08	5.07
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253OAE4	450,000.00	CBA		96.68	435,079.35	(14,997.15)	(14,993.91)	4.19	5.71
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	MITSU		98.35	614,657.50	(19,305.00)	(18,930.12)	4.24	5.52
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028	58769JAL1	725,000.00	JPM_CHA		97.75	708,667.93	(8,277.32)	(8,451.16)	4.31	5.64
Security Type Sub-Total		40,250,000.00				37,804,167.79	(2,038,762.36)	(2,106,313.67)	2.55	5.20
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		99.21	892,910.70	(7,089.30)	(7,089.30)	1.96	5.93
Security Type Sub-Total		900,000.00				892,910.70	(7,089.30)	(7,089.30)	1.96	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	89.99	809,929.80	(1,582.20)	(17,591.06)	3.71	5.90
Security Type Sub-Total		900,000.00				809,929.80	(1,582.20)	(17,591.06)	3.71	5.90
Asset-Backed Security										
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	4,325.49	MERRILL		99.87	4,319.92	(4.72)	(5.36)	0.05	2.00
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	4,567.33	RBC		99.70	4,553.59	(12.78)	(13.44)	0.06	0.69



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Asset-Backed Security										
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	60,036.31	CITIGRP		99.11	59,503.28	(519.30)	(528.49)	0.17	1.03
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	191,320.28	JPM_CHA		97.29	186,134.03	(5,147.11)	(5,169.35)	0.50	2.10
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	58,650.20	BARCLAY		98.03	57,492.80	(1,151.23)	(1,154.64)	0.37	1.40
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	390,972.55	MITSU		96.35	376,716.39	(14,241.42)	(14,248.87)	0.63	2.32
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	162,424.16	MERRILL		97.02	157,580.87	(4,808.29)	(4,826.02)	0.52	1.80
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	418,699.84	RBC		96.05	402,181.67	(16,449.29)	(16,480.00)	0.73	2.05
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	324,802.18	JPM_CHA		95.97	311,716.22	(13,079.82)	(13,082.24)	0.77	2.18
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	BARCLAY		94.88	678,427.04	(36,474.43)	(36,510.88)	1.09	2.75
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	MITSU		97.34	574,301.93	(15,589.92)	(15,619.31)	1.47	4.99
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		96.59	613,332.15	(21,566.38)	(21,593.16)	1.54	4.51
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	JPM_CHA		98.96	232,552.97	(2,387.67)	(2,390.10)	2.50	5.55
Security Type Sub-Total		3,790,798.34				3,658,812.86	(131,432.36)	(131,621.86)	1.12	3.28
Managed Account Sub-Total		192,124,155.44				179,968,730.60	(9,061,361.14)	(9,903,086.56)	2.46	5.06
Securities Sub-Total		\$192,124,155.44				\$179,968,730.60	(\$9,061,361.14)	(\$9,903,086.56)	2.46	5.06%
Accrued Interest						\$949,243.75				
Total Investments						\$180,917,974.35				

Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	09/07/23	09/14/23	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	(1,798,002.78)	(3,064.48)	(1,801,067.26)			
Transaction Type Sub-Total					1,825,000.00	(1,798,002.78)	(3,064.48)	(1,801,067.26)			
INTEREST											
	09/01/23	09/01/23	CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	725,000.00	0.00	16,200.45	16,200.45			
	09/01/23	09/25/23	FNA 2017-M12 A2 DTD 10/30/2017 3.164% 06/01/2027	3136AX7E9	985,618.40	0.00	2,599.11	2,599.11			
	09/01/23	09/25/23	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	0.00	2,121.46	2,121.46			
	09/01/23	09/25/23	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			
	09/01/23	09/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	724,650.46	0.00	2,884.71	2,884.71			
	09/01/23	09/25/23	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	560,012.67	0.00	1,260.96	1,260.96			
	09/01/23	09/25/23	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			
	09/01/23	09/25/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	900,000.00	0.00	3,142.50	3,142.50			
	09/01/23	09/25/23	FNA 2017-M15 A2 DTD 12/29/2017 3.060% 09/01/2027	3136AY6X6	993,106.61	0.00	2,532.07	2,532.07			
	09/01/23	09/25/23	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			
	09/01/23	09/25/23	FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	0.00	1,475.00	1,475.00			
	09/01/23	09/25/23	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			
	09/01/23	09/25/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	0.00	7,228.50	7,228.50			
	09/02/23	09/02/23	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	0.00	3,009.13	3,009.13			



Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/03/23	09/03/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028	24422EWV7	450,000.00	0.00	11,025.00	11,025.00			
	09/03/23	09/03/23	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	0.00	5,818.75	5,818.75			
	09/03/23	09/03/23	JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	0.00	6,637.50	6,637.50			
	09/03/23	09/03/23	ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	0.00	17,671.88	17,671.88			
	09/04/23	09/04/23	AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	0.00	5,737.50	5,737.50			
	09/06/23	09/06/23	EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	0.00	4,063.50	4,063.50			
	09/08/23	09/08/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	0.00	5,287.50	5,287.50			
	09/09/23	09/09/23	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	0.00	2,925.00	2,925.00			
	09/09/23	09/09/23	MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636OAW4	900,000.00	0.00	21,937.50	21,937.50			
	09/10/23	09/10/23	ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	0.00	5,495.75	5,495.75			
	09/10/23	09/10/23	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	1,465,000.00	0.00	15,616.90	15,616.90			

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/11/23	09/11/23	BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	0.00	3,937.75	3,937.75			
09/14/23	09/14/23	NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028	641062BF0	900,000.00	0.00	22,500.00	22,500.00			
09/15/23	09/15/23	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
09/15/23	09/15/23	KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	0.00	1,034.00	1,034.00			
09/15/23	09/15/23	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			
09/15/23	09/15/23	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	0.00	5,625.00	5,625.00			
09/15/23	09/15/23	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	344,579.67	0.00	221.11	221.11			
09/15/23	09/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	65,550.38	0.00	20.76	20.76			
09/15/23	09/15/23	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	419,850.93	0.00	195.93	195.93			
09/15/23	09/15/23	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	446,685.42	0.00	204.73	204.73			
09/15/23	09/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	15,652.76	0.00	24.65	24.65			
09/15/23	09/15/23	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			
09/15/23	09/15/23	NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	475,000.00	0.00	11,400.00	11,400.00			
09/15/23	09/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	176,949.41	0.00	76.68	76.68			
09/15/23	09/15/23	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	209,472.22	0.00	108.23	108.23			



Managed Account Security Transactions & Interest

For the Month Ending September 30, 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											
09/16/23	09/16/23		GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	74,666.05	0.00	28.00	28.00			
09/20/23	09/20/23		VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	29,497.27	0.00	11.55	11.55			
09/23/23	09/23/23		INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	0.00	3,175.00	3,175.00			
09/30/23	09/30/23		STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	550,000.00	0.00	7,977.75	7,977.75			
Transaction Type Sub-Total					32,026,292.25	0.00	220,905.91	220,905.91			

MATURITY											
09/16/23	09/16/23		JPMORGAN CHASE CORP NOTES (CALLED,OMD 9/ DTD 09/16/2020 0.653% 09/16/2023	46647PBS4	485,000.00	485,000.00	1,583.53	486,583.53	0.00	0.00	
09/16/23	09/16/23		JPMORGAN CHASE CORP NOTES (CALLED,OMD 9/ DTD 09/16/2020 0.653% 09/16/2023	46647PBS4	125,000.00	125,000.00	408.13	125,408.13	32.50	0.00	
Transaction Type Sub-Total					610,000.00	610,000.00	1,991.66	611,991.66	32.50	0.00	

