



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

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

### CITY OF HAYWARD

#### Client Management Team

**Monique Spyke**

Managing Director  
1 California Street 10th Floor  
San Francisco, CA 94111  
415-393-7270  
spykem@pfmam.com

**Robert Cheddar, CFA**

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

#### Contents

Cover/Disclosures  
Summary Statement  
Individual Accounts

#### Accounts included in Statement

35310000                      CITY OF HAYWARD

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

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

**Important Disclosures**

**Important Disclosures**

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

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

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

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

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

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

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

**Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

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

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

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

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

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

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

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

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Managed Account Summary Statement**

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

CITY OF HAYWARD - 35310000

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$186,138,581.33</b>
Maturities/Calls	(426,257.22)
Principal Dispositions	(10,223,232.50)
Principal Acquisitions	10,924,144.75
Unsettled Trades	404,987.85
Change in Current Value	(1,719,920.69)
<b>Closing Market Value</b>	<b>\$185,098,303.52</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	27,070.17
Sale Proceeds	10,294,378.75
Coupon/Interest/Dividend Income	125,547.78
Principal Payments	399,249.86
Security Purchases	(10,938,044.76)
Net Cash Contribution	91,798.20
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	196,756.84
Less Purchased Interest Related to Interest/Coupons	(13,900.01)
Plus Net Realized Gains/Losses	69,216.75
<b>Total Cash Basis Earnings</b>	<b>\$252,073.58</b>

**Cash Balance**

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

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	187,564,865.00
Ending Accrued Interest	258,926.76
Plus Proceeds from Sales	10,294,378.75
Plus Proceeds of Maturities/Calls/Principal Payments	426,320.03
Plus Coupons/Dividends Received	125,547.78
Less Cost of New Purchases	(11,343,032.61)
Less Beginning Amortized Value of Securities	(186,787,735.45)
Less Beginning Accrued Interest	(324,876.51)
<b>Total Accrual Basis Earnings</b>	<b>\$214,393.75</b>

**Portfolio Summary and Statistics**

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

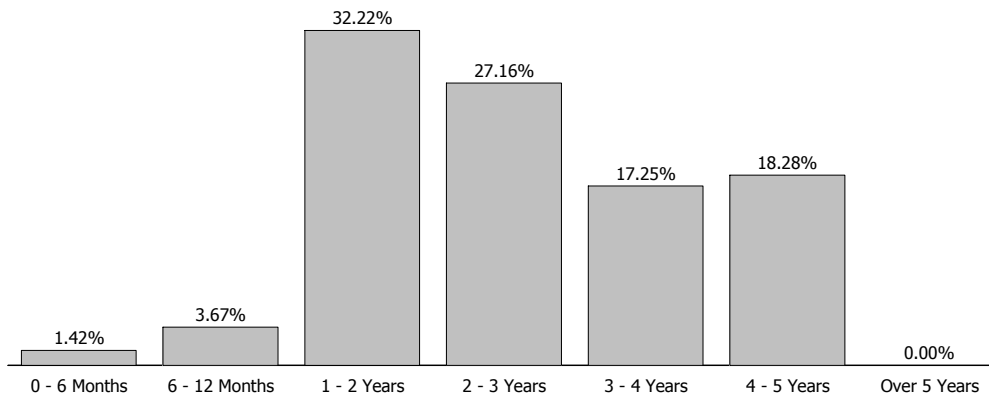
CITY OF HAYWARD - 35310000

**Account Summary**

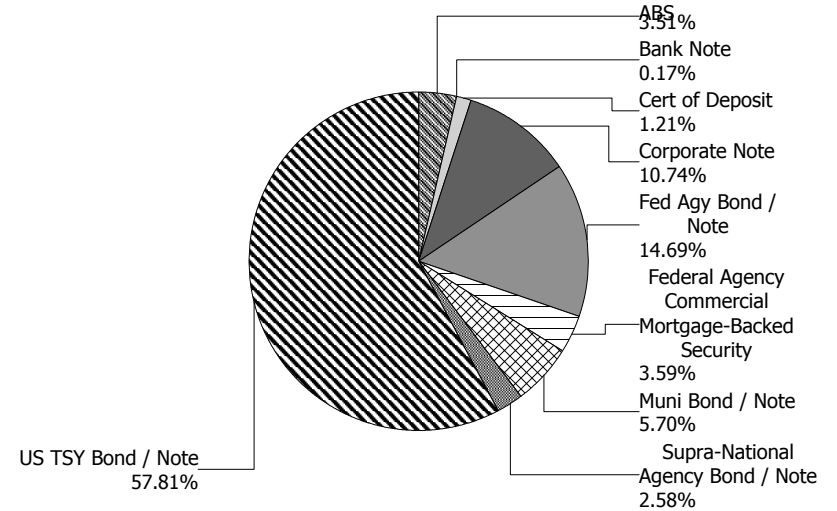
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	109,880,000.00	107,012,203.77	57.81
Supra-National Agency Bond / Note	4,840,000.00	4,773,618.86	2.58
Municipal Bond / Note	10,545,000.00	10,551,208.85	5.70
Federal Agency Commercial Mortgage-Backed Security	6,615,579.58	6,646,582.98	3.59
Federal Agency Bond / Note	27,485,000.00	27,199,210.28	14.69
Corporate Note	19,999,000.00	19,879,967.93	10.74
Certificate of Deposit	2,225,000.00	2,231,533.43	1.21
Bank Note	300,000.00	308,732.40	0.17
Asset-Backed Security	6,556,479.66	6,495,245.02	3.51
<b>Managed Account Sub-Total</b>	<b>188,446,059.24</b>	<b>185,098,303.52</b>	<b>100.00%</b>
Accrued Interest		258,926.76	
<b>Total Portfolio</b>	<b>188,446,059.24</b>	<b>185,357,230.28</b>	

**Unsettled Trades** **405,000.00**      **404,987.85**

**Maturity Distribution**



**Sector Allocation**



**Characteristics**

Yield to Maturity at Cost	0.81%
Yield to Maturity at Market	1.33%
Weighted Average Days to Maturity	955

**Managed Account Issuer Summary**

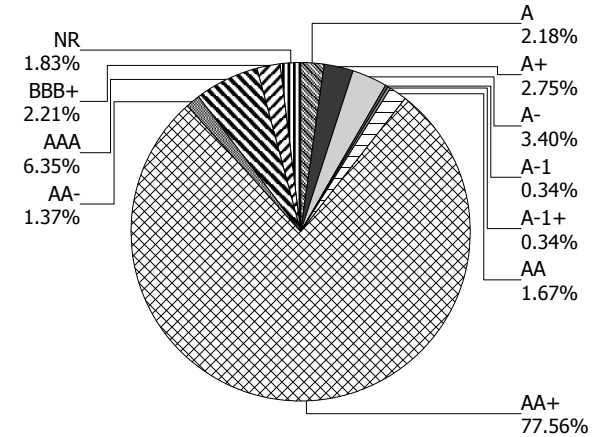
For the Month Ending **January 31, 2022**

