



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
June 30, 2022

CITY OF HAYWARD

Client Management Team

Monique Spyke

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San Francisco, CA 94111-5411
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address

<https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

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

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

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

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

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

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

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

NOT FDIC INSURED

NO BANK GUARANTEE

MAY LOSE VALUE

Managed Account Summary Statement

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$179,741,352.62
Maturities/Calls	(1,418,562.28)
Principal Dispositions	(5,559,376.43)
Principal Acquisitions	6,058,003.58
Unsettled Trades	0.00
Change in Current Value	(1,367,278.64)
Closing Market Value	\$177,454,138.85

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,563,575.41
Coupon/Interest/Dividend Income	113,439.13
Principal Payments	1,418,562.28
Security Purchases	(6,076,639.59)
Net Cash Contribution	(1,018,937.23)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	117,638.11
Less Purchased Interest Related to Interest/Coupons	(18,636.01)
Plus Net Realized Gains/Losses	(115,221.48)
Total Cash Basis Earnings	(\$16,219.38)

Cash Balance

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

	Total
Ending Amortized Value of Securities	186,189,284.84
Ending Accrued Interest	399,814.62
Plus Proceeds from Sales	5,563,575.41
Plus Proceeds of Maturities/Calls/Principal Payments	1,418,562.28
Plus Coupons/Dividends Received	113,439.13
Less Cost of New Purchases	(6,076,639.59)
Less Beginning Amortized Value of Securities	(187,206,175.45)
Less Beginning Accrued Interest	(354,994.04)
Total Accrual Basis Earnings	\$46,867.20

Portfolio Summary and Statistics

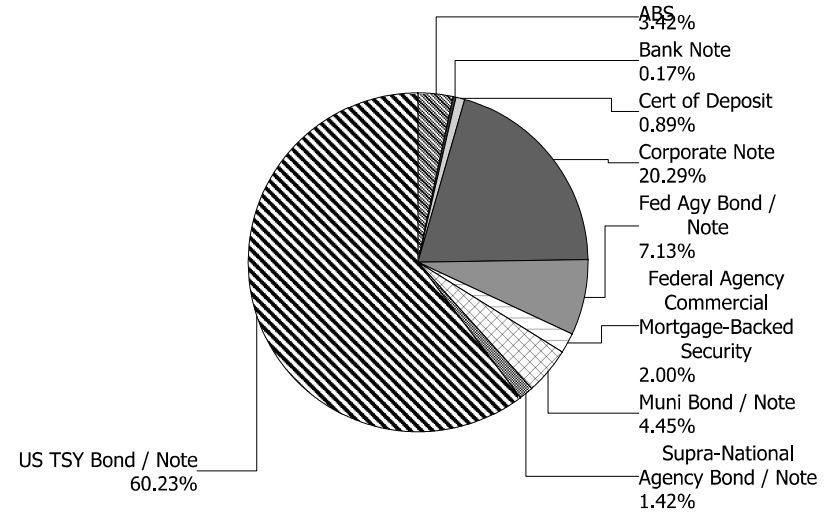
For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Account Summary

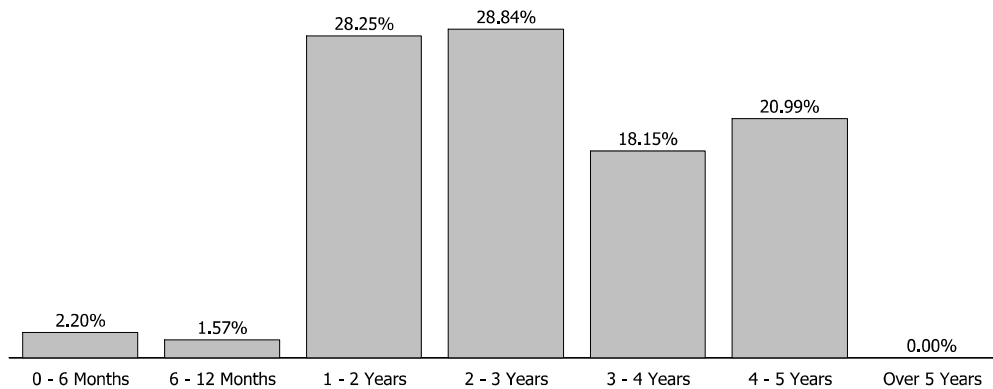
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	114,130,000.00	106,855,679.61	60.23
Supra-National Agency Bond / Note	2,645,000.00	2,524,708.31	1.42
Municipal Bond / Note	8,165,000.00	7,902,911.05	4.45
Federal Agency Commercial Mortgage-Backed Security	3,557,492.90	3,542,729.05	2.00
Federal Agency Bond / Note	13,060,000.00	12,659,382.13	7.13
Corporate Note	37,799,000.00	36,012,822.55	20.29
Certificate of Deposit	1,600,000.00	1,579,282.11	0.89
Bank Note	300,000.00	300,245.70	0.17
Asset-Backed Security	6,250,414.86	6,076,378.34	3.42
Managed Account Sub-Total	187,506,907.76	177,454,138.85	100.00%
Accrued Interest		399,814.62	
Total Portfolio	187,506,907.76	177,853,953.47	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.10%
Yield to Maturity at Market	3.14%
Weighted Average Days to Maturity	976

Managed Account Issuer Summary

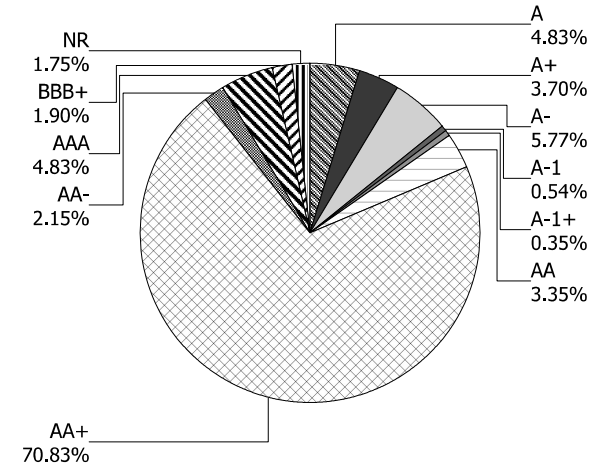
For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	603,748.20	0.34
AMAZON.COM INC	416,673.40	0.23
AMERICAN EXPRESS CO	1,216,180.45	0.69
AMERICAN HONDA FINANCE	1,305,672.70	0.74
ARIZONA TRANSPORTATION BOARD	1,220,414.65	0.69
ASTRAZENECA PLC	1,036,586.95	0.58
BANK OF AMERICA CO	1,877,659.01	1.06
BERKSHIRE HATHAWAY INC	448,876.90	0.25
BMW FINANCIAL SERVICES NA LLC	1,559,783.00	0.88
BRISTOL-MYERS SQUIBB CO	598,432.40	0.34
BROWN-FORMAN CORP	423,096.43	0.24
BURLINGTON NORTHERN SANTA FE	443,724.30	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	294,840.00	0.17
CALIFORNIA STATE UNIVERSITY	314,661.75	0.18
CAPITAL ONE FINANCIAL CORP	1,676,638.61	0.94
CARMAX AUTO OWNER TRUST	1,074,967.38	0.61
CATERPILLAR INC	1,005,455.28	0.57
CHAFFEY COMMUNITY COLLEGE DISTRICT	758,742.60	0.43
CHARLES SCHWAB	830,922.31	0.47
CITIGROUP INC	1,111,776.41	0.63
COMCAST CORP	150,428.70	0.08
CREDIT SUISSE GROUP RK	956,017.73	0.54
DEERE & COMPANY	990,358.18	0.56
DNB ASA	623,264.38	0.35
EXXON MOBIL CORP	293,442.60	0.17
FANNIE MAE	5,842,737.62	3.28
FIFTH THIRD AUTO TRUST	9,210.60	0.01
FLORIDA STATE BOARD OF ADMIN FIN CORP	276,503.50	0.16
FREDDIE MAC	10,359,373.56	5.83
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	343,525.43	0.19
GM FINANCIAL LEASINGTRUST	624,151.40	0.35
GOLDMAN SACHS GROUP INC	1,047,252.78	0.59

