



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

CITY OF HAYWARD

For the Month Ending
March 31, 2022

Client Management Team

Monique Spyke

Managing Director
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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

NOT FDIC INSURED

NO BANK GUARANTEE

MAY LOSE VALUE

Managed Account Summary Statement

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

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$183,883,754.46
Maturities/Calls	(569,027.70)
Principal Dispositions	(8,312,938.17)
Principal Acquisitions	8,801,118.00
Unsettled Trades	1,239,463.40
Change in Current Value	(3,471,921.24)
Closing Market Value	\$181,570,448.75

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	8,322,473.73
Coupon/Interest/Dividend Income	68,874.22
Principal Payments	569,027.70
Security Purchases	(8,819,703.65)
Net Cash Contribution	(140,672.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	78,409.78
Less Purchased Interest Related to Interest/Coupons	(18,585.65)
Plus Net Realized Gains/Losses	(98,100.94)
Total Cash Basis Earnings	(\$38,276.81)

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	188,420,411.82
Ending Accrued Interest	361,350.93
Plus Proceeds from Sales	8,322,473.73
Plus Proceeds of Maturities/Calls/Principal Payments	569,027.70
Plus Coupons/Dividends Received	68,874.22
Less Cost of New Purchases	(10,059,167.05)
Less Beginning Amortized Value of Securities	(187,347,483.09)
Less Beginning Accrued Interest	(293,810.73)
Total Accrual Basis Earnings	\$41,677.53

Portfolio Summary and Statistics

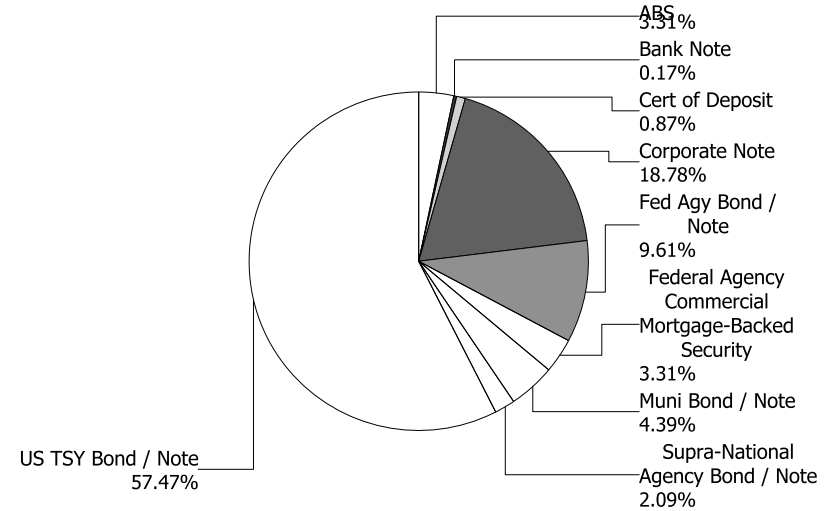
For the Month Ending **March 31, 2022**

CITY OF HAYWARD - 35310000

Account Summary

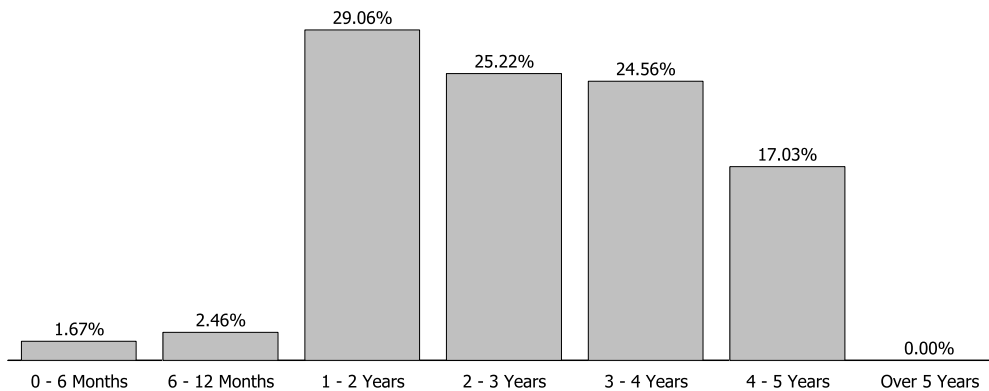
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	110,255,000.00	104,324,999.12	57.47
Supra-National Agency Bond / Note	3,930,000.00	3,802,384.64	2.09
Municipal Bond / Note	8,165,000.00	7,978,124.35	4.39
Federal Agency Commercial Mortgage-Backed Security	6,019,744.60	6,017,869.22	3.31
Federal Agency Bond / Note	17,875,000.00	17,442,554.53	9.61
Corporate Note	35,184,000.00	34,097,836.19	18.78
Certificate of Deposit	1,600,000.00	1,587,502.70	0.87
Bank Note	300,000.00	303,689.40	0.17
Asset-Backed Security	6,158,680.12	6,015,488.60	3.31
Managed Account Sub-Total	189,487,424.72	181,570,448.75	100.00%
Accrued Interest		361,350.93	
Total Portfolio	189,487,424.72	181,931,799.68	

Sector Allocation



Unsettled Trades **1,240,000.00** **1,240,735.37**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.96%
Yield to Maturity at Market	2.42%
Weighted Average Days to Maturity	989

Managed Account Issuer Summary

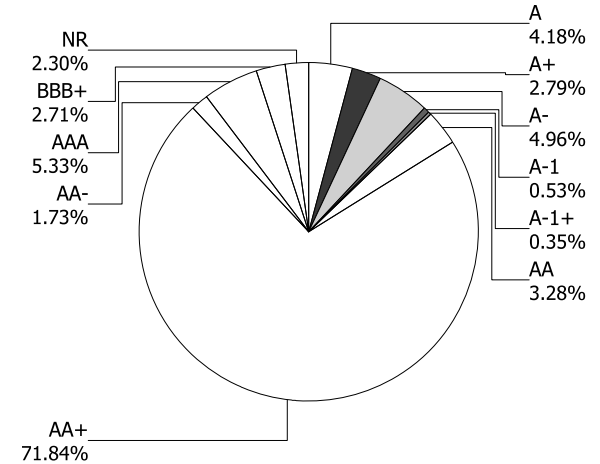
For the Month Ending **March 31, 2022**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	622,649.40	0.34
AMAZON.COM INC	340,920.70	0.19
AMERICAN EXPRESS CO	1,259,866.75	0.69
AMERICAN HONDA FINANCE	1,329,818.10	0.73
ARIZONA TRANSPORTATION BOARD	1,232,492.95	0.68
ASTRAZENECA PLC	1,056,882.27	0.58
BANK OF AMERICA CO	1,923,024.81	1.06
BERKSHIRE HATHAWAY INC	464,496.33	0.26
BMW FINANCIAL SERVICES NA LLC	1,237,965.27	0.68
BRISTOL-MYERS SQUIBB CO	610,467.25	0.34
BROWN-FORMAN CORP	430,813.58	0.24
BURLINGTON NORTHERN SANTA FE	453,416.85	0.25
CALIFORNIA EARTHQUAKE AUTHORITY	297,438.00	0.16
CALIFORNIA STATE UNIVERSITY	316,501.25	0.17
CAPITAL ONE FINANCIAL CORP	1,073,475.13	0.59
CARMAX AUTO OWNER TRUST	1,164,729.01	0.64
CATERPILLAR INC	628,861.03	0.35
CHAFFEY COMMUNITY COLLEGE DISTRICT	764,394.40	0.42
CHARLES SCHWAB	852,124.36	0.47
CHEVRON CORPORATION	148,300.80	0.08
CITIGROUP INC	1,143,735.03	0.63
COMCAST CORP	153,289.50	0.08
CREDIT SUISSE GROUP RK	960,786.45	0.53
DEERE & COMPANY	1,019,052.38	0.56
DNB ASA	626,716.25	0.35
EXXON MOBIL CORP	299,204.10	0.16
FANNIE MAE	8,710,944.95	4.80
FIFTH THIRD AUTO TRUST	34,812.26	0.02
FLORIDA STATE BOARD OF ADMIN FIN CORP	280,084.80	0.15
FREDDIE MAC	14,749,478.80	8.12
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	455,078.17	0.25
GM FINANCIAL LEASINGTRUST	741,631.76	0.41