CITY OF HAYWARD - 35310000

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
AMAZON.COM INC	347,344.07	0.19
AMERICAN EXPRESS CO	848,005.85	0.46
AMERICAN HONDA FINANCE	1,376,794.75	0.74
ARIZONA TRANSPORTATION BOARD	1,247,720.50	0.67
ASTRAZENECA PLC	1,086,666.95	0.59
BANK OF AMERICA CO	1,516,294.38	0.82
BMW FINANCIAL SERVICES NA LLC	492,887.21	0.27
BRISTOL-MYERS SQUIBB CO	148,964.40	0.08
BURLINGTON NORTHERN SANTA FE	310,302.60	0.17
CALIFORNIA EARTHQUAKE AUTHORITY	301,485.00	0.16
CALIFORNIA STATE UNIVERSITY	320,245.25	0.17
CAPITAL ONE FINANCIAL CORP	1,119,190.59	0.60
CARMAX AUTO OWNER TRUST	1,250,300.51	0.68
CATERPILLAR INC	640,016.66	0.35
CHAFFEY COMMUNITY COLLEGE DISTRICT	772,564.10	0.42
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	603,462.00	0.33
CHARLES SCHWAB	398,232.45	0.22
CHEVRON CORPORATION	150,068.25	0.08
CITIGROUP INC	1,187,050.08	0.64
COMCAST CORP	156,564.15	0.08
CREDIT SUISSE GROUP RK	970,474.05	0.52
DEERE & COMPANY	603,672.95	0.33
DNB ASA	631,640.63	0.34
EXXON MOBIL CORP	458,805.75	0.25
FANNIE MAE	10,462,927.47	5.65
FIFTH THIRD AUTO TRUST	52,501.73	0.03
FLORIDA STATE BOARD OF ADMIN FIN CORP	289,757.85	0.16
FORD CREDIT AUTO OWNER TRUST	4,130.99	0.00
FREDDIE MAC	23,382,865.79	12.63
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	520,473.77	0.28
GM FINANCIAL LEASINGTRUST	800,976.14	0.43
GOLDMAN SACHS GROUP INC	1,093,572.61	0.59

**Credit Quality (S&P Ratings)**



**Managed Account Issuer Summary**

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
HARLEY-DAVIDSON MOTORCYCLE TRUST	140,471.09	0.08
HONDA AUTO RECEIVABLES	32,263.80	0.02
HYUNDAI AUTO RECEIVABLES	177,104.56	0.10
IBM CORP	286,184.80	0.15
INTER-AMERICAN DEVELOPMENT BANK	2,519,985.75	1.36
INTL BANK OF RECONSTRUCTION AND DEV	2,253,633.11	1.22
JP MORGAN CHASE & CO	1,460,402.00	0.79
KUBOTA CREDIT OWNER TRUST	754,030.73	0.41
LOS ANGELES COMMUNITY COLLEGE DISTRICT	306,205.60	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,150,801.20	0.62
MERCEDES-BENZ AUTO LEASE TRUST	169,301.30	0.09
MERCK & CO INC	303,915.49	0.16
MORGAN STANLEY	964,503.74	0.52
NATIONAL RURAL UTILITIES CO FINANCE CORP	404,987.85	0.22
NESTLE SA	691,535.03	0.37
NEW YORK ST URBAN DEVELOPMENT CORP	1,150,343.10	0.62
NISSAN AUTO RECEIVABLES	29,746.10	0.02
OREGON DEPARTMENT OF TRANSPORTATION	604,218.00	0.33
PACCAR FINANCIAL CORP	494,489.31	0.27
PALOMAR COMMUNITY COLLEGE DISTRICT	720,504.50	0.39
PNC FINANCIAL SERVICES GROUP	308,732.40	0.17
RABOBANK NEDERLAND	742,197.00	0.40
SKANDINAVISKA ENSKILDA BANKEN AB	629,418.75	0.34
STATE OF CONNECTICUT	307,180.75	0.17
STATE OF MARYLAND	1,193,101.50	0.64
STATE OF MISSISSIPPI	468,335.75	0.25
STATE OF WISCONSIN	619,043.75	0.33
TARGET CORP	1,081,301.86	0.58
THE BANK OF NEW YORK MELLON CORPORATION	753,355.70	0.41
Toyota Lease Owner Trust	335,819.36	0.18
TOYOTA MOTOR CORP	1,470,662.03	0.79
UNILEVER PLC	219,521.70	0.12
UNITED STATES TREASURY	107,012,203.77	57.81

**Managed Account Issuer Summary**

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNITEDHEALTH GROUP INC	425,519.61	0.23
UNIVERSITY OF CALIFORNIA	496,240.00	0.27
VERIZON OWNER TRUST	819,855.58	0.44
VOLKSWAGEN AUTO LEASE TURST	55,227.47	0.03
<b>Total</b>	<b>\$185,098,303.52</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</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 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	411.06	1,899,144.72	1,878,921.78
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	22.79	670,741.59	662,165.59
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	AA+	Aaa	10/01/21	10/06/21	2,498,632.81	0.28	2,129.12	2,498,855.64	2,466,015.50
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	AA+	Aaa	11/01/21	11/03/21	2,991,328.13	0.52	2,890.19	2,992,401.68	2,962,031.40
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	1,858.43	3,451,958.05	3,396,632.64
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	372.53	2,253,721.82	2,217,271.99
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	535.71	3,245,073.22	3,188,554.85
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	143.82	2,447,399.92	2,400,617.31
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	2,598.51	4,486,546.14	4,404,375.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	2,055.25	415,031.25	406,750.00
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	11,817.68	2,383,427.98	2,338,812.50
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	1,120.88	3,382,243.44	3,318,718.92
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	132.08	750,732.42	733,593.75
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	133.84	759,925.58	743,375.00



**Managed Account Detail of Securities Held**

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

**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 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	299.38	1,698,500.27	1,662,812.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	AA+	Aaa	09/01/21	09/03/21	3,271,417.97	0.41	5,673.40	3,271,920.19	3,199,777.18
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	AA+	Aaa	10/01/21	10/06/21	2,987,812.50	0.51	4,319.75	2,989,150.29	2,927,343.60
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	7,707.18	2,057,508.65	2,008,125.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,973,437.50	0.84	16,160.22	9,975,327.90	9,835,938.00
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	1,103.37	437,651.43	426,660.14
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	10,384.61	4,120,547.12	4,015,624.80
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,744,140.63	0.99	4,326.92	9,759,575.30	9,612,500.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	AA+	Aaa	01/03/22	01/05/22	5,661,246.09	1.18	40.40	5,665,157.34	5,606,859.38
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	6,422.65	9,697,704.88	9,543,750.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	AA+	Aaa	12/27/21	12/27/21	580,453.13	1.19	6.22	580,923.51	572,812.50
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	103.59	9,705,944.21	9,546,875.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	AA+	Aaa	11/24/21	11/29/21	9,799,609.38	1.33	7,734.81	9,807,270.67	9,698,438.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	AA+	Aaa	01/13/22	01/18/22	2,358,316.41	1.48	42.30	2,359,091.98	2,347,788.94

**Managed Account Detail of Securities Held**

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

**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 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	AA+	Aaa	11/12/21	11/15/21	4,977,929.69	1.22	14,450.97	4,978,880.26	4,889,062.50
<b>Security Type Sub-Total</b>		<b>109,880,000.00</b>					<b>108,745,379.54</b>	<b>0.79</b>	<b>104,997.66</b>	<b>108,742,357.45</b>	<b>107,012,203.77</b>

<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	321.69	908,856.88	901,107.48
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	1,195.76	1,284,814.75	1,277,571.42
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	639.76	1,373,215.45	1,352,525.63
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	2,257.78	1,269,172.53	1,242,414.33
<b>Security Type Sub-Total</b>		<b>4,840,000.00</b>					<b>4,833,783.35</b>	<b>0.41</b>	<b>4,414.99</b>	<b>4,836,059.61</b>	<b>4,773,618.86</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	635.42	306,026.02	307,180.75
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	826.88	375,000.00	374,347.50
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	5,739.00	600,000.00	603,462.00
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	2,349.67	600,000.00	604,218.00
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	525.87	290,000.00	288,013.50
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	662.89	500,000.00	496,240.00

