



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

CITY OF HAYWARD

For the Month Ending
August 31, 2022

Client Management Team

Monique Spyke

Managing Director
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

Managed Account Summary Statement

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$178,076,869.48
Maturities/Calls	(844,475.95)
Principal Dispositions	(7,176,038.06)
Principal Acquisitions	10,532,440.14
Unsettled Trades	40,607.80
Change in Current Value	(2,363,244.88)
Closing Market Value	\$178,266,158.53

Cash Transactions Summary - Managed Account

Maturities/Calls	178,713.32
Sale Proceeds	7,193,856.98
Coupon/Interest/Dividend Income	152,050.53
Principal Payments	666,105.55
Security Purchases	(10,586,732.21)
Net Cash Contribution	2,396,005.83
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	170,212.37
Less Purchased Interest Related to Interest/Coupons	(54,292.07)
Plus Net Realized Gains/Losses	(292,687.14)
Total Cash Basis Earnings	(\$176,766.84)

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	187,808,692.63
Ending Accrued Interest	430,771.42
Plus Proceeds from Sales	7,992,167.04
Plus Proceeds of Maturities/Calls/Principal Payments	844,818.87
Plus Coupons/Dividends Received	152,050.53
Less Cost of New Purchases	(11,425,079.59)
Less Beginning Amortized Value of Securities	(185,480,422.06)
Less Beginning Accrued Interest	(388,588.68)
Total Accrual Basis Earnings	(\$65,589.84)

Portfolio Summary and Statistics

For the Month Ending **August 31, 2022**

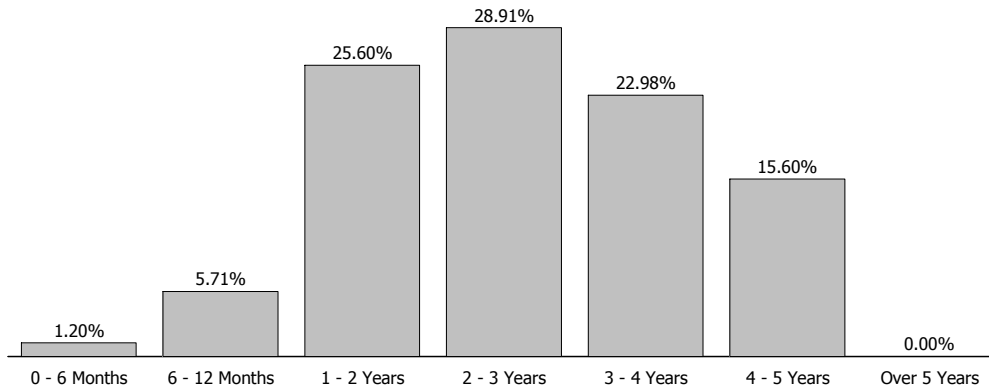
CITY OF HAYWARD - 35310000

Account Summary

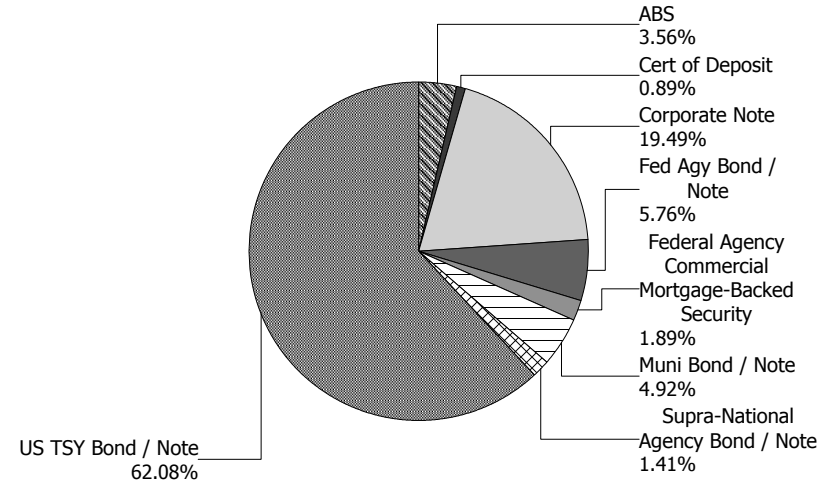
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	118,845,000.00	110,675,138.64	62.08
Supra-National Agency Bond / Note	2,645,000.00	2,513,499.44	1.41
Municipal Bond / Note	9,050,000.00	8,777,959.20	4.92
Federal Agency Commercial Mortgage-Backed Security	3,422,902.92	3,365,282.70	1.89
Federal Agency Bond / Note	10,605,000.00	10,268,269.31	5.76
Corporate Note	36,614,000.00	34,738,963.99	19.49
Certificate of Deposit	1,600,000.00	1,581,789.00	0.89
Asset-Backed Security	6,532,321.53	6,345,256.25	3.56
Managed Account Sub-Total	189,314,224.45	178,266,158.53	100.00%
Accrued Interest		430,771.42	
Total Portfolio	189,314,224.45	178,696,929.95	

Unsettled Trades **867,398.20** **838,141.85**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.27%
Yield to Maturity at Market	3.53%
Weighted Average Days to Maturity	969

Managed Account Issuer Summary

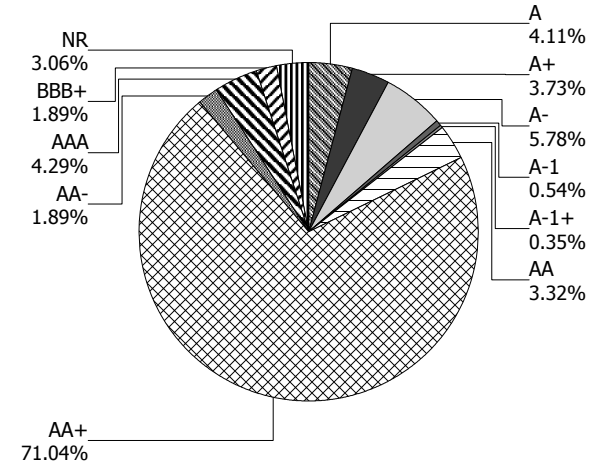
For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	600,925.80	0.34
AMAZON.COM INC	414,830.60	0.23
AMERICAN EXPRESS CO	1,214,749.40	0.68
AMERICAN HONDA FINANCE	1,302,505.30	0.73
ARIZONA TRANSPORTATION BOARD	1,215,388.20	0.68
ASTRAZENECA PLC	1,037,193.78	0.58
BANK OF AMERICA CO	1,880,171.56	1.05
BERKSHIRE HATHAWAY INC	448,581.93	0.25
BMW FINANCIAL SERVICES NA LLC	1,499,531.82	0.84
BRISTOL-MYERS SQUIBB CO	596,090.05	0.33
BROWN-FORMAN CORP	420,072.98	0.24
CALIFORNIA EARTHQUAKE AUTHORITY	293,490.00	0.16
CALIFORNIA STATE UNIVERSITY	312,149.50	0.18
CAPITAL ONE FINANCIAL CORP	1,655,985.20	0.93
CARMAX AUTO OWNER TRUST	1,037,760.75	0.58
CATERPILLAR INC	690,386.20	0.39
CHAFFEY COMMUNITY COLLEGE DISTRICT	756,332.50	0.42
CHARLES SCHWAB	830,434.66	0.47
CITIGROUP INC	1,114,217.09	0.63
COMCAST CORP	149,718.90	0.08
Commonwealth of Massachusetts	1,824,689.75	1.02
CREDIT SUISSE GROUP RK	958,512.75	0.54
DEERE & COMPANY	990,391.96	0.56
DNB ASA	623,276.25	0.35
EXXON MOBIL CORP	291,687.60	0.16
FANNIE MAE	4,114,825.98	2.31
FLORIDA STATE BOARD OF ADMIN FIN CORP	274,485.70	0.15
FREDDIE MAC	9,518,726.03	5.34
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	280,604.13	0.16
GM FINANCIAL LEASINGTRUST	554,981.33	0.31
GOLDMAN SACHS GROUP INC	1,045,622.40	0.59
HARLEY-DAVIDSON MOTORCYCLE TRUST	29,360.28	0.02

