



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**September 30, 2021**

## CITY OF HAYWARD

### Client Management Team

#### Monique Spyke

Managing Director  
44 Montgomery Street, 3rd Floor  
San Francisco, CA 94104  
415-982-5544  
spykem@pfm.com

#### Robert Cheddar, CFA

Managing Director  
213 Market Street  
Harrisburg, PA 17101-2141  
717-231-6202  
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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](http://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](http://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 ratable 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 **September 30, 2021**

CITY OF HAYWARD - 35310000

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$129,142,989.51</b>
Maturities/Calls	(328,968.82)
Principal Dispositions	(5,722,554.57)
Principal Acquisitions	6,137,667.17
Unsettled Trades	0.00
Change in Current Value	(210,416.00)
<b>Closing Market Value</b>	<b>\$129,018,717.29</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	24.74
Sale Proceeds	5,745,805.48
Coupon/Interest/Dividend Income	69,264.66
Principal Payments	328,944.15
Security Purchases	(6,139,291.26)
Net Cash Contribution	(4,747.77)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	92,515.64
Less Purchased Interest Related to Interest/Coupons	(1,624.09)
Plus Net Realized Gains/Losses	17,812.79
<b>Total Cash Basis Earnings</b>	<b>\$108,704.34</b>

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	128,567,052.07
Ending Accrued Interest	267,609.79
Plus Proceeds from Sales	5,745,805.48
Plus Proceeds of Maturities/Calls/Principal Payments	328,968.89
Plus Coupons/Dividends Received	69,264.66
Less Cost of New Purchases	(6,139,291.26)
Less Beginning Amortized Value of Securities	(128,448,698.83)
Less Beginning Accrued Interest	(256,360.09)
<b>Total Accrual Basis Earnings</b>	<b>\$134,350.71</b>



## Portfolio Summary and Statistics

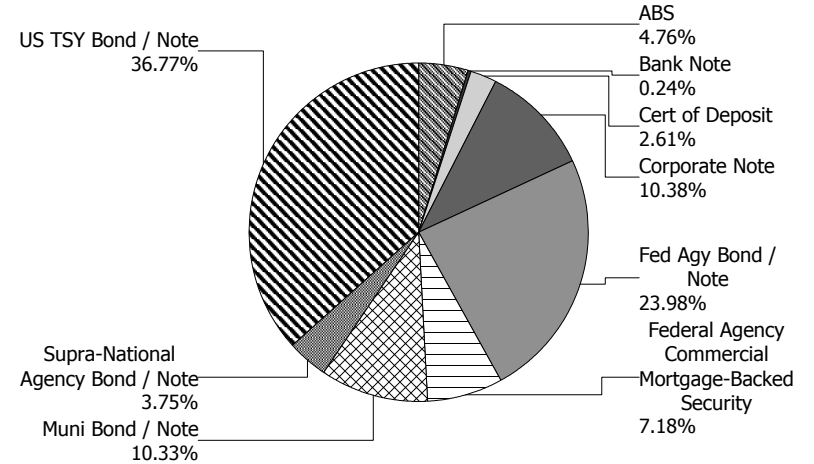
For the Month Ending **September 30, 2021**

CITY OF HAYWARD - 35310000

### Account Summary

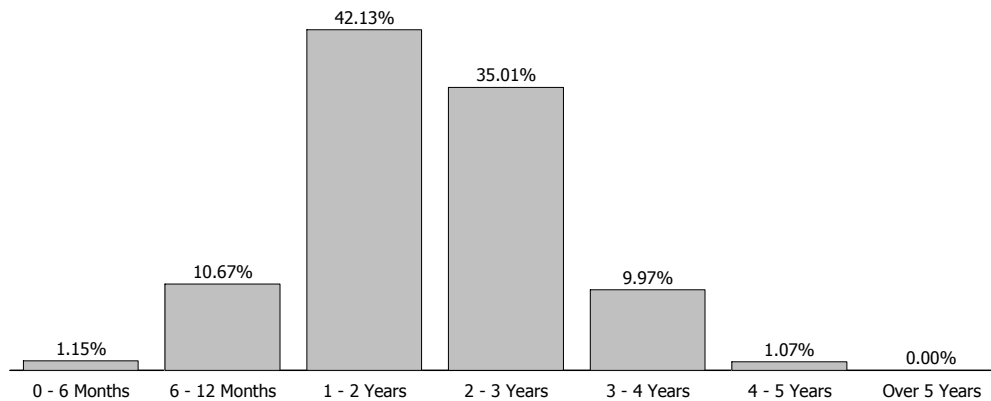
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	47,105,000.00	47,445,018.34	36.77
Supra-National Agency Bond / Note	4,840,000.00	4,839,159.87	3.75
Municipal Bond / Note	13,125,000.00	13,326,972.75	10.33
Federal Agency Commercial Mortgage-Backed Security	9,162,761.67	9,264,905.31	7.18
Federal Agency Bond / Note	30,875,000.00	30,937,158.33	23.98
Corporate Note	13,184,000.00	13,386,360.16	10.38
Certificate of Deposit	3,325,000.00	3,361,492.89	2.61
Bank Note	300,000.00	315,074.70	0.24
Asset-Backed Security	6,124,883.84	6,142,574.94	4.76
<b>Managed Account Sub-Total</b>	<b>128,041,645.51</b>	<b>129,018,717.29</b>	<b>100.00%</b>
Accrued Interest		267,609.79	
<b>Total Portfolio</b>	<b>128,041,645.51</b>	<b>129,286,327.08</b>	

### Sector Allocation



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

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	0.79%
Yield to Maturity at Market	0.44%
Weighted Average Days to Maturity	730