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HARLEY-DAVIDSON MOTORCYCLE TRUST	45,178.91	0.03
HERSHEY COMPANY	440,267.05	0.25
HOME DEPOT INC	574,577.46	0.32
HYUNDAI AUTO RECEIVABLES	130,750.44	0.07
IBM CORP	715,342.88	0.40
INTER-AMERICAN DEVELOPMENT BANK	1,200,630.06	0.68
INTL BANK OF RECONSTRUCTION AND DEV	1,324,078.25	0.75
JOHNSON & JOHNSON	440,124.75	0.25
JP MORGAN CHASE & CO	1,853,747.96	1.04
KUBOTA CREDIT OWNER TRUST	727,675.46	0.41
LOS ANGELES COMMUNITY COLLEGE DISTRICT	301,357.20	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,086,282.00	0.61
MERCEDES-BENZ AUTO LEASE TRUST	133,468.06	0.08
MERCK & CO INC	291,126.65	0.16
MORGAN STANLEY	1,427,400.26	0.80
NATIONAL AUSTRALIA BANK LTD	887,499.00	0.50
NATIONAL RURAL UTILITIES CO FINANCE CORP	387,614.57	0.22
NESTLE SA	666,890.22	0.38
NEW YORK ST URBAN DEVELOPMENT CORP	1,123,588.60	0.63
NORTHERN TRUST	904,730.40	0.51
PACCAR FINANCIAL CORP	913,893.53	0.52
PALOMAR COMMUNITY COLLEGE DISTRICT	340,315.50	0.19
PNC FINANCIAL SERVICES GROUP	300,245.70	0.17
PROCTER & GAMBLE CO	608,623.60	0.34
RABOBANK NEDERLAND	705,763.50	0.40
Roche Holding AG	2,751,896.57	1.54
STATE OF MARYLAND	632,892.00	0.36
STATE OF MISSISSIPPI	456,104.50	0.26
STATE OF WISCONSIN	607,643.75	0.34
STATE STREET CORPORATION	930,806.72	0.52
TARGET CORP	1,023,039.24	0.58
THE BANK OF NEW YORK MELLON CORPORATION	1,141,251.83	0.64
Toyota Lease Owner Trust	332,865.37	0.19

Managed Account Issuer Summary

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
TOYOTA MOTOR CORP	1,365,645.75	0.77
TRUIST FIN CORP	1,074,328.95	0.61
UNILEVER PLC	659,394.50	0.37
UNITED STATES TREASURY	106,855,679.61	60.21
UNITEDHEALTH GROUP INC	1,120,851.74	0.63
UNIVERSITY OF CALIFORNIA	489,565.00	0.28
VERIZON OWNER TRUST	745,882.10	0.42
Total	\$177,454,138.85	100.00%

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	3,441.30	667,785.19	648,140.59
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	1,571.04	2,499,138.90	2,417,187.50
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	1,895.38	2,994,190.92	2,898,281.40
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	1,101.56	3,451,507.58	3,323,320.14
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	123.50	2,255,102.65	2,168,187.50
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	177.59	3,246,156.83	3,117,968.75
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	1,412.81	2,447,946.92	2,345,109.38
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	AA+	Aaa	03/01/21	03/03/21	4,480,488.28	0.27	2,113.26	4,489,258.61	4,298,202.90
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	1,347.83	412,278.27	392,937.52
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	7,750.00	2,368,148.13	2,259,390.74
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	371.58	3,385,322.61	3,223,625.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	AA+	Aaa	08/04/21	08/06/21	750,878.91	0.33	1,297.48	750,609.67	711,328.13
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	1,314.78	759,938.05	720,812.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	2,940.95	1,698,751.62	1,612,343.75

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 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	4,613.95	3,272,419.08	3,097,433.43
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	3,301.63	2,990,850.87	2,830,312.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	5,054.35	2,048,908.15	1,931,875.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	AA+	Aaa	11/12/21	11/15/21	9,524,632.81	0.84	9,147.76	9,529,909.93	9,053,102.04
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	539.96	435,814.34	409,925.76
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	5,081.97	4,103,042.70	3,858,124.80
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	2,117.49	9,789,257.36	9,226,562.00
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	6,100.48	5,686,886.49	5,369,203.13
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	4,211.96	9,730,851.27	9,110,938.00
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	938.54	582,883.42	545,437.50
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	15,642.26	9,736,155.42	9,090,625.00
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	237.77	9,825,226.82	9,178,125.00
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	6,387.26	2,367,401.67	2,221,078.13
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	AA+	Aaa	06/09/22	06/15/22	2,262,988.28	3.09	6,517.61	2,265,504.66	2,266,406.25

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 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	9,476.90	4,980,708.28	4,607,812.50
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	600,000.00	AA+	Aaa	02/11/22	02/15/22	581,765.63	1.91	20.38	583,158.82	554,437.50
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	23.78	679,000.00	646,843.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	AA+	Aaa	06/02/22	06/03/22	1,793,416.02	2.95	15,638.12	1,794,338.23	1,783,515.63
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	AA+	Aaa	05/02/22	05/04/22	939,720.70	2.99	4,401.49	940,047.92	937,085.89
Security Type Sub-Total		114,130,000.00					112,652,977.20	0.91	126,312.72	112,768,501.38	106,855,679.61
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	353.30	1,373,620.42	1,324,078.25
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	1,728.61	1,269,301.15	1,200,630.06
Security Type Sub-Total		2,645,000.00					2,641,103.95	0.42	2,081.91	2,642,921.57	2,524,708.31
Municipal Bond / Note											
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	409.87	290,000.00	284,147.80
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	401.22	500,000.00	489,565.00
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	1,037.58	777,794.99	758,742.60

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
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	2,215.50	300,615.00	294,840.00
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	1,312.50	625,000.00	607,643.75
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	11,084.13	1,235,000.00	1,220,414.65
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	573.50	310,000.00	301,357.20
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	845.83	350,000.00	340,315.50
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	1,110.42	650,000.00	632,892.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	257.29	325,000.00	314,661.75
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	334.08	475,000.00	456,104.50
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	1,606.49	880,000.00	839,440.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	1,855.55	295,000.00	276,503.50
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	7,221.00	1,160,000.00	1,086,282.00
Security Type Sub-Total		8,165,000.00					8,188,913.60	0.86	30,264.96	8,173,409.99	7,902,911.05
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	93,951.63	AA+	Aaa	06/12/19	06/17/19	94,296.61	2.23	184.38	93,951.63	93,951.63