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HERSHEY COMPANY	439,955.93	0.25
HOME DEPOT INC	572,644.43	0.32
HYUNDAI AUTO RECEIVABLES	130,845.50	0.07
IBM CORP	785,038.85	0.44
INTEL CORPORATION	540,117.60	0.30
INTER-AMERICAN DEVELOPMENT BANK	1,193,510.44	0.67
INTL BANK OF RECONSTRUCTION AND DEV	1,319,989.00	0.74
JOHNSON & JOHNSON	438,058.80	0.25
JP MORGAN CHASE & CO	1,852,920.56	1.04
KUBOTA CREDIT OWNER TRUST	1,312,172.74	0.74
LOS ANGELES COMMUNITY COLLEGE DISTRICT	299,909.50	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,073,174.00	0.60
MERCEDES-BENZ AUTO LEASE TRUST	102,677.58	0.06
MERCK & CO INC	288,372.53	0.16
MORGAN STANLEY	1,414,741.89	0.79
NATIONAL AUSTRALIA BANK LTD	885,156.30	0.50
NATIONAL RURAL UTILITIES CO FINANCE CORP	385,227.50	0.22
NESTLE SA	667,071.98	0.37
NEW YORK ST URBAN DEVELOPMENT CORP	839,528.80	0.47
NORTHERN TRUST	895,599.00	0.50
PACCAR FINANCIAL CORP	901,013.83	0.51
PALOMAR COMMUNITY COLLEGE DISTRICT	339,391.50	0.19
PROCTER & GAMBLE CO	607,122.10	0.34
RABOBANK NEDERLAND	703,839.00	0.39
Roche Holding AG	2,737,588.86	1.54
STATE OF MISSISSIPPI	454,461.00	0.25
STATE OF WISCONSIN	606,868.75	0.34
STATE STREET CORPORATION	922,397.97	0.52
TARGET CORP	422,087.58	0.24
THE BANK OF NEW YORK MELLON CORPORATION	1,143,522.73	0.64
Toyota Lease Owner Trust	333,048.70	0.19
TOYOTA MOTOR CORP	1,361,258.50	0.76
TRUIST FIN CORP	1,069,220.08	0.60

Managed Account Issuer Summary

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
UNILEVER PLC	656,202.33	0.37
UNITED STATES TREASURY	110,675,138.64	62.08
UNITEDHEALTH GROUP INC	704,430.20	0.40
UNIVERSITY OF CALIFORNIA	488,090.00	0.27
VERIZON OWNER TRUST	726,083.45	0.41
Total	\$178,266,158.53	100.00%

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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 09/30/2021 0.250% 09/30/2023	91282CDA6	775,000.00	AA+	Aaa	10/01/21	10/06/21	774,576.17	0.28	815.23	774,766.24	748,601.56
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	AA+	Aaa	11/01/21	11/03/21	2,991,328.13	0.52	3,790.76	2,994,930.47	2,895,000.00
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	2,554.69	3,451,321.38	3,320,086.11
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	AA+	Aaa	04/29/21	04/30/21	2,251,171.88	0.27	602.05	2,255,673.39	2,165,362.50
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	865.78	3,246,604.71	3,113,906.25
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	AA+	Aaa	02/02/21	02/03/21	2,446,076.17	0.18	399.46	2,448,173.01	2,340,132.69
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	AA+	Aaa	03/01/21	03/03/21	4,480,488.28	0.27	259.85	4,490,379.76	4,286,952.90
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	2,695.65	411,140.38	390,562.48
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	AA+	Aaa	04/01/21	04/05/21	2,414,191.41	0.37	15,500.00	2,361,832.46	2,245,734.26
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	1,811.48	3,386,595.34	3,210,343.92
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	6,419.84	1,248,161.75	1,239,062.50
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	366.85	750,558.93	708,281.25
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	371.74	759,943.20	717,725.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	831.52	1,698,855.52	1,605,437.50

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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 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	2,739.13	1,045,471.04	1,040,812.50
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	567.34	3,272,625.28	3,084,640.63
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	5,197.01	2,991,553.78	2,817,187.50
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	10,108.70	2,045,353.28	1,918,750.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	AA+	Aaa	11/12/21	11/15/21	9,524,632.81	0.84	21,215.01	9,531,344.93	8,997,890.63
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	1,619.88	435,055.01	406,871.12
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	15,245.90	4,095,807.54	3,829,375.20
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	6,352.46	9,801,525.95	9,153,125.00
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	1,760.87	446,831.02	444,023.46
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	AA+	Aaa	01/03/22	01/05/22	5,661,246.09	1.18	1,271.74	5,695,867.87	5,327,156.25
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	8,423.91	9,744,551.78	9,034,375.00
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	195.65	583,693.52	540,093.72
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	3,260.87	9,748,642.72	9,001,562.00
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	14,979.62	9,832,648.69	9,079,688.00

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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 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	1,331.52	2,370,836.34	2,198,109.38
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	1,358.70	2,275,255.64	2,242,968.75
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	18,953.80	4,981,463.86	4,555,469.00
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	1,283.97	583,793.95	548,156.28
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	1,497.96	679,791.97	639,515.66
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	1,922.89	1,796,380.26	1,761,546.88
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	4,521.40	4,224,212.26	4,142,015.62
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	8,802.99	940,397.71	924,617.14
Security Type Sub-Total		118,845,000.00					117,215,622.90	1.05	169,896.22	117,402,040.94	110,675,138.64
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	926.22	1,373,787.80	1,319,989.00
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	2,786.94	1,269,354.32	1,193,510.44
Security Type Sub-Total		2,645,000.00					2,641,103.95	0.42	3,713.16	2,643,142.12	2,513,499.44
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	924.56	500,000.00	488,090.00