## Managed Account Issuer Summary

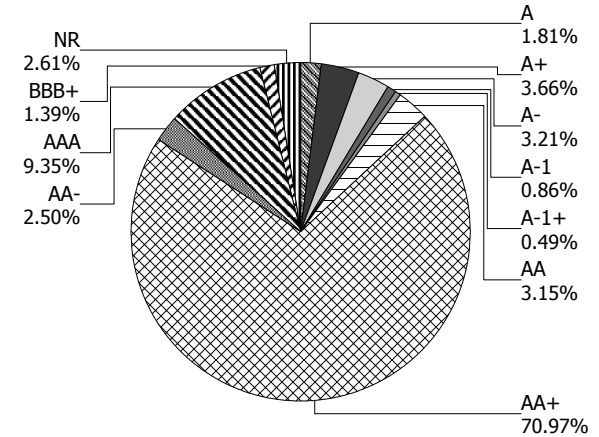
For the Month Ending **September 30, 2021**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	305,642.10	0.24
AMAZON.COM INC	354,291.42	0.27
AMERICAN HONDA FINANCE	425,036.13	0.33
ARIZONA TRANSPORTATION BOARD	1,267,134.70	0.98
ASTRAZENECA PLC	664,956.11	0.52
BANK OF AMERICA CO	1,103,279.98	0.86
BMW FINANCIAL SERVICES NA LLC	500,548.58	0.39
BRISTOL-MYERS SQUIBB CO	502,955.21	0.39
BURLINGTON NORTHERN SANTA FE	319,944.90	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	304,740.00	0.24
CALIFORNIA STATE UNIVERSITY	323,163.75	0.25
CAPITAL ONE FINANCIAL CORP	82,951.58	0.06
CARMAX AUTO OWNER TRUST	1,399,818.21	1.08
CATERPILLAR INC	649,627.88	0.50
CHAFFEY COMMUNITY COLLEGE DISTRICT	782,705.00	0.61
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	607,290.00	0.47
CHARLES SCHWAB	406,472.18	0.32
CHEVRON CORPORATION	152,089.80	0.12
CITIGROUP INC	631,771.48	0.49
CITY OF SAN JOSE	1,171,999.50	0.91
COMCAST CORP	161,243.55	0.12
CREDIT SUISSE GROUP RK	977,921.10	0.76
DEERE & COMPANY	370,010.59	0.29
DNB ASA	638,233.75	0.49
EXXON MOBIL CORP	469,226.70	0.36
FANNIE MAE	12,263,984.12	9.51
FEDERAL HOME LOAN BANKS	2,174,599.52	1.69
FIFTH THIRD AUTO TRUST	93,926.73	0.07
FLORIDA STATE BOARD OF ADMIN FIN CORP	298,135.85	0.23
FORD CREDIT AUTO OWNER TRUST	36,972.09	0.03
FREDDIE MAC	25,763,480.00	19.97
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	578,528.12	0.45

### Credit Quality (S&P Ratings)





### Managed Account Issuer Summary

For the Month Ending **September 30, 2021**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
GM FINANCIAL LEASINGTRUST	805,476.41	0.62
GOLDMAN SACHS GROUP INC	600,450.18	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	231,481.57	0.18
HONDA AUTO RECEIVABLES	63,470.78	0.05
HYUNDAI AUTO RECEIVABLES	245,787.72	0.19
IBM CORP	294,239.28	0.23
INTER-AMERICAN DEVELOPMENT BANK	2,558,235.20	1.98
INTL BANK OF RECONSTRUCTION AND DEV	2,280,924.67	1.77
JP MORGAN CHASE & CO	1,487,478.96	1.15
KUBOTA CREDIT OWNER TRUST	769,340.90	0.60
LONG BEACH COMMUNITY COLLEGE DISTRICT	931,702.40	0.72
LOS ANGELES COMMUNITY COLLEGE DISTRICT	309,910.10	0.24
MERCEDES-BENZ AUTO LEASE TRUST	170,253.47	0.13
MERCK & CO INC	312,258.39	0.24
MORGAN STANLEY	560,463.24	0.43
NESTLE SA	710,015.62	0.55
NEW YORK ST URBAN DEVELOPMENT CORP	1,168,911.00	0.91
NISSAN AUTO RECEIVABLES	63,905.91	0.05
NORDEA BANK ABP	634,224.38	0.49
OREGON DEPARTMENT OF TRANSPORTATION	610,050.00	0.47
PACCAR FINANCIAL CORP	501,008.53	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	725,558.25	0.56
PNC FINANCIAL SERVICES GROUP	315,074.70	0.24
SAN DIEGO COMMUNITY COLLEGE DISTRICT	684,078.75	0.53
SKANDINAVISKA ENSKILDA BANKEN AB	634,280.63	0.49
STATE OF CONNECTICUT	310,133.15	0.24
STATE OF MARYLAND	1,218,355.00	0.94
STATE OF MISSISSIPPI	475,665.00	0.37
STATE OF WISCONSIN	625,887.50	0.49
SUMITOMO MITSUI FINANCIAL GROUP INC	476,833.03	0.37
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,010,362.80	0.78
THE BANK OF NEW YORK MELLON CORPORATION	331,461.98	0.26
Toyota Lease Owner Trust	340,414.68	0.26



## Managed Account Issuer Summary

For the Month Ending **September 30, 2021**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
TOYOTA MOTOR CORP	1,148,275.58	0.89
UNILEVER PLC	225,349.65	0.17
UNITED STATES TREASURY	47,445,018.34	36.78
UNITEDHEALTH GROUP INC	433,429.65	0.34
UNIVERSITY OF CALIFORNIA	501,190.00	0.39
VERIZON OWNER TRUST	828,507.13	0.64
VOLKSWAGEN AUTO LEASE TURST	196,572.13	0.15
<b>Total</b>	<b>\$129,018,717.29</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2021**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	5,054.35	1,601,465.80	1,623,750.08
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	912828S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	173.95	124,925.87	126,738.28
US 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	33,332.48	5,236,624.83	5,318,906.25
US 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	7,948.37	2,505,348.38	2,543,359.50
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	442.26	150,264.74	153,164.07
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	AA+	Aaa	06/16/21	06/16/21	1,898,738.28	0.16	798.16	1,898,927.36	1,897,031.25
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	AA+	Aaa	05/26/21	05/28/21	675,649.22	0.16	1,389.95	673,165.84	672,065.59
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	3,257.81	3,452,327.43	3,445,148.61
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	833.61	2,252,589.53	2,249,406.25
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	1,198.77	3,244,184.67	3,234,765.63
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	649.12	2,446,951.37	2,436,984.38
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	718.41	4,484,321.91	4,474,687.50
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	3,347.83	417,288.69	416,250.00
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	19,250.00	2,395,957.46	2,393,437.50





**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2021**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	2,508.20	3,379,718.52	3,380,875.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	AA+	Aaa	08/04/21	08/06/21	750,878.91	0.33	596.13	750,833.08	747,890.63
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	604.08	759,915.35	757,862.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	1,351.22	1,698,294.16	1,695,218.75
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	AA+	Aaa	09/01/21	09/03/21	3,271,417.97	0.41	1,568.53	3,271,511.10	3,263,742.19
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	12,554.35	2,064,561.06	2,058,750.00
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	2,142.42	439,157.84	437,484.38
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	20,163.93	4,134,900.75	4,117,500.00
<b>Security Type Sub-Total</b>		<b>47,105,000.00</b>					<b>47,407,860.97</b>	<b>0.58</b>	<b>119,883.93</b>	<b>47,383,235.74</b>	<b>47,445,018.34</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	508.72	908,539.49	908,538.54
INTER-AMERICAN DEVEL BK 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	2,266.60	1,284,766.99	1,290,265.93
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	1,212.67	1,372,883.38	1,372,386.13
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	141.11	1,269,067.06	1,267,969.27
<b>Security Type Sub-Total</b>		<b>4,840,000.00</b>					<b>4,833,783.35</b>	<b>0.41</b>	<b>4,129.10</b>	<b>4,835,256.92</b>	<b>4,839,159.87</b>



