



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
October 31, 2020

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
50 California Street, Suite 2300
San Francisco, CA 94111
415-982-5544
spykem@pfm.com

Robert Cheddar, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
717-231-6202
cheddarr@pfm.com

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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 www.pfm.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 ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain 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 PFM 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. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM'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 PFM. 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. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM 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 PFM does not have the authority to withdraw funds from or deposit funds to the custodian. 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, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. 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 PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds 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. PFM 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, PFM 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 PFM, 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 money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. 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 Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market 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 PFM 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 PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

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



Managed Account Summary Statement

For the Month Ending **October 31, 2020**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,809,446.65
Maturities/Calls	(3,036,740.62)
Principal Dispositions	(2,436,914.58)
Principal Acquisitions	4,764,248.60
Unsettled Trades	1,035,000.00
Change in Current Value	(177,518.13)
Closing Market Value	\$129,957,521.92

Cash Transactions Summary - Managed Account

Maturities/Calls	2,508,270.09
Sale Proceeds	2,454,018.41
Coupon/Interest/Dividend Income	144,639.79
Principal Payments	544,369.13
Security Purchases	(4,946,450.11)
Net Cash Contribution	(704,847.31)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	177,642.22
Less Purchased Interest Related to Interest/Coupons	(19,579.01)
Plus Net Realized Gains/Losses	59,496.23
Total Cash Basis Earnings	\$217,559.44

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	127,924,962.73
Ending Accrued Interest	448,599.85
Plus Proceeds from Sales	2,454,018.41
Plus Proceeds of Maturities/Calls/Principal Payments	3,052,639.22
Plus Coupons/Dividends Received	144,639.79
Less Cost of New Purchases	(5,817,732.81)
Less Beginning Amortized Value of Securities	(127,564,098.03)
Less Beginning Accrued Interest	(437,712.09)
Total Accrual Basis Earnings	\$205,317.07



Portfolio Summary and Statistics

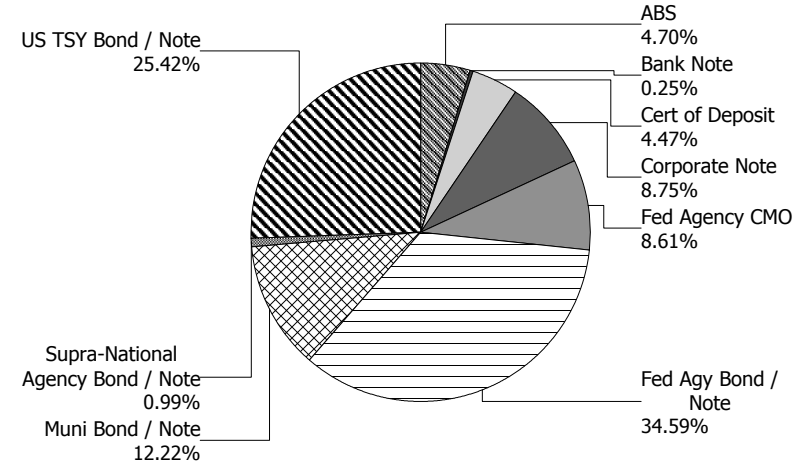
For the Month Ending **October 31, 2020**

CITY OF HAYWARD - 35310000

Account Summary

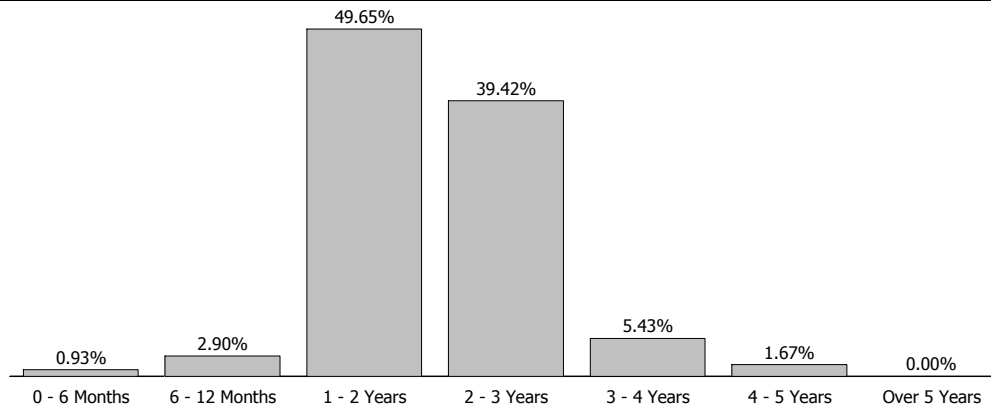
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	32,200,000.00	33,033,323.61	25.42
Supra-National Agency Bond / Note	1,285,000.00	1,291,565.07	0.99
Municipal Bond / Note	15,410,000.00	15,885,088.45	12.22
Federal Agency Collateralized Mortgage Obligation	10,946,818.46	11,183,633.49	8.61
Federal Agency Bond / Note	44,620,000.00	44,952,668.89	34.59
Corporate Note	11,030,000.00	11,372,110.05	8.75
Certificate of Deposit	5,725,000.00	5,814,861.80	4.47
Bank Note	300,000.00	322,318.20	0.25
Asset-Backed Security	6,018,256.76	6,101,952.36	4.70
Managed Account Sub-Total	127,535,075.22	129,957,521.92	100.00%
Accrued Interest		448,599.85	
Total Portfolio	127,535,075.22	130,406,121.77	

Sector Allocation



Unsettled Trades **1,035,000.00** **1,034,116.00**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.46%
Yield to Maturity at Market	0.43%
Weighted Average Days to Maturity	747