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Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	3,112.73	776,352.33	756,332.50
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	738.50	300,510.53	293,490.00
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	AAA	NR	07/10/20	07/30/20	625,000.00	0.42	437.50	625,000.00	606,868.75
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	3,694.71	1,235,000.00	1,215,388.20
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	AA+	Aaa	10/30/20	11/10/20	310,000.00	0.44	114.70	310,000.00	299,909.50
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	169.17	350,000.00	339,391.50
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	514.58	325,000.00	312,149.50
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	668.17	475,000.00	454,461.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	2,515.82	880,000.00	839,528.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	618.52	295,000.00	274,485.70
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	2,407.00	1,160,000.00	1,073,174.00
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	186.05	1,825,000.00	1,824,689.75
Security Type Sub-Total		9,050,000.00					9,073,913.60	1.49	16,102.01	9,056,862.86	8,777,959.20

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Federal Agency Commercial Mortgage-Backed Security												
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022		3136ACGJ4	178,030.53	AA+	Aaa	06/24/19	06/27/19	180,228.10	2.13	372.16	178,140.14	178,030.53
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	358,607.41	AA+	Aaa	02/18/20	02/21/20	365,527.41	1.78	750.09	359,036.39	357,503.16
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	763,833.77	AA+	Aaa	06/12/19	06/17/19	770,517.32	2.24	1,597.68	764,164.42	761,481.74
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	99,618.27	AA+	Aaa	09/11/19	09/16/19	100,239.01	2.08	189.27	99,666.47	99,618.27
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGQ4	131,972.93	AA+	Aaa	09/04/19	09/09/19	133,701.90	1.86	250.75	132,106.38	131,972.93
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	16,520.36	AA+	Aaa	12/07/18	12/17/18	16,520.31	3.20	44.10	16,520.35	16,334.51
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	5,554.49	AA+	Aaa	11/20/19	11/26/19	5,554.36	2.09	9.68	5,554.44	5,554.49
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025		3137FUZN7	151,366.96	AA+	Aaa	07/23/20	07/30/20	151,364.08	0.53	66.35	151,365.44	148,510.58
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	840,205.08	828,134.64
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/25/2026		3136ARTE8	867,398.20	AA+	Aaa	08/31/22	09/06/22	838,021.86	3.74	325.52	838,021.86	838,141.85
Security Type Sub-Total			3,422,902.92					3,401,879.43	2.75	5,727.06	3,384,780.97	3,365,282.70
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	354.17	999,888.24	973,979.00
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023		3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	341.25	1,948,849.55	1,893,083.40
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	113.02	2,324,228.94	2,254,945.43

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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	AA+	Aaa	09/02/20	09/04/20	710,129.66	0.24	852.99	710,043.89	687,703.87
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	AA+	Aaa	10/07/20	10/08/20	899,712.00	0.26	1,081.25	899,899.40	871,737.30
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	1,910.21	1,589,822.39	1,540,069.23
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	1,286.88	2,129,116.08	2,046,751.08
Security Type Sub-Total		10,605,000.00					10,595,810.76	0.29	5,939.77	10,601,848.49	10,268,269.31
Corporate Note											
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	BBB+	A2	01/21/21	01/25/21	358,228.00	0.67	6,427.78	341,100.77	324,882.35
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	1,375.31	404,895.79	386,796.06
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,096.67	155,729.27	149,718.90
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	A-	A3	05/25/21	05/28/21	664,940.15	0.70	1,202.54	664,965.32	630,787.08
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	A	A2	06/07/21	06/10/21	169,787.50	0.49	178.50	169,874.60	160,804.36
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	A-	A2	09/28/20	10/01/20	162,622.50	1.58	611.80	154,047.59	148,971.30

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Corporate Note											
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	A-	A2	08/21/20	08/25/20	327,150.00	1.47	1,223.60	308,400.91	297,942.60
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	A+	A2	10/05/20	10/07/20	155,907.36	0.69	406.00	149,822.16	141,756.05
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A2	11/19/21	11/23/21	414,320.00	1.14	861.11	410,069.22	389,703.20
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	A-	A3	09/07/21	09/09/21	199,868.00	0.77	91.67	199,912.25	188,538.40
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	74.34	225,000.00	211,962.38
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	A	A2	08/09/21	08/12/21	264,976.15	0.75	104.90	264,984.53	249,638.75
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	1,995.93	710,000.00	667,071.98
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A2	09/28/20	09/30/20	124,967.50	0.66	374.11	124,983.24	120,140.37
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	1,451.57	485,000.00	466,144.66
GOLDMAN SACHS GROUP INC CORPORATE NOTES 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	1,085.59	325,000.00	311,260.30

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Corporate Note												
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	1,785.94	625,000.00	598,235.63
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	1,460.94	745,321.54	703,839.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025		02665WEA5	750,000.00	A-	A3	01/11/22	01/13/22	749,407.50	1.53	1,500.00	749,532.38	708,783.75
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	506.25	404,990.13	385,227.50
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025		58933YAR6	295,000.00	A+	A1	03/08/21	03/10/21	314,234.00	1.05	473.23	306,488.77	288,372.53
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	405.00	459,046.70	427,066.65
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025		46647PBY1	265,000.00	A-	A2	02/09/21	02/16/21	265,000.00	0.56	62.16	265,000.00	250,296.74
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025		30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	3,950.63	311,404.86	291,687.60
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025		771196BT8	2,390,000.00	AA	Aa3	03/03/22	03/10/22	2,390,000.00	2.13	24,203.53	2,390,000.00	2,294,261.38
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	4,265.63	314,745.24	307,080.90

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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	10,545.00	924,791.76	901,013.83
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	A	A2	03/24/22	03/28/22	144,746.25	2.76	1,663.88	144,782.01	141,068.33
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	5,619.44	439,781.42	420,072.98
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	1,834.44	330,898.51	305,375.53
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	1,062.75	325,473.66	305,160.38
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	A	A2	05/10/22	05/13/22	174,982.50	3.40	1,785.00	174,984.27	172,596.55
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	5,355.00	524,400.78	517,789.65
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	1,068.75	461,056.43	439,955.93
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	A-	A2	05/24/21	06/01/21	615,000.00	0.82	1,266.90	615,000.00	575,430.29
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	5,745.28	677,698.07	643,570.20

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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	A+	A1	06/27/22	06/30/22	474,548.75	3.98	3,179.20	474,574.69	474,176.35
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	1,125.00	477,411.96	454,334.00
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	916.37	455,000.00	427,318.71
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	503.19	415,000.00	394,527.22
GOLDMAN SACHS GROUP INC CORPORATE NOTES 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	203.06	442,322.95	409,479.75
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	1,035.20	1,090,000.00	1,033,931.49
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	3,346.23	282,103.94	263,935.38
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	3,346.23	279,601.71	263,935.37
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026		91324PEC2	475,000.00	A+	A3	02/22/22	02/24/22	453,102.50	2.30	1,608.40	455,788.18	432,131.25
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026		04636NAA1	450,000.00	A-	A3	11/29/21	12/01/21	443,538.00	1.53	1,395.00	444,618.29	406,406.70
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026		06051GJD2	450,000.00	A-	A2	11/29/21	12/01/21	445,837.50	1.53	1,187.10	446,524.15	409,099.50