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2021**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	A+	Aa3	05/29/20	06/11/20	310,130.10	1.66	1,906.25	306,867.36	310,133.15
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	275.63	375,000.00	375,341.25
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	1,913.00	600,000.00	607,290.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	2,178.00	675,000.00	684,078.75
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	2,609.73	920,000.00	931,702.40
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	3,192.29	995,000.00	1,010,362.80
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	2,204.17	1,152,228.61	1,171,999.50
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	4,204.67	600,000.00	610,050.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	AA+	NR	12/16/20	12/23/20	290,000.00	0.48	61.87	290,000.00	290,574.20
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	1,186.22	500,000.00	501,190.00
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	4,150.30	784,147.32	782,705.00
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	1,107.75	301,074.99	304,740.00
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	656.25	625,000.00	625,887.50



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<b>Municipal Bond / Note</b>											
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	5,542.06	1,235,000.00	1,267,134.70
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	229.40	310,000.00	309,910.10
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	338.33	350,000.00	350,217.00
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	444.17	650,000.00	651,300.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	643.23	325,000.00	323,163.75
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	835.21	475,000.00	475,665.00
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	242.49	880,000.00	878,336.80
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	4,166.67	556,076.42	567,055.00
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	927.78	295,000.00	298,135.85

<b>Security Type Sub-Total</b>		<b>13,125,000.00</b>					<b>13,245,512.70</b>	<b>1.24</b>	<b>39,015.47</b>	<b>13,200,394.70</b>	<b>13,326,972.75</b>
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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	928,113.91	AA+	Aaa	08/16/19	08/21/19	944,935.98	2.00	2,158.64	929,905.15	931,311.29
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	543,501.87	AA+	Aaa	03/29/19	04/03/19	539,489.30	2.54	1,029.03	542,931.88	546,246.70
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	18,741.10	AA+	Aaa	03/06/18	03/09/18	18,334.06	2.14	24.72	18,691.18	18,801.47



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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	82,277.99	AA+	Aaa	07/12/18	07/17/18	80,198.55	2.30	108.54	81,998.48	82,543.05
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	169,126.99	AA+	Aaa	03/07/18	03/09/18	165,427.33	2.15	223.11	168,673.26	169,671.82
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	575,466.11	AA+	Aaa	03/13/19	03/18/19	574,750.15	2.76	1,302.47	575,317.54	580,892.19
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	561,865.90	AA+	Aaa	06/12/19	06/17/19	563,929.01	2.23	1,102.66	562,373.31	568,757.63
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,209,870.78	AA+	Aaa	03/28/19	04/02/19	1,205,144.72	2.48	2,374.37	1,208,782.91	1,224,710.78
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	1,255,308.36	1,267,449.49
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	503,882.91	509,784.30
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	862,074.61	AA+	Aaa	06/24/19	06/27/19	872,715.86	2.13	1,802.12	865,520.18	870,787.46
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	1,067,992.88	1,085,840.57
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	264,936.74	AA+	Aaa	09/11/19	09/16/19	266,587.57	2.08	503.38	265,536.79	267,912.84
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	350,984.57	AA+	Aaa	09/04/19	09/09/19	355,582.81	1.86	666.87	352,646.02	354,927.27
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,225.50	AA+	Aaa	12/07/18	12/17/18	47,225.35	3.20	126.05	47,225.44	48,474.39
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	353,112.65	AA+	Aaa	11/20/19	11/26/19	353,104.18	2.09	615.59	353,107.59	359,793.71
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	380,462.95	AA+	Aaa	07/23/20	07/30/20	380,455.73	0.53	166.77	380,457.64	377,000.35



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<b>Security Type Sub-Total</b>		<b>9,162,761.67</b>					<b>9,220,304.82</b>	<b>2.11</b>	<b>17,880.91</b>	<b>9,180,351.52</b>	<b>9,264,905.31</b>
<b>Federal Agency Bond / Note</b>											
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	1,193.58	1,248,650.55	1,264,360.00
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	3,596.39	2,138,182.65	2,174,599.52
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	6,414.84	3,820,057.19	3,834,229.73
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	2,661.46	1,751,964.83	1,754,056.50
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	3,665.21	2,409,461.95	2,415,586.38
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	1,388.54	1,548,502.24	1,550,527.00
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	2,284.38	2,545,808.27	2,550,867.00
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	1,543.75	2,336,050.08	2,340,435.24
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	562.50	999,768.24	1,000,100.00
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	1,380.94	2,451,881.25	2,455,245.50
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	828.75	1,947,725.94	1,949,257.05
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	597.40	2,323,505.39	2,324,367.60
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	113.40	710,083.41	709,529.27
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	143.75	899,808.81	899,403.30



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<b>Federal Agency Bond / Note</b>											
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	253.96	1,589,662.45	1,588,945.83
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	1,730.63	2,128,470.95	2,125,648.41
<b>Security Type Sub-Total</b>		<b>30,875,000.00</b>					<b>30,828,054.41</b>	<b>0.46</b>	<b>28,359.48</b>	<b>30,849,584.20</b>	<b>30,937,158.33</b>
<b>Corporate Note</b>											
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	850.00	299,969.22	305,642.10
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	A+	A1	04/27/20	04/29/20	156,936.00	1.28	12.08	153,549.41	155,814.60
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	AA-	Aa2	05/12/20	05/14/20	151,872.00	1.14	1,086.61	150,985.17	152,841.30
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	665.58	150,000.00	152,089.80
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	439.44	174,863.38	176,140.48
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	334.44	199,906.49	201,199.40
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	A	A2	07/06/20	07/08/20	324,818.00	0.67	492.92	324,892.86	325,884.33
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	157.99	324,736.00	324,868.05



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<b>Corporate Note</b>												
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	345.97	529,745.82	530,670.98
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023		110122DT2	350,000.00	A+	A2	11/09/20	11/13/20	350,000.00	0.54	720.48	350,000.00	350,040.60
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023		38141GXL3	250,000.00	BBB+	A2	11/16/20	11/19/20	250,000.00	0.63	583.46	250,000.00	250,321.50
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	1,356.86	294,281.71	294,239.28
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	1,011.11	350,925.47	350,128.68
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	109.69	404,833.90	406,472.18
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	245,000.00	BBB+	A1	04/19/21	04/22/21	245,000.00	0.73	791.00	245,000.00	245,627.94
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024		20030NCRO	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,559.17	159,150.50	161,243.55
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024		61744YAO1	300,000.00	BBB+	A1	10/02/20	10/06/20	322,851.00	1.52	4,889.24	316,503.50	314,835.30
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	355,000.00	AA	A1	05/10/21	05/12/21	354,481.70	0.50	616.81	354,548.85	354,291.42
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	1,901.73	300,000.00	305,985.30



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For the Month Ending **September 30, 2021**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	A+	A3	05/17/21	05/19/21	434,547.60	0.59	877.25	434,603.53	433,429.65
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	A	A2	05/10/21	05/17/21	324,564.50	0.50	544.38	324,618.94	323,743.55
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	1,590.46	664,947.03	664,956.11
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	235.88	169,809.47	168,811.19
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	1,094.80	159,382.68	158,623.95
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	2,189.60	319,668.26	317,247.90
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	754.00	152,759.54	152,914.61
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	A-	A3	09/07/21	09/09/21	424,719.50	0.77	194.79	424,725.29	425,036.13
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	191.71	225,000.00	225,349.65
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	270.52	264,977.24	265,381.07
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	203.18	710,000.00	710,015.62