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
GOLDMAN SACHS GROUP INC	1,064,561.13	0.59
HARLEY-DAVIDSON MOTORCYCLE TRUST	102,548.88	0.06
HERSHEY COMPANY	447,389.20	0.25
HOME DEPOT INC	144,588.20	0.08
HONDA AUTO RECEIVABLES	18,558.00	0.01
HYUNDAI AUTO RECEIVABLES	154,425.68	0.09
IBM CORP	738,369.20	0.41
INTER-AMERICAN DEVELOPMENT BANK	2,472,305.89	1.36
INTL BANK OF RECONSTRUCTION AND DEV	1,330,078.75	0.73
JOHNSON & JOHNSON	454,121.55	0.25
JP MORGAN CHASE & CO	1,889,443.71	1.04
KUBOTA CREDIT OWNER TRUST	733,886.35	0.40
LOS ANGELES COMMUNITY COLLEGE DISTRICT	302,987.80	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,111,744.00	0.61
MERCEDES-BENZ AUTO LEASE TRUST	168,968.70	0.09
MERCK & CO INC	295,546.64	0.16
MORGAN STANLEY	1,453,788.90	0.80
NATIONAL RURAL UTILITIES CO FINANCE CORP	391,264.43	0.22
NESTLE SA	673,359.74	0.37
NEW YORK ST URBAN DEVELOPMENT CORP	1,126,750.40	0.62
NISSAN AUTO RECEIVABLES	15,024.87	0.01
PACCAR FINANCIAL CORP	1,413,189.03	0.78
PALOMAR COMMUNITY COLLEGE DISTRICT	342,317.50	0.19
PNC FINANCIAL SERVICES GROUP	303,689.40	0.17
PROCTER & GAMBLE CO	627,151.20	0.35
RABOBANK NEDERLAND	717,081.75	0.39
Roche Holding AG	2,802,619.15	1.54
STATE OF MARYLAND	636,584.00	0.35
STATE OF MISSISSIPPI	461,738.00	0.25
STATE OF WISCONSIN	613,006.25	0.34
STATE STREET CORPORATION	945,628.34	0.52
TARGET CORP	1,052,529.04	0.58
THE BANK OF NEW YORK MELLON CORPORATION	1,184,659.08	0.65

Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
Toyota Lease Owner Trust	333,751.65	0.18
TOYOTA MOTOR CORP	1,429,161.55	0.79
TRUIST FIN CORP	1,101,597.40	0.61
UNILEVER PLC	671,581.70	0.37
UNITED STATES TREASURY	104,324,999.12	57.47
UNITEDHEALTH GROUP INC	857,951.79	0.47
UNIVERSITY OF CALIFORNIA	492,085.00	0.27
VERIZON OWNER TRUST	785,963.09	0.43
Total	\$181,570,448.75	100.00%

Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,425,000.00	AA+	Aaa	06/16/21	06/16/21	1,424,053.71	0.16	597.01	1,424,436.73	1,395,609.38
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	AA+	Aaa	05/26/21	05/28/21	675,649.22	0.16	1,367.40	669,578.74	652,987.50
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	17.08	2,498,967.05	2,430,859.50
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	4,723.76	2,993,105.45	2,916,562.50
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	3,264.16	3,451,780.86	3,342,726.39
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	830.42	2,254,264.94	2,179,840.51
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	1,194.20	3,245,499.44	3,134,726.40
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	642.96	2,447,615.07	2,357,742.31
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	699.24	4,487,613.04	4,321,406.25
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	3,359.12	413,948.41	396,875.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	AA+	Aaa	04/01/21	04/05/21	2,414,191.41	0.37	19,314.91	2,377,417.91	2,282,031.25
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	2,498.63	3,383,454.58	3,242,750.00
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	590.47	750,684.14	715,781.25
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	598.34	759,930.48	725,325.00

Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	1,338.40	1,698,599.14	1,622,437.50
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	1,526.67	3,272,116.42	3,118,925.95
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	519.70	2,989,819.19	2,850,000.00
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	12,596.69	2,054,125.79	1,950,937.60
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	27,106.70	9,527,803.71	9,127,710.46
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	2,136.68	436,928.84	413,976.56
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	20,109.89	4,113,662.05	3,896,250.00
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	8,379.12	9,771,250.25	9,309,375.00
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	2,424.03	5,673,704.14	5,423,132.52
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	10,497.24	9,710,742.46	9,218,750.00
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	372.93	581,694.41	552,843.72
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	6,215.47	9,717,827.29	9,214,062.00
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	21,995.86	9,814,333.42	9,339,062.00
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	2,537.98	2,362,360.46	2,260,890.63

Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 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	23,618.78	4,979,599.28	4,703,125.00
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	1,885.36	582,226.61	566,906.28
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	2,199.58	677,837.59	661,390.66
Security Type Sub-Total		110,255,000.00					109,080,905.91	0.80	185,158.78	109,122,927.89	104,324,999.12
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	2,266.60	1,284,837.67	1,263,080.47
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	1,212.67	1,373,374.74	1,330,078.75
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	141.11	1,269,223.12	1,209,225.42
Security Type Sub-Total		3,930,000.00					3,925,667.05	0.45	3,620.38	3,927,435.53	3,802,384.64
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	61.87	290,000.00	285,708.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	1,186.22	500,000.00	492,085.00
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	4,150.30	779,912.43	764,394.40
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	1,107.75	300,768.33	297,438.00

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Municipal Bond / Note											
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	AAA	NR	07/10/20	07/30/20	625,000.00	0.42	656.25	625,000.00	613,006.25
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	5,542.06	1,235,000.00	1,232,492.95
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	AA+	Aaa	10/30/20	11/10/20	310,000.00	0.44	229.40	310,000.00	302,987.80
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	338.33	350,000.00	342,317.50
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	444.17	650,000.00	636,584.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	643.23	325,000.00	316,501.25
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	835.21	475,000.00	461,738.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	242.49	880,000.00	841,042.40
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	927.78	295,000.00	280,084.80
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	3,610.50	1,160,000.00	1,111,744.00
Security Type Sub-Total		8,165,000.00					8,188,913.60	0.86	19,975.56	8,175,680.76	7,978,124.35
Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,612.35	AA+	Aaa	03/06/18	03/09/18	2,555.60	2.14	3.45	2,612.35	2,612.35
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	11,468.84	AA+	Aaa	07/12/18	07/17/18	11,178.98	2.30	15.13	11,468.84	11,468.83