Managed Account Issuer Summary

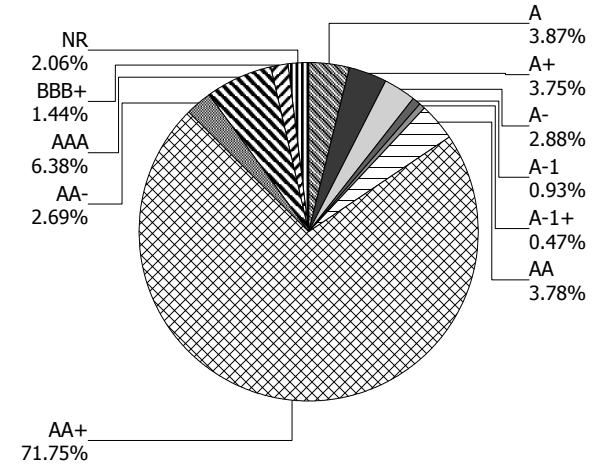
For the Month Ending **October 31, 2020**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	308,877.90	0.24
AMERICAN HONDA FINANCE	617,572.80	0.48
ARIZONA ST TRANSPRTN BRD HIGHW	1,267,221.15	0.98
BANK OF AMERICA CO	1,112,253.15	0.86
BMW FINANCIAL SERVICES NA LLC	45,571.84	0.04
BRISTOL-MYERS SQUIBB CO	242,885.03	0.19
CALIFORNIA ST	637,572.00	0.49
CALIFORNIA STATE UNIVERSITY	323,758.50	0.25
CAPITAL ONE FINANCIAL CORP	615,522.96	0.47
CAPITAL ONE PRIME AUTO REC TRUST	178,494.68	0.14
CARMAX AUTO OWNER TRUST	798,454.63	0.61
CATERPILLAR INC	660,386.35	0.51
CHAFFEY CA JT UNION HS DIST	613,890.00	0.47
CHAFFEY COMMUNITY COLLEGE DIST	789,919.90	0.61
CHEVRON CORPORATION	567,407.82	0.44
CITIGROUP INC	634,796.10	0.49
COMCAST CORP	165,182.40	0.13
CREDIT AGRICOLE SA	606,604.20	0.47
CREDIT SUISSE GROUP RK	976,278.23	0.75
DEERE & COMPANY	451,786.80	0.35
DNB ASA	647,551.88	0.50
EXXON MOBIL CORP	154,057.50	0.12
FANNIE MAE	15,765,816.07	12.12
FEDERAL FARM CREDIT BANKS	5,135,606.48	3.94
FEDERAL HOME LOAN BANKS	6,443,206.27	4.95
FIFTH THIRD AUTO TRUST	219,120.26	0.17
FLORIDA ST HURRICAN CAT FUND	298,186.00	0.23
FORD CREDIT AUTO LEASE TRUST	269,277.08	0.21
FORD CREDIT AUTO OWNER TRUST	163,340.50	0.13
FREDDIE MAC	28,791,673.56	22.14
GM FINANCIAL AUTO LEASING TRUST	458,850.95	0.35
GM FINANCIAL SECURITIZED TERM	794,794.12	0.61

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **October 31, 2020**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
GOLDMAN SACHS GROUP INC	607,459.80	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	442,144.76	0.34
HOME DEPOT INC	181,935.60	0.14
HONDA AUTO RECEIVABLES	173,389.92	0.13
HYUNDAI AUTO RECEIVABLES	372,504.07	0.29
IBM CORP	612,413.85	0.47
INTER-AMERICAN DEVELOPMENT BANK	1,291,565.07	0.99
JP MORGAN CHASE & CO	1,232,666.76	0.95
LONG BEACH CA	942,227.20	0.73
LOS ANGELES CA CMNTY CLG DIST	310,000.00	0.24
MARYLAND ST	1,239,752.50	0.95
MERCEDES-BENZ AUTO LEASE TRUST	170,035.33	0.13
MISSISSIPPI STATE	471,627.50	0.36
MITSUBISHI UFJ FINANCIAL GROUP INC	605,470.80	0.47
MORGAN STANLEY	633,374.40	0.49
NISSAN AUTO LEASE TRUST	73,495.44	0.06
NISSAN AUTO RECEIVABLES	192,803.25	0.15
NORDEA BANK ABP	642,774.38	0.49
NY & NJ PORT AUTH	752,964.05	0.58
OREGON STATE	616,734.00	0.47
PACCAR FINANCIAL CORP	501,162.61	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	724,116.00	0.56
PNC FINANCIAL SERVICES GROUP	322,318.20	0.25
ROYAL BANK OF CANADA	611,166.60	0.47
SAN DIEGO CA CMNTY CLG DIST	692,847.00	0.53
SAN JOSE CA	1,191,181.50	0.92
SKANDINAVISKA ENSKILDA BANKEN AB	642,888.13	0.49
SOCIETE GENERALE	606,312.00	0.47
STATE OF CONNECTICUT	1,094,789.20	0.84
STATE OF LOUISIANA	628,884.00	0.48
STATE OF WASHINGTON	680,582.65	0.52
SUMITOMO MITSUI FINANCIAL GROUP INC	475,815.58	0.37
TAMALPAIS CA UNION HIGH SCH DIST	1,022,611.25	0.79



Managed Account Issuer Summary

For the Month Ending **October 31, 2020**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
THE BANK OF NEW YORK MELLON CORPORATION	308,943.90	0.24
TOYOTA MOTOR CORP	1,141,881.98	0.88
TRUIST FIN CORP	308,234.10	0.24
UNITED PARCEL SERVICE INC	308,754.60	0.24
UNITED STATES TREASURY	33,033,323.61	25.41
UNIVERSITY OF CALIFORNIA	963,480.30	0.74
US BANCORP	620,076.60	0.48
VERIZON OWNER TRUST	829,306.37	0.64
VOLKSWAGEN AUTO LEASE TURST	304,846.20	0.23
WI DEPT OF TRANS	622,743.75	0.48
Total	\$129,957,521.92	100.00%



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2020**

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 10/31/2016 1.250% 10/31/2021	912828T67	225,000.00	AA+	Aaa	11/08/19	11/12/19	223,101.56	1.69	7.77	224,038.90	227,460.94
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	AA+	Aaa	12/20/19	12/20/19	297,761.72	1.66	10.36	298,803.62	303,281.25
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	AA+	Aaa	02/08/19	02/11/19	1,502,988.28	2.43	11,107.34	1,501,229.97	1,542,421.80
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	AA+	Aaa	01/29/19	01/31/19	5,991,328.13	2.55	44,429.34	5,996,467.02	6,169,687.20
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	41,461.45	8,685,035.36	8,937,304.25
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	AA+	Aaa	04/01/19	04/03/19	1,810,476.56	2.29	9,538.04	1,804,703.97	1,854,281.16
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	7,581.52	1,603,081.57	1,647,750.08
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	AA+	Aaa	06/03/19	06/05/19	4,003,281.25	1.85	18,953.81	4,001,814.37	4,119,375.20
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	347.89	124,851.74	128,339.85
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	3,371.39	5,224,837.74	5,374,687.50
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	AA+	Aaa	02/03/20	02/05/20	2,512,207.03	1.33	11,107.34	2,509,141.08	2,573,437.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	663.38	150,446.30	155,296.88
Security Type Sub-Total		32,200,000.00					32,025,750.99	2.12	148,579.63	32,124,451.64	33,033,323.61

Supra-National Agency Bond / Note



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2020**

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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	2,802.01	1,284,637.28	1,291,565.07

Security Type Sub-Total		1,285,000.00					1,284,563.10	0.51	2,802.01	1,284,637.28	1,291,565.07
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Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	6,355.01	455,000.00	461,670.30
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	AA-	Aa3	04/21/20	04/22/20	637,044.00	1.01	13,833.33	624,544.89	628,884.00
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	AA-	Aa2	04/17/20	04/22/20	644,070.00	1.00	5,000.00	631,525.00	637,572.00
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A	A1	06/12/20	06/25/20	784,837.50	0.58	7,875.00	778,472.01	781,267.50
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	A	A1	05/29/20	06/11/20	310,130.10	1.66	2,965.28	309,151.96	313,521.70
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	AA	Aa2	10/16/20	11/03/20	375,000.00	0.44	0.00	375,000.00	375,285.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	AA-	Aa1	11/06/19	12/05/19	600,000.00	1.91	2,869.50	600,000.00	613,890.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	3,267.00	675,000.00	692,847.00
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	AA	Aa2	10/09/19	10/23/19	920,000.00	1.70	3,914.60	920,000.00	942,227.20
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	NR	Aaa	09/20/19	10/09/19	995,000.00	1.93	4,788.44	995,000.00	1,022,611.25
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	AA+	Aa1	07/09/19	07/25/19	1,157,544.00	2.08	4,408.33	1,154,450.56	1,191,181.50