**Managed Account Detail of Securities Held**

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<b>Corporate Note</b>												
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	34.01	124,975.72	125,253.25
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	131.96	485,000.00	485,982.61
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	2,207.81	625,000.00	627,408.13
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	1,149.27	311,293.68	312,258.39
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	1,080.00	462,429.11	461,790.00
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	186.49	265,000.00	263,672.35
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025		30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	564.38	316,024.73	316,385.40
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025		12189LAV3	300,000.00	AA-	A3	03/05/21	03/09/21	323,202.00	1.05	4,500.00	319,773.30	319,944.90
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025		06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	2,267.78	333,011.88	331,461.98
CITIGROUP INC 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	1,301.87	325,763.90	325,786.18



**Managed Account Detail of Securities Held**

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<b>Corporate Note</b>											
JPMORGAN CHASE & CO CORPORATE NOTES 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	1,689.20	615,000.00	612,570.75
<b>Security Type Sub-Total</b>		<b>13,184,000.00</b>					<b>13,422,161.86</b>	<b>0.83</b>	<b>42,183.92</b>	<b>13,367,656.58</b>	<b>13,386,360.16</b>
<b>Certificate of Deposit</b>											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A-1	P-1	07/10/20	07/14/20	475,000.00	0.70	785.07	475,000.00	476,833.03
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	A-1+	P-1	08/27/19	08/29/19	625,000.00	1.84	1,156.25	625,000.00	634,224.38
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A-1	P-1	08/29/19	09/03/19	625,000.00	1.85	1,162.50	625,000.00	634,280.63
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	4,285.42	625,000.00	638,233.75
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A+	A1	03/19/21	03/23/21	975,000.00	0.59	3,068.00	975,000.00	977,921.10
<b>Security Type Sub-Total</b>		<b>3,325,000.00</b>					<b>3,325,000.00</b>	<b>1.35</b>	<b>10,457.24</b>	<b>3,325,000.00</b>	<b>3,361,492.89</b>
<b>Bank Note</b>											
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	3,295.83	301,357.97	315,074.70
<b>Security Type Sub-Total</b>		<b>300,000.00</b>					<b>321,240.00</b>	<b>1.27</b>	<b>3,295.83</b>	<b>301,357.97</b>	<b>315,074.70</b>
<b>Asset-Backed Security</b>											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	195,843.49	AAA	NR	10/01/19	10/04/19	195,840.39	1.99	119.08	195,842.36	196,572.13
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	17,586.34	AAA	Aaa	12/04/18	12/12/18	17,586.13	3.20	25.01	17,586.28	17,634.75



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<b>Asset-Backed Security</b>											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	62,954.58	AAA	NR	02/19/19	02/27/19	62,952.90	2.83	64.34	62,953.97	63,470.78
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	36,778.04	NR	Aaa	10/16/18	10/23/18	36,771.74	3.24	52.96	36,775.88	36,972.09
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	60,578.81	AAA	NR	07/18/18	07/25/18	60,570.55	3.13	84.27	60,575.93	60,943.94
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	63,405.40	AAA	Aaa	12/04/18	12/12/18	63,393.26	3.22	90.74	63,400.81	63,905.91
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	92,568.48	AAA	NR	04/03/19	04/10/19	92,556.30	2.66	109.44	92,563.52	93,238.28
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	319,980.00	320,498.72
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	83,371.90	AAA	NR	10/17/18	10/24/18	83,371.15	3.36	124.50	83,371.60	84,263.38
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	82,211.73	AAA	Aaa	05/21/19	05/30/19	82,195.06	2.51	91.71	82,203.80	82,951.58
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	169,994.18	170,253.47
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	93,144.14	AAA	Aaa	04/30/19	05/08/19	93,123.67	2.65	109.29	93,134.34	93,926.73
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	AAA	Aaa	03/02/21	03/10/21	234,992.55	0.29	11.36	234,994.00	235,167.51
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	121,993.09	NR	Aaa	06/19/19	06/26/19	121,983.65	2.34	126.87	121,988.26	122,877.09
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	131,743.03	AAA	Aaa	04/09/19	04/17/19	131,732.31	2.65	145.47	131,737.76	132,903.70
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	339,966.22	340,414.68



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<b>Asset-Backed Security</b>											
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	484,932.80	484,977.69
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	149,989.00	151,972.11
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	107,704.81	AAA	Aaa	01/21/20	01/29/20	107,681.33	1.87	89.51	107,689.67	108,604.48
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	344,955.68	349,629.76
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	674,893.84	676,535.02
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	444,922.60	445,624.42
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	289,947.04	290,456.20
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	134,987.18	134,914.69
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	479,982.65	478,884.70
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	309,939.38	310,494.20
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	594,905.69	594,486.93
<b>Security Type Sub-Total</b>		<b>6,124,883.84</b>					<b>6,124,010.76</b>	<b>0.98</b>	<b>2,403.91</b>	<b>6,124,214.44</b>	<b>6,142,574.94</b>
<b>Managed Account Sub-Total</b>		<b>128,041,645.51</b>					<b>128,727,928.87</b>	<b>0.79</b>	<b>267,609.79</b>	<b>128,567,052.07</b>	<b>129,018,717.29</b>



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<b>Securities Sub-Total</b>	<b>\$128,041,645.51</b>	<b>\$128,727,928.87</b>	<b>0.79%</b>	<b>\$267,609.79</b>	<b>\$128,567,052.07</b>	<b>\$129,018,717.29</b>
<b>Accrued Interest</b>						<b>\$267,609.79</b>
<b>Total Investments</b>						<b>\$129,286,327.08</b>



**Managed Account Fair Market Value & Analytics**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		101.48	1,623,750.08	18,312.58	22,284.28	0.83	0.09
US TREASURY NOTES	DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		101.39	126,738.28	1,987.30	1,812.41	0.91	0.11
US TREASURY NOTES	DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		101.31	5,318,906.25	105,820.31	82,281.42	1.03	0.11
US TREASURY NOTES	DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		101.73	2,543,359.50	31,152.47	38,011.12	1.28	0.15
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		102.11	153,164.07	2,554.69	2,899.33	1.32	0.17
US TREASURY N/B NOTES	DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	GOLDMAN		99.84	1,897,031.25	(1,707.03)	(1,896.11)	1.66	0.22
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		101.83	672,065.59	(3,583.63)	(1,100.25)	1.82	0.25
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		99.86	3,445,148.61	(8,085.77)	(7,178.82)	2.12	0.32
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		99.53	2,249,406.25	(1,765.63)	(3,183.28)	2.20	0.34
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.53	3,234,765.63	(7,490.23)	(9,419.04)	2.20	0.34
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		99.47	2,436,984.38	(9,091.79)	(9,966.99)	2.29	0.36
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		99.44	4,474,687.50	(5,800.78)	(9,634.41)	2.37	0.36
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		104.06	416,250.00	(3,406.25)	(1,038.69)	2.51	0.42
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		104.06	2,393,437.50	(20,753.91)	(2,519.96)	2.51	0.42
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		99.44	3,380,875.00	2,921.87	1,156.48	2.70	0.46
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		99.72	747,890.63	(2,988.28)	(2,942.45)	2.78	0.48
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		99.72	757,862.50	(2,048.44)	(2,052.85)	2.78	0.48