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	23,574.83	AA+	Aaa	03/07/18	03/09/18	23,059.13	2.15	31.10	23,574.83	23,574.83
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	259,068.06	AA+	Aaa	03/13/19	03/18/19	258,745.74	2.76	586.36	259,051.27	259,059.79
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	474,083.62	AA+	Aaa	06/12/19	06/17/19	475,824.41	2.23	930.39	474,226.33	474,271.80
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,020,848.43	AA+	Aaa	03/28/19	04/02/19	1,016,860.74	2.48	2,003.41	1,020,542.46	1,021,253.62
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	1,252,130.33	1,250,804.43
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	499,408.32	AA+	Aaa	02/18/20	02/21/20	509,045.34	1.78	1,044.59	501,504.18	500,407.04
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	593,704.52	AA+	Aaa	06/24/19	06/27/19	601,033.07	2.13	1,241.10	594,986.87	593,759.89
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,063,739.71	AA+	Aaa	06/12/19	06/17/19	1,073,047.44	2.24	2,224.99	1,065,355.16	1,065,867.00
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	174,735.55	AA+	Aaa	09/11/19	09/16/19	175,824.33	2.08	332.00	174,962.22	174,827.13
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	231,487.26	AA+	Aaa	09/04/19	09/09/19	234,519.97	1.86	439.82	232,114.89	231,608.58
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,746.51	AA+	Aaa	12/07/18	12/17/18	16,746.46	3.20	44.70	16,746.50	16,823.70
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	118,241.01	AA+	Aaa	11/20/19	11/26/19	118,238.17	2.09	206.13	118,239.62	118,215.81
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	280,025.60	AA+	Aaa	07/23/20	07/30/20	280,020.28	0.53	122.74	280,022.29	273,314.42
Security Type Sub-Total		6,019,744.60					6,065,156.69	2.06	11,629.04	6,027,538.14	6,017,869.22

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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	925,000.00	AA+	Aaa	05/20/20	05/22/20	922,215.75	0.35	828.65	923,942.24	908,238.08
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	1,388.54	1,548,958.08	1,521,912.45
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	1,543.75	2,337,185.76	2,291,044.86
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	562.50	999,833.43	977,553.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	1,380.94	2,452,758.55	2,399,892.62
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	828.75	1,948,336.38	1,903,153.20
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	597.40	2,323,898.48	2,265,686.93
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	AA+	Aaa	09/02/20	09/04/20	710,129.66	0.24	113.40	710,061.94	691,096.96
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	AA+	Aaa	10/07/20	10/08/20	899,712.00	0.26	143.75	899,858.03	876,038.40
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	253.96	1,589,749.35	1,547,667.84
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	1,730.63	2,128,821.44	2,060,270.19
Security Type Sub-Total		17,875,000.00					17,848,202.96	0.31	9,372.27	17,863,403.68	17,442,554.53
Corporate Note											
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	AA-	Aa2	05/07/20	05/11/20	150,000.00	1.14	665.58	150,000.00	148,300.80

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Corporate Note											
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	439.44	174,903.81	172,179.18
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	A	A2	07/06/20	07/08/20	324,818.00	0.67	492.92	324,923.14	318,184.75
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	157.99	324,806.76	316,250.35
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	A+	A1	08/11/20	08/14/20	529,591.90	0.53	345.97	529,813.65	517,322.40
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	1,356.86	290,220.05	280,354.25
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	BBB+	A2	01/21/21	01/25/21	358,228.00	0.67	1,011.11	345,587.87	330,830.50
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	109.69	404,867.53	391,571.01
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,559.17	157,291.80	153,289.50
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	AA	A1	05/10/21	05/12/21	354,481.70	0.50	616.81	354,634.92	340,920.70
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	903.83	434,678.93	416,740.44
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	A	A2	05/10/21	05/17/21	324,564.50	0.50	544.38	324,691.26	310,676.28

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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	1,590.46	664,956.97	637,768.92
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	242.25	169,844.85	162,629.48
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	5,250.00	632,692.11	612,927.60
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	A-	A2	09/28/20	10/01/20	162,622.50	1.58	1,094.80	157,743.56	151,738.65
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	A-	A2	08/21/20	08/25/20	327,150.00	1.47	2,189.60	316,228.18	303,477.30
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL) DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	A+	A2	10/05/20	10/07/20	155,907.36	0.69	754.00	151,163.71	145,363.25
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	1,694.44	412,375.49	398,272.00
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	216.67	199,893.28	190,554.60
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	191.71	225,000.00	214,380.90
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	A	A2	08/09/21	08/12/21	264,976.15	0.75	270.52	264,981.20	252,765.22
NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	203.18	710,000.00	673,359.74

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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	34.01	124,979.81	121,352.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	131.96	485,000.00	470,848.19
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	BBB+	A2	10/18/21	10/21/21	325,000.00	0.93	1,336.11	325,000.00	314,610.08
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	2,207.81	625,000.00	603,840.63
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	2,263.02	744,491.14	717,081.75
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	2,437.50	749,449.67	722,937.00
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	1,139.06	404,988.44	391,264.43
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	A+	A1	03/08/21	03/10/21	314,234.00	1.05	1,149.27	308,683.25	295,546.64
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	1,080.00	460,591.50	436,498.65
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	A-	A2	02/09/21	02/16/21	265,000.00	0.56	186.49	265,000.00	253,219.16

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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											
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	564.38	313,514.83	299,204.10
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	2,972.36	2,390,000.00	2,342,159.37
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	2,250.00	152,464.06	151,138.95
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	AA-	A3	03/05/21	03/09/21	323,202.00	1.05	4,500.00	316,744.05	302,277.90
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	0.00	314,703.90	315,975.87
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	NR	NR	03/31/22	04/07/22	924,759.50	2.86	0.00	924,759.50	924,759.50
HOME DEPOT INC CORPORATE NOTES DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	A	NR	03/24/22	03/28/22	144,746.25	2.76	32.63	144,747.16	144,588.20
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	6,859.03	442,299.86	430,813.58
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	2,267.78	331,863.72	312,734.50
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	1,328.44	325,657.61	309,622.63
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	A	A1	03/04/22	03/08/22	458,598.25	2.01	1,425.00	458,931.56	447,389.20

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												
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	615,000.00	A-	A2	05/24/21	06/01/21	615,000.00	0.82	1,689.20	615,000.00	586,141.74
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	7,749.44	682,035.64	661,041.55
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025		110122DN5	500,000.00	A+	A2	02/22/22	02/24/22	473,760.00	2.23	1,437.50	474,455.61	465,104.00
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	1,680.01	455,000.00	437,905.20
STATE STREET CORP CORPORATE NOTES 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	1,086.89	415,000.00	401,673.94
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	523.69	441,390.74	419,120.55
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026		61747YEM3	1,090,000.00	BBB+	A1	02/16/22	02/18/22	1,090,000.00	2.63	3,424.11	1,090,000.00	1,057,659.70
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	22.16	283,258.99	271,977.20
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	22.16	280,349.92	271,977.20
UNITEDHEALTH GROUP INC (CALLABLE) CORP 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	2,063.61	453,614.06	441,211.35
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026		04636NAA1	450,000.00	A-	A3	11/29/21	12/01/21	443,538.00	1.53	1,845.00	444,015.06	419,113.35