PAYDOWNS											
09/01/23	09/25/23		FNA 2017-M12 A2 DTD 10/30/2017 3.164% 06/01/2027	3136AX7E9	915.83	915.83	0.00	915.83	59.56	0.00	
09/01/23	09/25/23		FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	351.41	351.41	0.00	351.41	0.01	0.00	
09/01/23	09/25/23		FNA 2017-M15 A2 DTD 12/29/2017 3.060% 09/01/2027	3136AY6X6	23,008.76	23,008.76	0.00	23,008.76	1,582.75	0.00	
09/01/23	09/25/23		FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	755.04	755.04	0.00	755.04	25.57	0.00	
09/15/23	09/15/23		COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	19,777.49	19,777.49	0.00	19,777.49	0.37	0.00	
09/15/23	09/15/23		KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	18,151.94	18,151.94	0.00	18,151.94	3.71	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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									
PAYDOWNS										
09/15/23	09/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	6,900.18	6,900.18	0.00	6,900.18	0.73	0.00	
09/15/23	09/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	14,525.25	14,525.25	0.00	14,525.25	3.13	0.00	
09/15/23	09/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	11,327.27	11,327.27	0.00	11,327.27	2.22	0.00	
09/15/23	09/15/23	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	28,878.38	28,878.38	0.00	28,878.38	1.09	0.00	
09/15/23	09/15/23	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	27,985.58	27,985.58	0.00	27,985.58	4.60	0.00	
09/16/23	09/16/23	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	14,629.74	14,629.74	0.00	14,629.74	3.34	0.00	
09/20/23	09/20/23	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	24,929.94	24,929.94	0.00	24,929.94	5.23	0.00	
Transaction Type Sub-Total				192,136.81	192,136.81	0.00	192,136.81	1,692.31	0.00	
SELL										
09/06/23	09/11/23	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	858,070.40	2,667.38	860,737.78	(21,929.60)	(21,929.60)	FIFO
09/07/23	09/14/23	US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	625,000.00	601,293.95	388.49	601,682.44	(19,653.31)	(22,668.34)	FIFO
Transaction Type Sub-Total				1,505,000.00	1,459,364.35	3,055.87	1,462,420.22	(41,582.91)	(44,597.94)	
Managed Account Sub-Total					463,498.38	222,888.96	686,387.34	(39,858.10)	(44,597.94)	
Total Security Transactions					\$463,498.38	\$222,888.96	\$686,387.34	(\$39,858.10)	(\$44,597.94)	



Managed Account Summary Statement

For the Month Ending **September 30, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Summary - Managed Account

Opening Market Value	\$77,259,735.42
Maturities/Calls	(4,850,000.00)
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	152,196.49
Closing Market Value	\$72,561,931.91

Cash Transactions Summary - Managed Account

Maturities/Calls	4,856,062.50
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	61,243.76
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	(4,917,306.26)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	67,306.26
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	191,726.56
Total Cash Basis Earnings	\$259,032.82

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

Total

Ending Amortized Value of Securities	72,873,170.94
Ending Accrued Interest	468,522.61
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	4,856,062.50
Plus Coupons/Dividends Received	61,243.76
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(77,573,274.99)
Less Beginning Accrued Interest	(391,352.76)
Total Accrual Basis Earnings	\$294,372.06

Managed Account Issuer Summary

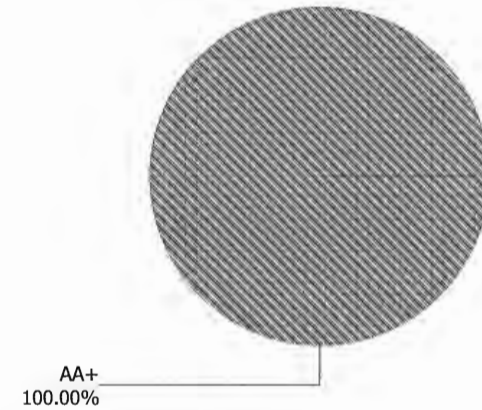
For the Month Ending **September 30, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

Issuer Summary

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	72,561,931.91	100.00
Total	\$72,561,931.91	100.00%

Credit Quality (S&P Ratings)



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 10/31/2021 0.375% 10/31/2023	91282CDD0	4,825,000.00	AA+	Aaa	09/28/22	09/29/22	4,627,476.56	4.27	7,571.84	4,810,073.80	4,806,152.59
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	43,864.96	4,529,932.52	4,520,137.50
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	30,880.49	4,636,285.19	4,622,996.88
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	28,578.13	6,745,457.69	6,719,270.31
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	5,710.30	4,413,291.28	4,398,060.71
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	282.46	4,803,993.17	4,785,183.84
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	49,432.74	4,667,400.31	4,643,789.06
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	40,327.87	4,736,250.00	4,706,250.24
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	24,614.67	4,764,535.70	4,745,966.94
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	24,766.30	4,839,393.33	4,799,702.88
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	2,423.44	4,871,984.19	4,840,206.25
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	839.84	4,867,628.08	4,855,376.04
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	83,815.96	4,580,808.22	4,525,782.42
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	72,892.62	4,777,672.67	4,770,293.75