**Managed Account Fair Market Value & Analytics**

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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		99.72	1,695,218.75	(2,988.28)	(3,075.41)	2.78	0.48
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		99.66	3,263,742.19	(7,675.78)	(7,768.91)	2.86	0.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		102.94	2,058,750.00	(14,296.88)	(5,811.06)	3.01	0.54
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		102.94	437,484.38	(2,971.67)	(1,673.46)	3.09	0.56
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		102.94	4,117,500.00	(30,937.50)	(17,400.75)	3.09	0.56
<b>Security Type Sub-Total</b>		<b>47,105,000.00</b>				<b>47,445,018.34</b>	<b>37,157.37</b>	<b>61,782.60</b>	<b>2.21</b>	<b>0.35</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	TD		99.84	908,538.54	422.24	(0.95)	1.56	0.26
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.41	1,290,265.93	5,702.83	5,498.94	1.64	0.25
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		99.81	1,372,386.13	342.38	(497.25)	2.14	0.34
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		99.84	1,267,969.27	(1,090.93)	(1,097.79)	2.96	0.55
<b>Security Type Sub-Total</b>		<b>4,840,000.00</b>				<b>4,839,159.87</b>	<b>5,376.52</b>	<b>3,902.95</b>	<b>2.11</b>	<b>0.36</b>
<b>Municipal Bond / Note</b>										
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		101.68	310,133.15	3.05	3,265.79	0.75	0.26
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	RBC		100.09	375,341.25	341.25	341.25	0.84	0.33
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		101.22	607,290.00	7,290.00	7,290.00	0.83	0.46



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<b>Municipal Bond / Note</b>										
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		101.35	684,078.75	9,078.75	9,078.75	0.83	0.32
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		101.27	931,702.40	11,702.40	11,702.40	0.83	0.18
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		101.54	1,010,362.80	15,362.80	15,362.80	0.83	0.08
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.91	1,171,999.50	14,455.50	19,770.89	0.91	0.22
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		101.68	610,050.00	10,050.00	10,050.00	1.11	0.36
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		100.20	290,574.20	574.20	574.20	1.45	0.34
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.24	501,190.00	1,190.00	1,190.00	1.62	0.48
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		101.65	782,705.00	(9,609.60)	(1,442.32)	1.65	0.62
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		101.58	304,740.00	3,141.00	3,665.01	1.73	0.57
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		100.14	625,887.50	887.50	887.50	1.75	0.34
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		102.60	1,267,134.70	32,134.70	32,134.70	1.73	0.31
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		99.97	309,910.10	(89.90)	(89.90)	1.83	0.46
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		100.06	350,217.00	217.00	217.00	1.83	0.55
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		100.20	651,300.00	1,300.00	1,300.00	1.83	0.30
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		99.44	323,163.75	(1,836.25)	(1,836.25)	2.07	0.75





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<b>Municipal Bond / Note</b>											
MS ST TXBL GO BONDS		605581MY0	475,000.00	WELLS_F		100.14	475,665.00	665.00	665.00	2.08	0.35
DTD 08/06/2020 0.422% 11/01/2023											
NY ST URBAN DEV CORP TXBL REV BONDS		650036DS2	880,000.00	WELLS_F		99.81	878,336.80	(1,663.20)	(1,663.20)	2.44	0.70
DTD 12/23/2020 0.620% 03/15/2024											
MD ST T/E GO BONDS		574193PK8	500,000.00	MERRILL		113.41	567,055.00	(16,870.00)	10,978.58	2.67	0.25
DTD 08/30/2017 5.000% 08/01/2024											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	295,000.00	MERRILL		101.06	298,135.85	3,135.85	3,135.85	3.67	0.97
DTD 09/16/2020 1.258% 07/01/2025											
<b>Security Type Sub-Total</b>			<b>13,125,000.00</b>				<b>13,326,972.75</b>	<b>81,460.05</b>	<b>126,578.05</b>	<b>1.51</b>	<b>0.38</b>

<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P		3137BHXY8	928,113.91	AMHERST		100.34	931,311.29	(13,624.69)	1,406.14	0.23	1.42
DTD 05/01/2015 2.791% 01/01/2022											
FHMS K019 A2		3137ASNJ9	543,501.87	MORGAN_S		100.51	546,246.70	6,757.40	3,314.82	0.36	1.06
DTD 08/01/2012 2.272% 03/01/2022											
FHMS K023 A1		3137AWQG3	18,741.10	BAIRD		100.32	18,801.47	467.41	110.29	0.33	0.94
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWOG3	82,277.99	BARCLAYS		100.32	82,543.05	2,344.50	544.57	0.33	0.94
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWQG3	169,126.99	BAIRD		100.32	169,671.82	4,244.49	998.56	0.33	0.94
DTD 12/01/2012 1.583% 04/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137BLUR7	575,466.11	JPM_CHAS		100.94	580,892.19	6,142.04	5,574.65	0.51	1.30
DTD 11/01/2015 2.716% 06/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	561,865.90	WELLS_FA		101.23	568,757.63	4,828.62	6,384.32	0.73	0.72
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	1,209,870.78	WELLS_FA		101.23	1,224,710.78	19,566.06	15,927.87	0.73	0.72
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AWOH1	1,250,000.00	CANT_FIT		101.40	1,267,449.49	(1,007.54)	12,141.13	0.82	0.63
DTD 12/01/2012 2.307% 08/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	500,000.00	PTRU		101.96	509,784.30	135.86	5,901.39	1.04	0.70
DTD 05/01/2013 2.510% 11/01/2022											
FANNIEMAE-ACES		3136ACGJ4	862,074.61	JPM_CHAS		101.01	870,787.46	(1,928.40)	5,267.28	1.04	1.57
DTD 02/01/2013 2.509% 11/01/2022											



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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		101.96	1,085,840.57	11,521.82	17,847.69	1.04	0.70
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	264,936.74	BAIRD		101.12	267,912.84	1,325.27	2,376.05	1.16	1.31
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	350,984.57	BAIRD		101.12	354,927.27	(655.54)	2,281.25	1.16	1.31
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,225.50	CSFB		102.64	48,474.39	1,249.04	1,248.95	0.79	1.67
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	353,112.65	JPM_CHAS		101.89	359,793.71	6,689.53	6,686.12	1.60	1.39
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	380,462.95	JPM_CHA		99.09	377,000.35	(3,455.38)	(3,457.29)	2.43	0.81