Managed Account Detail of Securities Held

For the Month Ending August 31, 2022

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	1,180.56	419,653.09	380,810.40
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	870.83	469,447.74	444,239.95
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	313.37	455,591.14	423,564.63
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	2,795.00	444,326.27	405,183.15
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	2,242.50	445,942.66	407,461.95
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	1,785.00	441,396.37	400,871.70
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	4,622.22	419,911.26	381,738.00
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	2,413.13	449,263.24	407,102.85
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	AA-	A1	03/10/22	03/14/22	631,290.00	2.57	5,687.50	628,007.43	600,925.80
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	1,266.67	500,310.94	460,015.50
TARGET CORP CORPORATE NOTES 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	448.50	179,731.05	166,979.70

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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											
TARGET CORP CORPORATE NOTES 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	685.21	275,878.35	255,107.88
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	946.70	463,227.08	437,275.50
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	1,029.17	650,189.80	607,122.10
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A2	03/11/22	03/15/22	460,775.00	2.77	390.00	464,506.53	440,908.50
IBM CORP CORPORATE NOTES 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	638.61	470,669.14	437,798.95
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	A3	03/11/22	03/15/22	444,908.75	2.64	2,992.41	447,730.32	425,649.88
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	6,563.75	460,191.54	438,058.80
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	5,754.10	473,482.77	443,638.60
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	5,641.88	449,622.16	417,943.35
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	5,111.26	448,042.10	422,125.65
ROCHE HOLDINGS INC CORPORATE NOTES DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	AA	Aa3	03/10/22	03/14/22	468,834.50	2.59	5,220.96	469,413.15	443,327.48

Managed Account Detail of Securities Held

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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
Corporate Note												
BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027		06051GJQ3	475,000.00	A-	A2	03/10/22	03/14/22	446,343.25	2.97	3,718.99	449,031.29	425,922.53
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027		084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,307.50	2.69	5,037.64	467,108.12	448,581.93
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	5,031.25	350,824.67	337,510.95
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	5,376.25	426,508.85	414,830.60
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	5,498.44	441,191.19	431,576.10
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	11,100.00	908,151.23	895,599.00
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	110,000.00	A+	A3	05/17/22	05/20/22	109,940.60	3.71	1,141.86	109,943.99	108,919.58
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	165,000.00	A+	A3	05/18/22	05/20/22	164,643.60	3.75	1,712.79	164,663.95	163,379.37
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	8,005.25	892,496.59	885,156.30
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	1,371.81	356,566.53	347,239.90
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027		458140BY5	550,000.00	A+	A1	08/05/22	08/09/22	548,212.50	3.82	1,489.58	548,235.06	540,117.60

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		36,614,000.00					36,663,535.86	2.11	220,049.34	36,588,383.65	34,738,963.99
Certificate of Deposit											
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	A-1+	P-1	12/04/19	12/06/19	625,000.00	2.03	3,222.92	625,000.00	623,276.25
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A-1	P-1	03/19/21	03/23/21	975,000.00	0.59	2,684.50	975,000.00	958,512.75
Security Type Sub-Total		1,600,000.00					1,600,000.00	1.16	5,907.42	1,600,000.00	1,581,789.00
Asset-Backed Security											
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	78,066.58	AAA	Aaa	09/22/20	09/29/20	78,059.10	0.45	10.73	78,064.07	77,892.12
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	2,103.23	AAA	Aaa	05/21/19	05/30/19	2,102.80	2.51	2.35	2,103.11	2,103.03
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	103,257.30	AAA	NR	09/15/20	09/23/20	103,252.07	0.40	18.36	103,255.30	102,677.58
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	183,725.71	AAA	Aaa	03/02/21	03/10/21	183,719.88	0.29	8.88	183,722.88	181,736.59
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	AAA	Aaa	04/13/21	04/21/21	339,960.32	0.39	40.52	339,978.33	333,048.70
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	AAA	NR	05/18/21	05/26/21	484,923.86	0.35	50.39	484,956.20	477,089.21
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	60,529.40	AAA	Aaa	01/21/20	01/29/20	60,522.32	1.85	34.22	60,526.41	60,249.81
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	29,469.83	AAA	Aaa	01/21/20	01/29/20	29,463.40	1.87	24.49	29,466.93	29,360.28
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	169,184.98	AAA	NR	01/14/20	01/22/20	169,151.79	1.89	142.12	169,169.46	167,714.24
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	NR	Aaa	08/04/20	08/12/20	674,858.25	0.47	96.94	674,922.56	665,833.64

Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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											
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	285,984.50	NR	Aaa	08/11/20	08/19/20	285,919.07	0.46	53.62	285,947.65	280,604.13
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	NR	Aaa	04/06/21	04/14/21	289,940.67	0.62	79.91	289,959.59	276,047.20
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	AAA	NR	04/20/21	04/28/21	134,985.80	0.38	22.80	134,990.15	130,845.50
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	NR	Aaa	07/20/21	07/28/21	479,981.90	0.56	119.47	479,986.50	450,886.01
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	AAA	NR	04/13/21	04/21/21	309,933.20	0.52	71.64	309,952.07	300,692.44
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	AAA	Aaa	07/21/21	07/28/21	594,902.12	0.55	145.44	594,924.08	569,354.07
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	AAA	Aaa	10/19/21	10/27/21	369,993.01	0.77	126.62	369,994.22	351,971.23
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	714,916.43	672,503.26
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	589,894.67	585,239.53
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	634,902.99	629,407.68
Security Type Sub-Total		6,532,321.53					6,531,361.41	1.24	3,436.44	6,531,633.60	6,345,256.25
Managed Account Sub-Total		189,314,224.45					187,723,227.91	1.27	430,771.42	187,808,692.63	178,266,158.53
Securities Sub-Total		\$189,314,224.45					\$187,723,227.91	1.27%	\$430,771.42	\$187,808,692.63	\$178,266,158.53
Accrued Interest											\$430,771.42
Total Investments											\$178,696,929.95

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	775,000.00	NOMURA		96.59	748,601.56	(25,974.61)	(26,164.68)	1.08	3.49
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		96.50	2,895,000.00	(96,328.13)	(99,930.47)	1.16	3.46
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		96.23	3,320,086.11	(133,148.27)	(131,235.27)	1.20	3.46
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		95.81	2,165,362.50	(85,809.38)	(90,310.89)	1.29	3.47
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		95.81	3,113,906.25	(128,349.61)	(132,698.46)	1.29	3.47
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		95.52	2,340,132.69	(105,943.48)	(108,040.32)	1.37	3.50
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		95.27	4,286,952.90	(193,535.38)	(203,426.86)	1.46	3.49
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		97.64	390,562.48	(29,093.77)	(20,577.90)	1.64	3.47
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		97.64	2,245,734.26	(168,457.15)	(116,098.20)	1.64	3.47
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		94.42	3,210,343.92	(167,609.21)	(176,251.42)	1.79	3.49
US TREASURY N/B NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	JPM_CHA		99.13	1,239,062.50	(9,033.20)	(9,099.25)	1.79	3.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		94.44	708,281.25	(42,597.66)	(42,277.68)	1.87	3.47
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		94.44	717,725.00	(42,185.94)	(42,218.20)	1.87	3.47
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		94.44	1,605,437.50	(92,769.53)	(93,418.02)	1.87	3.47
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	CITIGRP		99.13	1,040,812.50	(4,593.75)	(4,658.54)	1.87	3.48
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		94.19	3,084,640.63	(186,777.34)	(187,984.65)	1.95	3.47
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		93.91	2,817,187.50	(170,625.00)	(174,366.28)	2.03	3.49

