



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
February 28, 2022

CITY OF HAYWARD

Client Management Team

Monique Spyke

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

Robert Cheddar, CFA

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

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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 **February 28, 2022**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$185,098,303.52
Maturities/Calls	(424,606.82)
Principal Dispositions	(6,759,371.14)
Principal Acquisitions	6,980,717.38
Unsettled Trades	0.00
Change in Current Value	(1,011,288.48)
Closing Market Value	\$183,883,754.46

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	6,778,039.50
Coupon/Interest/Dividend Income	74,165.01
Principal Payments	424,606.82
Security Purchases	(7,401,884.93)
Net Cash Contribution	125,073.60
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	92,833.37
Less Purchased Interest Related to Interest/Coupons	(16,179.70)
Plus Net Realized Gains/Losses	(71,286.45)
Total Cash Basis Earnings	\$5,367.22

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	187,347,483.09
Ending Accrued Interest	293,810.73
Plus Proceeds from Sales	6,778,039.50
Plus Proceeds of Maturities/Calls/Principal Payments	424,606.82
Plus Coupons/Dividends Received	74,165.01
Less Cost of New Purchases	(6,996,897.08)
Less Beginning Amortized Value of Securities	(187,564,865.00)
Less Beginning Accrued Interest	(258,926.76)
Total Accrual Basis Earnings	\$97,416.31

Portfolio Summary and Statistics

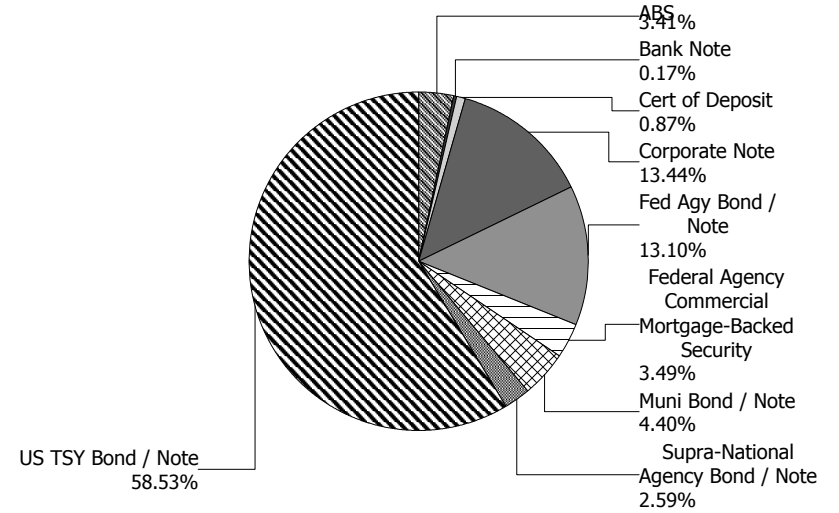
For the Month Ending **February 28, 2022**

CITY OF HAYWARD - 35310000

Account Summary

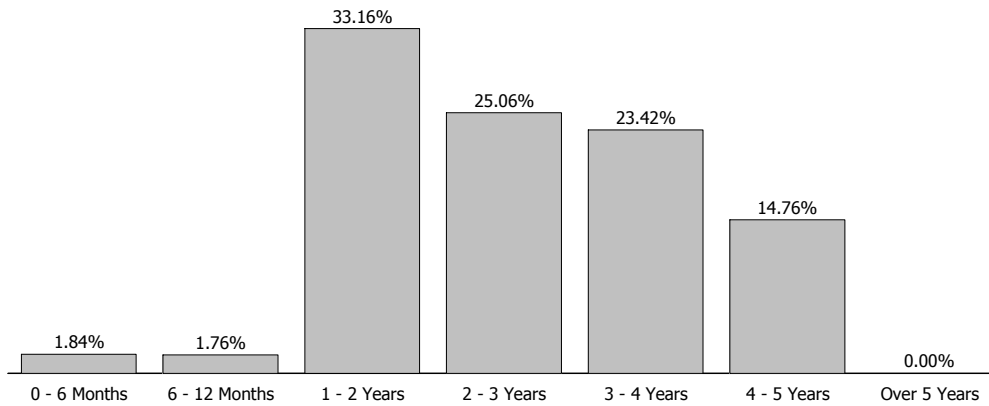
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	111,180,000.00	107,637,550.56	58.53
Supra-National Agency Bond / Note	4,840,000.00	4,753,434.31	2.59
Municipal Bond / Note	8,165,000.00	8,082,094.35	4.40
Federal Agency Commercial Mortgage-Backed Security	6,396,829.76	6,413,789.25	3.49
Federal Agency Bond / Note	24,460,000.00	24,109,436.35	13.10
Corporate Note	25,059,000.00	24,723,719.89	13.44
Certificate of Deposit	1,600,000.00	1,595,709.18	0.87
Bank Note	300,000.00	306,723.90	0.17
Asset-Backed Security	6,350,622.66	6,261,296.67	3.41
Managed Account Sub-Total	188,351,452.42	183,883,754.46	100.00%
Accrued Interest		293,810.73	
Total Portfolio	188,351,452.42	184,177,565.19	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.86%
Yield to Maturity at Market	1.62%
Weighted Average Days to Maturity	971

Managed Account Issuer Summary

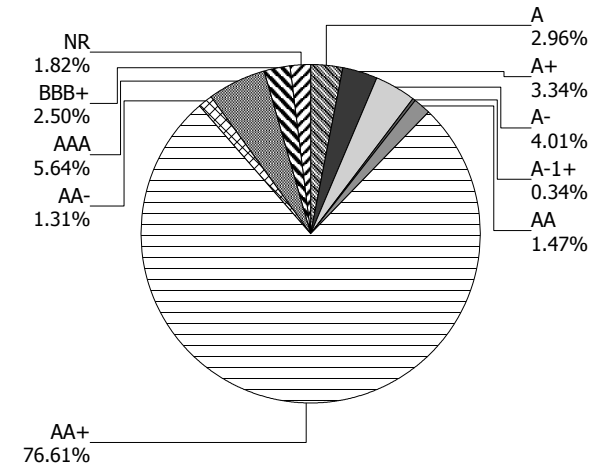
For the Month Ending **February 28, 2022**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	346,110.09	0.19
AMERICAN EXPRESS CO	839,102.45	0.46
AMERICAN HONDA FINANCE	1,359,460.90	0.74
ARIZONA TRANSPORTATION BOARD	1,243,373.30	0.68
ASTRAZENECA PLC CORP NOTES (CALLABLE)	1,078,062.70	0.59
BANK OF AMERICA CO	1,499,287.23	0.82
BMW FINANCIAL SERVICES NA LLC	944,990.03	0.51
BRISTOL-MYERS SQUIBB CO	623,390.68	0.34
BURLINGTON NORTHERN SANTA FE	307,134.90	0.17
CALIFORNIA EARTHQUAKE AUTHORITY	299,676.00	0.16
CALIFORNIA STATE UNIVERSITY	319,176.00	0.17
CAPITAL ONE FINANCIAL CORP	1,099,334.65	0.60
CARMAX AUTO OWNER TRUST	1,208,548.98	0.66
CATERPILLAR INC	637,255.46	0.35
CHAFFEY COMMUNITY COLLEGE DISTRICT	770,354.20	0.42
CHARLES SCHWAB	396,410.36	0.22
CHEVRON CORPORATION	149,361.75	0.08
CITIGROUP INC	1,169,914.62	0.64
COMCAST CORP	155,510.85	0.08
CREDIT SUISSE GROUP RK	966,301.05	0.53
DEERE & COMPANY	598,232.24	0.33
DNB ASA	629,408.13	0.34
EXXON MOBIL CORP	305,102.40	0.17
FANNIE MAE	10,386,990.74	5.64
FIFTH THIRD AUTO TRUST	43,479.68	0.02
FLORIDA STATE BOARD OF ADMIN FIN CORP	287,037.95	0.16
FREDDIE MAC	20,136,234.86	10.94
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	493,883.60	0.27
GM FINANCIAL LEASINGTRUST	767,784.04	0.42
GOLDMAN SACHS GROUP INC	1,083,807.10	0.59
HARLEY-DAVIDSON MOTORCYCLE TRUST	121,427.47	0.07
HONDA AUTO RECEIVABLES	25,283.44	0.01