<b>Security Type Sub-Total</b>		<b>9,162,761.67</b>				<b>9,264,905.31</b>	<b>44,600.49</b>	<b>84,553.79</b>	<b>0.86</b>	<b>0.99</b>
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<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		101.15	1,264,360.00	18,710.00	15,709.45	0.93	0.14
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		101.62	2,174,599.52	38,537.12	36,416.87	1.37	0.20
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	CITIGRP		100.24	3,834,229.73	18,792.23	14,172.54	1.55	0.22
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		100.23	1,754,056.50	451.50	2,091.67	1.59	0.23
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		100.23	2,415,586.38	6,598.58	6,124.43	1.59	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	WELLS_F		100.03	1,550,527.00	3,239.50	2,024.76	1.64	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	CITIGRP		100.03	2,550,867.00	8,542.50	5,058.73	1.64	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.02	2,340,435.24	7,268.04	4,385.16	1.74	0.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		100.01	1,000,100.00	460.00	331.76	1.77	0.24



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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES		3135G05G4	2,455,000.00	CITIGRP		100.01	2,455,245.50	5,523.75	3,364.25	1.77	0.24
DTD 07/10/2020 0.250% 07/10/2023											
FANNIE MAE NOTES (CALLABLE)		3135G05R0	1,950,000.00	CITIGRP	08/10/22	99.96	1,949,257.05	2,923.05	1,531.11	0.86	0.32
DTD 08/10/2020 0.300% 08/10/2023											
FREDDIE MAC NOTES		3137EAEV7	2,325,000.00	CITIGRP		99.97	2,324,367.60	1,739.10	862.21	1.90	0.26
DTD 08/21/2020 0.250% 08/24/2023											
FREDDIE MAC NOTES		3137EAEW5	710,000.00	NOMURA		99.93	709,529.27	(600.39)	(554.14)	1.93	0.28
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	900,000.00	NOMURA		99.93	899,403.30	(308.70)	(405.51)	1.93	0.28
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	1,590,000.00	WELLS_F		99.93	1,588,945.83	(529.47)	(716.62)	1.93	0.28
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAFA2	2,130,000.00	CITIGRP		99.80	2,125,648.41	(2,242.89)	(2,822.54)	2.17	0.34
DTD 12/04/2020 0.250% 12/04/2023											
<b>Security Type Sub-Total</b>			<b>30,875,000.00</b>				<b>30,937,158.33</b>	<b>109,103.92</b>	<b>87,574.13</b>	<b>1.63</b>	<b>0.25</b>

<b>Corporate Note</b>											
ADOBE INC CORP NOTE		00724PAA7	300,000.00	KEYBANC		101.88	305,642.10	5,711.10	5,672.88	1.32	0.29
DTD 02/03/2020 1.700% 02/01/2023											
TOYOTA MOTOR CREDIT CORP		89236TGW9	150,000.00	BNP_PAR		103.88	155,814.60	(1,121.40)	2,265.19	1.48	0.31
CORPORATE NOTES											
DTD 04/01/2020 2.900% 03/30/2023											
EXXON MOBIL CORPORATION CORPORATE		30231GBL5	150,000.00	CITIGRP		101.89	152,841.30	969.30	1,856.13	1.52	0.34
NOTES											
DTD 04/15/2020 1.571% 04/15/2023											
CHEVRON CORP CORPORATE NOTES		166764BV1	150,000.00	JPM_CHA		101.39	152,089.80	2,089.80	2,089.80	1.60	0.28
DTD 05/11/2020 1.141% 05/11/2023											
PACCAR FINANCIAL CORP CORPORATE		69371RO82	175,000.00	TD		100.65	176,140.48	1,383.73	1,277.10	1.68	0.41
NOTES											
DTD 06/08/2020 0.800% 06/08/2023											
JOHN DEERE CAPITAL CORP CORPORATE		24422EVH9	200,000.00	HSBC		100.60	201,199.40	1,363.40	1,292.91	1.75	0.36
NOTES											
DTD 06/04/2020 0.700% 07/05/2023											



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<b>Corporate Note</b>										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.27	325,884.33	1,066.33	991.47	1.76	0.50
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	BNP_PAR		99.96	324,868.05	293.80	132.05	1.86	0.37
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		100.13	530,670.98	1,079.08	925.16	1.87	0.43
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	CITIGRP	11/13/21	100.01	350,040.60	40.60	40.60	0.12	0.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	GOLDMAN		100.13	250,321.50	321.50	321.50	2.12	0.57
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		107.00	294,239.28	(8,076.47)	(42.43)	2.28	0.64
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		107.73	350,128.68	(8,099.32)	(796.79)	2.33	0.78
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	100.36	406,472.18	1,674.68	1,638.28	2.37	0.60
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	100.26	245,627.94	627.94	627.94	1.50	0.63
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	CITIGRP	03/15/24	107.50	161,243.55	(3,094.95)	2,093.05	2.34	0.72
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		104.95	314,835.30	(8,015.70)	(1,668.20)	2.44	1.76
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		99.80	354,291.42	(190.28)	(257.43)	2.60	0.53
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.00	305,985.30	5,985.30	5,985.30	2.56	0.91



**Managed Account Fair Market Value & Analytics**

For the Month Ending **September 30, 2021**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	99.64	433,429.65	(1,117.95)	(1,173.88)	0.62	0.69
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		99.61	323,743.55	(820.95)	(875.39)	2.61	0.60
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	99.99	664,956.11	15.96	9.08	0.66	0.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		99.30	168,811.19	(976.31)	(998.28)	2.67	0.71
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		105.75	158,623.95	(3,998.55)	(758.73)	2.68	1.76
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		105.75	317,247.90	(9,902.10)	(2,420.36)	2.68	1.76
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	106.19	152,914.61	(2,992.75)	155.07	2.64	0.68
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	BNP_PAR		100.01	425,036.13	316.63	310.84	2.83	0.75
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	100.16	225,349.65	349.65	349.65	0.86	0.57
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		100.14	265,381.07	404.92	403.83	2.84	0.70
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	100.00	710,015.62	15.62	15.62	1.95	0.61
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	100.20	125,253.25	285.75	277.53	1.95	0.58



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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	485,000.00	JPM_CHA	09/16/23	100.20	485,982.61	982.61	982.61	1.95	0.58
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	625,000.00	MERRILL	10/24/23	100.39	627,408.13	2,408.13	2,408.13	2.05	0.68
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025		58933YAR6	295,000.00	MERRILL	11/10/24	105.85	312,258.39	(1,975.61)	964.71	3.00	0.98
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	450,000.00	TD		102.62	461,790.00	(679.50)	(639.11)	3.28	1.01
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025		46647PBY1	265,000.00	JPM_CHA	02/16/24	99.50	263,672.35	(1,327.65)	(1,327.65)	2.36	0.71
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025		30231GAF9	300,000.00	MORGAN_	12/06/24	105.46	316,385.40	(2,190.60)	360.67	3.07	1.08
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025		12189LAV3	300,000.00	BNP_PAR	01/01/25	106.65	319,944.90	(3,257.10)	171.60	3.08	1.06
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025		06406RAN7	325,000.00	BARCLAY	03/24/25	101.99	331,461.98	(2,855.77)	(1,549.90)	3.38	1.03
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	325,000.00	MERRILL		100.24	325,786.18	(65.32)	22.28	3.52	0.91
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	615,000.00	JPM_CHA		99.61	612,570.75	(2,429.25)	(2,429.25)	3.61	0.93
<b>Security Type Sub-Total</b>			<b>13,184,000.00</b>				<b>13,386,360.16</b>	<b>(35,801.70)</b>	<b>18,703.58</b>	<b>2.19</b>	<b>0.74</b>
<b>Certificate of Deposit</b>											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022		86565CKU2	475,000.00	SMBC		100.39	476,833.03	1,833.03	1,833.03	0.78	0.19