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U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		95.94	1,918,750.00	(154,296.88)	(126,603.28)	2.13	3.46
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	NOMURA		94.22	8,997,890.63	(526,742.18)	(533,454.30)	2.19	3.49
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		95.73	406,871.12	(33,584.93)	(28,183.89)	2.21	3.49
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		95.73	3,829,375.20	(319,062.30)	(266,432.34)	2.21	3.49
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		91.53	9,153,125.00	(591,015.63)	(648,400.95)	2.74	3.51
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	JPM_CHA		98.67	444,023.46	(2,777.32)	(2,807.56)	2.76	3.49
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		91.06	5,327,156.25	(334,089.84)	(368,711.62)	2.91	3.50
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		90.34	9,034,375.00	(646,093.75)	(710,176.78)	3.15	3.50
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		90.02	540,093.72	(40,359.41)	(43,599.80)	3.39	3.50
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		90.02	9,001,562.00	(688,672.38)	(747,080.72)	3.39	3.50
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		90.80	9,079,688.00	(719,921.38)	(752,960.69)	3.77	3.46
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		89.72	2,198,109.38	(160,207.03)	(172,726.96)	3.87	3.45
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		89.72	2,242,968.75	(20,019.53)	(32,286.89)	3.87	3.45
US TREASURY N/B NOTES	DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		91.11	4,555,469.00	(422,460.69)	(425,994.86)	4.06	3.43
US TREASURY N/B NOTES	DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		91.36	548,156.28	(33,609.35)	(35,637.67)	4.21	3.41
US TREASURY N/B NOTES	DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	NOMURA		91.36	639,515.66	(37,734.34)	(40,276.31)	4.21	3.41
US TREASURY NOTES	DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		95.22	1,761,546.88	(31,869.14)	(34,833.38)	4.26	3.42

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES		912828V98	4,350,000.00	CITIGRP		95.22	4,142,015.62	(80,033.21)	(82,196.64)	4.26	3.42
DTD 02/15/2017 2.250% 02/15/2027											
US TREASURY N/B NOTES		91282CEN7	950,000.00	NOMURA		97.33	924,617.14	(15,103.56)	(15,780.57)	4.37	3.37
DTD 04/30/2022 2.750% 04/30/2027											
Security Type Sub-Total			118,845,000.00				110,675,138.64	(6,540,484.26)	(6,726,902.30)	2.67	3.48
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES		459058JM6	1,375,000.00	TD		96.00	1,319,989.00	(52,054.75)	(53,798.80)	1.23	3.60
DTD 11/24/2020 0.250% 11/24/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DZ8	1,270,000.00	JPM_CHA		93.98	1,193,510.44	(75,549.76)	(75,843.88)	2.05	3.55
DTD 09/23/2021 0.500% 09/23/2024											
Security Type Sub-Total			2,645,000.00				2,513,499.44	(127,604.51)	(129,642.68)	1.62	3.58
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS		91412HFK4	500,000.00	JPM_CHA		97.62	488,090.00	(11,910.00)	(11,910.00)	0.71	4.07
DTD 07/16/2020 0.628% 05/15/2023											
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS		157432KD6	770,000.00	RBC		98.23	756,332.50	(35,982.10)	(20,019.83)	0.75	4.03
DTD 09/24/2019 1.617% 06/01/2023											
CA ST EARTHQUAKE AUTH TXBL REV BONDS		13017HAK2	300,000.00	TFC		97.83	293,490.00	(8,109.00)	(7,020.53)	0.83	4.14
DTD 11/24/2020 1.477% 07/01/2023											
WI DEPT OF TRANS TXBL REV BONDS		977123X52	625,000.00	WELLS_F		97.10	606,868.75	(18,131.25)	(18,131.25)	0.84	3.98
DTD 07/30/2020 0.420% 07/01/2023											
AZ TRAN BOARD TXBL REV BONDS		040654XT7	1,235,000.00	JPM_CHAS		98.41	1,215,388.20	(19,611.80)	(19,611.80)	0.83	3.74
DTD 02/12/2020 1.795% 07/01/2023											
LOS ANGELES CCD, CA TXBL GO BONDS		54438CYH9	310,000.00	MERRILL		96.75	299,909.50	(10,090.50)	(10,090.50)	0.92	4.09
DTD 11/10/2020 0.444% 08/01/2023											
PALOMAR COMM COLL DIST, CA TXBL GO BONDS		697511FA6	350,000.00	RBC		96.97	339,391.50	(10,608.50)	(10,608.50)	0.92	3.97
DTD 11/03/2020 0.580% 08/01/2023											

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Municipal Bond / Note										
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		96.05	312,149.50	(12,850.50)	(12,850.50)	1.17	3.97
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		95.68	454,461.00	(20,539.00)	(20,539.00)	1.17	4.25
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		95.40	839,528.80	(40,471.20)	(40,471.20)	1.53	3.72
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		93.05	274,485.70	(20,514.30)	(20,514.30)	2.79	3.87
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		92.52	1,073,174.00	(86,826.00)	(86,826.00)	2.79	4.07
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	JEFFERI		99.98	1,824,689.75	(310.25)	(310.25)	2.75	3.68

Security Type Sub-Total		9,050,000.00				8,777,959.20	(295,954.40)	(278,903.66)	1.62	3.90
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Federal Agency Commercial Mortgage-Backed Security										
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	178,030.53	JPM_CHAS		100.00	178,030.53	(2,197.57)	(109.61)	0.17	2.51
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	358,607.41	PTRU		99.69	357,503.16	(8,024.25)	(1,533.23)	0.17	4.34
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	763,833.77	CITIGRP		99.69	761,481.74	(9,035.58)	(2,682.68)	0.17	4.34
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	99,618.27	BAIRD		100.00	99,618.27	(620.74)	(48.20)	0.26	2.28
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	131,972.93	BAIRD		100.00	131,972.93	(1,728.97)	(133.45)	0.26	2.28
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,520.36	CSFB		98.88	16,334.51	(185.80)	(185.84)	0.87	4.58
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	5,554.49	JPM_CHAS		100.00	5,554.49	0.13	0.05	0.35	2.09
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	151,366.96	JPM_CHA		98.11	148,510.58	(2,853.50)	(2,854.86)	1.01	1.35

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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	MORGAN_		97.43	828,134.64	(12,070.44)	(12,070.44)	2.98	3.84
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/25/2026	3136ARTE8	867,398.20	MORGAN_		96.63	838,141.85	119.99	119.99	3.33	3.74