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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	202,306.86	AA+	Aaa	03/28/19	04/02/19	201,516.60	2.48	397.03	202,306.86	202,306.86
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	959,112.42	AA+	Aaa	09/04/19	09/09/19	973,274.31	1.78	1,843.89	959,527.76	956,703.20
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	274,636.80	AA+	Aaa	06/24/19	06/27/19	278,026.85	2.13	574.11	274,977.75	274,636.80
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	461,994.33	AA+	Aaa	02/18/20	02/21/20	470,909.38	1.78	966.34	463,108.71	460,268.91
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	984,047.93	AA+	Aaa	06/12/19	06/17/19	992,658.35	2.24	2,058.30	984,906.88	980,372.79
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	134,349.63	AA+	Aaa	09/11/19	09/16/19	135,186.77	2.08	255.26	134,458.92	133,920.28
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	177,984.55	AA+	Aaa	09/04/19	09/09/19	180,316.32	1.86	338.17	178,287.15	177,415.76
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,612.11	AA+	Aaa	12/07/18	12/17/18	16,612.06	3.20	44.34	16,612.10	16,509.58
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	36,958.90	AA+	Aaa	11/20/19	11/26/19	36,958.01	2.09	64.43	36,958.51	36,868.54
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	215,537.74	AA+	Aaa	07/23/20	07/30/20	215,533.64	0.53	94.48	215,535.42	209,774.70
Security Type Sub-Total		3,557,492.90					3,595,288.90	1.94	6,820.73	3,560,631.69	3,542,729.05
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	1,187.50	999,866.03	973,156.00
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	2,915.31	2,453,197.20	2,389,097.98
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	2,291.25	1,948,641.60	1,894,510.80

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Federal Agency Bond / Note											
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	2,050.52	2,324,095.03	2,254,501.35
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	557.15	710,051.20	687,754.28
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	706.25	899,882.64	871,801.20
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	1,247.71	1,589,792.79	1,540,182.12
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	399.38	2,128,996.68	2,048,378.40

Security Type Sub-Total **13,060,000.00** **13,045,532.51** **0.29** **11,355.07** **13,054,523.17** **12,659,382.13**

Corporate Note											
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	3,849.05	288,189.22	275,639.65
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	4,261.11	342,919.07	326,112.80
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	869.06	404,884.34	388,484.51
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	1,171.67	156,362.45	150,428.70
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	305.71	434,716.63	414,444.51
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	178.75	324,727.42	308,206.28

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Corporate Note												
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	426.71	664,961.94	630,533.05	
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	A	A2	06/07/21	06/10/21	169,787.50	0.49	51.00	169,862.55	162,299.68	
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	10,500.00	629,072.91	601,765.20	
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	2,543.80	156,920.60	149,057.10	
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	5,087.60	314,501.36	298,114.20	
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	1,798.00	150,365.79	143,096.40	
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A2	11/19/21	11/23/21	414,320.00	1.14	4,194.44	411,003.79	389,612.80	
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	199,904.56	188,072.20	
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	543.84	225,000.00	212,160.15	
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	767.40	264,983.18	249,962.58	
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	1,278.83	710,000.00	666,890.22	

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Corporate Note											
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A2	09/28/20	09/30/20	124,967.50	0.66	238.07	124,981.85	120,126.87
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	923.73	485,000.00	466,092.28
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	584.55	325,000.00	311,687.68
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	942.19	625,000.00	596,076.88
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	4,841.15	744,985.04	705,763.50
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	5,250.00	749,498.86	712,384.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	A-	A2	01/31/22	02/07/22	404,987.85	1.88	3,037.50	404,989.45	387,614.57
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	3,177.40	307,378.03	291,126.65
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	3,105.00	459,672.70	428,971.05
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	559.48	265,000.00	249,755.08

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Corporate Note											
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	2,596.13	312,259.88	293,442.60
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	AA	Aa3	03/03/22	03/10/22	2,390,000.00	2.13	15,711.06	2,390,000.00	2,306,787.37
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	150,000.00	AA-	A3	03/09/22	03/11/22	152,515.50	2.43	1,125.00	152,241.17	147,908.10
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	2,250.00	315,229.43	295,816.20
BMW US CAPITAL LLC CORP NOTES (CALLABLE) DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	A	A2	03/28/22	04/01/22	314,703.90	3.28	2,559.38	314,728.48	310,703.09
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	A+	A1	03/31/22	04/07/22	924,759.50	2.86	6,151.25	924,778.15	913,893.53
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	A	A2	03/24/22	03/28/22	144,746.25	2.76	1,011.38	144,767.89	141,912.81
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	A-	A1	03/02/22	03/04/22	442,760.75	2.11	3,140.28	440,801.96	423,096.43
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	967.78	331,289.64	306,228.65
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	531.38	325,604.46	304,386.55

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Corporate Note												
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	175,000.00	A	A2	05/10/22	05/13/22	174,982.50	3.40	793.33	174,983.28	174,312.25
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	525,000.00	A	A2	05/10/22	05/13/22	524,333.25	3.44	2,380.00	524,363.06	522,936.75
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025		427866BF4	475,000.00	A	A1	03/04/22	03/08/22	458,598.25	2.01	356.25	460,195.37	440,267.05
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	422.30	615,000.00	575,272.23
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025		05531FBE2	650,000.00	A-	A3	02/07/22	02/09/22	683,481.50	2.09	1,736.94	679,455.78	647,210.85
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	475,000.00	A+	A1	06/27/22	06/30/22	474,548.75	3.98	52.12	474,549.16	477,532.70
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025		110122DN5	500,000.00	A+	A2	02/22/22	02/24/22	473,760.00	2.23	500.00	476,213.96	455,336.00
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026		17327CAN3	455,000.00	BBB+	A3	01/18/22	01/25/22	455,000.00	2.01	3,970.94	455,000.00	426,540.66
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026		857477BR3	415,000.00	A	A1	02/02/22	02/07/22	415,000.00	1.75	2,898.36	415,000.00	398,624.52
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	1,485.56	441,945.19	409,452.30

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	A-	A1	02/16/22	02/18/22	1,090,000.00	2.63	10,590.86	1,090,000.00	1,046,219.06
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	A	A1	02/02/22	02/04/22	283,681.75	2.10	2,016.60	282,572.00	266,091.10
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	A	A1	02/17/22	02/22/22	280,535.75	2.38	2,016.60	279,904.91	266,091.10
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	A+	A3	02/22/22	02/24/22	453,102.50	2.30	697.99	454,907.16	431,651.98
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	495.00	444,373.84	406,053.90
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	197.85	446,368.78	408,481.65
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	A-	A1	11/29/21	12/01/21	423,432.00	1.81	5,347.22	420,508.17	381,181.20
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	A+	A1	02/23/22	02/25/22	468,715.75	2.32	4,037.50	469,206.34	447,234.35
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	A	A2	02/22/22	02/24/22	453,045.50	2.35	2,292.53	454,756.07	425,672.20
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	1,820.00	444,086.81	405,216.00
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	1,267.50	445,775.29	406,172.25