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **February 28, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HYUNDAI AUTO RECEIVABLES	165,327.74	0.09
IBM CORP	755,479.98	0.41
INTER-AMERICAN DEVELOPMENT BANK	2,507,716.53	1.36
INTL BANK OF RECONSTRUCTION AND DEV	2,245,717.78	1.22
JP MORGAN CHASE & CO	1,449,193.47	0.79
KUBOTA CREDIT OWNER TRUST	749,391.66	0.41
LOS ANGELES COMMUNITY COLLEGE DISTRICT	305,917.30	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,141,788.00	0.62
MERCEDES-BENZ AUTO LEASE TRUST	169,384.86	0.09
MERCK & CO INC	301,281.73	0.16
MORGAN STANLEY	1,495,829.34	0.81
NATIONAL RURAL UTILITIES CO FINANCE CORP	401,461.92	0.22
NESTLE SA	687,493.71	0.37
NEW YORK ST URBAN DEVELOPMENT CORP	1,147,846.10	0.62
NISSAN AUTO RECEIVABLES	22,130.90	0.01
PACCAR FINANCIAL CORP	492,542.23	0.27
PALOMAR COMMUNITY COLLEGE DISTRICT	345,289.00	0.19
PNC FINANCIAL SERVICES GROUP	306,723.90	0.17
PROCTER & GAMBLE CO	648,783.20	0.35
RABOBANK NEDERLAND	737,436.75	0.40
STATE OF MARYLAND	641,914.00	0.35
STATE OF MISSISSIPPI	466,853.75	0.25
STATE OF WISCONSIN	617,593.75	0.34
STATE STREET CORPORATION	970,482.81	0.53
TARGET CORP	1,075,137.13	0.58
THE BANK OF NEW YORK MELLON CORPORATION	745,199.63	0.41
Toyota Lease Owner Trust	334,445.96	0.18
TOYOTA MOTOR CORP	1,458,637.62	0.79
TRUIST FIN CORP	678,959.45	0.37
UNILEVER PLC	688,475.13	0.37
UNITED STATES TREASURY	107,637,550.56	58.53
UNITEDHEALTH GROUP INC	877,431.15	0.48
UNIVERSITY OF CALIFORNIA	495,275.00	0.27

Managed Account Issuer Summary

For the Month Ending **February 28, 2022**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
VERIZON OWNER TRUST	803,594.31	0.44
VOLKSWAGEN AUTO LEASE TURST	24,040.26	0.01
Total	\$183,883,754.46	100.00%

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 05/31/2021 0.125% 05/31/2023	91282CCD1	1,900,000.00	AA+	Aaa	06/16/21	06/16/21	1,898,738.28	0.16	593.75	1,899,194.20	1,874,171.78
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	AA+	Aaa	05/26/21	05/28/21	675,649.22	0.16	660.91	670,189.73	659,793.75
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	AA+	Aaa	10/01/21	10/06/21	2,498,632.81	0.28	2,609.89	2,498,908.51	2,457,031.25
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	3,760.36	2,992,735.67	2,949,843.60
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	2,525.55	3,451,873.96	3,383,695.14
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	AA+	Aaa	04/29/21	04/30/21	2,251,171.88	0.27	589.84	2,253,979.57	2,208,443.75
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	848.21	3,245,275.50	3,175,859.38
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	380.70	2,447,502.02	2,390,281.25
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	217.54	4,487,052.46	4,383,984.60
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	AA+	Aaa	05/21/21	05/25/21	419,656.25	0.31	2,674.03	414,517.36	404,000.00
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	15,375.69	2,380,575.74	2,323,000.00
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	1,774.73	3,382,818.22	3,300,656.08
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	349.62	750,709.51	729,257.85
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	354.28	759,927.90	738,981.29

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	792.47	1,698,547.19	1,652,984.46
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	474.97	3,272,013.31	3,179,820.31
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	5,189.92	2,989,467.73	2,908,593.60
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	10,027.62	2,055,903.22	1,994,062.40
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,973,437.50	0.84	21,961.33	9,976,006.50	9,768,750.00
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	1,593.75	437,308.50	423,605.49
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	15,000.00	4,117,279.63	3,986,875.20
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	6,250.00	9,765,115.95	9,545,312.00
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	1,171.62	5,669,213.45	5,568,468.75
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	8,356.35	9,703,892.20	9,478,125.00
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	180.25	581,289.36	569,062.50
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	3,004.14	9,711,583.64	9,484,375.00
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	14,502.76	9,810,622.48	9,635,938.00
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	1,226.69	2,360,643.12	2,332,859.38

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	18,801.80	4,979,221.49	4,859,375.00
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	1,243.09	581,909.05	586,312.50
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	1,450.28	677,441.61	684,031.25
Security Type Sub-Total		111,180,000.00					110,004,395.17	0.80	143,942.14	110,022,718.78	107,637,550.56
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	417.24	908,929.13	898,593.15
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	1,731.18	1,284,825.63	1,273,567.36
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	926.22	1,373,291.04	1,347,124.63
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	2,786.94	1,269,196.54	1,234,149.17
Security Type Sub-Total		4,840,000.00					4,833,783.35	0.41	5,861.58	4,836,242.34	4,753,434.31
Municipal Bond / Note											
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	AA+	NR	12/16/20	12/23/20	290,000.00	0.48	641.87	290,000.00	287,822.10
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	924.56	500,000.00	495,275.00
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	3,112.73	780,633.76	770,354.20

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	738.50	300,820.56	299,676.00
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	AAA	NR	07/10/20	07/30/20	625,000.00	0.42	437.50	625,000.00	617,593.75
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	3,694.71	1,235,000.00	1,243,373.30
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	114.70	310,000.00	305,917.30
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	169.17	350,000.00	345,289.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	222.08	650,000.00	641,914.00
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	514.58	325,000.00	319,176.00
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	668.17	475,000.00	466,853.75
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	2,515.82	880,000.00	860,024.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	618.52	295,000.00	287,037.95
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	2,407.00	1,160,000.00	1,141,788.00
Security Type Sub-Total		8,165,000.00					8,188,913.60	0.86	16,779.91	8,176,454.32	8,082,094.35
Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	5,599.07	AA+	Aaa	03/06/18	03/09/18	5,477.46	2.14	7.39	5,596.53	5,599.07