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2020**

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
Municipal Bond / Note												
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022		68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	5,132.17	600,000.00	616,734.00
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	915.83	500,000.00	501,810.00
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	5,187.88	791,919.03	789,919.90
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	370,000.00	A+	Aa3	07/02/20	07/08/20	370,000.00	1.09	1,261.27	370,000.00	373,955.30
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	375,000.00	A+	Aa3	07/07/20	07/09/20	377,197.50	0.89	1,278.31	376,965.01	379,008.75
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023		93974EHJ8	605,000.00	AA+	Aaa	04/23/20	04/29/20	679,759.85	1.03	10,083.33	667,751.79	680,582.65
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	AA+	NR	07/10/20	07/30/20	625,000.00	0.42	663.54	625,000.00	622,743.75
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	7,389.42	1,235,000.00	1,267,221.15
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	0.00	310,000.00	310,000.00
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	0.00	350,000.00	348,831.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023		574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	636.64	650,000.00	652,112.50
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	188.68	325,000.00	323,758.50
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	473.28	475,000.00	471,627.50



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Municipal Bond / Note											
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	6,250.00	574,172.58	587,640.00
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	463.89	295,000.00	298,186.00

Security Type Sub-Total		15,410,000.00					15,721,822.55	1.27	95,200.73	15,663,952.83	15,885,088.45
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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	347,281.20	AA+	Aaa	04/11/18	04/30/18	354,188.97	2.93	1,030.27	349,002.48	348,737.84
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	149,644.95	AA+	Aaa	08/22/19	08/27/19	150,054.14	2.19	288.81	149,832.35	150,775.00
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	2.00	2,907.29	1,261,170.79	1,270,041.58
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	576,078.73	AA+	Aaa	03/29/19	04/03/19	571,825.64	2.54	1,090.71	574,138.23	584,175.05
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	47,110.20	AA+	Aaa	03/06/18	03/09/18	46,087.01	2.14	62.15	46,754.43	47,454.17
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	206,825.26	AA+	Aaa	07/12/18	07/17/18	201,598.09	2.30	272.84	204,833.22	208,335.38
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	425,140.82	AA+	Aaa	03/07/18	03/09/18	415,840.87	2.15	560.83	421,907.14	428,244.96
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.76	1,358.00	599,632.18	612,854.16
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.23	1,118.62	571,144.53	582,702.84
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.48	2,408.75	1,224,932.16	1,254,739.13
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.78	2,403.13	1,261,140.57	1,279,457.85



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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.78	1,045.83	507,157.89	515,482.70
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	942,884.94	AA+	Aaa	06/24/19	06/27/19	954,523.69	2.13	1,971.05	949,832.03	967,606.08
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,070,517.18	1,097,978.14
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	304,735.59	AA+	Aaa	09/11/19	09/16/19	306,634.41	2.08	579.00	305,966.91	314,802.88
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	403,709.54	AA+	Aaa	09/04/19	09/09/19	408,998.54	1.86	767.05	407,118.90	417,046.54
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	59,623.78	AA+	Aaa	11/07/18	11/19/18	59,622.17	3.45	171.62	59,622.88	59,623.78
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	162,486.54	AA+	Aaa	12/07/18	12/17/18	162,486.04	3.20	433.70	162,486.25	167,976.81
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	466,783.44	AA+	Aaa	11/20/19	11/26/19	466,772.23	2.09	813.76	466,774.51	481,725.60
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	392,127.47	AA+	Aaa	07/23/20	07/30/20	392,120.03	0.53	171.88	392,120.46	393,873.00
Security Type Sub-Total		10,946,818.46					11,009,770.31	2.15	21,682.92	10,986,085.09	11,183,633.49
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	1,650,000.00	AA+	Aaa	11/02/18	11/06/18	1,649,043.00	3.02	2,612.50	1,649,691.72	1,694,421.30
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	AA+	Aaa	01/29/19	01/31/19	1,200,312.00	2.62	9,625.00	1,200,126.42	1,235,252.40
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	AA+	Aaa	01/09/19	01/11/19	1,648,812.00	2.65	13,234.38	1,649,527.40	1,698,472.05



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Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	AA+	Aaa	04/03/20	04/08/20	2,546,226.00	0.45	610.94	2,547,296.16	2,557,611.75
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	AA+	Aaa	06/03/20	06/04/20	2,573,264.45	0.28	2,664.41	2,573,622.05	2,577,994.73
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	20,599.22	2,484,336.96	2,552,286.83
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	AA+	Aaa	07/21/20	07/23/20	1,571,440.50	0.24	535.94	1,571,931.63	1,573,601.40
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	2,625.87	1,247,324.91	1,277,343.75
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	6,048.47	2,136,978.29	2,196,498.14
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	438.28	3,817,140.41	3,838,689.68
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	3,171.88	1,753,094.35	1,756,370.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	4,368.12	2,409,152.64	2,418,772.40
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	1,711.46	1,547,665.70	1,550,813.75
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	2,815.62	2,543,467.06	2,551,338.75
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	AA+	Aaa	06/12/20	06/16/20	1,900,000.00	0.50	3,562.50	1,900,000.00	1,903,045.70
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	2,031.25	2,333,965.92	2,340,655.20
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	770.83	999,648.60	1,000,016.00



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	1,892.40	2,450,271.27	2,455,039.28
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	1,316.25	1,946,605.68	1,949,346.75
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	1,130.21	2,322,784.01	2,325,039.53
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	356.25	899,718.49	900,015.30
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	AA+	Aaa	09/02/20	09/04/20	1,010,184.44	0.24	399.79	1,010,174.71	1,010,017.17
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	629.37	1,589,502.99	1,590,027.03
Security Type Sub-Total		44,620,000.00					44,581,715.09	0.77	83,150.94	44,584,027.37	44,952,668.89
Corporate Note											
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	A-	A3	05/14/19	05/16/19	299,502.00	2.76	2,115.00	299,771.94	308,234.10
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	947.92	174,803.08	181,935.60
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	A+	A1	06/14/19	06/18/19	610,590.00	2.33	2,300.00	605,126.30	620,076.60
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	BBB+	A3	02/13/19	02/15/19	593,412.00	3.36	250.00	596,943.30	607,459.80
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	A	A2	11/01/19	11/05/19	306,726.00	1.93	3,990.00	304,079.47	311,439.00



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Corporate Note											
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	A-	A2	06/26/19	06/27/19	301,689.00	2.15	3,231.25	300,875.84	308,754.60
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	BBB+	A2	04/05/19	04/09/19	298,011.00	2.97	3,712.50	299,012.50	310,872.30
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	A-	A3	06/24/19	06/27/19	599,448.00	2.23	4,546.67	599,696.30	617,572.80
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	A	A1	09/03/19	09/05/19	115,317.40	1.85	423.58	115,193.43	118,428.49
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	A	A1	08/20/19	08/23/19	184,940.80	1.96	681.42	184,964.35	190,515.41
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913O3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	943.40	324,722.19	334,086.35
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	A	A2	01/23/20	02/03/20	299,931.00	1.71	1,275.00	299,948.16	308,877.90
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	1,435.90	596,944.46	609,061.85
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	600,000.00	A-	A2	09/28/20	09/30/20	623,952.00	1.57	1,603.50	622,553.34	623,364.60
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	AA	Aa1	05/12/20	05/14/20	151,872.00	1.14	104.73	151,571.71	154,057.50
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	AA	Aa2	05/07/20	05/11/20	150,000.00	1.14	808.21	150,000.00	152,560.95
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RO82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	556.11	174,789.18	176,604.93