Security Type Sub-Total		3,422,902.92				3,365,282.70	(36,596.73)	(19,498.27)	1.69	3.69
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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		97.40	973,979.00	(25,661.00)	(25,909.24)	0.86	3.34
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	11/10/22	97.08	1,893,083.40	(53,250.60)	(55,766.15)	0.20	3.47
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		96.99	2,254,945.43	(67,683.07)	(69,283.51)	0.98	3.39
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		96.86	687,703.87	(22,425.79)	(22,340.02)	1.02	3.40
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		96.86	871,737.30	(27,974.70)	(28,162.10)	1.02	3.40
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		96.86	1,540,069.23	(49,406.07)	(49,753.16)	1.02	3.40
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		96.09	2,046,751.08	(81,140.22)	(82,365.00)	1.26	3.44

Security Type Sub-Total		10,605,000.00				10,268,269.31	(327,541.45)	(333,579.18)	0.89	3.41
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Corporate Note										
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		99.96	324,882.35	(33,345.65)	(16,218.42)	1.45	4.02
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	95.51	386,796.06	(18,001.44)	(18,099.73)	1.46	3.76

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	99.81	149,718.90	(14,619.60)	(6,010.37)	1.49	3.82
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_		94.86	630,787.08	(34,153.07)	(34,178.24)	1.73	3.77
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	LOOP		94.59	160,804.36	(8,983.14)	(9,070.24)	1.76	3.63
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL	07/23/23	99.31	148,971.30	(13,651.20)	(5,076.29)	0.89	4.24
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ	07/23/23	99.31	297,942.60	(29,207.40)	(10,458.31)	0.89	4.24
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	98.44	141,756.05	(14,151.31)	(8,066.11)	1.78	3.75
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	97.43	389,703.20	(24,616.80)	(20,366.02)	1.80	3.91
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		94.27	188,538.40	(11,329.60)	(11,373.85)	1.93	3.84
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH		94.21	211,962.38	(13,037.62)	(13,037.62)	1.94	3.73
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		94.20	249,638.75	(15,337.40)	(15,345.78)	1.94	3.86
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	93.95	667,071.98	(42,928.02)	(42,928.02)	1.03	3.71

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Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	96.11	120,140.37	(4,827.13)	(4,842.87)	1.04	2.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	96.11	466,144.66	(18,855.34)	(18,855.34)	1.04	2.62
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		95.77	311,260.30	(13,739.70)	(13,739.70)	2.12	2.98
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	95.72	598,235.63	(26,764.37)	(26,764.37)	1.14	2.88
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		93.85	703,839.00	(40,288.50)	(41,482.54)	2.33	4.14
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		94.50	708,783.75	(40,623.75)	(40,748.63)	2.33	3.95
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		95.12	385,227.50	(19,760.35)	(19,762.63)	2.39	4.00
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	97.75	288,372.53	(25,861.47)	(18,116.24)	2.14	3.72
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		94.90	427,066.65	(35,402.85)	(31,980.05)	2.41	4.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	94.45	250,296.74	(14,703.26)	(14,703.26)	1.46	2.92
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	97.23	291,687.60	(26,888.40)	(19,717.26)	2.18	3.87

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Corporate Note										
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	DEUTSCH	02/10/25	95.99	2,294,261.38	(95,738.62)	(95,738.62)	2.37	3.81
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_	03/09/25	97.49	307,080.90	(7,623.00)	(7,664.34)	2.47	4.29
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		97.41	901,013.83	(23,745.67)	(23,777.93)	2.50	3.91
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	MORGAN_	03/15/25	97.29	141,068.33	(3,677.92)	(3,713.68)	2.52	3.79
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	98.84	420,072.98	(22,687.77)	(19,708.44)	2.35	3.97
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	93.96	305,375.53	(28,942.22)	(25,522.98)	2.51	4.02
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL	05/01/24	93.90	305,160.38	(20,691.12)	(20,313.28)	1.65	3.39
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	DEUTSCH		98.63	172,596.55	(2,385.95)	(2,387.72)	2.58	3.94
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	525,000.00	MERRILL		98.63	517,789.65	(6,543.60)	(6,611.13)	2.58	3.94
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	92.62	439,955.93	(18,642.32)	(21,100.50)	2.64	3.75
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA	06/01/24	93.57	575,430.29	(39,569.71)	(39,569.71)	1.74	3.29
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	99.01	643,570.20	(39,911.30)	(34,127.87)	2.55	4.08

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	MERRILL		99.83	474,176.35	(372.40)	(398.34)	2.69	4.01
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	90.87	454,334.00	(19,426.00)	(23,077.96)	3.08	3.81
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP		93.92	427,318.71	(27,681.29)	(27,681.29)	3.30	3.94
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	95.07	394,527.22	(20,472.78)	(20,472.78)	2.44	3.28
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		91.00	409,479.75	(31,173.75)	(32,843.20)	3.40	3.66
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	94.86	1,033,931.49	(56,068.51)	(56,068.51)	2.40	4.24
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	95.98	263,935.38	(19,746.37)	(18,168.56)	2.48	4.12
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	95.98	263,935.37	(16,600.38)	(15,666.34)	2.48	4.12
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	90.98	432,131.25	(20,971.25)	(23,656.93)	3.54	3.78
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	90.31	406,406.70	(37,131.30)	(38,211.59)	3.58	4.01
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	90.91	409,099.50	(36,738.00)	(37,424.65)	2.75	3.91
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		95.20	380,810.40	(42,621.60)	(38,842.69)	3.69	4.48

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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		93.52	444,239.95	(24,475.80)	(25,207.79)	3.77	3.80
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	89.17	423,564.63	(29,480.87)	(32,026.51)	3.78	4.26
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		90.04	405,183.15	(38,084.85)	(39,143.12)	3.90	4.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		90.55	407,461.95	(37,741.05)	(38,480.71)	4.00	3.80
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		89.08	400,871.70	(38,958.30)	(40,524.67)	4.02	3.94
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	95.43	381,738.00	(42,018.00)	(38,173.26)	3.64	4.42
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	90.47	407,102.85	(42,024.15)	(42,160.39)	3.95	4.16
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	100.15	600,925.80	(30,364.20)	(27,081.63)	3.72	3.71
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		92.00	460,015.50	(40,339.50)	(40,295.44)	4.19	3.91
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP		92.77	166,979.70	(12,714.30)	(12,751.35)	4.20	3.76
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_		92.77	255,107.88	(20,890.37)	(20,770.47)	4.20	3.76
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	92.06	437,275.50	(24,714.25)	(25,951.58)	4.14	4.04

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
PROCTER & GAMBLE CO/THE CORPORATE NOTES	DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		93.40	607,122.10	(43,092.40)	(43,067.70)	4.25	3.52
JPMORGAN CHASE & CO CORP NOTES (CALLABLE)	DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	88.18	440,908.50	(19,866.50)	(23,598.03)	3.37	3.98
IBM CORP CORPORATE NOTES	DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB		92.17	437,798.95	(32,365.55)	(32,870.19)	4.24	4.15
TRUIST FINANCIAL CORP NOTES (CALLABLE)	DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	89.61	425,649.88	(19,258.87)	(22,080.44)	3.41	3.80
JOHNSON & JOHNSON CORP NOTES (CALLABLE)	DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	97.35	438,058.80	(23,254.20)	(22,132.74)	3.97	3.59
CHARLES SCHWAB CORP NOTES (CALLABLE)	DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	93.40	443,638.60	(29,679.90)	(29,844.17)	4.16	4.07
AMERICAN EXPRESS CO CORP NOTES (CALLABLE)	DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	92.88	417,943.35	(31,638.15)	(31,678.81)	4.14	4.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		93.81	422,125.65	(25,709.85)	(25,916.45)	4.26	3.86
ROCHE HOLDINGS INC CORPORATE NOTES	DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA		93.33	443,327.48	(25,507.02)	(26,085.67)	4.27	3.94
BANK OF AMERICA CORP CORPORATE NOTES	DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	MORGAN_		89.67	425,922.53	(20,420.72)	(23,108.76)	4.33	4.19
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE)	DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	CSFB	02/15/27	94.44	448,581.93	(17,725.57)	(18,526.19)	4.21	3.64
BMW US CAPITAL LLC (CALLABLE) CORP NOTES	DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	96.43	337,510.95	(13,388.55)	(13,313.72)	4.14	4.32