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Federal Agency Commercial Mortgage-Backed Security												
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022		3137AWQG3	24,581.30	AA+	Aaa	07/12/18	07/17/18	23,960.04	2.30	32.43	24,567.08	24,581.30
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022		3137AWQG3	50,528.23	AA+	Aaa	03/07/18	03/09/18	49,422.92	2.15	66.66	50,505.14	50,528.23
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	346,249.20	AA+	Aaa	03/13/19	03/18/19	345,818.41	2.76	783.68	346,215.35	346,616.14
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022		3137AVXN2	537,330.00	AA+	Aaa	06/12/19	06/17/19	539,303.02	2.23	1,054.51	537,546.85	538,645.71
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022		3137AVXN2	1,157,037.41	AA+	Aaa	03/28/19	04/02/19	1,152,517.73	2.48	2,270.69	1,156,572.49	1,159,870.54
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	1,252,671.64	1,253,739.10
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.78	1,045.83	502,402.30	503,035.38
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022		3136ACGJ4	603,292.86	AA+	Aaa	06/24/19	06/27/19	610,739.77	2.13	1,261.15	604,784.68	604,346.25
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,066,851.66	1,071,465.36
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	175,180.46	AA+	Aaa	09/11/19	09/16/19	176,272.02	2.08	332.84	175,436.59	175,594.37
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	232,076.68	AA+	Aaa	09/04/19	09/09/19	235,117.11	1.86	440.95	232,785.86	232,625.02
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	16,798.50	AA+	Aaa	12/07/18	12/17/18	16,798.45	3.20	44.84	16,798.49	17,033.42
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FO3V3	145,085.12	AA+	Aaa	11/20/19	11/26/19	145,081.64	2.09	252.93	145,083.35	146,015.53
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025		3137FUZN7	288,070.93	AA+	Aaa	07/23/20	07/30/20	288,065.46	0.53	126.27	288,067.42	284,093.83

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Security Type Sub-Total		6,396,829.76					6,440,998.25	2.08	12,350.93	6,405,885.43	6,413,789.25
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	800,000.00	AA+	Aaa	04/17/20	04/20/20	798,000.00	0.46	1,091.67	799,242.01	792,144.80
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	2,114.58	1,751,454.17	1,731,583.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	2,912.09	2,409,601.79	2,384,637.16
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	1,065.62	1,548,880.44	1,530,319.65
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	1,753.13	2,546,866.71	2,517,622.65
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	1,056.25	2,336,992.32	2,306,809.44
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	354.17	999,822.33	985,479.00
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	869.48	2,452,609.12	2,419,350.95
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	341.25	1,948,232.40	1,921,652.85
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	113.02	2,323,831.53	2,287,225.73
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	852.99	710,065.60	698,059.22
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	1,081.25	899,849.65	884,863.80
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	1,910.21	1,589,734.55	1,563,259.38
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	1,286.88	2,128,761.74	2,086,428.72

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Federal Agency Bond / Note											
Security Type Sub-Total		24,460,000.00					24,428,904.51	0.32	16,802.59	24,445,944.36	24,109,436.35
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	522.96	150,000.00	149,361.75
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371R082	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	322.78	174,896.92	173,380.20
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	316.88	324,917.98	321,838.73
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	63.19	324,794.71	319,162.03
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	A+	A1	08/11/20	08/14/20	529,591.90	0.53	125.14	529,802.10	521,704.97
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	526.13	290,911.87	284,026.33
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	6,427.78	346,497.02	336,829.35
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	1,375.31	404,861.80	396,410.36
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,096.67	157,608.39	155,510.85
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	483.69	354,620.26	346,110.09

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Corporate Note												
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	704.46	434,666.09	423,563.42
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	422.50	324,678.94	315,416.73
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	1,202.54	664,955.28	647,370.85
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	178.50	169,838.83	165,406.94
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	3,500.00	633,925.03	623,992.80
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	611.80	158,018.42	153,412.80
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	1,223.60	316,804.74	306,825.60
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	406.00	151,435.52	147,973.68
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	861.11	412,842.78	404,430.80
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024		02665WDY4	200,000.00	A-	A3	09/07/21	09/09/21	199,868.00	0.77	91.67	199,889.44	193,845.40
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	74.34	225,000.00	217,654.65

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Corporate Note												
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	104.90	264,980.52	257,636.18
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024		641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	1,995.93	710,000.00	687,493.71
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	374.11	124,979.11	122,523.37
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	1,451.57	485,000.00	475,390.70
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	1,085.59	325,000.00	318,134.05
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	1,785.94	625,000.00	609,806.88
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025		21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	1,403.65	744,322.89	737,436.75
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	1,500.00	749,432.91	734,875.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025		63743HFC1	405,000.00	A-	A2	01/31/22	02/07/22	404,987.85	1.88	506.25	404,988.09	401,461.92
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	473.23	309,127.88	301,281.73

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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												
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	405.00	460,904.50	446,290.65
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	62.16	265,000.00	256,963.08
EXXON MOBIL CORP CORPORATE NT (CALLABLE)	DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	3,950.63	313,942.34	305,102.40
BURLINGTN NORTH SANTA FE CORP NOTES (CAL)	DTD 03/09/2015 3.000% 04/01/2025	12189LAV3	300,000.00	AA-	A3	03/05/21	03/09/21	323,202.00	1.05	3,750.00	317,260.02	307,134.90
BANK OF NY MELLON (CALLABLE) CORP NOTES	DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	1,834.44	332,059.28	319,738.58
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	1,062.75	325,675.71	315,561.68
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	1,266.90	615,000.00	594,316.32
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	5,745.28	682,914.50	678,959.45
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	1,125.00	473,856.61	475,417.00
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	916.37	455,000.00	446,658.94
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	483.06	415,000.00	409,885.96

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

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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												
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	203.06	441,201.86	428,843.70
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	1,035.20	1,090,000.00	1,089,396.14
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	3,346.23	283,493.02	280,298.43
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	3,346.23	280,501.52	280,298.42
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026		91324PEC2	475,000.00	A+	A3	02/22/22	02/24/22	453,102.50	2.30	1,608.40	453,173.55	453,867.73
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	1,395.00	443,892.84	430,691.85
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	1,187.10	446,063.04	429,241.95
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	1,180.56	422,190.75	406,433.20
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	870.83	468,731.32	470,820.48
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	313.37	453,112.85	454,114.73
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026		02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	2,795.00	443,615.61	430,740.00

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											
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	2,242.50	445,445.95	432,825.30
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	1,785.00	440,344.50	425,461.05
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	4,622.22	422,493.13	407,694.00
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	2,413.13	449,174.35	434,671.65
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	1,266.67	500,346.81	490,642.00
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	A	A2	01/19/22	01/24/22	179,694.00	1.99	360.75	179,700.06	178,474.68
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	551.15	275,979.55	272,669.65
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	1,029.17	650,211.44	648,783.20
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	638.61	470,177.85	471,453.65