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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Certificate of Deposit</b>										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		101.48	634,224.38	9,224.38	9,224.38	0.91	0.21
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		101.48	634,280.63	9,280.63	9,280.63	0.91	0.21
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		102.12	638,233.75	13,233.75	13,233.75	1.16	0.22
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		100.30	977,921.10	2,921.10	2,921.10	1.45	0.38

<b>Security Type Sub-Total</b>		<b>3,325,000.00</b>				<b>3,361,492.89</b>	<b>36,492.89</b>	<b>36,492.89</b>	<b>1.10</b>	<b>0.26</b>
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<b>Bank Note</b>										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD	11/09/21	105.02	315,074.70	(6,165.30)	13,716.73	0.09	0.51

<b>Security Type Sub-Total</b>		<b>300,000.00</b>				<b>315,074.70</b>	<b>(6,165.30)</b>	<b>13,716.73</b>	<b>0.09</b>	<b>0.51</b>
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<b>Asset-Backed Security</b>										
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	195,843.49	JPM_CHAS		100.37	196,572.13	731.74	729.77	0.25	1.66
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	17,586.34	BARCLAYS		100.28	17,634.75	48.62	48.47	0.12	2.97
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	62,954.58	MERRILL		100.82	63,470.78	517.88	516.81	0.32	2.26
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	36,778.04	BARCLAYS		100.53	36,972.09	200.35	196.21	0.17	2.89
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	60,578.81	BARCLAYS		100.60	60,943.94	373.39	368.01	0.23	2.77
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	63,405.40	MIZUHO		100.79	63,905.91	512.65	505.10	0.26	2.75
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	92,568.48	SOCGEN		100.72	93,238.28	681.98	674.76	0.29	2.23



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<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	WELLS_F		100.16	320,498.72	529.38	518.72	0.72	0.37
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	83,371.90	MERRILL		101.07	84,263.38	892.23	891.78	0.36	2.80
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	82,211.73	JPM_CHAS		100.90	82,951.58	756.52	747.78	0.40	2.08
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		100.15	170,253.47	262.09	259.29	1.04	0.33
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	93,144.14	CSFB		100.84	93,926.73	803.06	792.39	0.34	2.25
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		100.07	235,167.51	174.96	173.51	1.19	0.26
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	121,993.09	BARCLAYS		100.72	122,877.09	893.44	888.83	0.31	2.03
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	131,743.03	BARCLAYS		100.88	132,903.70	1,171.39	1,165.94	0.35	2.27
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		100.12	340,414.68	454.36	448.46	1.59	0.34
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		100.00	484,977.69	53.83	44.89	1.45	0.34
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		101.31	151,972.11	1,989.67	1,983.11	0.83	1.37
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	107,704.81	CITIGRP		100.84	108,604.48	923.15	914.81	0.50	1.59
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		101.34	349,629.76	4,697.45	4,674.08	0.81	1.46
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		100.23	676,535.02	1,676.77	1,641.18	1.35	0.40
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		100.14	445,624.42	726.24	701.82	1.02	0.41
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		100.16	290,456.20	515.53	509.16	2.38	0.58
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		99.94	134,914.69	(71.11)	(72.49)	1.86	0.40





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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
<b>Asset-Backed Security</b>										
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		99.77	478,884.70	(1,097.20)	(1,097.95)	2.63	0.62
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		100.16	310,494.20	561.00	554.82	2.08	0.48
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		99.91	594,486.93	(415.19)	(418.76)	2.43	0.57
<b>Security Type Sub-Total</b>		<b>6,124,883.84</b>				<b>6,142,574.94</b>	<b>18,564.18</b>	<b>18,360.50</b>	<b>1.36</b>	<b>0.85</b>
<b>Managed Account Sub-Total</b>		<b>128,041,645.51</b>				<b>129,018,717.29</b>	<b>290,788.42</b>	<b>451,665.22</b>	<b>1.82</b>	<b>0.44</b>
<b>Securities Sub-Total</b>		<b>\$128,041,645.51</b>				<b>\$129,018,717.29</b>	<b>\$290,788.42</b>	<b>\$451,665.22</b>	<b>1.82</b>	<b>0.44%</b>
<b>Accrued Interest</b>						<b>\$267,609.79</b>				
<b>Total Investments</b>						<b>\$129,286,327.08</b>				



**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2021**

**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									
<b>BUY</b>										
09/01/21	09/03/21	US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	(3,271,417.97)	(634.09)	(3,272,052.06)			
09/07/21	09/09/21	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	425,000.00	(424,719.50)	0.00	(424,719.50)			
09/07/21	09/14/21	NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	(710,000.00)	0.00	(710,000.00)			
09/15/21	09/23/21	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	(1,269,060.20)	0.00	(1,269,060.20)			
09/23/21	09/27/21	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	(462,469.50)	(990.00)	(463,459.50)			
<b>Transaction Type Sub-Total</b>				<b>6,130,000.00</b>	<b>(6,137,667.17)</b>	<b>(1,624.09)</b>	<b>(6,139,291.26)</b>			
<b>INTEREST</b>										
09/01/21	09/01/21	SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	0.00	13,225.00	13,225.00			
09/01/21	09/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	547,920.40	0.00	1,037.40	1,037.40			
09/01/21	09/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	358,193.86	0.00	819.27	819.27			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	580,997.90	0.00	1,314.99	1,314.99			
09/01/21	09/25/21	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			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,776,512.83	0.00	3,486.41	3,486.41			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
09/01/21	09/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	617,283.95	0.00	1,172.84	1,172.84			
09/01/21	09/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	306,912.99	0.00	404.87	404.87			



**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									
<b>INTEREST</b>										
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,012,204.05	0.00	2,354.22	2,354.22			
09/01/21	09/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	381,538.91	0.00	167.24	167.24			
09/01/21	09/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	47,339.44	0.00	126.36	126.36			
09/01/21	09/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	873,184.76	0.00	1,864.23	1,864.23			
09/03/21	09/03/21	GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	0.00	6,500.00	6,500.00			
09/06/21	09/06/21	EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	0.00	4,063.50	4,063.50			
09/06/21	09/06/21	FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135GOW33	1,250,000.00	0.00	8,593.75	8,593.75			
09/08/21	09/08/21	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	3,200,000.00	0.00	4,000.00	4,000.00			
09/15/21	09/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	94,080.92	0.00	263.43	263.43			
09/15/21	09/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
09/15/21	09/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	0.00	134.33	134.33			
09/15/21	09/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	73,211.22	0.00	196.45	196.45			
09/15/21	09/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	117,475.05	0.00	183.07	183.07			
09/15/21	09/15/21	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
09/15/21	09/15/21	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
09/15/21	09/15/21	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	0.00	2,728.00	2,728.00			