**Managed Account Detail of Securities Held**

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

**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>Municipal Bond / Note</b>												
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	2,075.15	781,285.28	772,564.10
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	369.25	300,867.74	301,485.00
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	218.75	625,000.00	619,043.75
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	1,847.35	1,235,000.00	1,247,720.50
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	688.20	310,000.00	306,205.60
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	1,015.00	350,000.00	346,157.00
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	1,332.50	650,000.00	643,571.50
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	385.94	325,000.00	320,245.25
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	501.13	475,000.00	468,335.75
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024		650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	2,061.16	880,000.00	862,329.60
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	12,500.00	549,412.27	549,530.00
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	309.26	295,000.00	289,757.85
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025		544647FB1	1,160,000.00	NR	Aa3	10/28/21	11/10/21	1,160,000.00	1.25	1,203.50	1,160,000.00	1,150,801.20

**Managed Account Detail of Securities Held**

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

**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>Security Type Sub-Total</b>		<b>10,545,000.00</b>					<b>10,657,968.70</b>	<b>0.99</b>	<b>35,246.92</b>	<b>10,607,591.31</b>	<b>10,551,208.85</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	8,193.36	AA+	Aaa	03/06/18	03/09/18	8,015.40	2.14	10.81	8,186.28	8,193.14
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	35,970.84	AA+	Aaa	07/12/18	07/17/18	35,061.73	2.30	47.45	35,931.23	35,969.87
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	73,940.06	AA+	Aaa	03/07/18	03/09/18	72,322.62	2.15	97.54	73,875.75	73,938.07
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	444,920.93	AA+	Aaa	03/13/19	03/18/19	444,367.38	2.76	1,007.00	444,864.20	446,231.00
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	547,821.83	AA+	Aaa	06/12/19	06/17/19	549,833.37	2.23	1,075.10	548,093.66	550,437.16
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,179,629.56	AA+	Aaa	03/28/19	04/02/19	1,175,021.63	2.48	2,315.02	1,179,046.77	1,185,261.17
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	1,253,160.57	1,257,196.79
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	502,676.85	504,519.72
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	628,781.09	AA+	Aaa	06/24/19	06/27/19	636,542.62	2.13	1,314.43	630,513.63	630,662.70
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	1,067,063.28	1,074,627.00
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	182,837.90	AA+	Aaa	09/11/19	09/16/19	183,977.17	2.08	347.39	183,132.44	183,652.67
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	242,221.14	AA+	Aaa	09/04/19	09/09/19	245,394.48	1.86	460.22	243,036.68	243,300.54
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,841.60	AA+	Aaa	12/07/18	12/17/18	16,841.55	3.20	44.95	16,841.58	17,138.30
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	145,579.75	AA+	Aaa	11/20/19	11/26/19	145,576.26	2.09	253.79	145,577.92	146,953.48

**Managed Account Detail of Securities Held**

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

**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>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS KJ30 A1	DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	293,841.52	AA+	Aaa	07/23/20	07/30/20	293,835.94	0.53	128.80	293,837.84	288,501.37
<b>Security Type Sub-Total</b>			<b>6,615,579.58</b>					<b>6,659,214.37</b>	<b>2.09</b>	<b>12,779.09</b>	<b>6,625,838.68</b>	<b>6,646,582.98</b>
<b>Federal Agency Bond / Note</b>												
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	4,024.22	3,821,131.34	3,800,481.75
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	1,567.71	1,751,548.86	1,737,531.25
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	2,158.96	2,409,575.86	2,392,828.75
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	742.71	1,548,810.31	1,535,631.50
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	1,221.87	2,546,670.45	2,526,361.50
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	568.75	2,336,817.60	2,315,462.76
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	145.83	999,812.30	988,942.00
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	358.02	2,452,474.15	2,427,852.61
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	2,778.75	1,948,138.49	1,926,523.95
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	2,534.90	2,323,771.05	2,295,700.35
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	705.07	710,068.90	700,608.83

**Managed Account Detail of Securities Held**

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

**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>Federal Agency Bond / Note</b>												
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	893.75	899,842.07	888,095.70
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	1,578.96	1,589,721.18	1,568,969.07
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	843.13	2,128,707.82	2,094,220.26
<b>Security Type Sub-Total</b>			<b>27,485,000.00</b>					<b>27,446,342.01</b>	<b>0.34</b>	<b>20,122.63</b>	<b>27,467,090.38</b>	<b>27,199,210.28</b>
<b>Corporate Note</b>												
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	693.86	150,769.17	150,796.95
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	380.33	150,000.00	150,068.25
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	206.11	174,890.70	173,819.28
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	140.83	324,913.33	322,839.73
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023		69371RQ90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	537.15	324,783.82	320,670.03
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	1,229.31	529,791.66	523,648.48
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024		459200HU8	275,000.00	A-	A3	10/02/20	10/06/20	302,315.75	0.62	4,679.77	291,536.74	286,184.80
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	5,344.44	347,318.19	339,547.98

**Managed Account Detail of Securities Held**

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

**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>											
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	1,122.19	404,856.62	398,232.45
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	577.08	245,000.00	243,045.64
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	1,634.17	157,894.35	156,564.15
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	3,020.74	314,334.77	308,021.70
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	350.56	354,607.02	347,344.07
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	505.08	434,654.49	425,519.61
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	300.63	324,667.81	317,176.93
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	814.63	664,953.75	651,349.55
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	114.75	169,833.38	166,246.40
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	A	A2	11/23/21	11/29/21	637,584.00	1.04	1,750.00	635,038.63	627,193.20
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	128.80	158,293.56	154,957.35

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</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>											
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	257.60	317,381.78	309,914.70
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	58.00	151,681.04	148,964.40
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A3	11/19/21	11/23/21	414,320.00	1.14	27.78	413,264.84	408,018.80
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	A-	A3	09/07/21	09/09/21	199,868.00	0.77	591.67	199,885.97	195,584.80
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	661.21	225,000.00	219,521.70
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	933.02	264,979.91	259,035.91
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	1,637.38	710,000.00	691,535.03
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	306.09	124,978.48	123,437.50
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	1,187.65	485,000.00	478,937.50
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	BBB+	A2	10/18/21	10/21/21	325,000.00	0.93	835.07	325,000.00	320,000.53



**Managed Account Detail of Securities Held**

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

**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>Corporate Note</b>												
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	1,364.06	625,000.00	615,653.13
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025		21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	544.27	744,170.92	742,197.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025		02665WEA5	750,000.00	A-	A3	01/11/22	01/13/22	749,407.50	1.53	562.50	749,417.77	745,310.25
<b>NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025</b>		<b>63743HFC1</b>	<b>405,000.00</b>	<b>A-</b>	<b>A2</b>	<b>01/31/22</b>	<b>02/07/22</b>	<b>404,987.85</b>	<b>1.88</b>	<b>0.00</b>	<b>404,987.85</b>	<b>404,987.85</b>
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	3,853.44	309,529.49	303,915.49
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	3,780.00	461,187.21	450,179.55
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	683.81	265,000.00	258,444.43
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025		30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	3,273.38	314,328.48	308,008.80
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	3,000.00	317,726.06	310,302.60
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025		06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	1,401.11	332,235.92	322,758.80

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</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>											
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	797.06	325,692.06	317,721.95
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	844.60	615,000.00	599,582.57
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	BBB+	A3	01/18/22	01/25/22	455,000.00	2.01	152.73	455,000.00	454,438.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	BBB+	A2	11/29/21	12/01/21	440,653.50	1.37	1,806.19	441,031.26	434,024.10
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	A-	A3	11/29/21	12/01/21	443,538.00	1.53	945.00	443,782.44	435,317.40
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	A-	A2	11/29/21	12/01/21	445,837.50	1.53	692.48	445,992.87	435,769.20
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	BBB+	A1	11/29/21	12/01/21	423,432.00	1.81	138.89	422,576.92	413,436.40
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	2,307.50	443,507.46	435,899.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A2	11/29/21	12/01/21	445,203.00	1.53	1,755.00	445,370.37	437,426.55
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	1,391.25	440,184.44	430,596.90
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	BBB+	A3	11/29/21	12/01/21	423,756.00	1.92	3,555.56	422,886.02	414,889.60