Security Type Sub-Total		25,059,000.00					25,283,705.21	1.39	85,009.99	25,210,260.48	24,723,719.89
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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	3,152.08	625,000.00	629,408.13
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A+	A1	03/19/21	03/23/21	975,000.00	0.59	5,480.85	975,000.00	966,301.05

Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
Security Type Sub-Total		1,600,000.00					1,600,000.00	1.16	8,632.93	1,600,000.00	1,595,709.18
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	2,420.83	300,000.00	306,723.90
Security Type Sub-Total		300,000.00					321,240.00	1.27	2,420.83	300,000.00	306,723.90
Asset-Backed Security											
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	24,026.65	AAA	NR	10/01/19	10/04/19	24,026.27	1.99	14.61	24,026.56	24,040.26
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	25,195.14	AAA	NR	02/19/19	02/27/19	25,194.47	2.83	25.75	25,194.97	25,283.44
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	6,215.62	AAA	NR	07/18/18	07/25/18	6,214.77	3.13	8.65	6,215.40	6,219.59
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	22,075.33	AAA	Aaa	12/04/18	12/12/18	22,071.11	3.22	31.59	22,074.12	22,130.90
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	33,020.07	AAA	NR	04/03/19	04/10/19	33,015.72	2.66	39.04	33,018.73	33,089.16
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	290,074.71	AAA	Aaa	09/22/20	09/29/20	290,046.92	0.45	39.89	290,060.55	289,629.04
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	35,565.25	AAA	NR	10/17/18	10/24/18	35,564.94	3.36	53.11	35,565.15	35,710.83
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	41,924.26	AAA	Aaa	05/21/19	05/30/19	41,915.77	2.51	46.77	41,921.01	42,089.36
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	169,995.31	169,384.86
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	43,339.41	AAA	Aaa	04/30/19	05/08/19	43,329.88	2.65	50.85	43,335.70	43,479.68

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
Asset-Backed Security											
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	234,995.07	233,239.12
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	51,902.03	NR	Aaa	06/19/19	06/26/19	51,898.02	2.34	53.98	51,900.34	52,011.37
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	66,092.76	AAA	Aaa	04/09/19	04/17/19	66,087.38	2.65	72.98	66,090.58	66,357.87
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	339,971.68	334,445.96
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	484,943.35	478,155.00
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	134,383.45	AAA	Aaa	01/21/20	01/29/20	134,367.72	1.85	75.96	134,375.05	134,738.16
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	69,218.21	AAA	Aaa	01/21/20	01/29/20	69,203.12	1.87	57.53	69,209.80	69,416.10
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	276,857.15	AAA	NR	01/14/20	01/22/20	276,802.83	1.89	232.56	276,826.17	277,851.07
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	674,906.79	668,856.15
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	430,732.62	NR	Aaa	08/11/20	08/19/20	430,634.06	0.46	80.76	430,666.45	427,525.73
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	289,952.69	283,077.18
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	134,988.52	132,238.58
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	479,984.39	466,314.48
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	AAA	NR	04/13/21	04/21/21	309,933.20	0.52	71.64	309,945.10	305,197.14

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 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	594,913.98	583,570.35
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	369,993.50	359,173.99
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	714,906.42	698,071.30
Security Type Sub-Total		6,350,622.66					6,349,737.51	0.78	2,009.83	6,349,977.38	6,261,296.67
Managed Account Sub-Total		188,351,452.42					187,451,677.60	0.86	293,810.73	187,347,483.09	183,883,754.46
Securities Sub-Total		\$188,351,452.42					\$187,451,677.60	0.86%	\$293,810.73	\$187,347,483.09	\$183,883,754.46
Accrued Interest											\$293,810.73
Total Investments											\$184,177,565.19

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

CITY OF HAYWARD - 35310000

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	1,900,000.00	GOLDMAN		98.64	1,874,171.78	(24,566.50)	(25,022.42)	1.25	1.22
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	660,000.00	JPM_CHA		99.97	659,793.75	(15,855.47)	(10,395.98)	1.41	1.27
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,500,000.00	NOMURA		98.28	2,457,031.25	(41,601.56)	(41,877.26)	1.58	1.35
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		98.33	2,949,843.60	(41,484.53)	(42,892.07)	1.66	1.39
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		98.08	3,383,695.14	(69,539.24)	(68,178.82)	1.71	1.39
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		97.72	2,208,443.75	(42,728.13)	(45,535.82)	1.79	1.42
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		97.72	3,175,859.38	(66,396.48)	(69,416.12)	1.79	1.42
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		97.56	2,390,281.25	(55,794.92)	(57,220.77)	1.88	1.44
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		97.42	4,383,984.60	(96,503.68)	(103,067.86)	1.96	1.46
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		101.00	404,000.00	(15,656.25)	(10,517.36)	2.12	1.53
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		101.00	2,323,000.00	(91,191.41)	(57,575.74)	2.12	1.53
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		97.08	3,300,656.08	(77,297.05)	(82,162.14)	2.29	1.55
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		97.23	729,257.85	(21,621.06)	(21,451.66)	2.37	1.56
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		97.23	738,981.29	(20,929.65)	(20,946.61)	2.37	1.56
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		97.23	1,652,984.46	(45,222.57)	(45,562.73)	2.37	1.56
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		97.09	3,179,820.31	(91,597.66)	(92,193.00)	2.45	1.58
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		96.95	2,908,593.60	(79,218.90)	(80,874.13)	2.53	1.60

Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		99.70	1,994,062.40	(78,984.48)	(61,840.82)	2.61	1.61
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	10,000,000.00	NOMURA		97.69	9,768,750.00	(204,687.50)	(207,256.50)	2.68	1.63
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		99.67	423,605.49	(16,850.56)	(13,703.01)	2.70	1.62
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		99.67	3,986,875.20	(161,562.30)	(130,404.43)	2.70	1.62
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		95.45	9,545,312.00	(198,828.63)	(219,803.95)	3.24	1.69
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		95.19	5,568,468.75	(92,777.34)	(100,744.70)	3.41	1.70
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		94.78	9,478,125.00	(202,343.75)	(225,767.20)	3.65	1.72
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		94.84	569,062.50	(11,390.63)	(12,226.86)	3.90	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		94.84	9,484,375.00	(205,859.38)	(227,208.64)	3.90	1.74
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		96.36	9,635,938.00	(163,671.38)	(174,684.48)	4.26	1.75
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		95.22	2,332,859.38	(25,457.03)	(27,783.74)	4.36	1.75
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		97.19	4,859,375.00	(118,554.69)	(119,846.49)	4.54	1.75
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		97.72	586,312.50	4,546.87	4,403.45	4.70	1.74
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	NOMURA		97.72	684,031.25	6,781.25	6,589.64	4.70	1.74

Security Type Sub-Total		111,180,000.00				107,637,550.56	(2,366,844.61)	(2,385,168.22)	3.00	1.62
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Supra-National Agency Bond / Note										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	910,000.00	TD		98.75	898,593.15	(9,523.15)	(10,335.98)	1.14	1.24