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Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023		24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	571.67	199,857.85	201,652.80
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023		14913R2D8	325,000.00	A	A3	07/06/20	07/08/20	324,818.00	0.67	663.09	324,837.30	326,300.00
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023		69371RO90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	252.78	324,606.13	324,557.68
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023		166756AJ5	415,000.00	AA	Aa2	08/10/20	08/12/20	415,000.00	0.43	387.96	415,000.00	414,846.87
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023		89236THF5	530,000.00	A+	A1	08/11/20	08/14/20	529,591.90	0.53	566.81	529,621.34	532,820.13
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023		24422EVJ5	250,000.00	A	A2	10/06/20	10/09/20	249,710.00	0.44	61.11	249,716.09	250,134.00
CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023		172967HD6	300,000.00	BBB+	A3	10/02/20	10/06/20	329,100.00	0.66	193.75	328,420.83	328,471.80
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024		459200HU8	275,000.00	A	A2	10/02/20	10/06/20	302,315.75	0.62	2,187.59	301,735.51	300,974.85
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	246.67	162,561.51	165,182.40
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024		61744YAO1	300,000.00	BBB+	A2	10/02/20	10/06/20	322,851.00	1.52	217.99	322,392.57	322,502.10
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024		172967MR9	300,000.00	BBB+	A3	05/07/20	05/14/20	300,000.00	1.68	2,335.21	300,000.00	306,324.30
BANK OF AMERICA 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	1,577.80	162,354.31	162,139.80



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 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	3,155.60	325,909.56	324,279.60
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 2.900% 07/26/2024	110122CM8	225,000.00	A+	A2	10/05/20	10/07/20	243,605.25	0.69	1,921.26	243,262.74	242,885.03
JPMORGAN CHASE & CO CORPORATE NOTES 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	102.03	124,968.22	124,857.00
JPMORGAN CHASE & CO CORPORATE NOTES 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	395.88	485,000.00	484,445.16
BANK OF AMERICA CORP CORPORATE NOTES 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	140.63	625,000.00	625,833.75
Security Type Sub-Total		11,030,000.00					11,241,285.35	1.50	43,903.02	11,226,239.51	11,372,110.05
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A-1	P-1	02/27/19	02/28/19	600,000.00	2.94	12,325.50	600,000.00	605,470.80
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A-1	P-1	04/03/19	04/04/19	600,000.00	2.83	9,857.83	600,000.00	606,604.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	A-1+	P-1	06/07/18	06/08/18	600,000.00	3.24	7,776.00	600,000.00	611,166.60
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	A+	A1	08/05/20	08/07/20	975,000.00	0.52	1,211.17	975,000.00	976,278.23
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	A	A1	02/14/20	02/19/20	600,000.00	1.80	2,310.00	600,000.00	606,312.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A	A1	07/10/20	07/14/20	475,000.00	0.70	1,015.97	475,000.00	475,815.58



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
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.84	2,151.91	625,000.00	642,774.38
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.85	2,163.54	625,000.00	642,888.13
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.03	5,383.33	625,000.00	647,551.88
Security Type Sub-Total		5,725,000.00					5,725,000.00	1.91	44,195.25	5,725,000.00	5,814,861.80
Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	A	A2	03/05/20	03/09/20	321,240.00	1.27	4,170.83	312,987.74	322,318.20
Security Type Sub-Total		300,000.00					321,240.00	1.27	4,170.83	312,987.74	322,318.20
Asset-Backed Security											
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	2,918.20	AAA	Aaa	09/18/18	09/26/18	2,917.97	3.18	2.84	2,918.15	2,921.73
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	45,414.02	AAA	Aaa	10/10/18	10/17/18	45,407.72	3.27	45.24	45,412.39	45,571.84
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	73,270.73	AAA	Aaa	10/16/18	10/24/18	73,264.33	3.25	105.84	73,268.80	73,495.44
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	61,020.33	NR	Aaa	09/18/18	09/21/18	61,015.17	3.19	86.51	61,018.54	61,175.40
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	134,968.40	AAA	Aaa	02/13/19	02/21/19	134,947.21	2.99	122.90	134,959.91	135,785.12
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	206,611.37	AAA	NR	02/20/19	02/25/19	206,595.21	2.90	266.30	206,603.67	208,101.68
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,996.89	304,846.20



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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
Asset-Backed Security											
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	116,228.00	AAA	Aaa	12/04/18	12/12/18	116,226.61	3.20	165.30	116,227.27	117,989.49
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	AAA	NR	02/19/19	02/27/19	169,995.44	2.83	173.73	169,997.33	173,389.92
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	160,669.67	NR	Aaa	10/16/18	10/23/18	160,642.19	3.24	231.36	160,654.63	163,340.50
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	189,016.72	AAA	Aaa	12/04/18	12/12/18	188,980.50	3.22	270.50	188,995.68	192,803.25
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	216,983.71	AAA	NR	07/18/18	07/25/18	216,954.14	3.13	301.85	216,967.88	220,938.74
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	AAA	NR	04/03/19	04/10/19	249,967.10	2.66	295.56	249,979.40	254,514.58
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	AAA	Aaa	09/22/20	09/29/20	319,969.34	0.45	44.00	319,970.30	320,144.10
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	218,451.90	AAA	NR	10/17/18	10/24/18	218,449.89	3.36	326.22	218,450.72	223,441.56
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	AAA	NR	09/15/20	09/23/20	169,991.38	0.40	30.22	169,991.67	170,035.33
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	AAA	Aaa	05/21/19	05/30/19	174,964.55	2.51	195.22	174,975.88	178,494.68
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	AAA	Aaa	04/30/19	05/08/19	214,952.74	2.65	252.27	214,968.00	219,120.26
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	NR	Aaa	06/19/19	06/26/19	299,976.78	2.34	312.00	299,983.55	305,024.52
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	342,703.71	AAA	Aaa	04/09/19	04/17/19	342,675.82	2.65	378.40	342,684.73	348,968.33
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.85	84.79	149,985.41	153,671.67



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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											
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	AAA	NR	08/28/19	09/05/19	599,848.92	1.73	458.67	599,884.31	615,522.96
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	1.87	112.20	134,975.30	137,120.24
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,943.05	354,074.33
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	674,865.20	675,634.70
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	NR	Aaa	08/11/20	08/19/20	444,898.18	0.46	83.44	444,902.61	445,825.79
Security Type Sub-Total		6,018,256.76					6,017,380.01	1.97	4,914.52	6,017,581.27	6,101,952.36
Managed Account Sub-Total		127,535,075.22					127,928,527.40	1.46	448,599.85	127,924,962.73	129,957,521.92
Securities Sub-Total		\$127,535,075.22					\$127,928,527.40	1.46%	\$448,599.85	\$127,924,962.73	\$129,957,521.92
Accrued Interest											\$448,599.85
Total Investments											\$130,406,121.77