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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	A-	A2	11/29/21	12/01/21	445,837.50	1.53	1,681.73	446,140.73	421,425.45
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	2,222.22	421,763.21	396,129.20
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	1,662.50	468,852.03	457,200.80
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	808.16	453,530.38	436,589.13
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	357.50	443,735.34	416,326.50
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A2	11/29/21	12/01/21	445,203.00	1.53	2,730.00	445,529.64	418,703.40
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	2,178.75	440,521.72	414,746.10
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	5,688.89	422,058.14	396,207.20
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	3,031.88	449,189.32	424,072.35
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	7,562.50	630,944.47	622,649.40

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											
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	2,058.33	500,340.77	475,340.50
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	A	A2	01/19/22	01/24/22	179,694.00	1.99	653.25	179,705.28	173,908.26
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	998.02	275,962.50	265,693.18
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	1,758.16	462,106.89	457,178.48
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	2,058.33	650,207.80	627,151.20
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	823.33	461,148.15	457,882.00
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	1,509.44	470,260.62	458,014.95
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	A3	03/11/22	03/15/22	444,908.75	2.64	484.80	445,190.91	440,555.85
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	1,032.50	461,194.95	454,121.55
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	905.14	473,341.57	460,553.35
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	860.63	449,587.01	437,522.40

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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											
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	705.01	447,860.43	437,719.50
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	641.17	468,895.41	460,459.78
BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	A-	A2	03/10/22	03/14/22	446,343.25	2.97	437.53	446,626.20	442,542.78
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	485.56	466,378.98	464,496.33
Security Type Sub-Total		35,184,000.00					35,324,286.61	1.71	121,945.33	35,245,361.60	34,097,836.19
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	4,250.00	625,000.00	626,716.25
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A-1	P-1	03/19/21	03/23/21	975,000.00	0.59	239.69	975,000.00	960,786.45
Security Type Sub-Total		1,600,000.00					1,600,000.00	1.16	4,489.69	1,600,000.00	1,587,502.70
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	3,295.83	300,000.00	303,689.40
Security Type Sub-Total		300,000.00					321,240.00	1.27	3,295.83	300,000.00	303,689.40
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	18,527.97	AAA	NR	02/19/19	02/27/19	18,527.48	2.83	18.93	18,527.85	18,558.00

Managed Account Detail of Securities Held

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Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	15,002.28	AAA	Aaa	12/04/18	12/12/18	14,999.41	3.22	21.47	15,001.51	15,024.87
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	22,879.45	AAA	NR	04/03/19	04/10/19	22,876.44	2.66	27.05	22,878.58	22,894.84
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	265,169.54	AAA	Aaa	09/22/20	09/29/20	265,144.14	0.45	36.46	265,157.35	264,382.25
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	26,870.93	AAA	NR	10/17/18	10/24/18	26,870.70	3.36	40.13	26,870.86	26,926.86
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	34,826.33	AAA	Aaa	05/21/19	05/30/19	34,819.28	2.51	38.85	34,823.77	34,909.01
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	169,995.55	168,968.70
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	34,759.61	AAA	Aaa	04/30/19	05/08/19	34,751.97	2.65	40.78	34,756.78	34,812.26
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	234,995.29	232,635.05
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	39,905.06	NR	Aaa	06/19/19	06/26/19	39,901.98	2.34	41.50	39,903.82	39,955.08
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	54,701.39	AAA	Aaa	04/09/19	04/17/19	54,696.94	2.65	60.40	54,699.66	54,847.26
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	339,972.80	333,751.65
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	484,945.51	477,249.51
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	120,232.28	AAA	Aaa	01/21/20	01/29/20	120,218.21	1.85	67.96	120,225.03	120,247.44
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	62,600.58	AAA	Aaa	01/21/20	01/29/20	62,586.93	1.87	52.03	62,593.22	62,593.80

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	257,986.49	AAA	NR	01/14/20	01/22/20	257,935.87	1.89	216.71	257,958.49	257,724.92
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	674,909.44	665,715.65
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	405,218.21	NR	Aaa	08/11/20	08/19/20	405,125.49	0.46	75.98	405,157.65	400,230.91
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	289,953.85	278,432.77
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	134,988.80	131,530.84
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	479,984.74	455,453.58
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	309,946.27	302,832.92
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	594,915.68	577,244.31
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	369,993.62	353,889.20
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	714,908.10	684,676.92
Security Type Sub-Total		6,158,680.12					6,157,819.37	0.75	1,864.05	6,158,064.22	6,015,488.60
Managed Account Sub-Total		189,487,424.72					188,512,192.19	0.96	361,350.93	188,420,411.82	181,570,448.75
Securities Sub-Total		\$189,487,424.72					\$188,512,192.19	0.96%	\$361,350.93	\$188,420,411.82	\$181,570,448.75
Accrued Interest											\$361,350.93
Total Investments											\$181,931,799.68

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

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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
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	1,425,000.00	GOLDMAN		97.94	1,395,609.38	(28,444.33)	(28,827.35)	1.17	1.92
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		98.94	652,987.50	(22,661.72)	(16,591.24)	1.33	2.06
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		97.23	2,430,859.50	(67,773.31)	(68,107.55)	1.50	2.13
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		97.22	2,916,562.50	(74,765.63)	(76,542.95)	1.58	2.17
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		96.89	3,342,726.39	(110,507.99)	(109,054.47)	1.62	2.21
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		96.45	2,179,840.51	(71,331.37)	(74,424.43)	1.71	2.25
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		96.45	3,134,726.40	(107,529.46)	(110,773.04)	1.71	2.25
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		96.23	2,357,742.31	(88,333.86)	(89,872.76)	1.79	2.28
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		96.03	4,321,406.25	(159,082.03)	(166,206.79)	1.88	2.30
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		99.22	396,875.00	(22,781.25)	(17,073.41)	2.03	2.39
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		99.22	2,282,031.25	(132,160.16)	(95,386.66)	2.03	2.39
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		95.38	3,242,750.00	(135,203.13)	(140,704.58)	2.20	2.41
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		95.44	715,781.25	(35,097.66)	(34,902.89)	2.28	2.43
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		95.44	725,325.00	(34,585.94)	(34,605.48)	2.28	2.43
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		95.44	1,622,437.50	(75,769.53)	(76,161.64)	2.28	2.43
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		95.23	3,118,925.95	(152,492.02)	(153,190.47)	2.37	2.45
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		95.00	2,850,000.00	(137,812.50)	(139,819.19)	2.45	2.49

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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		97.55	1,950,937.60	(122,109.28)	(103,188.19)	2.53	2.49
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	NOMURA		95.58	9,127,710.46	(396,922.35)	(400,093.25)	2.60	2.50
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		97.41	413,976.56	(26,479.49)	(22,952.28)	2.61	2.51
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		97.41	3,896,250.00	(252,187.50)	(217,412.05)	2.61	2.51
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		93.09	9,309,375.00	(434,765.63)	(461,875.25)	3.15	2.53
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		92.70	5,423,132.52	(238,113.57)	(250,571.62)	3.32	2.54
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		92.19	9,218,750.00	(461,718.75)	(491,992.46)	3.56	2.55
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		92.14	552,843.72	(27,609.41)	(28,850.69)	3.81	2.54
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		92.14	9,214,062.00	(476,172.38)	(503,765.29)	3.81	2.54
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		93.39	9,339,062.00	(460,547.38)	(475,271.42)	4.17	2.52
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		92.28	2,260,890.63	(97,425.78)	(101,469.83)	4.28	2.51
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		94.06	4,703,125.00	(274,804.69)	(276,474.28)	4.45	2.50
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		94.48	566,906.28	(14,859.35)	(15,320.33)	4.61	2.49
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	NOMURA		94.48	661,390.66	(15,859.34)	(16,446.93)	4.61	2.49
Security Type Sub-Total		110,255,000.00				104,324,999.12	(4,755,906.79)	(4,797,928.77)	2.91	2.44
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		98.29	1,263,080.47	(21,482.63)	(21,757.20)	1.15	2.01