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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		99.11	1,273,567.36	(10,995.74)	(11,258.27)	1.23	1.23
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	1,375,000.00	TD		97.97	1,347,124.63	(24,919.12)	(26,166.41)	1.73	1.44
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024		4581X0DZ8	1,270,000.00	JPM_CHA		97.18	1,234,149.17	(34,911.03)	(35,047.37)	2.54	1.63
Security Type Sub-Total			4,840,000.00				4,753,434.31	(80,349.04)	(82,808.03)	1.70	1.40
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		99.25	287,822.10	(2,177.90)	(2,177.90)	1.04	1.21
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023		91412HFK4	500,000.00	JPM_CHA		99.06	495,275.00	(4,725.00)	(4,725.00)	1.20	1.42
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	RBC		100.05	770,354.20	(21,960.40)	(10,279.56)	1.24	1.58
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	TFC		99.89	299,676.00	(1,923.00)	(1,144.56)	1.33	1.56
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	WELLS_F		98.82	617,593.75	(7,406.25)	(7,406.25)	1.33	1.32
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	JPM_CHAS		100.68	1,243,373.30	8,373.30	8,373.30	1.32	1.28
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023		54438CYH9	310,000.00	MERRILL		98.68	305,917.30	(4,082.70)	(4,082.70)	1.42	1.38
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	RBC		98.65	345,289.00	(4,711.00)	(4,711.00)	1.41	1.54
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023		574193TP3	650,000.00	JPM_CHA		98.76	641,914.00	(8,086.00)	(8,086.00)	1.42	1.30
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	GOLDMAN		98.21	319,176.00	(5,824.00)	(5,824.00)	1.66	1.57

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Municipal Bond / Note											
MS ST TXBL GO BONDS		605581MY0	475,000.00	WELLS_F		98.29	466,853.75	(8,146.25)	(8,146.25)	1.66	1.47
DTD 08/06/2020 0.422% 11/01/2023											
NY ST URBAN DEV CORP TXBL REV BONDS		650036DS2	880,000.00	WELLS_F		97.73	860,024.00	(19,976.00)	(19,976.00)	2.03	1.76
DTD 12/23/2020 0.620% 03/15/2024											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	295,000.00	MERRILL		97.30	287,037.95	(7,962.05)	(7,962.05)	3.27	2.10
DTD 09/16/2020 1.258% 07/01/2025											
LOS ANGELES USD, CA TXBL GO BONDS		544647FB1	1,160,000.00	BARCLAY		98.43	1,141,788.00	(18,212.00)	(18,212.00)	3.27	1.73
DTD 11/10/2021 1.245% 07/01/2025											
Security Type Sub-Total			8,165,000.00				8,082,094.35	(106,819.25)	(94,359.97)	1.77	1.51

Federal Agency Commercial Mortgage-Backed Security											
FHMS K023 A1		3137AWQG3	5,599.07	BAIRD		100.00	5,599.07	121.61	2.54	0.12	1.58
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWQG3	24,581.30	BARCLAYS		100.00	24,581.30	621.26	14.22	0.12	1.58
DTD 12/01/2012 1.583% 04/01/2022											
FHMS K023 A1		3137AWQG3	50,528.23	BAIRD		100.00	50,528.23	1,105.31	23.09	0.12	1.58
DTD 12/01/2012 1.583% 04/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137BLUR7	346,249.20	JPM_CHAS		100.11	346,616.14	797.73	400.79	0.18	2.30
DTD 11/01/2015 2.716% 06/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	537,330.00	WELLS_FA		100.24	538,645.71	(657.31)	1,098.86	0.35	1.62
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AVXN2	1,157,037.41	WELLS_FA		100.24	1,159,870.54	7,352.81	3,298.05	0.35	1.62
DTD 12/01/2012 2.355% 07/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137AWOH1	1,250,000.00	CANT_FIT		100.30	1,253,739.10	(14,717.93)	1,067.46	0.42	1.59
DTD 12/01/2012 2.307% 08/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	500,000.00	PTRU		100.61	503,035.38	(6,613.06)	633.08	0.63	1.60
DTD 05/01/2013 2.510% 11/01/2022											
FANNIEMAE-ACES		3136ACGJ4	603,292.86	JPM_CHAS		100.17	604,346.25	(6,393.52)	(438.43)	0.66	2.25
DTD 02/01/2013 2.509% 11/01/2022											
FHLMC MULTIFAMILY STRUCTURED P		3137B1BS0	1,065,000.00	CITIGRP		100.61	1,071,465.36	(2,853.39)	4,613.70	0.63	1.60
DTD 05/01/2013 2.510% 11/01/2022											
FNA 2013-M7 A2		3136AEGO4	175,180.46	BAIRD		100.24	175,594.37	(677.65)	157.78	0.77	1.96
DTD 05/01/2013 2.280% 12/01/2022											

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Federal Agency Commercial Mortgage-Backed Security										
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	232,076.68	BAIRD		100.24	232,625.02	(2,492.09)	(160.84)	0.77	1.96
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,798.50	CSFB		101.40	17,033.42	234.97	234.93	1.35	2.14
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	145,085.12	JPM_CHAS		100.64	146,015.53	933.89	932.18	0.85	1.81
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	288,070.93	JPM_CHA		98.62	284,093.83	(3,971.63)	(3,973.59)	1.97	1.02
Security Type Sub-Total		6,396,829.76				6,413,789.25	(27,209.00)	7,903.82	0.56	1.71

Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	800,000.00	CITIGRP		99.02	792,144.80	(5,855.20)	(7,097.21)	1.14	1.25
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		98.95	1,731,583.00	(22,022.00)	(19,871.17)	1.18	1.28
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		98.95	2,384,637.16	(24,350.64)	(24,964.63)	1.18	1.28
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	WELLS_F		98.73	1,530,319.65	(16,967.85)	(18,560.79)	1.23	1.30
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		98.73	2,517,622.65	(24,701.85)	(29,244.06)	1.23	1.30
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		98.58	2,306,809.44	(26,357.76)	(30,182.88)	1.32	1.34
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		98.55	985,479.00	(14,161.00)	(14,343.33)	1.36	1.33
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		98.55	2,419,350.95	(30,370.80)	(33,258.17)	1.36	1.33
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	98.55	1,921,652.85	(24,681.15)	(26,579.55)	0.44	1.32
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		98.38	2,287,225.73	(35,402.77)	(36,605.80)	1.48	1.36
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		98.32	698,059.22	(12,070.44)	(12,006.38)	1.52	1.37