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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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 DTD 10/31/2016 1.250% 10/31/2021	912828T67	225,000.00	MORGAN_S		101.09	227,460.94	4,359.38	3,422.04	0.99	0.15
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		101.09	303,281.25	5,519.53	4,477.63	0.99	0.15
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		102.83	1,542,421.80	39,433.52	41,191.83	1.19	0.15
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		102.83	6,169,687.20	178,359.07	173,220.18	1.19	0.15
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		102.14	8,937,304.25	346,581.59	252,268.89	1.24	0.16
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	TD		103.02	1,854,281.16	43,804.60	49,577.19	1.28	0.16
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		102.98	1,647,750.08	42,312.58	44,668.51	1.73	0.17
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	GOLDMAN		102.98	4,119,375.20	116,093.95	117,560.83	1.73	0.17
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		102.67	128,339.85	3,588.87	3,488.11	1.81	0.16
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		102.38	5,374,687.50	161,601.56	149,849.76	1.94	0.16
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		102.94	2,573,437.50	61,230.47	64,296.42	2.17	0.17
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		103.53	155,296.88	4,687.50	4,850.58	2.21	0.18
Security Type Sub-Total		32,200,000.00				33,033,323.61	1,007,572.62	908,871.97	1.50	0.16
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.51	1,291,565.07	7,001.97	6,927.79	2.55	0.30
Security Type Sub-Total		1,285,000.00				1,291,565.07	7,001.97	6,927.79	2.55	0.30



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Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021		91412HBH5	455,000.00	MERRILL		101.47	461,670.30	6,670.30	6,670.30	0.53	0.32
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021		546417DK9	600,000.00	MORGAN_		104.81	628,884.00	(8,160.00)	4,339.11	1.01	0.37
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022		13063DUV8	600,000.00	MERRILL		106.26	637,572.00	(6,498.00)	6,047.00	1.30	0.30
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022		20772KKE8	750,000.00	MORGAN_		104.17	781,267.50	(3,570.00)	2,795.49	1.55	0.36
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022		20772KJU4	305,000.00	SIEBERT		102.79	313,521.70	3,391.60	4,369.74	1.63	0.81
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022		697511E22	375,000.00	RBC		100.08	375,285.00	285.00	285.00	1.75	0.40
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022		157411TH2	600,000.00	RBC		102.32	613,890.00	13,890.00	13,890.00	1.73	0.58
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022		797272QM6	675,000.00	RBC		102.64	692,847.00	17,847.00	17,847.00	1.72	0.42
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022		542411NG4	920,000.00	PIPER JA		102.42	942,227.20	22,227.20	22,227.20	1.73	0.32
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022		874857KH7	995,000.00	RBC		102.78	1,022,611.25	27,611.25	27,611.25	1.72	0.34
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022		798135H44	1,150,000.00	MORGAN_S		103.58	1,191,181.50	33,637.50	36,730.94	1.80	0.34
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022		68607DTT2	600,000.00	CITIGRP		102.79	616,734.00	16,734.00	16,734.00	2.00	0.48
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023		91412HFK4	500,000.00	JPM_CHA		100.36	501,810.00	1,810.00	1,810.00	2.52	0.48
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	RBC		102.59	789,919.90	(2,394.70)	(1,999.13)	2.53	0.61
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	370,000.00	CITIGRP		101.07	373,955.30	3,955.30	3,955.30	2.63	0.68



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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
Municipal Bond / Note											
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	375,000.00	CITIGRP		101.07	379,008.75	1,811.25	2,043.74	2.63	0.68
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023		93974EHJ8	605,000.00	WELLS_F		112.49	680,582.65	822.80	12,830.86	2.51	0.30
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	WELLS_F		99.64	622,743.75	(2,256.25)	(2,256.25)	2.65	0.56
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	JPM_CHAS		102.61	1,267,221.15	32,221.15	32,221.15	2.60	0.80
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023		54438CYH9	310,000.00	MERRILL		100.00	310,000.00	0.00	0.00	2.74	0.44
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	RBC		99.67	348,831.00	(1,169.00)	(1,169.00)	2.73	0.70
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023		574193TP3	650,000.00	JPM_CHA		100.33	652,112.50	2,112.50	2,112.50	2.74	0.29
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	GOLDMAN		99.62	323,758.50	(1,241.50)	(1,241.50)	2.98	0.60
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023		605581MY0	475,000.00	WELLS_F		99.29	471,627.50	(3,372.50)	(3,372.50)	2.98	0.66
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024		574193PK8	500,000.00	MERRILL		117.53	587,640.00	3,715.00	13,467.42	3.46	0.30
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	295,000.00	MERRILL		101.08	298,186.00	3,186.00	3,186.00	4.54	1.02
Security Type Sub-Total			15,410,000.00				15,885,088.45	163,265.90	221,135.62	2.16	0.48
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	347,281.20	JPM_CHAS		100.42	348,737.84	(5,451.13)	(264.64)	0.45	3.05
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021		3137BLUO9	149,644.95	BARCLAYS		100.76	150,775.00	720.86	942.65	0.65	1.56



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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
Federal Agency Collateralized Mortgage Obligation										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	1,250,000.00	AMHERST		101.60	1,270,041.58	(2,614.67)	8,870.79	1.09	1.41
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	576,078.73	MORGAN_S		101.41	584,175.05	12,349.41	10,036.82	1.23	1.21
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	47,110.20	BAIRD		100.73	47,454.17	1,367.16	699.74	0.79	1.06
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	206,825.26	BARCLAYS		100.73	208,335.38	6,737.29	3,502.16	0.79	1.06
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	425,140.82	BAIRD		100.73	428,244.96	12,404.09	6,337.82	0.79	1.06
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	JPM_CHAS		102.14	612,854.16	13,600.64	13,221.98	1.39	1.35
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	WELLS_FA		102.23	582,702.84	10,609.87	11,558.31	1.61	1.01
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	WELLS_FA		102.23	1,254,739.13	32,147.61	29,806.97	1.61	1.01
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	CANT_FIT		102.36	1,279,457.85	11,000.82	18,317.28	1.71	0.95
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		103.10	515,482.70	5,834.26	8,324.81	1.91	0.95
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	942,884.94	JPM_CHAS		102.62	967,606.08	13,082.39	17,774.05	1.88	1.18
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		103.10	1,097,978.14	23,659.39	27,460.96	1.91	0.95
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	304,735.59	BAIRD		103.30	314,802.88	8,168.47	8,835.97	2.00	0.68
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	403,709.54	BAIRD		103.30	417,046.54	8,048.00	9,927.64	2.00	0.68
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	59,623.78	MORGAN_S		100.00	59,623.78	1.61	0.90	0.25	3.45
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	162,486.54	CSFB		103.38	167,976.81	5,490.77	5,490.56	1.62	1.90
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	466,783.44	JPM_CHAS		103.20	481,725.60	14,953.37	14,951.09	2.29	1.20