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	997.50	441,041.94	399,083.85
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	2,488.89	420,781.24	380,849.20
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	BBB+	A2	11/19/21	11/23/21	449,127.00	1.69	1,175.63	449,233.29	407,938.50
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	AA-	A1	03/10/22	03/14/22	631,290.00	2.57	1,937.50	629,197.60	603,748.20
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	A+	A1	01/13/22	01/18/22	500,355.00	1.89	4,433.33	500,323.03	459,142.00
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	1,530.75	179,720.61	166,657.86
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	2,338.65	275,912.45	254,616.18
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	03/10/22	03/16/22	461,989.75	2.65	4,192.53	462,773.15	435,939.33
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	AA-	Aa3	02/01/22	02/03/22	650,214.50	1.89	5,145.83	650,197.10	608,623.60
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A2	03/11/22	03/15/22	460,775.00	2.77	2,123.33	463,145.62	442,501.50
IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	A-	A3	02/22/22	02/24/22	470,164.50	2.42	4,121.94	470,503.60	439,703.23

Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	A3	03/11/22	03/15/22	444,908.75	2.64	1,989.37	446,701.28	427,118.10
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	AAA	Aaa	03/10/22	03/14/22	461,313.00	2.41	4,351.25	460,598.15	440,124.75
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	A	A2	03/03/22	03/07/22	473,318.50	2.53	3,814.51	473,425.55	442,437.80
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	BBB+	A2	03/04/22	03/08/22	449,581.50	2.57	3,729.38	449,607.91	418,629.15
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	A	A2	03/09/22	03/11/22	447,835.50	2.45	3,348.76	447,968.48	421,886.25
ROCHE HOLDINGS INC CORPORATE NOTES DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	AA	Aa3	03/10/22	03/14/22	468,834.50	2.59	3,389.05	469,203.35	445,109.20
BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	A-	A2	03/10/22	03/14/22	446,343.25	2.97	2,406.40	448,056.68	425,929.18
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,307.50	2.69	3,216.81	466,812.66	448,876.90
BMW US CAPITAL LLC CORPORATE NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	A	A2	04/01/22	04/05/22	350,899.50	3.39	3,018.75	350,856.55	341,380.55
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	AA	A1	04/14/22	04/19/22	426,632.00	3.22	3,038.75	426,565.41	416,673.40
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	A	A2	04/18/22	04/20/22	440,491.50	3.34	3,342.19	440,867.45	432,664.65

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	A+	A2	05/10/22	05/12/22	908,694.00	3.79	5,100.00	908,451.69	904,730.40
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	A+	A3	05/17/22	05/20/22	109,940.60	3.71	463.53	109,941.97	109,902.10
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	A+	A3	05/18/22	05/20/22	164,643.60	3.75	695.29	164,651.82	164,853.15
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	AA-	Aa3	06/09/22	06/13/22	892,152.00	4.10	2,147.75	892,229.53	887,499.00
Security Type Sub-Total		37,799,000.00					37,933,381.71	2.00	217,034.47	37,839,516.08	36,012,822.55
Certificate of Deposit											
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	A-1+	P-1	12/04/19	12/06/19	625,000.00	2.03	1,027.08	625,000.00	623,264.38
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A-1	P-1	03/19/21	03/23/21	975,000.00	0.59	1,693.79	975,000.00	956,017.73
Security Type Sub-Total		1,600,000.00					1,600,000.00	1.16	2,720.87	1,600,000.00	1,579,282.11
Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	A	A2	03/05/20	03/09/20	321,240.00	1.27	670.83	300,000.00	300,245.70
Security Type Sub-Total		300,000.00					321,240.00	1.27	670.83	300,000.00	300,245.70
Asset-Backed Security											
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	148,576.39	AAA	Aaa	09/22/20	09/29/20	148,562.16	0.45	20.43	148,570.78	148,204.41

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	1,254.48	AAA	NR	10/17/18	10/24/18	1,254.47	3.36	1.87	1,254.48	1,254.51
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	14,046.13	AAA	Aaa	05/21/19	05/30/19	14,043.29	2.51	15.67	14,045.26	14,054.67
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	134,295.31	AAA	NR	09/15/20	09/23/20	134,288.51	0.40	23.87	134,292.34	133,468.06
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	9,208.23	AAA	Aaa	04/30/19	05/08/19	9,206.21	2.65	10.80	9,207.59	9,210.60
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	234,725.24	AAA	Aaa	03/02/21	03/10/21	234,717.80	0.29	11.35	234,721.18	232,064.58
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	3,669.02	NR	Aaa	06/19/19	06/26/19	3,668.74	2.34	3.82	3,668.92	3,669.45
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	19,970.21	AAA	Aaa	04/09/19	04/17/19	19,968.59	2.65	22.05	19,969.66	19,976.40
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	339,976.09	332,865.37
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	484,951.87	475,946.99
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	81,741.07	AAA	Aaa	01/21/20	01/29/20	81,731.51	1.85	46.21	81,736.68	81,517.87
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	41,587.96	AAA	Aaa	01/21/20	01/29/20	41,578.89	1.87	34.56	41,583.55	41,509.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	202,387.38	AAA	NR	01/14/20	01/22/20	202,347.67	1.89	170.01	202,367.44	201,044.82
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	674,917.25	664,364.23
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	328,953.44	NR	Aaa	08/11/20	08/19/20	328,878.18	0.46	61.68	328,908.31	323,549.03

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
KCOT 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	289,957.26	275,646.80
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	134,989.60	130,750.44
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	479,985.79	452,028.66
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	AAA	NR	04/13/21	04/21/21	309,933.20	0.52	71.64	309,949.72	300,937.31
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	594,920.67	571,730.74
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	369,993.98	350,271.49
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	714,913.05	676,040.58
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	AAA	NR	06/06/22	06/14/22	634,898.53	3.49	1,046.52	634,899.49	636,271.87
Security Type Sub-Total		6,250,414.86					6,249,525.15	0.96	2,553.06	6,249,780.96	6,076,378.34
Managed Account Sub-Total		187,506,907.76					186,227,963.02	1.10	399,814.62	186,189,284.84	177,454,138.85
Securities Sub-Total		\$187,506,907.76					\$186,227,963.02	1.10%	\$399,814.62	\$186,189,284.84	\$177,454,138.85
Accrued Interest											\$399,814.62
Total Investments											\$177,853,953.47

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		98.20	648,140.59	(27,508.63)	(19,644.60)	1.08	2.94
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		96.69	2,417,187.50	(81,445.31)	(81,951.40)	1.25	2.97
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		96.61	2,898,281.40	(93,046.73)	(95,909.52)	1.33	2.99
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		96.33	3,323,320.14	(129,914.24)	(128,187.44)	1.37	3.00
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		95.94	2,168,187.50	(82,984.38)	(86,915.15)	1.46	2.99
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		95.94	3,117,968.75	(124,287.11)	(128,188.08)	1.46	2.99
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		95.72	2,345,109.38	(100,966.79)	(102,837.54)	1.54	2.99
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		95.52	4,298,202.90	(182,285.38)	(191,055.71)	1.62	2.97
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		98.23	392,937.52	(26,718.73)	(19,340.75)	1.80	3.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		98.23	2,259,390.74	(154,800.67)	(108,757.39)	1.80	3.00
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		94.81	3,223,625.00	(154,328.13)	(161,697.61)	1.95	3.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		94.84	711,328.13	(39,550.78)	(39,281.54)	2.03	3.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		94.84	720,812.50	(39,098.44)	(39,125.55)	2.03	3.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		94.84	1,612,343.75	(85,863.28)	(86,407.87)	2.03	3.00
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		94.58	3,097,433.43	(173,984.54)	(174,985.65)	2.12	3.03
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		94.34	2,830,312.50	(157,500.00)	(160,538.37)	2.20	3.04
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		96.59	1,931,875.00	(141,171.88)	(117,033.15)	2.30	3.02