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	97.61	414,830.60	(11,801.40)	(11,678.25)	4.19	3.87
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	MORGAN_	03/15/27	95.91	431,576.10	(8,915.40)	(9,615.09)	4.30	3.85
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	99.51	895,599.00	(13,095.00)	(12,552.23)	4.20	4.11
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL		99.02	108,919.58	(1,021.02)	(1,024.41)	4.32	3.93
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL		99.02	163,379.37	(1,264.23)	(1,284.58)	4.32	3.93
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		98.35	885,156.30	(6,995.70)	(7,340.29)	4.36	4.29
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	TD	06/27/27	99.21	347,239.90	(9,431.10)	(9,326.63)	4.40	4.33
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	SMBC	07/05/27	98.20	540,117.60	(8,094.90)	(8,117.46)	4.46	4.16
Security Type Sub-Total		36,614,000.00				34,738,963.99	(1,924,571.87)	(1,849,419.66)	2.99	3.88
Certificate of Deposit										
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		99.72	623,276.25	(1,723.75)	(1,723.75)	0.26	3.03
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		98.31	958,512.75	(16,487.25)	(16,487.25)	0.56	3.70
Security Type Sub-Total		1,600,000.00				1,581,789.00	(18,211.00)	(18,211.00)	0.44	3.44
Asset-Backed Security										
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	78,066.58	WELLS_F		99.78	77,892.12	(166.98)	(171.95)	0.12	0.68

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	2,103.23	JPM_CHAS		99.99	2,103.03	0.23	(0.08)	0.05	2.52
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	103,257.30	MIZUHO		99.44	102,677.58	(574.49)	(577.72)	0.22	0.87
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	183,725.71	MIZUHO		98.92	181,736.59	(1,983.29)	(1,986.29)	0.37	1.07
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		97.96	333,048.70	(6,911.62)	(6,929.63)	0.55	1.65
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		98.37	477,089.21	(7,834.65)	(7,866.99)	0.51	1.30
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	60,529.40	MERRILL		99.54	60,249.81	(272.51)	(276.60)	0.31	2.10
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	29,469.83	CITIGRP		99.63	29,360.28	(103.12)	(106.65)	0.23	2.05
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	169,184.98	MERRILL		99.13	167,714.24	(1,437.55)	(1,455.22)	0.47	2.28
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		98.64	665,833.64	(9,024.61)	(9,088.92)	0.46	1.03
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	285,984.50	CITIGRP		98.12	280,604.13	(5,314.94)	(5,343.52)	0.57	1.18
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		95.19	276,047.20	(13,893.47)	(13,912.39)	1.32	2.30
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		96.92	130,845.50	(4,140.30)	(4,144.65)	0.91	1.41
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		93.93	450,886.01	(29,095.89)	(29,100.49)	1.55	2.53
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		97.00	300,692.44	(9,240.76)	(9,259.63)	0.84	1.41
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		95.69	569,354.07	(25,548.05)	(25,570.01)	1.15	1.73
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		95.13	351,971.23	(18,021.78)	(18,022.99)	1.50	2.03
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	BARCLAY		94.06	672,503.26	(42,398.21)	(42,413.17)	2.15	2.53

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	MITSU		99.19	585,239.53	(4,652.32)	(4,655.14)	2.54	4.30
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		99.12	629,407.68	(5,490.85)	(5,495.31)	2.55	3.69
Security Type Sub-Total		6,532,321.53				6,345,256.25	(186,105.16)	(186,377.35)	1.30	2.16
Managed Account Sub-Total		189,314,224.45				178,266,158.53	(9,457,069.38)	(9,542,534.10)	2.48	3.53
Securities Sub-Total		\$189,314,224.45				\$178,266,158.53	(\$9,457,069.38)	(\$9,542,534.10)	2.48	3.53%
Accrued Interest						\$430,771.42				
Total Investments						\$178,696,929.95				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
08/02/22	08/04/22	IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	(356,671.00)	(282.43)	(356,953.43)			
08/03/22	08/04/22	US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	(4,222,048.83)	(45,963.40)	(4,268,012.23)			
08/04/22	08/08/22	US TREASURY N/B NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	(1,248,095.70)	(3,974.18)	(1,252,069.88)			
08/04/22	08/09/22	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	(840,205.08)	(565.72)	(840,770.80)			
08/05/22	08/09/22	INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	(548,212.50)	(229.17)	(548,441.67)			
08/17/22	08/30/22	MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	(1,825,000.00)	0.00	(1,825,000.00)			
08/18/22	08/22/22	US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	(446,800.78)	(1,394.02)	(448,194.80)			
08/18/22	08/22/22	US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	(1,045,406.25)	(1,883.15)	(1,047,289.40)			
08/31/22	09/06/22	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/25/2026	3136ARTE8	867,398.20	(838,021.86)	(325.52)	(838,347.38)			
Transaction Type Sub-Total				11,542,398.20	(11,370,462.00)	(54,617.59)	(11,425,079.59)			

INTEREST										
08/01/22	08/01/22	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	0.00	1,015.00	1,015.00			
08/01/22	08/01/22	PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	0.00	6,175.00	6,175.00			
08/01/22	08/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	0.00	688.20	688.20			
08/01/22	08/01/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	0.00	1,332.50	1,332.50			

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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										
08/01/22	08/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	23,711.90	0.00	41.34	41.34			
08/01/22	08/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	250,061.55	0.00	522.74	522.74			
08/01/22	08/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,564.93	0.00	44.21	44.21			
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,440,424.27	0.00	3,012.89	3,012.89			
08/01/22	08/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	214,504.86	0.00	94.02	94.02			
08/01/22	08/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	282,791.88	0.00	537.30	537.30			
08/04/22	08/04/22	JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	0.00	2,600.00	2,600.00			
08/06/22	08/06/22	STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	0.00	3,602.82	3,602.82			
08/07/22	08/07/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	0.00	3,796.88	3,796.88			
08/09/22	08/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	0.00	750.00	750.00			
08/09/22	08/09/22	IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	0.00	5,225.00	5,225.00			
08/10/22	08/10/22	FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	0.00	2,925.00	2,925.00			
08/10/22	08/10/22	MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	0.00	4,056.25	4,056.25			
08/12/22	08/12/22	UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	0.00	704.25	704.25			