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Federal Agency Bond / Note											
FREDDIE MAC NOTES		3137EAEW5	900,000.00	NOMURA		98.32	884,863.80	(14,848.20)	(14,985.85)	1.52	1.37
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	1,590,000.00	WELLS_F		98.32	1,563,259.38	(26,215.92)	(26,475.17)	1.52	1.37
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAFA2	2,130,000.00	CITIGRP		97.95	2,086,428.72	(41,462.58)	(42,333.02)	1.76	1.43
DTD 12/04/2020 0.250% 12/04/2023											
Security Type Sub-Total			24,460,000.00				24,109,436.35	(319,468.16)	(336,508.01)	1.29	1.33
Corporate Note											
CHEVRON CORP CORPORATE NOTES		166764BV1	150,000.00	JPM_CHA		99.57	149,361.75	(638.25)	(638.25)	1.19	1.50
DTD 05/11/2020 1.141% 05/11/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371R082	175,000.00	TD		99.07	173,380.20	(1,376.55)	(1,516.72)	1.27	1.54
DTD 06/08/2020 0.800% 06/08/2023											
CATERPILLAR FINL SERVICE CORPORATE NOTES		14913R2D8	325,000.00	BARCLAY		99.03	321,838.73	(2,979.27)	(3,079.25)	1.35	1.38
DTD 07/08/2020 0.650% 07/07/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371R090	325,000.00	BNP_PAR		98.20	319,162.03	(5,412.22)	(5,632.68)	1.44	1.61
DTD 08/11/2020 0.350% 08/11/2023											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236THF5	530,000.00	JPM_CHA		98.43	521,704.97	(7,886.93)	(8,097.13)	1.45	1.59
DTD 08/14/2020 0.500% 08/14/2023											
IBM CORP NOTES		459200HU8	275,000.00	WELLS_F		103.28	284,026.33	(18,289.42)	(6,885.54)	1.90	1.90
DTD 02/12/2014 3.625% 02/12/2024											
GOLDMAN SACHS CORP NOTES		38141GVM3	325,000.00	TD		103.64	336,829.35	(21,398.65)	(9,667.67)	1.91	2.14
DTD 03/03/2014 4.000% 03/03/2024											
CHARLES SCHWAB CORP NOTES (CALLABLE)		808513BN4	405,000.00	CSFB	02/18/24	97.88	396,410.36	(8,387.14)	(8,451.44)	1.95	1.81
DTD 03/18/2021 0.750% 03/18/2024											
COMCAST CORP (CALLABLE) CORPORATE NOTES		20030NCR0	150,000.00	CITIGRP	03/15/24	103.67	155,510.85	(8,827.65)	(2,097.54)	1.96	1.93
DTD 10/05/2018 3.700% 04/15/2024											

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Corporate Note										
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	355,000.00	JPM_CHA		97.50	346,110.09	(8,371.61)	(8,510.17)	2.19	1.61
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	435,000.00	CITIGRP	05/15/22	97.37	423,563.42	(10,984.18)	(11,102.67)	0.22	1.77
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/17/2021 0.450% 05/17/2024	14913R2L0	325,000.00	JPM_CHA		97.05	315,416.73	(9,147.77)	(9,262.21)	2.20	1.81
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_	05/28/22	97.35	647,370.85	(17,569.30)	(17,584.43)	0.25	1.91
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	LOOP		97.30	165,406.94	(4,380.56)	(4,431.89)	2.26	1.67
TARGET CORP CORPORATE NOTES DTD 06/26/2014 3.500% 07/01/2024	87612EBD7	600,000.00	MORGAN_		104.00	623,992.80	(13,591.20)	(9,932.23)	2.25	1.74
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		102.28	153,412.80	(9,209.70)	(4,605.62)	2.31	2.87
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		102.28	306,825.60	(20,324.40)	(9,979.14)	2.31	2.87
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	102.76	147,973.68	(7,933.68)	(3,461.84)	2.26	1.72
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	101.11	404,430.80	(9,889.20)	(8,411.98)	2.28	2.03
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		96.92	193,845.40	(6,022.60)	(6,044.04)	2.42	2.05
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH	08/12/22	96.74	217,654.65	(7,345.35)	(7,345.35)	0.45	2.00
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		97.22	257,636.18	(7,339.97)	(7,344.34)	2.43	1.92

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Corporate Note										
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	96.83	687,493.71	(22,506.29)	(22,506.29)	1.53	1.89
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	98.02	122,523.37	(2,444.13)	(2,455.74)	1.53	1.45
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	98.02	475,390.70	(9,609.30)	(9,609.30)	1.53	1.45
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN		97.89	318,134.05	(6,865.95)	(6,865.95)	2.61	1.75
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	97.57	609,806.88	(15,193.12)	(15,193.12)	1.64	1.75
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		98.32	737,436.75	(6,690.75)	(6,886.14)	2.81	1.98
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		97.98	734,875.50	(14,532.00)	(14,557.41)	2.81	2.23
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		99.13	401,461.92	(3,525.93)	(3,526.17)	2.87	2.18
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	102.13	301,281.73	(12,952.27)	(7,846.15)	2.61	2.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		99.18	446,290.65	(16,178.85)	(14,613.85)	2.89	2.09
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	96.97	256,963.08	(8,036.92)	(8,036.92)	1.95	1.62

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
Corporate Note										
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	101.70	305,102.40	(13,473.60)	(8,839.94)	2.65	2.12
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	102.38	307,134.90	(16,067.10)	(10,125.12)	2.71	2.20
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	98.38	319,738.58	(14,579.17)	(12,320.70)	2.99	2.13
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL		97.10	315,561.68	(10,289.82)	(10,114.03)	3.12	1.93
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA		96.64	594,316.32	(20,683.68)	(20,683.68)	3.21	1.89
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	104.46	678,959.45	(4,522.05)	(3,955.05)	3.01	2.28
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	95.08	475,417.00	1,657.00	1,560.39	3.57	2.14
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP		98.17	446,658.94	(8,341.06)	(8,341.06)	3.76	2.51
STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN		98.77	409,885.96	(5,114.04)	(5,114.04)	3.81	2.07
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH		95.30	428,843.70	(11,809.80)	(12,358.16)	3.89	2.10
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	99.94	1,089,396.14	(603.86)	(603.86)	2.87	2.64
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	101.93	280,298.43	(3,383.32)	(3,194.59)	2.94	2.40
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	101.93	280,298.42	(237.33)	(203.10)	2.94	2.40

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
UNITEDHEALTH GROUP INC (CALLABLE) CORP DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	95.55	453,867.73	765.23	694.18	4.02	2.26
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	95.71	430,691.85	(12,846.15)	(13,200.99)	4.06	2.27
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	95.39	429,241.95	(16,595.55)	(16,821.09)	3.23	2.46
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		101.61	406,433.20	(16,998.80)	(15,757.55)	4.14	2.73
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		99.12	470,820.48	2,104.73	2,089.16	4.24	2.21
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	95.60	454,114.73	1,069.23	1,001.88	4.26	2.29
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		95.72	430,740.00	(12,528.00)	(12,875.61)	4.38	2.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		96.18	432,825.30	(12,377.70)	(12,620.65)	4.47	2.17
BANK OF NY MELLON CORP CORPORATE NOTES DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB		94.55	425,461.05	(14,368.95)	(14,883.45)	4.50	2.30
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	101.92	407,694.00	(16,062.00)	(14,799.13)	4.09	2.76
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	96.59	434,671.65	(14,455.35)	(14,502.70)	4.42	2.42
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		98.13	490,642.00	(9,713.00)	(9,704.81)	4.66	2.31