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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		96.73	1,330,078.75	(41,965.00)	(43,295.99)	1.65	2.28
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		95.21	1,209,225.42	(59,834.78)	(59,997.70)	2.47	2.50
Security Type Sub-Total		3,930,000.00				3,802,384.64	(123,282.41)	(125,050.89)	1.74	2.26
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		98.52	285,708.00	(4,292.00)	(4,292.00)	0.96	2.05
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		98.42	492,085.00	(7,915.00)	(7,915.00)	1.12	2.06
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		99.27	764,394.40	(27,920.20)	(15,518.03)	1.16	2.25
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		99.15	297,438.00	(4,161.00)	(3,330.33)	1.24	2.17
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		98.08	613,006.25	(11,993.75)	(11,993.75)	1.25	1.98
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		99.80	1,232,492.95	(2,507.05)	(2,507.05)	1.24	1.96
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		97.74	302,987.80	(7,012.20)	(7,012.20)	1.33	2.17
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		97.81	342,317.50	(7,682.50)	(7,682.50)	1.33	2.26
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		97.94	636,584.00	(13,416.00)	(13,416.00)	1.33	1.98
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		97.39	316,501.25	(8,498.75)	(8,498.75)	1.58	2.16
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		97.21	461,738.00	(13,262.00)	(13,262.00)	1.58	2.22

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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		95.57	841,042.40	(38,957.60)	(38,957.60)	1.95	2.96
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		94.94	280,084.80	(14,915.20)	(14,915.20)	3.19	2.90
LOS ANGELES USD, CA TXBL GO BONDS	DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		95.84	1,111,744.00	(48,256.00)	(48,256.00)	3.19	2.59

Security Type Sub-Total			8,165,000.00				7,978,124.35	(210,789.25)	(197,556.41)	1.68	2.28
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Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1	DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,612.35	BAIRD		100.00	2,612.35	56.75	0.00	0.07	1.58
FHMS K023 A1	DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,468.84	BARCLAYS		100.00	11,468.83	289.85	(0.01)	0.07	1.58
FHMS K023 A1	DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,574.83	BAIRD		100.00	23,574.83	515.70	0.00	0.07	1.58
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	259,068.06	JPM_CHAS		100.00	259,059.79	314.05	8.52	0.09	2.73
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	474,083.62	WELLS_FA		100.04	474,271.80	(1,552.61)	45.47	0.26	2.20
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,020,848.43	WELLS_FA		100.04	1,021,253.62	4,392.88	711.16	0.26	2.20
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		100.06	1,250,804.43	(17,652.60)	(1,325.90)	0.32	2.11
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	499,408.32	PTRU		100.20	500,407.04	(8,638.30)	(1,097.14)	0.54	2.17
FANNIEMAE-ACES	DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	593,704.52	JPM_CHAS		100.01	593,759.89	(7,273.18)	(1,226.98)	0.56	2.49
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,063,739.71	CITIGRP		100.20	1,065,867.00	(7,180.44)	511.84	0.54	2.17
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	174,735.55	BAIRD		100.05	174,827.13	(997.20)	(135.09)	0.68	2.20
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	231,487.26	BAIRD		100.05	231,608.58	(2,911.39)	(506.31)	0.68	2.20

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Federal Agency Commercial Mortgage-Backed Security											
FHMS KP05 A		3137FKK39	16,746.51	CSFB		100.46	16,823.70	77.24	77.20	1.25	2.82
DTD 12/01/2018 3.203% 07/01/2023											
FHMS KJ27 A1		3137FQ3V3	118,241.01	JPM_CHAS		99.98	118,215.81	(22.36)	(23.81)	0.81	2.10
DTD 11/01/2019 2.092% 07/01/2024											
FHMS KJ30 A1		3137FUZN7	280,025.60	JPM_CHA		97.60	273,314.42	(6,705.86)	(6,707.87)	1.86	1.41
DTD 07/01/2020 0.526% 01/01/2025											
Security Type Sub-Total			6,019,744.60				6,017,869.22	(47,287.47)	(9,668.92)	0.48	2.18
Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G04Q3	925,000.00	CITIGRP		98.19	908,238.08	(13,977.67)	(15,704.16)	1.14	1.86
DTD 05/22/2020 0.250% 05/22/2023											
FANNIE MAE NOTES		3135G04O3	1,550,000.00	WELLS_F		98.19	1,521,912.45	(25,375.05)	(27,045.63)	1.14	1.86
DTD 05/22/2020 0.250% 05/22/2023											
FREDDIE MAC NOTES		3137EAES4	2,340,000.00	TD		97.91	2,291,044.86	(42,122.34)	(46,140.90)	1.24	1.97
DTD 06/26/2020 0.250% 06/26/2023											
FANNIE MAE NOTES		3135G05G4	1,000,000.00	WELLS_F		97.76	977,553.00	(22,087.00)	(22,280.43)	1.28	2.04
DTD 07/10/2020 0.250% 07/10/2023											
FANNIE MAE NOTES		3135G05G4	2,455,000.00	CITIGRP		97.76	2,399,892.62	(49,829.13)	(52,865.93)	1.28	2.04
DTD 07/10/2020 0.250% 07/10/2023											
FANNIE MAE NOTES (CALLABLE)		3135G05R0	1,950,000.00	CITIGRP	08/10/22	97.60	1,903,153.20	(43,180.80)	(45,183.18)	0.36	2.10
DTD 08/10/2020 0.300% 08/10/2023											
FREDDIE MAC NOTES		3137EAEV7	2,325,000.00	CITIGRP		97.45	2,265,686.93	(56,941.57)	(58,211.55)	1.40	2.11
DTD 08/21/2020 0.250% 08/24/2023											
FREDDIE MAC NOTES		3137EAEW5	710,000.00	NOMURA		97.34	691,096.96	(19,032.70)	(18,964.98)	1.44	2.14
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	900,000.00	NOMURA		97.34	876,038.40	(23,673.60)	(23,819.63)	1.44	2.14
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	1,590,000.00	WELLS_F		97.34	1,547,667.84	(41,807.46)	(42,081.51)	1.44	2.14
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAFA2	2,130,000.00	CITIGRP		96.73	2,060,270.19	(67,621.11)	(68,551.25)	1.67	2.25
DTD 12/04/2020 0.250% 12/04/2023											
Security Type Sub-Total			17,875,000.00				17,442,554.53	(405,648.43)	(420,849.15)	1.24	2.06