**Managed Account Detail of Securities Held**

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

**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>Corporate Note</b>											
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	BBB+	A3	11/19/21	11/23/21	449,127.00	1.69	1,794.38	449,160.82	439,987.05
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	A+	A1	01/13/22	01/18/22	500,355.00	1.89	475.00	500,352.27	496,834.00
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	A	A2	01/19/22	01/24/22	179,694.00	1.99	68.25	179,695.35	179,647.38
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	A	A2	01/24/22	01/26/22	275,998.25	1.87	104.27	275,994.95	274,461.28

**Security Type Sub-Total** **19,999,000.00** **20,281,726.46** **1.13** **65,316.63** **20,205,120.94** **19,879,967.93**

<b>Certificate of Deposit</b>											
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	5,134.38	625,000.00	629,418.75
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	A-1+	P-1	12/04/19	12/06/19	625,000.00	2.03	2,160.42	625,000.00	631,640.63
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	5,033.44	975,000.00	970,474.05

**Security Type Sub-Total** **2,225,000.00** **2,225,000.00** **1.35** **12,328.24** **2,225,000.00** **2,231,533.43**

<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	1,545.83	300,000.00	308,732.40

**Security Type Sub-Total** **300,000.00** **321,240.00** **1.27** **1,545.83** **300,000.00** **308,732.40**

<b>Asset-Backed Security</b>											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	55,163.61	AAA	NR	10/01/19	10/04/19	55,162.74	1.99	33.54	55,163.39	55,227.47

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</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>Asset-Backed Security</b>											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	32,130.85	AAA	NR	02/19/19	02/27/19	32,130.00	2.83	32.84	32,130.61	32,263.80
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	4,126.77	NR	Aaa	10/16/18	10/23/18	4,126.06	3.24	5.94	4,126.58	4,130.99
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	16,308.17	AAA	NR	07/18/18	07/25/18	16,305.94	3.13	22.69	16,307.55	16,337.66
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	29,627.52	AAA	Aaa	12/04/18	12/12/18	29,621.85	3.22	42.40	29,625.80	29,746.10
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	44,066.48	AAA	NR	04/03/19	04/10/19	44,060.68	2.66	52.10	44,064.58	44,204.01
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	319,983.57	319,594.72
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	44,362.64	AAA	NR	10/17/18	10/24/18	44,362.25	3.36	66.25	44,362.51	44,612.29
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	49,360.10	AAA	Aaa	05/21/19	05/30/19	49,350.10	2.51	55.06	49,356.10	49,612.66
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	169,995.10	169,301.30
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	52,274.43	AAA	Aaa	04/30/19	05/08/19	52,262.93	2.65	61.34	52,269.77	52,501.73
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	234,994.88	233,851.30
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	64,036.70	NR	Aaa	06/19/19	06/26/19	64,031.75	2.34	66.60	64,034.53	64,230.48
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	78,108.82	AAA	Aaa	04/09/19	04/17/19	78,102.46	2.65	86.25	78,106.14	78,514.77
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	339,970.67	335,819.36

**Managed Account Detail of Securities Held**

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

**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>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	484,941.39	481,381.42
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	149,990.32	150,598.34
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	75,936.44	AAA	Aaa	01/21/20	01/29/20	75,919.88	1.87	63.11	75,926.94	76,240.61
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	295,977.13	AAA	NR	01/14/20	01/22/20	295,919.06	1.89	248.62	295,943.10	297,113.36
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	674,904.39	669,257.24
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	444,929.97	441,959.00
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	289,951.64	285,038.01
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	134,988.27	132,900.55
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	479,984.06	468,992.72
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	309,944.04	306,350.46
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	594,912.44	585,886.74
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	AAA	Aaa	10/19/21	10/27/21	369,993.01	0.77	126.62	369,993.39	364,670.15
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	AAA	NR	11/18/21	11/30/21	714,901.47	1.04	330.49	714,904.90	704,907.78
<b>Security Type Sub-Total</b>		<b>6,556,479.66</b>					<b>6,555,570.19</b>	<b>0.82</b>	<b>2,174.77</b>	<b>6,555,806.63</b>	<b>6,495,245.02</b>

**Managed Account Detail of Securities Held**

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

**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>Managed Account Sub-Total</b>		<b>188,446,059.24</b>					<b>187,726,224.62</b>	<b>0.81</b>	<b>258,926.76</b>	<b>187,564,865.00</b>	<b>185,098,303.52</b>
<b>Securities Sub-Total</b>		<b>\$188,446,059.24</b>					<b>\$187,726,224.62</b>	<b>0.81%</b>	<b>\$258,926.76</b>	<b>\$187,564,865.00</b>	<b>\$185,098,303.52</b>
<b>Accrued Interest</b>											<b>\$258,926.76</b>
<b>Total Investments</b>											<b>\$185,357,230.28</b>

Bolded items are forward settling trades.

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<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>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	GOLDMAN		98.89	1,878,921.78	(19,816.50)	(20,222.94)	1.33	0.97
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		100.33	662,165.59	(13,483.63)	(8,576.00)	1.49	1.03
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		98.64	2,466,015.50	(32,617.31)	(32,840.14)	1.66	1.08
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		98.73	2,962,031.40	(29,296.73)	(30,370.28)	1.74	1.11
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		98.45	3,396,632.64	(56,601.74)	(55,325.41)	1.78	1.13
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		98.11	2,217,271.99	(33,899.89)	(36,449.83)	1.87	1.15
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		98.11	3,188,554.85	(53,701.01)	(56,518.37)	1.87	1.15
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		97.98	2,400,617.31	(45,458.86)	(46,782.61)	1.95	1.17
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		97.88	4,404,375.00	(76,113.28)	(82,171.14)	2.04	1.18
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		101.69	406,750.00	(12,906.25)	(8,281.25)	2.20	1.24
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		101.69	2,338,812.50	(75,378.91)	(44,615.48)	2.20	1.24
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		97.61	3,318,718.92	(59,234.21)	(63,524.52)	2.37	1.28
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		97.81	733,593.75	(17,285.16)	(17,138.67)	2.45	1.28
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		97.81	743,375.00	(16,535.94)	(16,550.58)	2.45	1.28
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		97.81	1,662,812.50	(35,394.53)	(35,687.77)	2.45	1.28
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		97.70	3,199,777.18	(71,640.79)	(72,143.01)	2.53	1.30
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		97.58	2,927,343.60	(60,468.90)	(61,806.69)	2.60	1.32

**Managed Account Fair Market Value & Analytics**

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

**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 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		100.41	2,008,125.00	(64,921.88)	(49,383.65)	2.69	1.35
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	NOMURA		98.36	9,835,938.00	(137,499.50)	(139,389.90)	2.76	1.35
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		100.39	426,660.14	(13,795.91)	(10,991.29)	2.77	1.36
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		100.39	4,015,624.80	(132,812.70)	(104,922.32)	2.77	1.36
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		96.13	9,612,500.00	(131,640.63)	(147,075.30)	3.32	1.45
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		95.84	5,606,859.38	(54,386.71)	(58,297.96)	3.49	1.47
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		95.44	9,543,750.00	(136,718.75)	(153,954.88)	3.73	1.51
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		95.47	572,812.50	(7,640.63)	(8,111.01)	3.97	1.55
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		95.47	9,546,875.00	(143,359.38)	(159,069.21)	3.97	1.55
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		96.98	9,698,438.00	(101,171.38)	(108,832.67)	4.34	1.58
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		95.83	2,347,788.94	(10,527.47)	(11,303.04)	4.44	1.59
US TREASURY N/B NOTES	DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		97.78	4,889,062.50	(88,867.19)	(89,817.76)	4.63	1.61
<b>Security Type Sub-Total</b>			<b>109,880,000.00</b>				<b>107,012,203.77</b>	<b>(1,733,175.77)</b>	<b>(1,730,153.68)</b>	<b>3.06</b>	<b>1.38</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE	DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	TD		99.02	901,107.48	(7,008.82)	(7,749.40)	1.22	0.93
INTER-AMERICAN DEVEL BK NOTES	DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		99.42	1,277,571.42	(6,991.68)	(7,243.33)	1.31	0.94
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		98.37	1,352,525.63	(19,518.12)	(20,689.82)	1.81	1.16