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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										
08/12/22	08/12/22	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	0.00	1,923.75	1,923.75			
08/12/22	08/12/22	BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	0.00	2,968.75	2,968.75			
08/12/22	08/12/22	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	0.00	993.75	993.75			
08/13/22	08/13/22	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	0.00	4,050.00	4,050.00			
08/15/22	08/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
08/15/22	08/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
08/15/22	08/15/22	US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	0.00	6,140.63	6,140.63			
08/15/22	08/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	35,340.41	0.00	55.07	55.07			
08/15/22	08/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
08/15/22	08/15/22	COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	0.00	3,755.14	3,755.14			
08/15/22	08/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	7,808.42	0.00	16.33	16.33			
08/15/22	08/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	185,482.88	0.00	292.14	292.14			
08/15/22	08/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	134.33	134.33			
08/15/22	08/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
08/15/22	08/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	118,284.52	0.00	39.43	39.43			

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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										
08/15/22	08/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
08/15/22	08/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
08/15/22	08/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	1,834.30	0.00	4.04	4.04			
08/15/22	08/15/22	KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	0.00	1,608.73	1,608.73			
08/15/22	08/15/22	US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	6,200,000.00	0.00	69,750.00	69,750.00			
08/15/22	08/15/22	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	0.00	2,812.50	2,812.50			
08/16/22	08/16/22	JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	0.00	745.98	745.98			
08/16/22	08/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	306,435.49	0.00	114.91	114.91			
08/16/22	08/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	9,816.32	0.00	21.68	21.68			
08/18/22	08/18/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	0.00	14,333.50	14,333.50			
08/20/22	08/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	70,926.96	0.00	109.35	109.35			
08/20/22	08/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
08/20/22	08/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
08/20/22	08/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
08/20/22	08/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	111,512.12	0.00	41.82	41.82			
08/24/22	08/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	0.00	2,906.25	2,906.25			

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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										
08/25/22	08/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	208,430.99	0.00	50.37	50.37			
Transaction Type Sub-Total				34,623,931.80	0.00	152,050.53	152,050.53			
MATURITY										
08/01/22	08/01/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	178,370.40	178,370.40	342.92	178,713.32	(2,633.75)	0.00	
Transaction Type Sub-Total				178,370.40	178,370.40	342.92	178,713.32	(2,633.75)	0.00	
PAYDOWNS										
08/01/22	08/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	44.57	44.57	0.00	44.57	0.00	0.00	
08/01/22	08/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	18,157.41	18,157.41	0.00	18,157.41	0.44	0.00	
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	216,391.05	216,391.05	0.00	216,391.05	(1,893.42)	0.00	
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	101,592.04	101,592.04	0.00	101,592.04	(1,960.41)	0.00	
08/01/22	08/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	29,176.86	29,176.86	0.00	29,176.86	(382.24)	0.00	
08/01/22	08/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	22,023.82	22,023.82	0.00	22,023.82	(137.23)	0.00	
08/01/22	08/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	72,031.02	72,031.02	0.00	72,031.02	(889.13)	0.00	
08/01/22	08/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	63,137.90	63,137.90	0.00	63,137.90	1.20	0.00	
08/15/22	08/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	15,027.22	15,027.22	0.00	15,027.22	0.76	0.00	
08/15/22	08/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	5,870.58	5,870.58	0.00	5,870.58	1.28	0.00	
08/15/22	08/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	5,705.19	5,705.19	0.00	5,705.19	1.15	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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
PAYDOWNS											
	08/15/22	08/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	16,297.90	16,297.90	0.00	16,297.90	3.20	0.00	
	08/15/22	08/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	1,834.30	1,834.30	0.00	1,834.30	0.40	0.00	
	08/16/22	08/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	9,816.32	9,816.32	0.00	9,816.32	0.80	0.00	
	08/16/22	08/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	20,450.99	20,450.99	0.00	20,450.99	4.68	0.00	
	08/20/22	08/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	10,397.56	10,397.56	0.00	10,397.56	1.22	0.00	
	08/20/22	08/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	33,445.54	33,445.54	0.00	33,445.54	3.20	0.00	
	08/25/22	08/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	24,705.28	24,705.28	0.00	24,705.28	0.78	0.00	
Transaction Type Sub-Total					666,105.55	666,105.55	0.00	666,105.55	(5,243.32)	0.00	
SELL											
	08/02/22	08/04/22	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	275,844.25	4,762.85	280,607.10	(26,471.50)	(11,586.20)	FIFO
	08/03/22	08/04/22	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,455,000.00	1,416,049.65	242.50	1,416,292.15	(35,822.10)	(37,979.02)	FIFO
	08/03/22	08/04/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	648,243.75	89.67	648,333.42	(27,405.47)	(18,871.32)	FIFO
	08/04/22	08/08/22	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	973,660.00	194.44	973,854.44	(24,190.00)	(25,680.27)	FIFO
	08/04/22	08/08/22	PNC BANK NA (CALLABLE) CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	300,708.00	1,750.00	302,458.00	(20,532.00)	708.00	FIFO
	08/04/22	08/08/22	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	285,409.30	552.93	285,962.23	(4,590.70)	(4,590.70)	FIFO
	08/04/22	08/08/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	633,366.50	51.82	633,418.32	(16,633.50)	(16,633.50)	FIFO

Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
08/05/22	08/09/22	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	309,026.25	333.13	309,359.38	(15,538.25)	(15,716.66)	FIFO
08/18/22	08/22/22	UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	414,998.70	644.65	415,643.35	(19,548.90)	(19,739.47)	FIFO
08/18/22	08/22/22	BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	150,000.00	148,573.50	1,762.50	150,336.00	(3,942.00)	(3,540.30)	FIFO
08/18/22	08/22/22	TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	602,226.00	2,975.00	605,201.00	(35,358.00)	(24,778.80)	FIFO
08/18/22	08/22/22	BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	297,147.00	3,525.00	300,672.00	(26,055.00)	(17,216.94)	FIFO
08/26/22	08/30/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	900,000.00	870,785.16	934.43	871,719.59	(28,722.65)	(28,945.63)	FIFO
08/31/22	09/06/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	825,000.00	797,414.06	896.00	798,310.06	(27,134.77)	(27,343.53)	FIFO
Transaction Type Sub-Total				8,165,000.00	7,973,452.12	18,714.92	7,992,167.04	(311,944.84)	(251,914.34)	
Managed Account Sub-Total					(2,552,533.93)	116,490.78	(2,436,043.15)	(319,821.91)	(251,914.34)	
Total Security Transactions					(2,552,533.93)	\$116,490.78	(2,436,043.15)	(\$319,821.91)	(\$251,914.34)	

Bolded items are forward settling trades.

Managed Account Summary Statement

For the Month Ending **August 31, 2022**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Summary - Managed Account

Opening Market Value	\$0.00
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	0.00
Closing Market Value	\$0.00

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	0.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$0.00

Cash Balance

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

Ending Amortized Value of Securities	0.00
Ending Accrued Interest	0.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	0.00
Less Beginning Accrued Interest	0.00

Total Accrual Basis Earnings	\$0.00
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