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	NOMURA		94.80	9,053,102.04	(471,530.77)	(476,807.89)	2.36	3.04
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		96.45	409,925.76	(30,530.29)	(25,888.58)	2.38	3.03
US TREASURY NOTES	DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		96.45	3,858,124.80	(290,312.70)	(244,917.90)	2.38	3.03
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		92.27	9,226,562.00	(517,578.63)	(562,695.36)	2.91	3.04
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		91.78	5,369,203.13	(292,042.96)	(317,683.36)	3.07	3.06
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		91.11	9,110,938.00	(569,530.75)	(619,913.27)	3.32	3.08
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		90.91	545,437.50	(35,015.63)	(37,445.92)	3.56	3.07
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		90.91	9,090,625.00	(599,609.38)	(645,530.42)	3.56	3.07
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		91.78	9,178,125.00	(621,484.38)	(647,101.82)	3.94	3.07
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		90.66	2,221,078.13	(137,238.28)	(146,323.54)	4.03	3.08
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		90.66	2,266,406.25	3,417.97	901.59	4.03	3.08
US TREASURY N/B NOTES	DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		92.16	4,607,812.50	(370,117.19)	(372,895.78)	4.23	3.07
US TREASURY N/B NOTES	DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		92.41	554,437.50	(27,328.13)	(28,721.32)	4.38	3.07
US TREASURY N/B NOTES	DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	NOMURA		92.41	646,843.75	(30,406.25)	(32,156.25)	4.38	3.07
US TREASURY NOTES	DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		96.41	1,783,515.63	(9,900.39)	(10,822.60)	4.38	3.09
US TREASURY N/B NOTES	DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		98.64	937,085.89	(2,634.81)	(2,962.03)	4.54	3.05
Security Type Sub-Total			114,130,000.00				106,855,679.61	(5,797,297.59)	(5,912,821.77)	2.76	3.04

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Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		96.30	1,324,078.25	(47,965.50)	(49,542.17)	1.40	2.97
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		94.54	1,200,630.06	(68,430.14)	(68,671.09)	2.22	3.05

Security Type Sub-Total **2,645,000.00** **2,524,708.31** **(116,395.64)** **(118,213.26)** **1.79** **3.01**

Municipal Bond / Note										
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		97.98	284,147.80	(5,852.20)	(5,852.20)	0.71	3.39
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		97.91	489,565.00	(10,435.00)	(10,435.00)	0.87	3.06
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		98.54	758,742.60	(33,572.00)	(19,052.39)	0.92	3.24
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		98.28	294,840.00	(6,759.00)	(5,775.00)	0.99	3.23
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		97.22	607,643.75	(17,356.25)	(17,356.25)	1.00	3.26
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		98.82	1,220,414.65	(14,585.35)	(14,585.35)	0.99	3.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		97.21	301,357.20	(8,642.80)	(8,642.80)	1.08	3.07
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		97.23	340,315.50	(9,684.50)	(9,684.50)	1.08	3.19
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		97.37	632,892.00	(17,108.00)	(17,108.00)	1.08	2.89
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		96.82	314,661.75	(10,338.25)	(10,338.25)	1.33	2.92
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		96.02	456,104.50	(18,895.50)	(18,895.50)	1.33	3.49

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Municipal Bond / Note											
NY ST URBAN DEV CORP TXBL REV BONDS	DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		95.39	839,440.80	(40,559.20)	(40,559.20)	1.70	3.42
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		93.73	276,503.50	(18,496.50)	(18,496.50)	2.94	3.47
LOS ANGELES USD, CA TXBL GO BONDS	DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		93.65	1,086,282.00	(73,718.00)	(73,718.00)	2.94	3.49
Security Type Sub-Total			8,165,000.00				7,902,911.05	(286,002.55)	(270,498.94)	1.43	3.22
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	93,951.63	WELLS_FA		100.00	93,951.63	(344.98)	0.00	0.07	2.35
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	202,306.86	WELLS_FA		100.00	202,306.86	790.26	0.00	0.07	2.35
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	959,112.42	CANT_FIT		99.75	956,703.20	(16,571.11)	(2,824.56)	0.09	5.24
FANNIEMAE-ACES	DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	274,636.80	JPM_CHAS		100.00	274,636.80	(3,390.05)	(340.95)	0.32	2.51
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	461,994.33	PTRU		99.63	460,268.91	(10,640.47)	(2,839.80)	0.32	3.63
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	984,047.93	CITIGRP		99.63	980,372.79	(12,285.56)	(4,534.09)	0.32	3.63
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	134,349.63	BAIRD		99.68	133,920.28	(1,266.49)	(538.64)	0.42	3.05
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	177,984.55	BAIRD		99.68	177,415.76	(2,900.56)	(871.39)	0.42	3.05
FHMS KP05 A	DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,612.11	CSFB		99.38	16,509.58	(102.48)	(102.52)	1.02	3.83
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	36,958.90	JPM_CHAS		99.76	36,868.54	(89.47)	(89.97)	1.06	2.22
FHMS KJ30 A1	DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	215,537.74	JPM_CHA		97.33	209,774.70	(5,758.94)	(5,760.72)	1.46	1.62
Security Type Sub-Total			3,557,492.90				3,542,729.05	(52,559.85)	(17,902.64)	0.32	3.69

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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G05G4	1,000,000.00	WELLS_F		97.32	973,156.00	(26,484.00)	(26,710.03)	1.03	2.92
DTD 07/10/2020 0.250% 07/10/2023											
FANNIE MAE NOTES		3135G05G4	2,455,000.00	CITIGRP		97.32	2,389,097.98	(60,623.77)	(64,099.22)	1.03	2.92
DTD 07/10/2020 0.250% 07/10/2023											
FANNIE MAE NOTES (CALLABLE)		3135G05R0	1,950,000.00	CITIGRP	08/10/22	97.15	1,894,510.80	(51,823.20)	(54,130.80)	0.12	2.92
DTD 08/10/2020 0.300% 08/10/2023											
FREDDIE MAC NOTES		3137EAEV7	2,325,000.00	CITIGRP		96.97	2,254,501.35	(68,127.15)	(69,593.68)	1.15	2.95
DTD 08/21/2020 0.250% 08/24/2023											
FREDDIE MAC NOTES		3137EAEW5	710,000.00	NOMURA		96.87	687,754.28	(22,375.38)	(22,296.92)	1.19	2.95
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	900,000.00	NOMURA		96.87	871,801.20	(27,910.80)	(28,081.44)	1.19	2.95
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	1,590,000.00	WELLS_F		96.87	1,540,182.12	(49,293.18)	(49,610.67)	1.19	2.95
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAF2	2,130,000.00	CITIGRP		96.17	2,048,378.40	(79,512.90)	(80,618.28)	1.43	3.01
DTD 12/04/2020 0.250% 12/04/2023											