**Managed Account Fair Market Value & Analytics**

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

**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>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024		4581X0DZ8	1,270,000.00	JPM_CHA		97.83	1,242,414.33	(26,645.87)	(26,758.20)	2.63	1.34
<b>Security Type Sub-Total</b>			<b>4,840,000.00</b>				<b>4,773,618.86</b>	<b>(60,164.49)</b>	<b>(62,440.75)</b>	<b>1.78</b>	<b>1.10</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		100.72	307,180.75	(2,949.35)	1,154.73	0.42	0.79
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022		697511EZ2	375,000.00	RBC		99.83	374,347.50	(652.50)	(652.50)	0.50	0.79
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022		157411TH2	600,000.00	RBC		100.58	603,462.00	3,462.00	3,462.00	0.50	0.76
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022		68607DTT2	600,000.00	CITIGRP		100.70	604,218.00	4,218.00	4,218.00	0.79	0.96
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023		650036DR4	290,000.00	WELLS_F		99.32	288,013.50	(1,986.50)	(1,986.50)	1.12	1.09
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023		91412HFK4	500,000.00	JPM_CHA		99.25	496,240.00	(3,760.00)	(3,760.00)	1.29	1.22
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	RBC		100.33	772,564.10	(19,750.50)	(8,721.18)	1.32	1.36
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	TFC		100.50	301,485.00	(114.00)	617.26	1.41	1.12
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	WELLS_F		99.05	619,043.75	(5,956.25)	(5,956.25)	1.42	1.10
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	JPM_CHAS		101.03	1,247,720.50	12,720.50	12,720.50	1.41	1.06
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023		54438CYH9	310,000.00	MERRILL		98.78	306,205.60	(3,794.40)	(3,794.40)	1.50	1.27
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	RBC		98.90	346,157.00	(3,843.00)	(3,843.00)	1.49	1.32

**Managed Account Fair Market Value & Analytics**

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

**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>Municipal Bond / Note</b>										
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		99.01	643,571.50	(6,428.50)	(6,428.50)	1.50	1.08
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		98.54	320,245.25	(4,754.75)	(4,754.75)	1.75	1.32
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		98.60	468,335.75	(6,664.25)	(6,664.25)	1.75	1.23
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		97.99	862,329.60	(17,670.40)	(17,670.40)	2.11	1.58
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		109.91	549,530.00	(34,395.00)	117.73	2.34	0.98
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		98.22	289,757.85	(5,242.15)	(5,242.15)	3.35	1.80
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		99.21	1,150,801.20	(9,198.80)	(9,198.80)	3.35	1.48
<b>Security Type Sub-Total</b>		<b>10,545,000.00</b>				<b>10,551,208.85</b>	<b>(106,759.85)</b>	<b>(56,382.46)</b>	<b>1.65</b>	<b>1.19</b>

<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	8,193.36	BAIRD		100.00	8,193.14	177.74	6.86	0.16	1.60
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	35,970.84	BARCLAYS		100.00	35,969.87	908.14	38.64	0.16	1.60
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	73,940.06	BAIRD		100.00	73,938.07	1,615.45	62.32	0.16	1.60
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	444,920.93	JPM_CHAS		100.29	446,231.00	1,863.62	1,366.80	0.21	1.84
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	547,821.83	WELLS_FA		100.48	550,437.16	603.79	2,343.50	0.42	1.21
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,179,629.56	WELLS_FA		100.48	1,185,261.17	10,239.54	6,214.40	0.42	1.21
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	CANT_FIT		100.58	1,257,196.79	(11,260.24)	4,036.22	0.50	1.16
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		100.90	504,519.72	(5,128.72)	1,842.87	0.71	1.30

**Managed Account Fair Market Value & Analytics**

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

**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>Federal Agency Commercial Mortgage-Backed Security</b>											
FANNIEMAE-ACES	DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	628,781.09	JPM_CHAS		100.30	630,662.70	(5,879.92)	149.07	0.73	2.11
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		100.90	1,074,627.00	308.25	7,563.72	0.71	1.30
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	182,837.90	BAIRD		100.45	183,652.67	(324.50)	520.23	0.84	1.74
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	242,221.14	BAIRD		100.45	243,300.54	(2,093.94)	263.86	0.84	1.74
FHMS KP05 A	DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,841.60	CSFB		101.76	17,138.30	296.75	296.72	1.42	1.94
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	145,579.75	JPM_CHAS		100.94	146,953.48	1,377.22	1,375.56	0.92	1.69
FHMS KJ30 A1	DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	293,841.52	JPM_CHA		98.18	288,501.37	(5,334.57)	(5,336.47)	2.05	1.16
<b>Security Type Sub-Total</b>			<b>6,615,579.58</b>				<b>6,646,582.98</b>	<b>(12,631.39)</b>	<b>20,744.30</b>	<b>0.62</b>	<b>1.40</b>

<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	CITIGRP		99.36	3,800,481.75	(14,955.75)	(20,649.59)	1.22	0.90
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		99.29	1,737,531.25	(16,073.75)	(14,017.61)	1.26	0.94
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		99.29	2,392,828.75	(16,159.05)	(16,747.11)	1.26	0.94
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	WELLS_F		99.07	1,535,631.50	(11,656.00)	(13,178.81)	1.31	0.96
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		99.07	2,526,361.50	(15,963.00)	(20,308.95)	1.31	0.96
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		98.95	2,315,462.76	(17,704.44)	(21,354.84)	1.40	1.00
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		98.89	988,942.00	(10,698.00)	(10,870.30)	1.44	1.02
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		98.89	2,427,852.61	(21,869.14)	(24,621.54)	1.44	1.02

**Managed Account Fair Market Value & Analytics**

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

**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>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES (CALLABLE)		3135G05R0	1,950,000.00	CITIGRP	08/10/22	98.80	1,926,523.95	(19,810.05)	(21,614.54)	0.53	1.10
DTD 08/10/2020 0.300% 08/10/2023											
FREDDIE MAC NOTES		3137EAEV7	2,325,000.00	CITIGRP		98.74	2,295,700.35	(26,928.15)	(28,070.70)	1.56	1.06
DTD 08/21/2020 0.250% 08/24/2023											
FREDDIE MAC NOTES		3137EAEW5	710,000.00	NOMURA		98.68	700,608.83	(9,520.83)	(9,460.07)	1.60	1.08
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	900,000.00	NOMURA		98.68	888,095.70	(11,616.30)	(11,746.37)	1.60	1.08
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	1,590,000.00	WELLS_F		98.68	1,568,969.07	(20,506.23)	(20,752.11)	1.60	1.08
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAF2	2,130,000.00	CITIGRP		98.32	2,094,220.26	(33,671.04)	(34,487.56)	1.84	1.17
DTD 12/04/2020 0.250% 12/04/2023											
<b>Security Type Sub-Total</b>			<b>27,485,000.00</b>				<b>27,199,210.28</b>	<b>(247,131.73)</b>	<b>(267,880.10)</b>	<b>1.36</b>	<b>1.01</b>
<b>Corporate Note</b>											
EXXON MOBIL CORPORATION CORPORATE NOTES		30231GBL5	150,000.00	CITIGRP		100.53	150,796.95	(1,075.05)	27.78	1.20	1.13
DTD 04/15/2020 1.571% 04/15/2023											
CHEVRON CORP CORPORATE NOTES		166764BV1	150,000.00	JPM_CHA		100.05	150,068.25	68.25	68.25	1.27	1.10
DTD 05/11/2020 1.141% 05/11/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371RQ82	175,000.00	TD		99.33	173,819.28	(937.47)	(1,071.42)	1.35	1.30
DTD 06/08/2020 0.800% 06/08/2023											
CATERPILLAR FINL SERVICE CORPORATE NOTES		14913R2D8	325,000.00	BARCLAY		99.34	322,839.73	(1,978.27)	(2,073.60)	1.43	1.12
DTD 07/08/2020 0.650% 07/07/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371RO90	325,000.00	BNP_PAR		98.67	320,670.03	(3,904.22)	(4,113.79)	1.53	1.23
DTD 08/11/2020 0.350% 08/11/2023											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236THF5	530,000.00	JPM_CHA		98.80	523,648.48	(5,943.42)	(6,143.18)	1.53	1.29
DTD 08/14/2020 0.500% 08/14/2023											