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For the Month Ending **September 30, 2021**

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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									
<b>INTEREST</b>										
09/15/21	09/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	106,359.36	0.00	235.76	235.76			
09/15/21	09/15/21	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	0.00	696.00	696.00			
09/15/21	09/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	24,944.87	0.00	66.52	66.52			
09/15/21	09/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	46,266.55	0.00	124.92	124.92			
09/15/21	09/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	73,005.14	0.00	190.42	190.42			
09/15/21	09/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	139,632.74	0.00	272.28	272.28			
09/15/21	09/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	91,599.10	0.00	191.59	191.59			
09/15/21	09/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
09/15/21	09/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	105,044.03	0.00	231.10	231.10			
09/16/21	09/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
09/16/21	09/16/21	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	610,000.00	0.00	1,991.65	1,991.65			
09/16/21	09/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	147,051.84	0.00	324.74	324.74			
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	71,793.90	0.00	169.31	169.31			



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For the Month Ending **September 30, 2021**

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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
<b>INTEREST</b>											
	09/18/21	09/18/21	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	0.00	1,518.75	1,518.75			
	09/20/21	09/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	234,035.85	0.00	388.11	388.11			
	09/20/21	09/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
	09/20/21	09/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
	09/20/21	09/20/21	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
	09/20/21	09/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
	09/20/21	09/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
	09/25/21	09/25/21	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
	09/30/21	09/30/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	0.00	2,175.00	2,175.00			
<b>Transaction Type Sub-Total</b>					<b>24,176,589.66</b>	<b>0.00</b>	<b>69,264.66</b>	<b>69,264.66</b>			
<b>MATURITY</b>											
	09/01/21	09/01/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	24.67	24.67	0.07	24.74	(0.49)	0.00	
<b>Transaction Type Sub-Total</b>					<b>24.67</b>	<b>24.67</b>	<b>0.07</b>	<b>24.74</b>	<b>(0.49)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>											
	09/01/21	09/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	586.14	586.14	0.00	586.14	(3.65)	0.00	
	09/01/21	09/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	776.50	776.50	0.00	776.50	(10.18)	0.00	



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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									
<b>PAYDOWNS</b>										
09/01/21	09/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,018.20	23,018.20	0.00	23,018.20	503.52	0.00	
09/01/21	09/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,550.67	2,550.67	0.00	2,550.67	55.40	0.00	
09/01/21	09/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	4,418.53	4,418.53	0.00	4,418.53	32.62	0.00	
09/01/21	09/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	1,075.96	1,075.96	0.00	1,075.96	0.02	0.00	
09/01/21	09/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,198.04	11,198.04	0.00	11,198.04	283.01	0.00	
09/01/21	09/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	5,081.21	5,081.21	0.00	5,081.21	0.12	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	5,531.79	5,531.79	0.00	5,531.79	6.88	0.00	
09/01/21	09/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	113.94	113.94	0.00	113.94	0.00	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	84,090.14	84,090.14	0.00	84,090.14	(1,524.13)	0.00	
09/01/21	09/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	11,110.15	11,110.15	0.00	11,110.15	(137.14)	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	3,261.50	3,261.50	0.00	3,261.50	12.74	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,514.65	1,514.65	0.00	1,514.65	(5.56)	0.00	
09/15/21	09/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	7,358.53	7,358.53	0.00	7,358.53	0.09	0.00	
09/15/21	09/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	17,639.65	17,639.65	0.00	17,639.65	1.37	0.00	
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	13,790.88	13,790.88	0.00	13,790.88	1.82	0.00	
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	9,387.37	9,387.37	0.00	9,387.37	1.90	0.00	
09/15/21	09/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	9,770.24	9,770.24	0.00	9,770.24	2.13	0.00	



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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									
<b>PAYDOWNS</b>										
09/15/21	09/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	11,899.89	11,899.89	0.00	11,899.89	2.62	0.00	
09/15/21	09/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	9,488.51	9,488.51	0.00	9,488.51	1.62	0.00	
09/15/21	09/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	9,805.82	9,805.82	0.00	9,805.82	1.88	0.00	
09/15/21	09/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	12,426.33	12,426.33	0.00	12,426.33	1.69	0.00	
09/15/21	09/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	10,709.02	10,709.02	0.00	10,709.02	0.10	0.00	
09/16/21	09/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	15,308.81	15,308.81	0.00	15,308.81	1.25	0.00	
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	8,839.32	8,839.32	0.00	8,839.32	0.24	0.00	
09/20/21	09/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	38,192.36	38,192.36	0.00	38,192.36	0.60	0.00	
<b>Transaction Type Sub-Total</b>				<b>328,944.15</b>	<b>328,944.15</b>	<b>0.00</b>	<b>328,944.15</b>	<b>(769.04)</b>	<b>0.00</b>	
<b>SELL</b>										
09/01/21	09/03/21	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	976,426.40	5,520.67	981,947.07	1,426.40	1,426.40	FIFO
09/01/21	09/03/21	CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	766,290.00	5,750.00	772,040.00	(18,547.50)	2,917.53	FIFO
09/01/21	09/03/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,100,000.00	1,100,539.00	145.14	1,100,684.14	3,025.00	1,642.76	FIFO
09/01/21	09/03/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	200,000.00	203,281.25	346.47	203,627.72	3,117.19	3,234.11	FIFO
09/08/21	09/09/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	425,000.00	431,856.45	866.17	432,722.62	6,507.82	6,758.10	FIFO
09/09/21	09/14/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	700,000.00	711,101.56	1,604.96	712,706.52	10,527.34	10,942.05	FIFO
09/16/21	09/23/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,075,000.00	1,091,586.91	2,957.71	1,094,544.62	15,705.07	16,348.84	FIFO



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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									
<b>SELL</b>										
09/23/21	09/27/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	425,000.00	441,473.00	6,059.79	447,532.79	(3,179.00)	6,342.53	FIFO
<b>Transaction Type Sub-Total</b>				<b>5,650,000.00</b>	<b>5,722,554.57</b>	<b>23,250.91</b>	<b>5,745,805.48</b>	<b>18,582.32</b>	<b>49,612.32</b>	
<b>Managed Account Sub-Total</b>					<b>(86,143.78)</b>	<b>90,891.55</b>	<b>4,747.77</b>	<b>17,812.79</b>	<b>49,612.32</b>	
<b>Total Security Transactions</b>					<b>(\$86,143.78)</b>	<b>\$90,891.55</b>	<b>\$4,747.77</b>	<b>\$17,812.79</b>	<b>\$49,612.32</b>	