Security Type Sub-Total			13,060,000.00				12,659,382.13	(386,150.38)	(395,141.04)	1.02	2.95
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Corporate Note											
IBM CORP NOTES		459200HU8	275,000.00	WELLS_F		100.23	275,639.65	(26,676.10)	(12,549.57)	1.56	3.47
DTD 02/12/2014 3.625% 02/12/2024											
GOLDMAN SACHS CORP NOTES		38141GVM3	325,000.00	TD		100.34	326,112.80	(32,115.20)	(16,806.27)	1.62	3.78
DTD 03/03/2014 4.000% 03/03/2024											
CHARLES SCHWAB CORP NOTES (CALLABLE)		808513BN4	405,000.00	CSFB	02/18/24	95.92	388,484.51	(16,312.99)	(16,399.83)	1.62	3.21
DTD 03/18/2021 0.750% 03/18/2024											
COMCAST CORP (CALLABLE) CORPORATE NOTES		20030NCR0	150,000.00	CITIGRP	03/15/24	100.29	150,428.70	(13,909.80)	(5,933.75)	1.66	3.53
DTD 10/05/2018 3.700% 04/15/2024											
UNITEDHEALTH GROUP INC (CALLABLE) CORP N		91324PEB4	435,000.00	CITIGRP		95.27	414,444.51	(20,103.09)	(20,272.12)	1.87	3.17
DTD 05/19/2021 0.550% 05/15/2024											

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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		94.83	308,206.28	(16,358.22)	(16,521.14)	1.87	3.31
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_		94.82	630,533.05	(34,407.10)	(34,428.89)	1.90	3.53
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		95.47	162,299.68	(7,487.82)	(7,562.87)	1.93	2.87
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	MORGAN_		100.29	601,765.20	(35,818.80)	(27,307.71)	1.92	3.35
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		99.37	149,057.10	(13,565.40)	(7,863.50)	1.97	4.18
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		99.37	298,114.20	(29,035.80)	(16,387.16)	1.97	4.18
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	99.37	143,096.40	(12,810.96)	(7,269.39)	1.92	3.21
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	97.40	389,612.80	(24,707.20)	(21,390.99)	1.94	3.81
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		94.04	188,072.20	(11,795.80)	(11,832.36)	2.09	3.72
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	94.29	212,160.15	(12,839.85)	(12,839.85)	0.14	3.44
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		94.33	249,962.58	(15,013.57)	(15,020.60)	2.10	3.56
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	93.93	666,890.22	(43,109.78)	(43,109.78)	1.20	3.49

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Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	96.10	120,126.87	(4,840.63)	(4,854.98)	1.21	2.48
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	96.10	466,092.28	(18,907.72)	(18,907.72)	1.21	2.48
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		95.90	311,687.68	(13,312.32)	(13,312.32)	2.29	2.77
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	95.37	596,076.88	(28,923.12)	(28,923.12)	1.31	2.89
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		94.10	705,763.50	(38,364.00)	(39,221.54)	2.47	3.85
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		94.98	712,384.50	(37,023.00)	(37,114.36)	2.48	3.59
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		95.71	387,614.57	(17,373.28)	(17,374.88)	2.53	3.62
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	98.69	291,126.65	(23,107.35)	(16,251.38)	2.28	3.28
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		95.33	428,971.05	(33,498.45)	(30,701.65)	2.55	3.69
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	94.25	249,755.08	(15,244.92)	(15,244.92)	1.62	2.85
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	97.81	293,442.60	(25,133.40)	(18,817.28)	2.35	3.57

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
ROCHE HOLDINGS INC (CALLABLE) CORPORATE	DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	DEUTSCH	02/10/25	96.52	2,306,787.37	(83,212.63)	(83,212.63)	2.54	3.50
BURLINGTN NORTH SANTA FE CORP NOTES (CAL	DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	150,000.00	MERRILL	01/01/25	98.61	147,908.10	(4,607.40)	(4,333.07)	2.41	3.53
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	98.61	295,816.20	(27,385.80)	(19,413.23)	2.41	3.53
BMW US CAPITAL LLC CORP NOTES (CALLABLE)	DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_	03/09/25	98.64	310,703.09	(4,000.81)	(4,025.39)	2.58	3.77
PACCAR FINANCIAL CORP CORPORATE NOTES	DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		98.80	913,893.53	(10,865.97)	(10,884.62)	2.67	3.31
HOME DEPOT INC (CALLABLE) CORPORATE NOTE	DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	MORGAN_	03/15/25	97.87	141,912.81	(2,833.44)	(2,855.08)	2.69	3.51
BROWN-FORMAN CORP NOTES (CALLABLE)	DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	99.55	423,096.43	(19,664.32)	(17,705.53)	2.51	3.67
BANK OF NY MELLON (CALLABLE) CORP NOTES	DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	94.22	306,228.65	(28,089.10)	(25,060.99)	2.68	3.78
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		93.66	304,386.55	(21,464.95)	(21,217.91)	2.80	3.34
CATERPILLAR FINL SERVICE CORPORATE NOTES	DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	DEUTSCH		99.61	174,312.25	(670.25)	(671.03)	2.75	3.54
CATERPILLAR FINL SERVICE CORPORATE NOTES	DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	525,000.00	MERRILL		99.61	522,936.75	(1,396.50)	(1,426.31)	2.75	3.54
HERSHEY CO CORP NOTES (CALLABLE)	DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	92.69	440,267.05	(18,331.20)	(19,928.32)	2.80	3.56

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		93.54	575,272.23	(39,727.77)	(39,727.77)	2.89	3.16
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	99.57	647,210.85	(36,270.65)	(32,244.93)	2.72	3.86
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	MERRILL		100.53	477,532.70	2,983.95	2,983.54	2.86	3.76
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	91.07	455,336.00	(18,424.00)	(20,877.96)	3.25	3.59
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP		93.75	426,540.66	(28,459.34)	(28,459.34)	3.43	3.91
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	96.05	398,624.52	(16,375.48)	(16,375.48)	3.01	2.91
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		90.99	409,452.30	(31,201.20)	(32,492.89)	3.55	3.53
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	95.98	1,046,219.06	(43,780.94)	(43,780.94)	2.53	3.82
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	96.76	266,091.10	(17,590.65)	(16,480.90)	2.64	3.84
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	96.76	266,091.10	(14,444.65)	(13,813.81)	2.64	3.84
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	90.87	431,651.98	(21,450.52)	(23,255.18)	3.71	3.70
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	90.23	406,053.90	(37,484.10)	(38,319.94)	3.74	3.92