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Corporate Note										
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		98.87	148,300.80	(1,699.20)	(1,699.20)	1.10	2.18
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371R082	175,000.00	TD		98.39	172,179.18	(2,577.57)	(2,724.63)	1.18	2.18
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		97.90	318,184.75	(6,633.25)	(6,738.39)	1.26	2.34
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	325,000.00	BNP_PAR		97.31	316,250.35	(8,323.90)	(8,556.41)	1.36	2.37
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		97.61	517,322.40	(12,269.50)	(12,491.25)	1.37	2.28
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		101.95	280,354.25	(21,961.50)	(9,865.80)	1.81	2.55
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		101.79	330,830.50	(27,397.50)	(14,757.37)	1.87	3.03
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	96.68	391,571.01	(13,226.49)	(13,296.52)	1.87	2.49
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	CITIGRP	03/15/24	102.19	153,289.50	(11,049.00)	(4,002.30)	1.88	2.59
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		96.03	340,920.70	(13,561.00)	(13,714.22)	2.10	2.38
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	95.80	416,740.44	(17,807.16)	(17,938.49)	0.14	2.59
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		95.59	310,676.28	(13,888.22)	(14,014.98)	2.12	2.59

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Corporate Note										
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	95.91	637,768.92	(27,171.23)	(27,188.05)	0.17	2.66
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	LOOP		95.66	162,629.48	(7,158.02)	(7,215.37)	2.17	2.50
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	MORGAN_		102.15	612,927.60	(24,656.40)	(19,764.51)	2.17	2.51
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		101.16	151,738.65	(10,883.85)	(6,004.91)	2.22	3.34
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		101.16	303,477.30	(23,672.70)	(12,750.88)	2.22	3.34
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	100.95	145,363.25	(10,544.11)	(5,800.46)	2.17	2.48
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	99.57	398,272.00	(16,048.00)	(14,103.49)	2.19	2.69
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		95.28	190,554.60	(9,313.40)	(9,338.68)	2.34	2.83
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	95.28	214,380.90	(10,619.10)	(10,619.10)	0.37	2.70
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		95.38	252,765.22	(12,210.93)	(12,215.98)	2.35	2.78
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	94.84	673,359.74	(36,640.26)	(36,640.26)	1.45	2.80
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	97.08	121,352.62	(3,614.88)	(3,627.19)	1.46	1.87

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Corporate Note										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	97.08	470,848.19	(14,151.81)	(14,151.81)	1.46	1.87
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		96.80	314,610.08	(10,389.92)	(10,389.92)	2.52	2.22
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	96.61	603,840.63	(21,159.37)	(21,159.37)	1.55	2.17
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		95.61	717,081.75	(27,045.75)	(27,409.39)	2.73	3.03
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		96.39	722,937.00	(26,470.50)	(26,512.67)	2.73	2.86
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		96.61	391,264.43	(13,723.42)	(13,724.01)	2.78	3.13
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	100.19	295,546.64	(18,687.36)	(13,136.61)	2.53	2.68
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		97.00	436,498.65	(25,970.85)	(24,092.85)	2.80	2.90
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	95.55	253,219.16	(11,780.84)	(11,780.84)	1.87	2.16
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	99.73	299,204.10	(19,371.90)	(14,310.73)	2.60	2.80
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	DEUTSCH	02/10/25	98.00	2,342,159.37	(47,840.63)	(47,840.63)	2.79	2.85

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Corporate Note										
BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	150,000.00	MERRILL	01/01/25	100.76	151,138.95	(1,376.55)	(1,325.11)	2.62	2.73
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	100.76	302,277.90	(20,924.10)	(14,466.15)	2.62	2.73
BMW US CAPITAL LLC CORP NOTES (CALLABLE) DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_	03/09/25	100.31	315,975.87	1,271.97	1,271.97	2.89	3.14
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		99.97	924,759.50	0.00	0.00	2.92	2.86
HOME DEPOT INC CORPORATE NOTES DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	MORGAN_		99.72	144,588.20	(158.05)	(158.96)	2.94	2.80
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	101.37	430,813.58	(11,947.17)	(11,486.28)	2.72	3.03
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	96.23	312,734.50	(21,583.25)	(19,129.22)	2.90	2.89
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		95.27	309,622.63	(16,228.87)	(16,034.98)	3.03	2.59
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	94.19	447,389.20	(11,209.05)	(11,542.36)	3.04	2.83
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		95.31	586,141.74	(28,858.26)	(28,858.26)	3.13	2.37
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	101.70	661,041.55	(22,439.95)	(20,994.09)	2.92	3.13
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	93.02	465,104.00	(8,656.00)	(9,351.61)	3.48	2.79

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Corporate Note										
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP		96.24	437,905.20	(17,094.80)	(17,094.80)	3.68	3.06
STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN		96.79	401,673.94	(13,326.06)	(13,326.06)	3.73	2.63
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		93.14	419,120.55	(21,532.95)	(22,270.19)	3.80	2.74
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	97.03	1,057,659.70	(32,340.30)	(32,340.30)	2.79	3.45
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	98.90	271,977.20	(11,704.55)	(11,281.79)	2.89	3.20
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	98.90	271,977.20	(8,558.55)	(8,372.72)	2.89	3.20
UNITEDHEALTH GROUP INC (CALLABLE) CORPORATE DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	92.89	441,211.35	(11,891.15)	(12,402.71)	3.94	3.00
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	93.14	419,113.35	(24,424.65)	(24,901.71)	3.97	2.97
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	93.65	421,425.45	(24,412.05)	(24,715.28)	3.15	2.93
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		99.03	396,129.20	(27,302.80)	(25,634.01)	4.06	3.37
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		96.25	457,200.80	(11,514.95)	(11,651.23)	4.15	2.93
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	91.91	436,589.13	(16,456.37)	(16,941.25)	4.17	3.25
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		92.52	416,326.50	(26,941.50)	(27,408.84)	4.32	3.12

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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		93.05	418,703.40	(26,499.60)	(26,826.24)	4.39	2.95
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		92.17	414,746.10	(25,083.90)	(25,775.62)	4.42	2.90
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	99.05	396,207.20	(27,548.80)	(25,850.94)	4.00	3.43
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	94.24	424,072.35	(25,054.65)	(25,116.97)	4.33	3.00
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	103.77	622,649.40	(8,640.60)	(8,295.07)	4.07	2.88
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		95.07	475,340.50	(25,014.50)	(25,000.27)	4.57	3.01
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP		96.62	173,908.26	(5,785.74)	(5,797.02)	4.58	2.71
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_		96.62	265,693.18	(10,305.07)	(10,269.32)	4.58	2.71
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	96.25	457,178.48	(4,811.27)	(4,928.41)	4.52	2.89
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		96.48	627,151.20	(23,063.30)	(23,056.60)	4.62	2.68
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	91.58	457,882.00	(2,893.00)	(3,266.15)	3.77	2.92
IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB		96.42	458,014.95	(12,149.55)	(12,245.67)	4.62	3.00

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Corporate Note										
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	92.75	440,555.85	(4,352.90)	(4,635.06)	3.83	2.86
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	100.92	454,121.55	(7,191.45)	(7,073.40)	4.39	2.75
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	96.96	460,553.35	(12,765.15)	(12,788.22)	4.58	3.12
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	97.23	437,522.40	(12,059.10)	(12,064.61)	4.57	3.16
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		97.27	437,719.50	(10,116.00)	(10,140.93)	4.68	2.95
ROCHE HOLDINGS INC CORPORATE NOTES DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA		96.94	460,459.78	(8,374.72)	(8,435.63)	4.69	2.98
BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	MORGAN_		93.17	442,542.78	(3,800.47)	(4,083.42)	4.76	3.16
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	CSFB	02/15/27	97.79	464,496.33	(1,811.17)	(1,882.65)	4.63	2.78
Security Type Sub-Total		35,184,000.00				34,097,836.19	(1,226,450.42)	(1,147,525.41)	3.05	2.83
Certificate of Deposit										
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		100.27	626,716.25	1,716.25	1,716.25	0.67	1.61
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		98.54	960,786.45	(14,213.55)	(14,213.55)	0.98	2.11
Security Type Sub-Total		1,600,000.00				1,587,502.70	(12,497.30)	(12,497.30)	0.85	1.91