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP		99.15	178,474.68	(1,219.32)	(1,225.38)	4.66	2.13
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_		99.15	272,669.65	(3,328.60)	(3,309.90)	4.66	2.13
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		99.81	648,783.20	(1,431.30)	(1,428.24)	4.71	1.94
IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB		99.25	471,453.65	1,289.15	1,275.80	4.70	2.36
Security Type Sub-Total		25,059,000.00				24,723,719.89	(559,985.32)	(486,540.59)	2.89	2.09
Certificate of Deposit										
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		100.71	629,408.13	4,408.13	4,408.13	0.76	1.09
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		99.11	966,301.05	(8,698.95)	(8,698.95)	1.04	1.45
Security Type Sub-Total		1,600,000.00				1,595,709.18	(4,290.82)	(4,290.82)	0.93	1.31
Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD		102.24	306,723.90	(14,516.10)	6,723.90	1.25	1.71
Security Type Sub-Total		300,000.00				306,723.90	(14,516.10)	6,723.90	1.25	1.71
Asset-Backed Security										
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	24,026.65	JPM_CHAS		100.06	24,040.26	13.99	13.70	0.07	1.91
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	25,195.14	MERRILL		100.35	25,283.44	88.97	88.47	0.19	2.49
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	6,215.62	BARCLAYS		100.06	6,219.59	4.82	4.19	0.05	3.08

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	22,075.33	MIZUHO		100.25	22,130.90	59.79	56.78	0.13	3.02
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	33,020.07	SOCGEN		100.21	33,089.16	73.44	70.43	0.15	2.49
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	290,074.71	WELLS_F		99.85	289,629.04	(417.88)	(431.51)	0.40	0.55
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	35,565.25	MERRILL		100.41	35,710.83	145.89	145.68	0.19	3.09
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	41,924.26	JPM_CHAS		100.39	42,089.36	173.59	168.35	0.25	2.27
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		99.64	169,384.86	(606.52)	(610.45)	0.59	0.61
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	43,339.41	CSFB		100.32	43,479.68	149.80	143.98	0.22	2.46
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	MIZUHO		99.25	233,239.12	(1,753.43)	(1,755.95)	0.78	0.69
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	51,902.03	BARCLAYS		100.21	52,011.37	113.35	111.03	0.19	2.23
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	66,092.76	BARCLAYS		100.40	66,357.87	270.49	267.29	0.25	2.44
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	JPM_CHA		98.37	334,445.96	(5,514.36)	(5,525.72)	1.07	1.16
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	SOCGEN		98.59	478,155.00	(6,768.86)	(6,788.35)	1.08	0.98
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	134,383.45	MERRILL		100.26	134,738.16	370.44	363.11	0.50	1.74
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	69,218.21	CITIGRP		100.29	69,416.10	212.98	206.30	0.42	1.76
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	276,857.15	MERRILL		100.36	277,851.07	1,048.24	1,024.90	0.66	1.76
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		99.09	668,856.15	(6,002.10)	(6,050.64)	0.96	0.78
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	430,732.62	CITIGRP		99.26	427,525.73	(3,108.33)	(3,140.72)	0.76	0.69

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	JPM_CHA		97.61	283,077.18	(6,863.49)	(6,875.51)	1.84	1.33
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	BARCLAY		97.95	132,238.58	(2,747.22)	(2,749.94)	1.37	0.97
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	MITSU		97.15	466,314.48	(13,667.42)	(13,669.91)	2.13	1.35
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	MERRILL		98.45	305,197.14	(4,736.06)	(4,747.96)	1.21	0.92
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	RBC		98.08	583,570.35	(11,331.77)	(11,343.63)	1.59	1.01
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	JPM_CHA		97.07	359,173.99	(10,819.02)	(10,819.51)	2.19	1.44
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	BARCLAY		97.63	698,071.30	(16,830.17)	(16,835.12)	2.66	1.56
Security Type Sub-Total		6,350,622.66				6,261,296.67	(88,440.84)	(88,680.71)	1.31	1.19
Managed Account Sub-Total		188,351,452.42				183,883,754.46	(3,567,923.14)	(3,463,728.63)	2.51	1.62
Securities Sub-Total		\$188,351,452.42				\$183,883,754.46	(\$3,567,923.14)	(\$3,463,728.63)	2.51	1.62%
Accrued Interest						\$293,810.73				
Total Investments						\$184,177,565.19				

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										
01/31/22	02/07/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	(404,987.85)	0.00	(404,987.85)			
02/01/22	02/03/22	PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	(650,214.50)	(68.61)	(650,283.11)			
02/02/22	02/04/22	STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	(283,681.75)	(2,747.89)	(286,429.64)			
02/02/22	02/07/22	STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	(415,000.00)	0.00	(415,000.00)			
02/07/22	02/09/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	(683,481.50)	(4,275.56)	(687,757.06)			
02/10/22	02/14/22	US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	(677,250.00)	(1,087.71)	(678,337.71)			
02/11/22	02/15/22	US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	(581,765.63)	(953.04)	(582,718.67)			
02/16/22	02/18/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	(1,090,000.00)	0.00	(1,090,000.00)			
02/17/22	02/22/22	STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	(280,535.75)	(3,146.78)	(283,682.53)			
02/22/22	02/24/22	UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	(453,102.50)	(1,502.19)	(454,604.69)			
02/22/22	02/24/22	BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	(473,760.00)	(1,052.08)	(474,812.08)			
02/22/22	02/24/22	BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	(453,045.50)	(197.92)	(453,243.42)			

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	02/22/22	02/24/22	IBM CORP CORPORATE NOTES DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	(470,164.50)	(435.42)	(470,599.92)			
	02/23/22	02/25/22	UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	(468,715.75)	(712.50)	(469,428.25)			

Transaction Type Sub-Total **7,460,000.00** **(7,385,705.23)** **(16,179.70)** **(7,401,884.93)**

INTEREST											
	02/01/22	02/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	0.00	688.20	688.20			
	02/01/22	02/01/22	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	0.00	826.88	826.88			
	02/01/22	02/01/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	0.00	1,332.50	1,332.50			
	02/01/22	02/01/22	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	0.00	5,739.00	5,739.00			
	02/01/22	02/01/22	MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	0.00	12,500.00	12,500.00			
	02/01/22	02/01/22	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	0.00	1,015.00	1,015.00			
	02/01/22	02/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	293,841.52	0.00	128.80	128.80			
	02/01/22	02/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	118,104.26	0.00	155.80	155.80			
	02/01/22	02/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	628,781.09	0.00	1,350.69	1,350.69			
	02/01/22	02/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,841.60	0.00	44.95	44.95			
	02/01/22	02/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	425,059.04	0.00	847.17	847.17			
	02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,727,451.39	0.00	3,390.12	3,390.12			
02/01/22	02/25/22	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			
02/01/22	02/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	145,579.75	0.00	253.79	253.79			
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	444,920.93	0.00	1,007.00	1,007.00			
02/09/22	02/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	0.00	625.00	625.00			
02/10/22	02/10/22	FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	0.00	2,925.00	2,925.00			
02/10/22	02/10/22	MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	0.00	4,056.25	4,056.25			
02/11/22	02/11/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	325,000.00	0.00	568.75	568.75			
02/12/22	02/12/22	UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	0.00	704.25	704.25			
02/12/22	02/12/22	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	0.00	993.75	993.75			
02/12/22	02/12/22	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	0.00	1,923.75	1,923.75			
02/12/22	02/12/22	IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	0.00	4,984.38	4,984.38			
02/13/22	02/13/22	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	0.00	4,050.00	4,050.00			