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	AA+	Aaa	08/25/23	08/31/23	4,824,290.63	5.30	52,520.99	4,828,464.79	4,822,762.50
Security Type Sub-Total		73,878,000.00					71,814,488.84	4.69	468,522.61	72,873,170.94	72,561,931.91
Managed Account Sub-Total		73,878,000.00					71,814,488.84	4.69	468,522.61	72,873,170.94	72,561,931.91
Securities Sub-Total		\$73,878,000.00					\$71,814,488.84	4.69%	\$468,522.61	\$72,873,170.94	\$72,561,931.91
Accrued Interest											\$468,522.61
Total Investments											\$73,030,454.52

Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2023

CITY OF HAYWARD - SHORT TERM - 35310001

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 N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	4,825,000.00	WELLS_F		99.61	4,806,152.59	178,676.03	(3,921.21)	0.09	5.02
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	4,540,000.00	JPM_CHA		99.56	4,520,137.50	51,784.37	(9,795.02)	0.17	5.47
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	4,655,000.00	JPM_CHA		99.31	4,622,996.88	62,187.90	(13,288.31)	0.26	5.38
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	BMO		99.03	6,719,270.31	92,763.67	(26,187.38)	0.34	5.43
US TREASURY N/B NOTES DTD 02/28/2022 1.500% 02/29/2024	91282CEA5	4,470,000.00	BMO		98.39	4,398,060.71	109,829.07	(15,230.57)	0.42	5.43
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	4,865,000.00	BMO		98.36	4,785,183.84	83,427.39	(18,809.33)	0.50	5.50
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	4,725,000.00	CITIGRP		98.28	4,643,789.06	50,018.55	(23,611.25)	0.58	5.53
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024	91282CER8	4,800,000.00	DAIWA		98.05	4,706,250.24	33,750.24	(29,999.76)	0.66	5.52
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	4,870,000.00	MERRILL		97.45	4,745,966.94	64,489.21	(18,568.76)	0.75	5.51
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	4,900,000.00	NOMURA		97.95	4,799,702.88	(9,187.75)	(39,690.45)	0.83	5.54
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	5,060,000.00	JPM_CHA		95.66	4,840,206.25	40,717.19	(31,777.94)	0.88	5.53
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	RBS		95.30	4,855,376.04	48,163.93	(12,252.04)	0.96	5.48
US TREASURY N/B NOTES DTD 10/31/2022 4.375% 10/31/2024	91282CFQ9	4,578,000.00	GOLDMAN		98.86	4,525,782.42	(56,330.63)	(55,025.80)	1.06	5.47
US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	RBS		98.97	4,770,293.75	(1,317.97)	(7,378.92)	1.14	5.42
US TREASURY N/B NOTES DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	BMO		98.63	4,822,762.50	(1,528.13)	(5,702.29)	1.22	5.40
Security Type Sub-Total		73,878,000.00				72,561,931.91	747,443.07	(311,239.03)	0.65	5.44



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

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
Managed Account Sub-Total		73,878,000.00				72,561,931.91	747,443.07	(311,239.03)	0.65	5.44
Securities Sub-Total		\$73,878,000.00				\$72,561,931.91	\$747,443.07	(\$311,239.03)	0.65	5.44%
Accrued Interest						\$468,522.61				
Total Investments						\$73,030,454.52				

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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									
INTEREST										
09/15/23	09/15/23	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	0.00	9,553.13	9,553.13			
09/30/23	09/30/23	US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	4,865,000.00	0.00	51,690.63	51,690.63			
Transaction Type Sub-Total				9,960,000.00	0.00	61,243.76	61,243.76			
MATURITY										
09/30/23	09/30/23	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	4,850,000.00	4,850,000.00	6,062.50	4,856,062.50	191,726.56	0.00	
Transaction Type Sub-Total				4,850,000.00	4,850,000.00	6,062.50	4,856,062.50	191,726.56	0.00	
Managed Account Sub-Total					4,850,000.00	67,306.26	4,917,306.26	191,726.56	0.00	
Total Security Transactions					\$4,850,000.00	\$67,306.26	\$4,917,306.26	\$191,726.56	\$0.00	