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Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD		101.23	303,689.40	(17,550.60)	3,689.40	1.16	2.44
Security Type Sub-Total		300,000.00				303,689.40	(17,550.60)	3,689.40	1.16	2.44
Asset-Backed Security										
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	18,527.97	MERRILL		100.16	18,558.00	30.52	30.15	0.13	2.66
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	15,002.28	MIZUHO		100.15	15,024.87	25.46	23.36	0.08	3.09
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	22,879.45	SOCGEN		100.07	22,894.84	18.40	16.26	0.10	2.60
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	265,169.54	WELLS_F		99.70	264,382.25	(761.89)	(775.10)	0.33	0.66
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	26,870.93	MERRILL		100.21	26,926.86	56.16	56.00	0.14	3.21
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	34,826.33	JPM_CHAS		100.24	34,909.01	89.73	85.24	0.23	2.36
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		99.39	168,968.70	(1,022.68)	(1,026.85)	0.49	0.78
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	34,759.61	CSFB		100.15	34,812.26	60.29	55.48	0.17	2.55
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		98.99	232,635.05	(2,357.50)	(2,360.24)	0.66	0.85
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	39,905.06	BARCLAYS		100.13	39,955.08	53.10	51.26	0.14	2.27
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	54,701.39	BARCLAYS		100.27	54,847.26	150.32	147.60	0.20	2.50
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		98.16	333,751.65	(6,208.67)	(6,221.15)	0.97	1.29
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		98.40	477,249.51	(7,674.35)	(7,696.00)	0.98	1.10
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	120,232.28	MERRILL		100.01	120,247.44	29.23	22.41	0.46	1.84

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Asset-Backed Security										
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	62,600.58	CITIGRP		99.99	62,593.80	6.87	0.58	0.41	1.87
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	257,986.49	MERRILL		99.90	257,724.92	(210.95)	(233.57)	0.61	1.93
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		98.62	665,715.65	(9,142.60)	(9,193.79)	0.86	0.95
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	405,218.21	CITIGRP		98.77	400,230.91	(4,894.58)	(4,926.74)	0.70	0.86
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		96.01	278,432.77	(11,507.90)	(11,521.08)	1.73	1.84
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		97.43	131,530.84	(3,454.96)	(3,457.96)	1.27	1.14
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		94.89	455,453.58	(24,528.32)	(24,531.16)	2.02	2.02
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	MERRILL		97.69	302,832.92	(7,100.28)	(7,113.35)	1.11	1.13
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		97.02	577,244.31	(17,657.81)	(17,671.37)	1.49	1.28
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		95.65	353,889.20	(16,103.81)	(16,104.42)	2.07	1.79
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	BARCLAY		95.76	684,676.92	(30,224.55)	(30,231.18)	2.56	2.00
Security Type Sub-Total		6,158,680.12				6,015,488.60	(142,330.77)	(142,575.62)	1.25	1.43
Managed Account Sub-Total		189,487,424.72				181,570,448.75	(6,941,743.44)	(6,849,963.07)	2.54	2.42
Securities Sub-Total		\$189,487,424.72				\$181,570,448.75	(\$6,941,743.44)	(\$6,849,963.07)	2.54	2.42%
Accrued Interest						\$361,350.93				
Total Investments						\$181,931,799.68				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
03/02/22	03/04/22	BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	(442,760.75)	(5,743.40)	(448,504.15)			
03/03/22	03/07/22	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	(473,318.50)	(129.31)	(473,447.81)			
03/03/22	03/10/22	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	(2,390,000.00)	0.00	(2,390,000.00)			
03/04/22	03/08/22	AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	(449,581.50)	(127.50)	(449,709.00)			
03/04/22	03/08/22	HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	(458,598.25)	(1,151.88)	(459,750.13)			
03/09/22	03/11/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	(447,835.50)	(117.50)	(447,953.00)			
03/09/22	03/11/22	BURLINGTN NORTH SANTA FE CORP NOTES (CAL DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	150,000.00	(152,515.50)	(2,000.00)	(154,515.50)			
03/10/22	03/14/22	BANK OF AMERICA CORP CORPORATE NOTES DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	(446,343.25)	(65.63)	(446,408.88)			
03/10/22	03/14/22	ROCHE HOLDINGS INC CORPORATE NOTES DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	(468,834.50)	(122.13)	(468,956.63)			
03/10/22	03/14/22	ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	(631,290.00)	(6,500.00)	(637,790.00)			
03/10/22	03/14/22	JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	(461,313.00)	(405.63)	(461,718.63)			

Managed Account Security Transactions & Interest

For the Month Ending March 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
BUY											
	03/10/22	03/16/22	BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	(461,989.75)	(1,352.43)	(463,342.18)			
	03/11/22	03/15/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	(444,908.75)	(217.33)	(445,126.08)			
	03/11/22	03/15/22	JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	(460,775.00)	(592.22)	(461,367.22)			
	03/15/22	03/17/22	BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	(466,307.50)	(60.69)	(466,368.19)			
	03/24/22	03/28/22	HOME DEPOT INC CORPORATE NOTES DTD 03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	(144,746.25)	0.00	(144,746.25)			
	03/28/22	04/01/22	BMW US CAPITAL LLC CORP NOTES (CALLABLE) DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	(314,703.90)	0.00	(314,703.90)			
	03/31/22	04/07/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	(924,759.50)	0.00	(924,759.50)			
Transaction Type Sub-Total					10,125,000.00	(10,040,581.40)	(18,585.65)	(10,059,167.05)			

INTEREST											
	03/01/22	03/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,798.50	0.00	44.84	44.84			
	03/01/22	03/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	80,708.60	0.00	106.47	106.47			
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	346,249.20	0.00	783.68	783.68			
	03/01/22	03/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	288,070.93	0.00	126.27	126.27			

Managed Account Security Transactions & Interest

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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
03/01/22	03/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	145,085.12	0.00	370.91	370.91			
03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,349.33	3,349.33			
03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,694,367.41	0.00	3,325.20	3,325.20			
03/01/22	03/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	407,257.14	0.00	773.79	773.79			
03/01/22	03/25/22	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			
03/01/22	03/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	603,292.86	0.00	1,271.59	1,271.59			
03/03/22	03/03/22	GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	0.00	6,500.00	6,500.00			
03/06/22	03/06/22	EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	0.00	4,063.50	4,063.50			
03/08/22	03/08/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	3,200,000.00	0.00	4,000.00	4,000.00			
03/09/22	03/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	0.00	2,925.00	2,925.00			
03/14/22	03/14/22	NESTLE HOLDINGS INC CORP NOTES (CALLABLE) DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	0.00	2,151.30	2,151.30			
03/15/22	03/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
03/15/22	03/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	22,075.33	0.00	59.24	59.24			
03/15/22	03/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	6,215.62	0.00	16.21	16.21			
03/15/22	03/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	33,020.07	0.00	73.19	73.19			