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<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>Corporate Note</b>										
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		104.07	286,184.80	(16,130.95)	(5,351.94)	1.95	1.58
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		104.48	339,547.98	(18,680.02)	(7,770.21)	2.00	1.81
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	98.33	398,232.45	(6,565.05)	(6,624.17)	2.03	1.55
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	MORGAN_	04/05/23	99.20	243,045.64	(1,954.36)	(1,954.36)	1.18	1.10
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	104.38	156,564.15	(7,774.35)	(1,330.20)	2.04	1.67
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		102.67	308,021.70	(14,829.30)	(6,313.07)	2.14	2.50
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		97.84	347,344.07	(7,137.63)	(7,262.95)	2.27	1.41
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	97.82	425,519.61	(9,027.99)	(9,134.88)	0.30	1.52
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		97.59	317,176.93	(7,387.57)	(7,490.88)	2.29	1.52
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	97.95	651,349.55	(13,590.60)	(13,604.20)	0.33	1.60
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	LOOP		97.79	166,246.40	(3,541.10)	(3,586.98)	2.34	1.41
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	MORGAN_		104.53	627,193.20	(10,390.80)	(7,845.43)	2.34	1.58
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		103.30	154,957.35	(7,665.15)	(3,336.21)	2.39	2.48

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<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>Corporate Note</b>										
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		103.30	309,914.70	(17,235.30)	(7,467.08)	2.39	2.48
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	103.45	148,964.40	(6,942.96)	(2,716.64)	2.34	1.48
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	102.00	408,018.80	(6,301.20)	(5,246.04)	2.36	1.68
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		97.79	195,584.80	(4,283.20)	(4,301.17)	2.50	1.65
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	97.57	219,521.70	(5,478.30)	(5,478.30)	0.53	1.61
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		97.75	259,035.91	(5,940.24)	(5,944.00)	2.50	1.66
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	97.40	691,535.03	(18,464.97)	(18,464.97)	1.61	1.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	98.75	123,437.50	(1,530.00)	(1,540.98)	1.62	1.14
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	98.75	478,937.50	(6,062.50)	(6,062.50)	1.62	1.14
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		98.46	320,000.53	(4,999.47)	(4,999.47)	2.69	1.50
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	98.50	615,653.13	(9,346.87)	(9,346.87)	1.72	1.37
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		98.96	742,197.00	(1,930.50)	(1,973.92)	2.89	1.74

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<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>Corporate Note</b>										
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		99.37	745,310.25	(4,097.25)	(4,107.52)	2.90	1.72
<b>NATIONAL RURAL UTIL COOP CORPORATE NOTES</b> <b>DTD 02/07/2022 1.875%</b> <b>02/07/2025</b>	<b>63743HFC1</b>	<b>405,000.00</b>	<b>MIZUHO</b>		<b>100.00</b>	<b>404,987.85</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.88</b>
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	103.02	303,915.49	(10,318.51)	(5,614.00)	2.66	1.72
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		100.04	450,179.55	(12,289.95)	(11,007.66)	2.94	1.79
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	97.53	258,444.43	(6,555.57)	(6,555.57)	2.03	1.40
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	102.67	308,008.80	(10,567.20)	(6,319.68)	2.73	1.82
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	103.43	310,302.60	(12,899.40)	(7,423.46)	2.79	1.88
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	99.31	322,758.80	(11,558.95)	(9,477.12)	3.07	1.82
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	17296MX6	325,000.00	MERRILL		97.76	317,721.95	(8,129.55)	(7,970.11)	3.20	1.69
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		97.49	599,582.57	(15,417.43)	(15,417.43)	3.29	1.60
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP		99.88	454,438.53	(561.47)	(561.47)	3.85	2.05
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		96.45	434,024.10	(6,629.40)	(7,007.16)	3.96	1.77

**Managed Account Fair Market Value & Analytics**

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

**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>Corporate Note</b>											
ASTRAZENECA FINANCE LLC (CALLABLE) CORP	05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	96.74	435,317.40	(8,220.60)	(8,465.04)	4.14	1.99
BANK OF AMERICA CORP NOTES (CALLABLE)	06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	96.84	435,769.20	(10,068.30)	(10,223.67)	3.32	2.08
MORGAN STANLEY CORP NOTES	07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		103.36	413,436.40	(9,995.60)	(9,140.52)	4.23	2.33
AMERICAN HONDA FINANCE CORPORATE NOTES	09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		96.87	435,899.70	(7,368.30)	(7,607.76)	4.46	2.02
JOHN DEERE CAPITAL CORP CORPORATE NOTES	10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		97.21	437,426.55	(7,776.45)	(7,943.82)	4.56	1.92
BANK OF NY MELLON CORP CORPORATE NOTES	07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		95.69	430,596.90	(9,233.10)	(9,587.54)	4.59	2.01
CITIGROUP INC (CALLABLE) CORP NOTES	10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	103.72	414,889.60	(8,866.40)	(7,996.42)	4.17	2.36
AMERICAN EXPRESS CO (CALLABLE) CORPORATE	11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	97.77	439,987.05	(9,139.95)	(9,173.77)	4.50	2.14
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		99.37	496,834.00	(3,521.00)	(3,518.27)	4.74	2.03
TARGET CORP CORPORATE NOTES	01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP		99.80	179,647.38	(46.62)	(47.97)	4.75	1.99
TARGET CORP CORPORATE NOTES	01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_		99.80	274,461.28	(1,536.97)	(1,533.67)	4.75	1.99
<b>Security Type Sub-Total</b>			<b>19,999,000.00</b>				<b>19,879,967.93</b>	<b>(401,758.53)</b>	<b>(325,153.01)</b>	<b>2.63</b>	<b>1.72</b>