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Corporate Note										
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	90.77	408,481.65	(37,355.85)	(37,887.13)	2.92	3.85
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		95.30	381,181.20	(42,250.80)	(39,326.97)	3.80	4.40
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		94.15	447,234.35	(21,481.40)	(21,971.99)	3.90	3.55
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	89.62	425,672.20	(27,373.30)	(29,083.87)	3.92	4.01
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		90.05	405,216.00	(38,052.00)	(38,870.81)	4.07	3.90
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		90.26	406,172.25	(39,030.75)	(39,603.04)	4.16	3.78
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		88.69	399,083.85	(40,746.15)	(41,958.09)	4.19	3.94
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	95.21	380,849.20	(42,906.80)	(39,932.04)	3.81	4.43
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	90.65	407,938.50	(41,188.50)	(41,294.79)	4.11	4.02
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	100.62	603,748.20	(27,541.80)	(25,449.40)	3.88	3.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		91.83	459,142.00	(41,213.00)	(41,181.03)	4.32	3.88
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP		92.59	166,657.86	(13,036.14)	(13,062.75)	4.32	3.74

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_		92.59	254,616.18	(21,382.07)	(21,296.27)	4.32	3.74
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	91.78	435,939.33	(26,050.42)	(26,833.82)	4.26	4.04
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		93.63	608,623.60	(41,590.90)	(41,573.50)	4.37	3.41
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	88.50	442,501.50	(18,273.50)	(20,644.12)	3.52	3.79
IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB		92.57	439,703.23	(30,461.27)	(30,800.37)	4.36	3.98
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	89.92	427,118.10	(17,790.65)	(19,583.18)	3.58	3.63
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	97.81	440,124.75	(21,188.25)	(20,473.40)	4.14	3.46
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	93.14	442,437.80	(30,880.70)	(30,987.75)	4.32	4.07
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	93.03	418,629.15	(30,952.35)	(30,978.76)	4.31	4.21
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		93.75	421,886.25	(25,949.25)	(26,082.23)	4.42	3.82
ROCHE HOLDINGS INC CORPORATE NOTES DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA		93.71	445,109.20	(23,725.30)	(24,094.15)	4.43	3.79
BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	MORGAN_		89.67	425,929.18	(20,414.07)	(22,127.50)	4.50	4.10

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	CSFB	02/15/27	94.50	448,876.90	(17,430.60)	(17,935.76)	4.38	3.58
BMW US CAPITAL LLC CORPORATE NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC		97.54	341,380.55	(9,518.95)	(9,476.00)	4.38	4.02
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	98.04	416,673.40	(9,958.60)	(9,892.01)	4.36	3.75
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	MORGAN_	03/15/27	96.15	432,664.65	(7,826.85)	(8,202.80)	4.47	3.76
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	100.53	904,730.40	(3,963.60)	(3,721.29)	4.37	3.88
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL		99.91	109,902.10	(38.50)	(39.87)	4.49	3.72
UNITEDHEALTH GROUP INC CORPORATE NOTES DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL		99.91	164,853.15	209.55	201.33	4.49	3.72
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		98.61	887,499.00	(4,653.00)	(4,730.53)	4.53	4.22
Security Type Sub-Total		37,799,000.00				36,012,822.55	(1,920,559.16)	(1,826,693.53)	3.07	3.65

Certificate of Deposit

DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		99.72	623,264.38	(1,735.62)	(1,735.62)	0.43	2.65
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		98.05	956,017.73	(18,982.27)	(18,982.27)	0.73	3.33

Security Type Sub-Total		1,600,000.00				1,579,282.11	(20,717.89)	(20,717.89)	0.61	3.06
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Bank Note

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Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD		100.08	300,245.70	(20,994.30)	245.70	0.93	3.41
Security Type Sub-Total		300,000.00				300,245.70	(20,994.30)	245.70	0.93	3.41
Asset-Backed Security										
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	148,576.39	WELLS_F		99.75	148,204.41	(357.75)	(366.37)	0.19	0.67
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	1,254.48	MERRILL		100.00	1,254.51	0.04	0.03	0.05	3.36
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	14,046.13	JPM_CHAS		100.06	14,054.67	11.38	9.41	0.10	2.46
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	134,295.31	MIZUHO		99.38	133,468.06	(820.45)	(824.28)	0.33	0.85
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	9,208.23	CSFB		100.03	9,210.60	4.39	3.01	0.06	2.62
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	234,725.24	MIZUHO		98.87	232,064.58	(2,653.22)	(2,656.60)	0.41	1.02
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	3,669.02	BARCLAYS		100.01	3,669.45	0.71	0.53	0.05	2.33
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	19,970.21	BARCLAYS		100.03	19,976.40	7.81	6.74	0.09	2.63
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		97.90	332,865.37	(7,094.95)	(7,110.72)	0.71	1.57
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		98.13	475,946.99	(8,976.87)	(9,004.88)	0.66	1.34
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	81,741.07	MERRILL		99.73	81,517.87	(213.64)	(218.81)	0.37	1.99
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	41,587.96	CITIGRP		99.81	41,509.46	(69.43)	(74.09)	0.30	1.95
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	202,387.38	MERRILL		99.34	201,044.82	(1,302.85)	(1,322.62)	0.50	2.17
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		98.42	664,364.23	(10,494.02)	(10,553.02)	0.60	1.08

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	328,953.44	CITIGRP		98.36	323,549.03	(5,329.15)	(5,359.28)	0.60	1.05
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		95.05	275,646.80	(14,293.87)	(14,310.46)	1.48	2.26
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		96.85	130,750.44	(4,235.36)	(4,239.16)	1.02	1.38
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		94.17	452,028.66	(27,953.24)	(27,957.13)	1.76	2.36
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		97.08	300,937.31	(8,995.89)	(9,012.41)	0.94	1.35
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		96.09	571,730.74	(23,171.38)	(23,189.93)	1.24	1.57
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		94.67	350,271.49	(19,721.52)	(19,722.49)	1.65	2.09
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	BARCLAY		94.55	676,040.58	(38,860.89)	(38,872.47)	2.31	2.35
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		100.20	636,271.87	1,373.34	1,372.38	2.69	3.45
Security Type Sub-Total		6,250,414.86				6,076,378.34	(173,146.81)	(173,402.62)	1.26	1.84
Managed Account Sub-Total		187,506,907.76				177,454,138.85	(8,773,824.17)	(8,735,145.99)	2.51	3.14
Securities Sub-Total		\$187,506,907.76				\$177,454,138.85	(\$8,773,824.17)	(\$8,735,145.99)	2.51	3.14%
Accrued Interest						\$399,814.62				
Total Investments						\$177,853,953.47				

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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									
BUY										
06/02/22	06/03/22	US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	(1,793,416.02)	(12,418.51)	(1,805,834.53)			
06/06/22	06/14/22	COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	(634,898.53)	0.00	(634,898.53)			
06/09/22	06/13/22	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	(892,152.00)	(390.50)	(892,542.50)			
06/09/22	06/15/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	(2,262,988.28)	(5,827.00)	(2,268,815.28)			
06/27/22	06/30/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	(474,548.75)	0.00	(474,548.75)			
Transaction Type Sub-Total				6,360,000.00	(6,058,003.58)	(18,636.01)	(6,076,639.59)			