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Federal Agency Collateralized Mortgage Obligation											
FHMS KJ30 A1		3137FUZN7	392,127.47	JPM_CHA		100.45	393,873.00	1,752.97	1,752.54	3.26	0.42
DTD 07/01/2020 0.526% 01/25/2025											
Security Type Sub-Total			10,946,818.46				11,183,633.49	173,863.18	197,548.40	1.60	1.15

Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES		3130AF5B9	1,650,000.00	CITIGRP		102.69	1,694,421.30	45,378.30	44,729.58	0.94	0.16
DTD 10/12/2018 3.000% 10/12/2021											
FANNIE MAE NOTES		3135G0U92	1,200,000.00	NOMURA		102.94	1,235,252.40	34,940.40	35,125.98	1.18	0.17
DTD 01/11/2019 2.625% 01/11/2022											
FANNIE MAE NOTES		3135G0U92	1,650,000.00	NOMURA		102.94	1,698,472.05	49,660.05	48,944.65	1.18	0.17
DTD 01/11/2019 2.625% 01/11/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELWD2	2,550,000.00	WELLS_F		100.30	2,557,611.75	11,385.75	10,315.59	1.44	0.17
DTD 04/08/2020 0.375% 04/08/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELE75	2,575,000.00	DAIWA		100.12	2,577,994.73	4,730.28	4,372.68	1.59	0.18
DTD 06/02/2020 0.250% 06/02/2022											
FEDERAL HOME LOAN BANK		313379Q69	2,475,000.00	CITIGRP		103.12	2,552,286.83	59,887.58	67,949.87	1.58	0.18
DTD 06/01/2012 2.125% 06/10/2022											
FREDDIE MAC NOTES		3137EAET2	1,575,000.00	WELLS_F		99.91	1,573,601.40	2,160.90	1,669.77	1.73	0.18
DTD 07/23/2020 0.125% 07/25/2022											
FANNIE MAE NOTES		3135G0W33	1,250,000.00	BARCLAYS		102.19	1,277,343.75	31,693.75	30,018.84	1.83	0.19
DTD 09/06/2019 1.375% 09/06/2022											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	2,140,000.00	WELLS_FA		102.64	2,196,498.14	60,435.74	59,519.85	2.26	0.22
DTD 02/21/2020 1.375% 02/17/2023											
FREDDIE MAC NOTES		3137EAE08	3,825,000.00	CITIGRP		100.36	3,838,689.68	23,252.18	21,549.27	2.46	0.23
DTD 04/20/2020 0.375% 04/20/2023											
FREDDIE MAC NOTES		3137EAER6	1,750,000.00	JEFFERI		100.36	1,756,370.00	2,765.00	3,275.65	2.50	0.23
DTD 05/07/2020 0.375% 05/05/2023											
FREDDIE MAC NOTES		3137EAER6	2,410,000.00	WELLS_F		100.36	2,418,772.40	9,784.60	9,619.76	2.50	0.23
DTD 05/07/2020 0.375% 05/05/2023											
FANNIE MAE NOTES		3135G04Q3	1,550,000.00	WELLS_F		100.05	1,550,813.75	3,526.25	3,148.05	2.55	0.23
DTD 05/22/2020 0.250% 05/22/2023											
FANNIE MAE NOTES		3135G04O3	2,550,000.00	CITIGRP		100.05	2,551,338.75	9,014.25	7,871.69	2.55	0.23
DTD 05/22/2020 0.250% 05/22/2023											



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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	JPM_CHA		100.16	1,903,045.70	3,045.70	3,045.70	2.61	0.44
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.03	2,340,655.20	7,488.00	6,689.28	2.65	0.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		100.00	1,000,016.00	376.00	367.40	2.69	0.25
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		100.00	2,455,039.28	5,317.53	4,768.01	2.69	0.25
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	99.97	1,949,346.75	3,012.75	2,741.07	1.77	0.31
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		100.00	2,325,039.53	2,411.03	2,255.52	2.81	0.25
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		100.00	900,015.30	303.30	296.81	2.85	0.25
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	NOMURA		100.00	1,010,017.17	(167.27)	(157.54)	2.85	0.25
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		100.00	1,590,027.03	551.73	524.04	2.85	0.25
Security Type Sub-Total		44,620,000.00				44,952,668.89	370,953.80	368,641.52	2.17	0.23
Corporate Note										
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	102.74	308,234.10	8,732.10	8,462.16	1.14	0.48
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		103.96	181,935.60	7,415.10	7,132.52	1.31	0.28
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	103.35	620,076.60	9,486.60	14,950.30	1.27	0.55
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.24	607,459.80	14,047.80	10,516.50	0.49	2.15
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		103.81	311,439.00	4,713.00	7,359.53	1.50	0.36



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Corporate Note										
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	102.92	308,754.60	7,065.60	7,878.76	1.43	0.45
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		103.62	310,872.30	12,861.30	11,859.80	1.51	0.41
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		102.93	617,572.80	18,124.80	17,876.50	1.63	0.43
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		102.98	118,428.49	3,111.09	3,235.06	1.79	0.30
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		102.98	190,515.41	5,574.61	5,551.06	1.79	0.30
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		102.80	334,086.35	9,538.10	9,364.16	1.82	0.38
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		102.96	308,877.90	8,946.90	8,929.74	2.21	0.38
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		105.92	609,061.85	7,473.85	12,117.39	2.35	0.43
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	600,000.00	WELLS_F	04/01/22	103.89	623,364.60	(587.40)	811.26	1.40	1.56
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		102.71	154,057.50	2,185.50	2,485.79	2.42	0.46
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		101.71	152,560.95	2,560.95	2,560.95	2.49	0.46
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		100.92	176,604.93	1,848.18	1,815.75	2.58	0.45
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.83	201,652.80	1,816.80	1,794.95	2.65	0.39



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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.40	326,300.00	1,482.00	1,462.70	2.66	0.50
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	BNP_PAR		99.86	324,557.68	(16.57)	(48.45)	2.77	0.40
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	415,000.00	BARCLAY		99.96	414,846.87	(153.13)	(153.13)	2.77	0.44
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		100.53	532,820.13	3,228.23	3,198.79	2.77	0.31
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	250,000.00	JPM_CHA		100.05	250,134.00	424.00	417.91	2.93	0.38
CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023	172967HD6	300,000.00	SUSQ		109.49	328,471.80	(628.20)	50.97	2.85	0.66
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		109.45	300,974.85	(1,340.90)	(760.66)	3.11	0.71
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	110.12	165,182.40	843.90	2,620.89	3.21	0.73
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAQ1	300,000.00	CSFB		107.50	322,502.10	(348.90)	109.53	3.30	1.52
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.11	306,324.30	6,324.30	6,324.30	3.43	1.07
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		108.09	162,139.80	(482.70)	(214.51)	3.49	1.62
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		108.09	324,279.60	(2,870.40)	(1,629.96)	3.49	1.62
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL) DTD 07/15/2020 2.900% 07/26/2024	110122CM8	225,000.00	HSBC	06/26/24	107.95	242,885.03	(720.22)	(377.71)	3.55	0.74