**Certificate of Deposit**



**Managed Account Fair Market Value & Analytics**

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

**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>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANK LT CD	83050PDR7	625,000.00	BARCLAYS		100.71	629,418.75	4,418.75	4,418.75	0.57	0.58	
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD	23341VZT1	625,000.00	GOLDMAN		101.06	631,640.63	6,640.63	6,640.63	0.83	0.75	
DTD 12/06/2019 2.040% 12/02/2022											
CREDIT SUISSE NEW YORK CERT DEPOS	22552G3C2	975,000.00	CSFB		99.54	970,474.05	(4,525.95)	(4,525.95)	1.12	1.00	
DTD 03/23/2021 0.590% 03/17/2023											
<b>Security Type Sub-Total</b>		<b>2,225,000.00</b>				<b>2,231,533.43</b>	<b>6,533.43</b>	<b>6,533.43</b>	<b>0.88</b>	<b>0.81</b>	
<b>Bank Note</b>											
PNC BANK NA CORP NOTES	69353RFL7	300,000.00	TD		102.91	308,732.40	(12,507.60)	8,732.40	1.33	1.33	
DTD 06/08/2018 3.500% 06/08/2023											
<b>Security Type Sub-Total</b>		<b>300,000.00</b>				<b>308,732.40</b>	<b>(12,507.60)</b>	<b>8,732.40</b>	<b>1.33</b>	<b>1.33</b>	
<b>Asset-Backed Security</b>											
VWALT 2019-A A3	92867XAD8	55,163.61	JPM_CHAS		100.12	55,227.47	64.73	64.08	0.11	1.85	
DTD 10/04/2019 1.990% 11/21/2022											
HAROT 2019-1 A3	43814WAC9	32,130.85	MERRILL		100.41	32,263.80	133.80	133.19	0.22	2.46	
DTD 02/27/2019 2.830% 03/20/2023											
FORD CREDIT AUTO OWNER TRUST	34532TAD4	4,126.77	BARCLAYS		100.10	4,130.99	4.93	4.41	0.05	3.15	
DTD 10/23/2018 3.240% 04/15/2023											
CARMAX AUTO OWNER TRUST	14313FAD1	16,308.17	BARCLAYS		100.18	16,337.66	31.72	30.11	0.08	3.00	
DTD 07/25/2018 3.130% 06/15/2023											
NAROT 2018-C A3	65478NAD7	29,627.52	MIZUHO		100.40	29,746.10	124.25	120.30	0.15	2.92	
DTD 12/12/2018 3.220% 06/15/2023											
HYUNDAI AUTO RECEIVABLES TRUST	44932NAD2	44,066.48	SOCGEN		100.31	44,204.01	143.33	139.43	0.18	2.43	
DTD 04/10/2019 2.660% 06/15/2023											
GMALT 2020-3 A3	362569AC9	320,000.00	WELLS_F		99.87	319,594.72	(374.62)	(388.85)	0.43	0.53	
DTD 09/29/2020 0.450% 08/21/2023											
CARMAX AUTO OWNER TRUST	14315EAC4	44,362.64	MERRILL		100.56	44,612.29	250.04	249.78	0.21	3.00	
DTD 10/24/2018 3.360% 09/15/2023											
COPAR 2019-1 A3	14042WAC4	49,360.10	JPM_CHAS		100.51	49,612.66	262.56	256.56	0.28	2.22	
DTD 05/30/2019 2.510% 11/15/2023											

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<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>										
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		99.59	169,301.30	(690.08)	(693.80)	0.70	0.63
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	52,274.43	CSFB		100.43	52,501.73	238.80	231.96	0.23	2.40
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		99.51	233,851.30	(1,141.25)	(1,143.58)	0.86	0.54
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	64,036.70	BARCLAYS		100.30	64,230.48	198.73	195.95	0.20	2.19
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	78,108.82	BARCLAYS		100.52	78,514.77	412.31	408.63	0.27	2.39
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		98.77	335,819.36	(4,140.96)	(4,151.31)	1.14	0.95
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		99.25	481,381.42	(3,542.44)	(3,559.97)	1.15	0.67
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		100.40	150,598.34	615.90	608.02	0.52	1.69
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	75,936.44	CITIGRP		100.40	76,240.61	320.73	313.67	0.45	1.72
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	295,977.13	MERRILL		100.38	297,113.36	1,194.30	1,170.26	0.65	1.75
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		99.15	669,257.24	(5,601.01)	(5,647.15)	1.03	0.75
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		99.32	441,959.00	(2,939.18)	(2,970.97)	0.76	0.67
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		98.29	285,038.01	(4,902.66)	(4,913.63)	1.91	1.11
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		98.44	132,900.55	(2,085.25)	(2,087.72)	1.45	0.82
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		97.71	468,992.72	(10,989.18)	(10,991.34)	2.14	1.18
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	MERRILL		98.82	306,350.46	(3,582.74)	(3,593.58)	1.29	0.82
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		98.47	585,886.74	(9,015.38)	(9,025.70)	1.66	0.91

**Managed Account Fair Market Value & Analytics**

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

**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>Asset-Backed Security</b>										
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		98.56	364,670.15	(5,322.86)	(5,323.24)	2.26	1.09
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	BARCLAY		98.59	704,907.78	(9,993.69)	(9,997.12)	2.74	1.34
<b>Security Type Sub-Total</b>		<b>6,556,479.66</b>				<b>6,495,245.02</b>	<b>(60,325.17)</b>	<b>(60,561.61)</b>	<b>1.34</b>	<b>1.08</b>
<b>Managed Account Sub-Total</b>		<b>188,446,059.24</b>				<b>185,098,303.52</b>	<b>(2,627,921.10)</b>	<b>(2,466,561.48)</b>	<b>2.47</b>	<b>1.33</b>
<b>Securities Sub-Total</b>		<b>\$188,446,059.24</b>				<b>\$185,098,303.52</b>	<b>(\$2,627,921.10)</b>	<b>(\$2,466,561.48)</b>	<b>2.47</b>	<b>1.33%</b>
<b>Accrued Interest</b>						<b>\$258,926.76</b>				
<b>Total Investments</b>						<b>\$185,357,230.28</b>				

Bolded items are forward settling trades.

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
01/03/22	01/05/22	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	(5,661,246.09)	(6,279.21)	(5,667,525.30)			
01/11/22	01/13/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	(749,407.50)	0.00	(749,407.50)			
01/13/22	01/18/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	(2,358,316.41)	(7,115.32)	(2,365,431.73)			
01/13/22	01/18/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	(500,355.00)	(131.94)	(500,486.94)			
01/18/22	01/25/22	CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	(455,000.00)	0.00	(455,000.00)			
01/19/22	01/24/22	COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	(744,127.50)	(343.75)	(744,471.25)			
01/19/22	01/24/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	(179,694.00)	0.00	(179,694.00)			
01/24/22	01/26/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	(275,998.25)	(29.79)	(276,028.04)			
<b>01/31/22</b>	<b>02/07/22</b>	<b>NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025</b>	<b>63743HFC1</b>	<b>405,000.00</b>	<b>(404,987.85)</b>	<b>0.00</b>	<b>(404,987.85)</b>			