INTEREST										
06/01/22	06/01/22	CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	0.00	6,225.45	6,225.45			
06/01/22	06/01/22	HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	0.00	2,137.50	2,137.50			
06/01/22	06/01/22	JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	0.00	2,533.80	2,533.80			
06/01/22	06/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,656.20	0.00	44.46	44.46			
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,106,557.22	0.00	2,171.62	2,171.62			
06/01/22	06/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	341,132.35	0.00	648.15	648.15			
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,120,899.43	0.00	2,154.93	2,154.93			
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,522,852.78	0.00	3,213.56	3,213.56			

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
06/01/22	06/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	101,477.76	0.00	176.91	176.91			
06/01/22	06/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	256,264.16	0.00	112.33	112.33			
06/01/22	06/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	351,183.45	0.00	734.13	734.13			
06/02/22	06/02/22	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	0.00	6,445.83	6,445.83			
06/04/22	06/04/22	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,130,000.00	0.00	2,662.50	2,662.50			
06/05/22	06/05/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	0.00	12,025.00	12,025.00			
06/07/22	06/07/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	0.00	382.50	382.50			
06/08/22	06/08/22	PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	0.00	5,250.00	5,250.00			
06/08/22	06/08/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	0.00	700.00	700.00			
06/15/22	06/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
06/15/22	06/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	30.14	0.00	0.08	0.08			
06/15/22	06/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
06/15/22	06/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	147,309.29	0.00	49.10	49.10			
06/15/22	06/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	17,016.55	0.00	37.44	37.44			
06/15/22	06/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	0.00	619.67	619.67			

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
06/15/22	06/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	14,593.92	0.00	28.46	28.46			
06/15/22	06/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	0.00	134.33	134.33			
06/15/22	06/15/22	US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	5,510,000.00	0.00	3,443.75	3,443.75			
06/15/22	06/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	219,921.72	0.00	346.38	346.38			
06/15/22	06/15/22	US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	0.00	4,250.00	4,250.00			
06/15/22	06/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	20,472.75	0.00	42.82	42.82			
06/15/22	06/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
06/15/22	06/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	47,870.61	0.00	74.60	74.60			
06/15/22	06/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
06/15/22	06/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	2,152.12	0.00	4.77	4.77			
06/15/22	06/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
06/15/22	06/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	9,142.52	0.00	25.60	25.60			
06/16/22	06/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	30,285.86	0.00	66.88	66.88			
06/16/22	06/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	352,146.17	0.00	132.05	132.05			
06/18/22	06/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	5,566.06	0.00	13.13	13.13			
06/19/22	06/19/22	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	0.00	2,967.75	2,967.75			

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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
INTEREST											
	06/20/22	06/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	93,103.82	0.00	143.54	143.54			
	06/20/22	06/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
	06/20/22	06/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	184,835.16	0.00	69.31	69.31			
	06/20/22	06/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
	06/20/22	06/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
	06/25/22	06/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
	06/30/22	06/30/22	US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	1,300,000.00	0.00	8,125.00	8,125.00			
	06/30/22	06/30/22	US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	0.00	43,750.00	43,750.00			

Transaction Type Sub-Total **37,161,470.04** **0.00** **113,439.13** **113,439.13**

PAYDOWNS											
	06/01/22	06/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	76,546.65	76,546.65	0.00	76,546.65	(944.87)	0.00	
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	161,787.01	161,787.01	0.00	161,787.01	(2,388.89)	0.00	
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	256,967.77	256,967.77	0.00	256,967.77	(943.56)	0.00	
	06/01/22	06/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	44.09	44.09	0.00	44.09	0.00	0.00	
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	553,330.96	553,330.96	0.00	553,330.96	2,161.44	0.00	
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	52,270.42	52,270.42	0.00	52,270.42	(457.36)	0.00	
	06/01/22	06/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	40,726.42	40,726.42	0.00	40,726.42	0.77	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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									
PAYDOWNS										
06/01/22	06/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	64,518.86	64,518.86	0.00	64,518.86	1.55	0.00	
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	24,540.10	24,540.10	0.00	24,540.10	(473.55)	0.00	
06/01/22	06/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	12,387.45	12,387.45	0.00	12,387.45	(77.18)	0.00	
06/01/22	06/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	16,410.72	16,410.72	0.00	16,410.72	(215.00)	0.00	
06/15/22	06/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	6,426.62	6,426.62	0.00	6,426.62	1.30	0.00	
06/15/22	06/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	7,888.04	7,888.04	0.00	7,888.04	0.07	0.00	
06/15/22	06/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	6,282.65	6,282.65	0.00	6,282.65	1.37	0.00	
06/15/22	06/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	17,534.34	17,534.34	0.00	17,534.34	3.44	0.00	
06/15/22	06/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	7,808.32	7,808.32	0.00	7,808.32	1.72	0.00	
06/15/22	06/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	13,013.98	13,013.98	0.00	13,013.98	0.66	0.00	
06/15/22	06/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	10,924.90	10,924.90	0.00	10,924.90	0.85	0.00	
06/15/22	06/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	2,152.12	2,152.12	0.00	2,152.12	0.28	0.00	
06/15/22	06/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	30.14	30.14	0.00	30.14	0.01	0.00	
06/16/22	06/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	10,315.65	10,315.65	0.00	10,315.65	0.84	0.00	
06/16/22	06/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	23,192.73	23,192.73	0.00	23,192.73	5.31	0.00	
06/18/22	06/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	5,566.06	5,566.06	0.00	5,566.06	0.15	0.00	
06/20/22	06/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	11,362.75	11,362.75	0.00	11,362.75	1.33	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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									
PAYDOWNS										
06/20/22	06/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	36,258.77	36,258.77	0.00	36,258.77	3.47	0.00	
06/25/22	06/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	274.76	274.76	0.00	274.76	0.01	0.00	
Transaction Type Sub-Total				1,418,562.28	1,418,562.28	0.00	1,418,562.28	(3,315.84)	0.00	
SELL										
06/02/22	06/03/22	US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,200,000.00	1,175,296.88	12.30	1,175,309.18	(23,906.24)	(24,299.10)	FIFO
06/02/22	06/03/22	CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	148,254.00	104.59	148,358.59	(1,746.00)	(1,746.00)	FIFO
06/06/22	06/13/22	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	625,000.00	611,943.75	724.83	612,668.58	(11,231.25)	(12,426.25)	FIFO
06/07/22	06/09/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371R082	175,000.00	172,051.25	3.89	172,055.14	(2,705.50)	(2,867.89)	FIFO
06/09/22	06/13/22	INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	725,000.00	711,819.50	191.32	712,010.82	(12,934.00)	(13,104.91)	FIFO
06/09/22	06/15/22	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	1,715,000.00	1,676,738.35	2,012.74	1,678,751.09	(33,253.85)	(36,542.08)	FIFO
06/10/22	06/14/22	INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	560,000.00	549,623.20	155.56	549,778.76	(10,186.40)	(10,318.58)	FIFO
06/27/22	06/29/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	513,649.50	993.75	514,643.25	(15,942.40)	(16,197.32)	FIFO
Transaction Type Sub-Total				5,680,000.00	5,559,376.43	4,198.98	5,563,575.41	(111,905.64)	(117,502.13)	
Managed Account Sub-Total					919,935.13	99,002.10	1,018,937.23	(115,221.48)	(117,502.13)	
Total Security Transactions					\$919,935.13	\$99,002.10	\$1,018,937.23	(\$115,221.48)	(\$117,502.13)	