Managed Account Security Transactions & Interest

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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
03/15/22	03/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	276,857.15	0.00	436.05	436.05			
03/15/22	03/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	41,924.26	0.00	87.69	87.69			
03/15/22	03/15/22	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	0.00	5,625.00	5,625.00			
03/15/22	03/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
03/15/22	03/15/22	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	0.00	2,728.00	2,728.00			
03/15/22	03/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	51,902.03	0.00	101.21	101.21			
03/15/22	03/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	35,565.25	0.00	99.58	99.58			
03/15/22	03/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
03/15/22	03/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	69,218.21	0.00	107.87	107.87			
03/15/22	03/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
03/15/22	03/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
03/15/22	03/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	134.33	134.33			
03/15/22	03/15/22	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	0.00	696.00	696.00			
03/15/22	03/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
03/15/22	03/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	43,339.41	0.00	95.35	95.35			
03/15/22	03/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			

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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
03/16/22	03/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	430,732.62	0.00	161.52	161.52			
03/16/22	03/16/22	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	610,000.00	0.00	1,991.65	1,991.65			
03/16/22	03/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	66,092.76	0.00	145.95	145.95			
03/17/22	03/17/22	CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	0.00	5,736.52	5,736.52			
03/18/22	03/18/22	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	0.00	1,518.75	1,518.75			
03/18/22	03/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	25,195.14	0.00	59.42	59.42			
03/20/22	03/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	290,074.71	0.00	108.78	108.78			
03/20/22	03/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
03/20/22	03/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	134,383.45	0.00	207.17	207.17			
03/20/22	03/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
03/20/22	03/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	24,026.65	0.00	39.84	39.84			
03/20/22	03/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
03/23/22	03/23/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	0.00	3,175.00	3,175.00			
03/25/22	03/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
03/30/22	03/30/22	STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	550,000.00	0.00	7,977.75	7,977.75			

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	03/31/22	03/31/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	0.00	3,125.00	3,125.00			
Transaction Type Sub-Total					28,212,452.42	0.00	68,874.22	68,874.22			
PAYDOWNS											
	03/01/22	03/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	589.42	589.42	0.00	589.42	(7.72)	0.00	
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	63,246.38	63,246.38	0.00	63,246.38	(232.23)	0.00	
	03/01/22	03/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	444.91	444.91	0.00	444.91	(2.78)	0.00	
	03/01/22	03/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	26,953.40	26,953.40	0.00	26,953.40	589.61	0.00	
	03/01/22	03/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	51.99	51.99	0.00	51.99	0.00	0.00	
	03/01/22	03/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	13,112.46	13,112.46	0.00	13,112.46	331.40	0.00	
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,260.29	1,260.29	0.00	1,260.29	(11.02)	0.00	
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	136,188.98	136,188.98	0.00	136,188.98	531.99	0.00	
	03/01/22	03/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	9,588.34	9,588.34	0.00	9,588.34	(118.36)	0.00	
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	591.68	591.68	0.00	591.68	(11.42)	0.00	
	03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	87,181.14	87,181.14	0.00	87,181.14	108.47	0.00	
	03/01/22	03/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	8,045.33	8,045.33	0.00	8,045.33	0.15	0.00	
	03/01/22	03/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,986.73	2,986.73	0.00	2,986.73	64.87	0.00	
	03/01/22	03/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	26,844.11	26,844.11	0.00	26,844.11	0.64	0.00	

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
03/15/22	03/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	18,870.66	18,870.66	0.00	18,870.66	3.70	0.00	
03/15/22	03/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	10,140.62	10,140.62	0.00	10,140.62	1.34	0.00	
03/15/22	03/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	8,694.32	8,694.32	0.00	8,694.32	0.08	0.00	
03/15/22	03/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	6,215.62	6,215.62	0.00	6,215.62	0.85	0.00	
03/15/22	03/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	7,073.05	7,073.05	0.00	7,073.05	1.35	0.00	
03/15/22	03/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	11,996.97	11,996.97	0.00	11,996.97	0.93	0.00	
03/15/22	03/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	8,579.80	8,579.80	0.00	8,579.80	1.89	0.00	
03/15/22	03/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	6,617.63	6,617.63	0.00	6,617.63	1.44	0.00	
03/15/22	03/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	7,097.93	7,097.93	0.00	7,097.93	1.44	0.00	
03/16/22	03/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	11,391.37	11,391.37	0.00	11,391.37	0.93	0.00	
03/16/22	03/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	25,514.41	25,514.41	0.00	25,514.41	5.84	0.00	
03/18/22	03/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	6,667.17	6,667.17	0.00	6,667.17	0.18	0.00	
03/20/22	03/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	14,151.17	14,151.17	0.00	14,151.17	1.66	0.00	
03/20/22	03/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	24,026.65	24,026.65	0.00	24,026.65	0.38	0.00	
03/20/22	03/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	24,905.17	24,905.17	0.00	24,905.17	2.39	0.00	
Transaction Type Sub-Total				569,027.70	569,027.70	0.00	569,027.70	1,268.00	0.00	

SELL

Managed Account Security Transactions & Interest

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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
03/02/22	03/04/22	US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	450,000.00	440,314.45	1,016.23	441,330.68	(8,490.24)	(8,609.12)	FIFO
03/03/22	03/07/22	INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	898,188.20	432.88	898,621.08	(9,928.10)	(10,756.41)	FIFO
03/03/22	03/10/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	800,000.00	792,144.00	1,166.67	793,310.67	(5,856.00)	(7,114.45)	FIFO
03/03/22	03/10/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	920,000.00	910,275.60	1,197.92	911,473.52	(9,338.00)	(9,575.57)	FIFO
03/04/22	03/08/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	475,000.00	470,174.00	608.59	470,782.59	(4,626.50)	(4,748.79)	FIFO
03/04/22	03/08/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	450,000.00	445,450.50	576.56	446,027.06	(4,360.50)	(4,476.36)	FIFO
03/09/22	03/11/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	565,000.00	558,491.20	741.56	559,232.76	(6,271.50)	(6,417.61)	FIFO
03/09/22	03/11/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	35,000.00	34,596.80	45.94	34,642.74	(475.30)	(431.61)	FIFO
03/10/22	03/14/22	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	725,000.00	714,734.00	563.89	715,297.89	(8,083.75)	(9,401.07)	FIFO
03/10/22	03/14/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,715,000.00	1,694,299.95	2,304.53	1,696,604.48	(24,232.95)	(22,082.06)	FIFO
03/11/22	03/15/22	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	900,000.00	886,914.00	706.25	887,620.25	(10,377.00)	(12,014.77)	FIFO
03/15/22	03/17/22	US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	475,000.00	467,355.47	174.54	467,530.01	(7,329.10)	(7,450.15)	FIFO
Transaction Type Sub-Total				8,420,000.00	8,312,938.17	9,535.56	8,322,473.73	(99,368.94)	(103,077.97)	
Managed Account Sub-Total					(1,158,615.53)	59,824.13	(1,098,791.40)	(98,100.94)	(103,077.97)	
Total Security Transactions					(\$1,158,615.53)	\$59,824.13	(\$1,098,791.40)	(\$98,100.94)	(\$103,077.97)	

Bolded items are forward settling trades.