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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									
INTEREST										
02/14/22	02/14/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	0.00	1,325.00	1,325.00			
02/15/22	02/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
02/15/22	02/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/16/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
02/15/22	02/15/22	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	4,126.77	0.00	11.14	11.14			
02/15/22	02/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	44,362.64	0.00	124.22	124.22			
02/15/22	02/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	75,936.44	0.00	118.33	118.33			
02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	49,360.10	0.00	103.24	103.24			
02/15/22	02/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	310,000.00	0.00	134.33	134.33			
02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	44,066.48	0.00	97.68	97.68			
02/15/22	02/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	64,036.70	0.00	124.87	124.87			
02/15/22	02/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
02/15/22	02/15/22	US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	0.00	6,140.63	6,140.63			
02/15/22	02/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
02/15/22	02/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	29,627.52	0.00	79.50	79.50			
02/15/22	02/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
02/15/22	02/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/15/22	02/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
02/15/22	02/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	52,274.43	0.00	115.00	115.00			
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	295,977.13	0.00	466.16	466.16			
02/15/22	02/15/22	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	0.00	2,812.50	2,812.50			
02/15/22	02/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	16,308.17	0.00	42.54	42.54			
02/16/22	02/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
02/16/22	02/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	78,108.82	0.00	172.49	172.49			
02/16/22	02/16/22	JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	0.00	745.98	745.98			
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	32,130.85	0.00	75.78	75.78			
02/20/22	02/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
02/20/22	02/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	55,163.61	0.00	91.48	91.48			
02/20/22	02/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
02/20/22	02/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
02/20/22	02/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
02/20/22	02/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
02/24/22	02/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	0.00	2,906.25	2,906.25			

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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											
	02/25/22	02/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	235,000.00	0.00	56.79	56.79			
Transaction Type Sub-Total					31,287,059.24	0.00	74,165.01	74,165.01			
PAYDOWNS											
	02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	10,491.83	10,491.83	0.00	10,491.83	(38.52)	0.00	
	02/01/22	02/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	494.63	494.63	0.00	494.63	0.01	0.00	
	02/01/22	02/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	10,144.47	10,144.47	0.00	10,144.47	(132.90)	0.00	
	02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	98,671.73	98,671.73	0.00	98,671.73	122.76	0.00	
	02/01/22	02/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,411.83	23,411.84	0.00	23,411.84	512.13	0.00	
	02/01/22	02/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	7,657.43	7,657.43	0.00	7,657.43	(47.72)	0.00	
	02/01/22	02/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,389.54	11,389.54	0.00	11,389.54	287.85	(0.01)	
	02/01/22	02/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	43.10	43.10	0.00	43.10	0.00	0.00	
	02/01/22	02/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	25,488.23	25,488.23	0.00	25,488.23	(314.62)	0.00	
	02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	22,592.15	22,592.15	0.00	22,592.15	88.25	0.00	
	02/01/22	02/25/22	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,594.28	2,594.28	0.00	2,594.28	56.34	0.00	
	02/01/22	02/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	5,770.59	5,770.59	0.00	5,770.59	0.11	0.00	
	02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	7,435.84	7,435.84	0.00	7,435.84	1.51	0.00	
	02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	11,046.41	11,046.41	0.00	11,046.41	1.45	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										
02/15/22	02/15/22	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	8,935.02	8,935.02	0.00	8,935.02	1.97	0.00	
02/15/22	02/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	8,797.39	8,797.39	0.00	8,797.39	0.08	0.00	
02/15/22	02/15/22	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	7,552.19	7,552.19	0.00	7,552.19	1.45	0.00	
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	19,119.98	19,119.98	0.00	19,119.98	3.75	0.00	
02/15/22	02/15/22	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	12,134.67	12,134.67	0.00	12,134.67	0.94	0.00	
02/15/22	02/15/22	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	10,092.55	10,092.55	0.00	10,092.55	1.38	0.00	
02/15/22	02/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	6,718.23	6,718.23	0.00	6,718.23	1.47	0.00	
02/15/22	02/15/22	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	4,126.77	4,126.77	0.00	4,126.77	0.71	0.00	
02/16/22	02/16/22	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	12,016.06	12,016.06	0.00	12,016.06	0.98	0.00	
02/16/22	02/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	14,267.38	14,267.38	0.00	14,267.38	3.26	0.00	
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	6,935.71	6,935.71	0.00	6,935.71	0.18	0.00	
02/20/22	02/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	15,616.55	15,616.55	0.00	15,616.55	1.83	0.00	
02/20/22	02/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	29,925.29	29,925.29	0.00	29,925.29	2.87	0.00	
02/20/22	02/20/22	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	31,136.96	31,136.96	0.00	31,136.96	0.49	0.00	
Transaction Type Sub-Total				424,606.81	424,606.82	0.00	424,606.82	558.01	(0.01)	
SELL										
02/01/22	02/07/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	400,000.00	397,320.00	445.83	397,765.83	(1,680.00)	(2,280.91)	FIFO

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
02/02/22	02/03/22	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	629,269.74	5,198.96	634,468.70	4,269.74	4,269.74	FIFO
02/03/22	02/04/22	OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	604,440.00	2,442.42	606,882.42	4,440.00	4,440.00	FIFO
02/07/22	02/09/22	CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	307,235.65	804.86	308,040.51	(2,894.45)	1,264.35	FIFO
02/07/22	02/09/22	PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	374,486.25	36.75	374,523.00	(513.75)	(513.75)	FIFO
02/10/22	02/14/22	MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	547,215.00	902.78	548,117.78	(36,710.00)	(1,492.92)	FIFO
02/11/22	02/15/22	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	602,730.00	446.37	603,176.37	2,730.00	2,730.00	FIFO
02/16/22	02/18/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	245,000.00	241,839.50	661.66	242,501.16	(3,160.50)	(3,160.50)	FIFO
02/16/22	02/18/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	350,000.00	346,486.00	430.21	346,916.21	(2,639.00)	(3,173.59)	FIFO
02/16/22	02/18/22	EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	150,418.50	805.14	151,223.64	(1,453.50)	(320.82)	FIFO
02/17/22	02/18/22	MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	306,249.00	3,550.15	309,799.15	(16,602.00)	(7,786.03)	FIFO
02/22/22	02/24/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	1,350,000.00	1,336,486.50	1,743.75	1,338,230.25	(10,138.50)	(12,218.98)	FIFO
02/22/22	02/24/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	475,000.00	469,965.00	613.54	470,578.54	(3,847.50)	(4,579.52)	FIFO
02/23/22	02/25/22	FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	450,000.00	445,230.00	585.94	445,815.94	(3,645.00)	(4,339.52)	FIFO
Transaction Type Sub-Total				6,725,000.00	6,759,371.14	18,668.36	6,778,039.50	(71,844.46)	(27,162.45)	
Managed Account Sub-Total					(201,727.27)	76,653.67	(125,073.60)	(71,286.45)	(27,162.46)	

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Total Security Transactions	(\$201,727.27)	\$76,653.67	(\$125,073.60)	(\$71,286.45)	(\$27,162.46)
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