**Transaction Type Sub-Total** **11,615,000.00** **(11,329,132.60)** **(13,900.01)** **(11,343,032.61)**

<b>INTEREST</b>										
01/01/22	01/01/22	TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	0.00	10,500.00	10,500.00			
01/01/22	01/01/22	CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	0.00	3,812.50	3,812.50			
01/01/22	01/01/22	WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	0.00	1,312.50	1,312.50			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	01/01/22	01/01/22	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	0.00	1,855.55	1,855.55			
	01/01/22	01/01/22	AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	0.00	11,084.13	11,084.13			
	01/01/22	01/01/22	CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	0.00	2,215.50	2,215.50			
	01/01/22	01/01/22	LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	0.00	2,045.95	2,045.95			
	01/01/22	01/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	426,005.27	0.00	809.41	809.41			
	01/01/22	01/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,884.47	0.00	45.07	45.07			
	01/01/22	01/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	342,427.62	0.00	150.10	150.10			
	01/01/22	01/25/22	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			
	01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,732,241.92	0.00	3,399.52	3,399.52			
	01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	473,071.66	0.00	1,070.72	1,070.72			
	01/01/22	01/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	733,336.77	0.00	1,677.30	1,677.30			
	01/01/22	01/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	158,702.00	0.00	670.36	670.36			
	01/01/22	01/25/22	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			
	01/01/22	01/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	155,375.82	0.00	204.97	204.97			
	01/07/22	01/07/22	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	0.00	1,056.25	1,056.25			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
01/10/22	01/10/22	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,455,000.00	0.00	4,318.75	4,318.75			
01/15/22	01/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	62,162.37	0.00	136.76	136.76			
01/15/22	01/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	317,442.13	0.00	499.97	499.97			
01/15/22	01/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
01/15/22	01/15/22	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	11,937.91	0.00	32.23	32.23			
01/15/22	01/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	0.00	929.50	929.50			
01/15/22	01/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	57,250.40	0.00	119.75	119.75			
01/15/22	01/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	27,043.64	0.00	70.54	70.54			
01/15/22	01/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
01/15/22	01/15/22	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	3,210,000.00	0.00	6,018.75	6,018.75			
01/15/22	01/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	37,804.72	0.00	101.44	101.44			
01/15/22	01/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
01/15/22	01/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
01/15/22	01/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
01/15/22	01/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
01/15/22	01/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	83,007.67	0.00	129.35	129.35			
01/15/22	01/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	76,858.44	0.00	149.87	149.87			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
01/15/22	01/15/22	US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	0.00	1,531.25	1,531.25			
01/15/22	01/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	134.33	134.33			
01/15/22	01/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	55,914.17	0.00	123.94	123.94			
01/15/22	01/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	54,049.13	0.00	151.34	151.34			
01/16/22	01/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	91,135.84	0.00	201.26	201.26			
01/16/22	01/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
01/18/22	01/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	39,470.16	0.00	93.08	93.08			
01/20/22	01/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
01/20/22	01/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
01/20/22	01/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
01/20/22	01/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	89,186.99	0.00	147.90	147.90			
01/20/22	01/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
01/20/22	01/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
01/23/22	01/23/22	BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	450,000.00	0.00	8,694.00	8,694.00			
01/25/22	01/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
01/26/22	01/26/22	BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	0.00	2,088.00	2,088.00			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
01/27/22	01/27/22	MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	0.00	6,250.00	6,250.00			
01/30/22	01/30/22	AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	0.00	5,000.00	5,000.00			
01/31/22	01/31/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,600,000.00	0.00	19,875.00	19,875.00			
01/31/22	01/31/22	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	0.00	7,312.50	7,312.50			
01/31/22	01/31/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	0.00	4,125.00	4,125.00			
01/31/22	01/31/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	0.00	7,656.25	7,656.25			
<b>Transaction Type Sub-Total</b>				<b>48,485,309.10</b>	<b>0.00</b>	<b>125,547.78</b>	<b>125,547.78</b>			
<b>MATURITY</b>										
01/01/22	01/01/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	27,007.36	27,007.36	62.81	27,070.17	(489.51)	0.00	
<b>Transaction Type Sub-Total</b>				<b>27,007.36</b>	<b>27,007.36</b>	<b>62.81</b>	<b>27,070.17</b>	<b>(489.51)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
01/01/22	01/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,334.14	23,334.14	0.00	23,334.14	510.44	0.00	
01/01/22	01/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	48,586.10	48,586.10	0.00	48,586.10	0.92	0.00	
01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	3,271.32	3,271.32	0.00	3,271.32	12.78	0.00	
01/01/22	01/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	42.87	42.87	0.00	42.87	0.00	0.00	
01/01/22	01/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	407.02	407.02	0.00	407.02	(2.53)	0.00	
01/01/22	01/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,585.68	2,585.68	0.00	2,585.68	56.16	0.00	



**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
01/01/22	01/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	13,122.25	13,122.25	0.00	13,122.25	0.32	0.00	
01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	28,150.73	28,150.73	0.00	28,150.73	35.02	0.00	
01/01/22	01/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	539.21	539.21	0.00	539.21	(7.07)	0.00	
01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,519.21	1,519.21	0.00	1,519.21	(5.58)	0.00	
01/01/22	01/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,351.74	11,351.74	0.00	11,351.74	286.89	0.00	
01/01/22	01/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	104,555.68	104,555.68	0.00	104,555.68	(1,290.61)	0.00	
01/15/22	01/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	21,465.00	21,465.00	0.00	21,465.00	4.21	0.00	
01/15/22	01/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	7,890.30	7,890.30	0.00	7,890.30	1.60	0.00	
01/15/22	01/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	9,686.49	9,686.49	0.00	9,686.49	0.09	0.00	
01/15/22	01/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	11,847.69	11,847.69	0.00	11,847.69	1.56	0.00	
01/15/22	01/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	7,071.23	7,071.23	0.00	7,071.23	1.54	0.00	
01/15/22	01/15/22	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	7,811.14	7,811.14	0.00	7,811.14	1.34	0.00	
01/15/22	01/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	10,735.47	10,735.47	0.00	10,735.47	1.46	0.00	
01/15/22	01/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	12,821.74	12,821.74	0.00	12,821.74	0.99	0.00	
01/15/22	01/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	8,177.20	8,177.20	0.00	8,177.20	1.57	0.00	
01/15/22	01/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	9,887.94	9,887.94	0.00	9,887.94	2.17	0.00	
01/16/22	01/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	13,027.02	13,027.02	0.00	13,027.02	1.06	0.00	

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
01/18/22	01/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	7,339.31	7,339.31	0.00	7,339.31	0.20	0.00	
01/20/22	01/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	34,023.38	34,023.38	0.00	34,023.38	0.54	0.00	
<b>Transaction Type Sub-Total</b>				<b>399,249.86</b>	<b>399,249.86</b>	<b>0.00</b>	<b>399,249.86</b>	<b>(384.93)</b>	<b>0.00</b>	
<b>SELL</b>										
01/03/22	01/05/22	SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	1,164,191.00	9,110.56	1,173,301.56	6,647.00	12,601.04	FIFO
01/03/22	01/05/22	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	152,085.94	1,127.04	153,212.98	1,476.56	1,873.39	FIFO
01/03/22	01/05/22	US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	2,526,757.81	17,730.98	2,544,488.79	14,550.78	22,499.54	FIFO
01/03/22	01/05/22	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	681,088.50	5,590.20	686,678.70	6,088.50	6,088.50	FIFO
01/03/22	01/05/22	TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	1,003,467.45	8,193.55	1,011,661.00	8,467.45	8,467.45	FIFO
01/11/22	01/13/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	225,000.00	221,665.50	581.25	222,246.75	(3,186.00)	(3,203.57)	FIFO
01/12/22	01/13/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	630,571.30	4,496.53	635,067.83	5,571.30	5,571.30	FIFO
01/13/22	01/18/22	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	2,158,853.40	12,342.15	2,171,195.55	22,791.00	20,277.72	FIFO
01/13/22	01/18/22	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	303,198.00	2,365.83	305,563.83	3,267.00	3,221.90	FIFO
01/13/22	01/18/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	150,000.00	153,846.00	1,305.00	155,151.00	(3,090.00)	1,006.47	FIFO
01/18/22	01/20/22	CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	301,776.00	908.92	302,684.92	1,776.00	1,776.00	FIFO

**Managed Account Security Transactions & Interest**

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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>SELL</b>										
01/19/22	01/21/22	LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	925,731.60	7,394.24	933,125.84	5,731.60	5,731.60	FIFO
<b>Transaction Type Sub-Total</b>				<b>10,130,000.00</b>	<b>10,223,232.50</b>	<b>71,146.25</b>	<b>10,294,378.75</b>	<b>70,091.19</b>	<b>85,911.34</b>	
<b>Managed Account Sub-Total</b>					<b>(679,642.88)</b>	<b>182,856.83</b>	<b>(496,786.05)</b>	<b>69,216.75</b>	<b>85,911.34</b>	
<b>Total Security Transactions</b>					<b>(\$679,642.88)</b>	<b>\$182,856.83</b>	<b>(\$496,786.05)</b>	<b>\$69,216.75</b>	<b>\$85,911.34</b>	

Bolded items are forward settling trades.