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Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB		99.89	124,857.00	(110.50)	(111.22)	3.83	0.68
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA		99.89	484,445.16	(554.84)	(554.84)	3.83	0.68
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL		100.13	625,833.75	833.75	833.75	3.93	0.78

Security Type Sub-Total		11,030,000.00				11,372,110.05	130,824.70	145,870.54	2.37	0.73
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Certificate of Deposit										
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		100.91	605,470.80	5,470.80	5,470.80	0.33	0.04
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.10	606,604.20	6,604.20	6,604.20	0.42	0.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		101.86	611,166.60	11,166.60	11,166.60	0.59	0.15
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	CSFB		100.13	976,278.23	1,278.23	1,278.23	1.27	0.42
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	MERRILL		101.05	606,312.00	6,312.00	6,312.00	1.28	0.98
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		100.17	475,815.58	815.58	815.58	1.68	0.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		102.84	642,774.38	17,774.38	17,774.38	1.80	0.28
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		102.86	642,888.13	17,888.13	17,888.13	1.80	0.28
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		103.61	647,551.88	22,551.88	22,551.88	2.04	0.30

Security Type Sub-Total		5,725,000.00				5,814,861.80	89,861.80	89,861.80	1.25	0.36
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Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD	11/09/21	107.44	322,318.20	1,078.20	9,330.46	1.00	0.62
Security Type Sub-Total		300,000.00				322,318.20	1,078.20	9,330.46	1.00	0.62
Asset-Backed Security										
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	2,918.20	RBC		100.12	2,921.73	3.76	3.58	0.06	2.99
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	45,414.02	SOCGEN		100.35	45,571.84	164.12	159.45	0.13	2.77
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	73,270.73	CITIGRP		100.31	73,495.44	231.11	226.64	0.12	2.89
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	61,020.33	JPM_CHAS		100.25	61,175.40	160.23	156.86	0.10	2.96
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	134,968.40	WELLS_FA		100.61	135,785.12	837.91	825.21	0.26	2.44
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	206,611.37	CITIGRP		100.72	208,101.68	1,506.47	1,498.01	0.30	2.42
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		101.62	304,846.20	4,850.94	4,849.31	1.10	1.20
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	116,228.00	BARCLAYS		101.52	117,989.49	1,762.88	1,762.22	0.53	2.47
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		101.99	173,389.92	3,394.48	3,392.59	0.81	1.97
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	160,669.67	BARCLAYS		101.66	163,340.50	2,698.31	2,685.87	0.61	2.54
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	189,016.72	MIZUHO		102.00	192,803.25	3,822.75	3,807.57	0.71	2.43
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	216,983.71	BARCLAYS		101.82	220,938.74	3,984.60	3,970.86	0.66	2.41
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		101.81	254,514.58	4,547.48	4,535.18	0.78	1.95
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	WELLS_F		100.05	320,144.10	174.76	173.80	1.64	0.43



Managed Account Fair Market Value & Analytics

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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										
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	218,451.90	MERRILL		102.28	223,441.56	4,991.67	4,990.84	0.79	2.54
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		100.02	170,035.33	43.95	43.66	1.82	0.39
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		102.00	178,494.68	3,530.13	3,518.80	0.95	1.83
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		101.92	219,120.26	4,167.52	4,152.26	0.84	2.01
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		101.67	305,024.52	5,047.74	5,040.97	0.77	1.82
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	342,703.71	BARCLAYS		101.83	348,968.33	6,292.51	6,283.60	0.78	2.08
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		102.45	153,671.67	3,689.23	3,686.26	1.68	1.18
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		102.59	615,522.96	15,674.04	15,638.65	1.77	1.02
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		101.57	137,120.24	2,149.68	2,144.94	1.25	1.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		102.63	354,074.33	9,142.02	9,131.28	1.76	1.24
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		100.09	675,634.70	776.45	769.50	2.25	0.45
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		100.19	445,825.79	927.61	923.18	2.19	0.41
Security Type Sub-Total		6,018,256.76				6,101,952.36	84,572.35	84,371.09	1.27	1.48
Managed Account Sub-Total		127,535,075.22				129,957,521.92	2,028,994.52	2,032,559.19	1.89	0.43
Securities Sub-Total		\$127,535,075.22				\$129,957,521.92	\$2,028,994.52	\$2,032,559.19	1.89	0.43%
Accrued Interest						\$448,599.85				
Total Investments						\$130,406,121.77				



Managed Account Fair Market Value & Analytics

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Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2020**

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									
BUY										
09/28/20	10/01/20	BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	(162,622.50)	(1,094.80)	(163,717.30)			
10/02/20	10/06/20	MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	(322,851.00)	(5,044.95)	(327,895.95)			
10/02/20	10/06/20	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	(302,315.75)	(1,495.31)	(303,811.06)			
10/02/20	10/06/20	CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023	172967HD6	300,000.00	(329,100.00)	(5,198.96)	(334,298.96)			
10/05/20	10/07/20	BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 2.900% 07/26/2024	110122CM8	225,000.00	(243,605.25)	(1,286.88)	(244,892.13)			
10/06/20	10/09/20	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	250,000.00	(249,710.00)	0.00	(249,710.00)			
10/07/20	10/08/20	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	(899,712.00)	(212.50)	(899,924.50)			
10/07/20	10/08/20	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	(999,640.00)	(611.11)	(1,000,251.11)			
10/13/20	10/15/20	CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	(792,314.60)	(4,634.50)	(796,949.10)			
10/16/20	10/21/20	BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	(625,000.00)	0.00	(625,000.00)			
10/16/20	11/03/20	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	(350,000.00)	0.00	(350,000.00)			
10/16/20	11/03/20	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	(375,000.00)	0.00	(375,000.00)			



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											
	10/30/20	11/10/20	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	(310,000.00)	0.00	(310,000.00)			

Transaction Type Sub-Total **5,830,000.00** **(5,961,871.10)** **(19,579.01)** **(5,981,450.11)**

INTEREST											
	10/01/20	10/01/20	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	600,000.00	0.00	9,621.00	9,621.00			
	10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	366,927.94	0.00	1,092.50	1,092.50			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
	10/01/20	10/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	162,774.26	0.00	434.47	434.47			
	10/01/20	10/25/20	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	393,158.72	0.00	172.33	172.33			
	10/01/20	10/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	61,967.19	0.00	178.36	178.36			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,797,386.00	0.00	3,527.37	3,527.37			
	10/01/20	10/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	716,392.06	0.00	945.04	945.04			
	10/01/20	10/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	159,364.48	0.00	307.57	307.57			
	10/01/20	10/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	713,693.21	0.00	1,396.67	1,396.67			
	10/01/20	10/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	584,491.89	0.00	1,192.78	1,192.78			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	0.00	2,403.13	2,403.13			



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2020**

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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											
	10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	467,707.67	0.00	815.37	815.37			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
	10/01/20	10/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	969,630.62	0.00	2,301.34	2,301.34			
	10/01/20	10/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	209,991.79	0.00	1,892.33	1,892.33			
	10/08/20	10/08/20	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	0.00	4,781.25	4,781.25			
	10/12/20	10/12/20	FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	1,650,000.00	0.00	24,750.00	24,750.00			
	10/15/20	10/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
	10/15/20	10/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
	10/15/20	10/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	174,145.78	0.00	470.19	470.19			
	10/15/20	10/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	89,289.59	0.00	237.36	237.36			
	10/15/20	10/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
	10/15/20	10/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
	10/15/20	10/15/20	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
	10/15/20	10/15/20	EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	0.00	1,178.25	1,178.25			
	10/15/20	10/15/20	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	210.38	210.38			
	10/15/20	10/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	126,987.94	0.00	338.63	338.63			



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									
INTEREST										
10/15/20	10/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
10/15/20	10/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	238,349.18	0.00	576.01	576.01			
10/15/20	10/15/20	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
10/15/20	10/15/20	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	41.56	41.56			
10/15/20	10/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	232,530.88	0.00	606.52	606.52			
10/15/20	10/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
10/15/20	10/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	107,005.73	0.00	289.81	289.81			
10/15/20	10/15/20	UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	0.00	36,093.75	36,093.75			
10/15/20	10/15/20	COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	0.00	2,775.00	2,775.00			
10/16/20	10/16/20	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
10/16/20	10/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			
10/18/20	10/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
10/20/20	10/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	24,889.67	0.00	65.96	65.96			
10/20/20	10/20/20	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	0.00	7,171.88	7,171.88			
10/20/20	10/20/20	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
10/20/20	10/20/20	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	84.00	84.00			



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									
INTEREST										
10/20/20	10/20/20	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
10/20/20	10/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	61,317.10	0.00	166.58	166.58			
10/20/20	10/20/20	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
10/20/20	10/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	166,442.65	0.00	413.33	413.33			
10/24/20	10/24/20	MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	0.00	5,605.50	5,605.50			
10/25/20	10/25/20	CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023	172967HD6	300,000.00	0.00	5,812.50	5,812.50			
10/26/20	10/26/20	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	0.00	9,000.00	9,000.00			
10/31/20	10/31/20	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	525,000.00	0.00	3,281.25	3,281.25			
Transaction Type Sub-Total				33,409,444.35	0.00	144,639.79	144,639.79			
MATURITY										
10/01/20	10/01/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	2,371.49	2,371.49	6.00	2,377.49	(65.86)	0.00	
10/01/20	10/01/20	BANK OF AMERICA CORP (CALLED OMD 10/01/2 DTD 09/18/2017 2.328% 10/01/2020	06051GGS2	390,000.00	390,000.00	4,539.60	394,539.60	0.00	0.00	
10/01/20	10/01/20	BANK OF AMERICA CORP (CALLED OMD 10/01/2 DTD 09/18/2017 2.328% 10/01/2020	06051GGS2	200,000.00	200,000.00	2,328.00	202,328.00	974.00	0.00	
10/08/20	10/08/20	FFCB NOTES (CALLED, OMD 04/08/22) DTD 04/08/2020 0.950% 10/08/2020	3133ELV3	1,900,000.00	1,900,000.00	9,025.00	1,909,025.00	0.00	0.00	
Transaction Type Sub-Total				2,492,371.49	2,492,371.49	15,898.60	2,508,270.09	908.14	0.00	
PAYDOWNS										



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
PAYDOWNS											
	10/01/20	10/01/20	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	1,031.25	1,031.25	0.00	1,031.25	0.02	0.00	
	10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	924.23	924.23	0.00	924.23	0.02	0.00	
	10/01/20	10/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,361.82	23,361.83	0.00	23,361.83	511.03	0.00	
	10/01/20	10/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	26,745.68	26,745.68	0.00	26,745.68	(330.14)	0.00	
	10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	19,646.74	19,646.74	0.00	19,646.74	(390.79)	0.00	
	10/01/20	10/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,365.21	11,365.21	0.00	11,365.21	287.24	(0.01)	
	10/01/20	10/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,588.74	2,588.74	0.00	2,588.74	56.22	0.00	
	10/01/20	10/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	9,719.53	9,719.53	0.00	9,719.53	(26.58)	0.00	
	10/01/20	10/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	8,413.16	8,413.16	0.00	8,413.16	62.11	0.00	
	10/01/20	10/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	2,990.63	2,990.63	0.00	2,990.63	(39.18)	0.00	
	10/01/20	10/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	287.72	287.72	0.00	287.72	0.00	0.00	
	10/01/20	10/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	2,343.41	2,343.41	0.00	2,343.41	0.06	0.00	
	10/01/20	10/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	2,257.45	2,257.45	0.00	2,257.45	(14.06)	0.00	
	10/01/20	10/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	209,991.79	209,991.79	0.00	209,991.79	1.70	0.00	
	10/15/20	10/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	10,983.28	10,983.28	0.00	10,983.28	2.10	0.00	
	10/15/20	10/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	31,737.81	31,737.81	0.00	31,737.81	2.48	0.00	
	10/15/20	10/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	33,735.00	33,735.00	0.00	33,735.00	2.95	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2020**

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										
10/15/20	10/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	15,547.17	15,547.17	0.00	15,547.17	2.12	0.00	
10/15/20	10/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	28,269.26	28,269.26	0.00	28,269.26	2.39	0.00	
10/15/20	10/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	6,548.10	6,548.10	0.00	6,548.10	0.06	0.00	
10/15/20	10/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	13,476.11	13,476.11	0.00	13,476.11	2.30	0.00	
10/15/20	10/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	10,759.94	10,759.94	0.00	10,759.94	0.13	0.00	
10/16/20	10/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	2,296.29	2,296.29	0.00	2,296.29	0.19	0.00	
10/20/20	10/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	15,903.08	15,903.08	0.00	15,903.08	2.21	0.00	
10/20/20	10/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	31,474.25	31,474.25	0.00	31,474.25	4.94	0.00	
10/20/20	10/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	21,971.47	21,971.47	0.00	21,971.47	1.74	0.00	
Transaction Type Sub-Total				544,369.12	544,369.13	0.00	544,369.13	141.26	(0.01)	
SELL										
10/02/20	10/06/20	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	308,169.00	2,851.67	311,020.67	13,626.00	10,380.74	FIFO
10/05/20	10/07/20	AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	206,728.00	3,124.44	209,852.44	6,772.00	6,743.83	FIFO
10/06/20	10/09/20	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	252,968.75	1,375.68	254,344.43	5,078.13	4,104.12	FIFO
10/13/20	10/15/20	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	600,000.00	607,031.25	3,423.91	610,455.16	12,093.75	9,713.88	FIFO
10/19/20	10/21/20	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	600,000.00	606,867.19	3,546.20	610,413.39	11,929.69	9,507.58	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2020**

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										
10/19/20	10/29/20	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	450,000.00	455,150.39	2,781.93	457,932.32	8,947.26	7,088.43	FIFO
Transaction Type Sub-Total				2,400,000.00	2,436,914.58	17,103.83	2,454,018.41	58,446.83	47,538.58	
Managed Account Sub-Total					(488,215.90)	158,063.21	(330,152.69)	59,496.23	47,538.57	
Total Security Transactions					(488,215.90)	\$158,063.21	(330,152.69)	\$59,496.23	\$47,538.57	

Bolded items are forward settling trades.