



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
January 31, 2021

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

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

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

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

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

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

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

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

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

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

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

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

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

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

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

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

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



Managed Account Summary Statement

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,651,196.51
Maturities/Calls	(488,294.14)
Principal Dispositions	(3,477,364.36)
Principal Acquisitions	3,600,483.86
Unsettled Trades	0.00
Change in Current Value	(61,525.42)
Closing Market Value	\$129,224,496.45

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	3,516,541.08
Coupon/Interest/Dividend Income	242,328.98
Principal Payments	488,294.14
Security Purchases	(3,605,868.34)
Net Cash Contribution	(641,295.86)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	281,505.70
Less Purchased Interest Related to Interest/Coupons	(5,384.48)
Plus Net Realized Gains/Losses	77,109.45
Total Cash Basis Earnings	\$353,230.67

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	127,619,993.95
Ending Accrued Interest	328,454.47
Plus Proceeds from Sales	3,516,541.08
Plus Proceeds of Maturities/Calls/Principal Payments	488,294.14
Plus Coupons/Dividends Received	242,328.98
Less Cost of New Purchases	(3,605,868.34)
Less Beginning Amortized Value of Securities	(127,921,021.06)
Less Beginning Accrued Interest	(464,138.90)
Total Accrual Basis Earnings	\$204,584.32



Portfolio Summary and Statistics

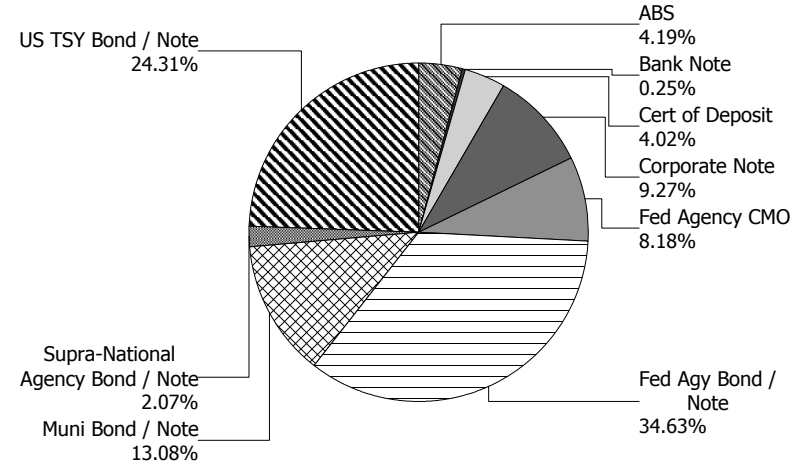
For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Account Summary

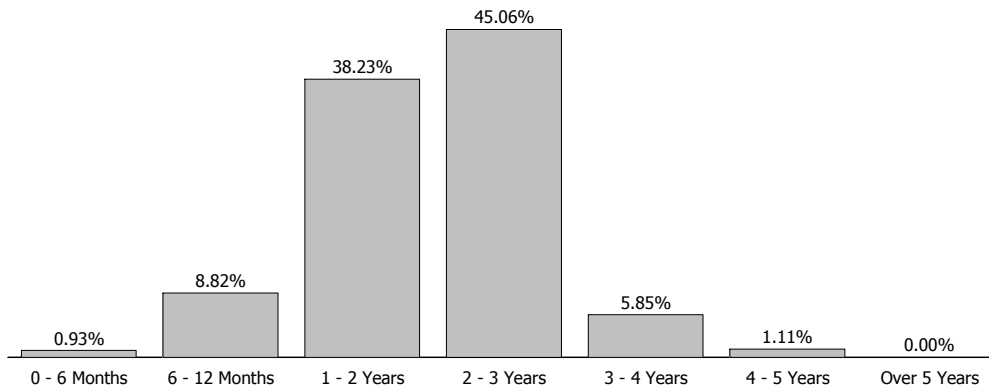
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	30,875,000.00	31,414,398.00	24.31
Supra-National Agency Bond / Note	2,660,000.00	2,670,383.02	2.07
Municipal Bond / Note	16,425,000.00	16,904,442.05	13.08
Federal Agency Collateralized Mortgage Obligation	10,389,663.01	10,570,881.65	8.18
Federal Agency Bond / Note	44,500,000.00	44,749,454.37	34.63
Corporate Note	11,630,000.00	11,984,083.96	9.27
Certificate of Deposit	5,125,000.00	5,201,008.88	4.02
Bank Note	300,000.00	321,710.70	0.25
Asset-Backed Security	5,336,891.61	5,408,133.82	4.19
Managed Account Sub-Total	127,241,554.62	129,224,496.45	100.00%
Accrued Interest		328,454.47	
Total Portfolio	127,241,554.62	129,552,950.92	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.19%
Yield to Maturity at Market	0.35%
Weighted Average Days to Maturity	737



Managed Account Issuer Summary

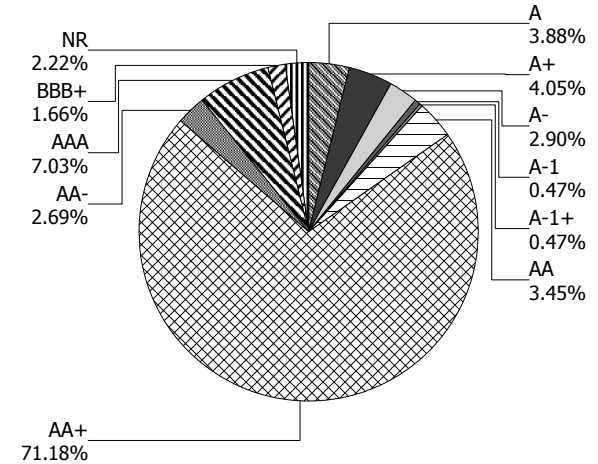
For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	308,409.60	0.24
AMERICAN HONDA FINANCE	615,503.40	0.48
ARIZONA TRANSPORTATION BOARD	1,275,977.30	0.99
BANK OF AMERICA CO	1,113,883.08	0.86
BRISTOL-MYERS SQUIBB CO	593,070.63	0.46
CALIFORNIA EARTHQUAKE AUTHORITY	306,237.00	0.24
CALIFORNIA STATE UNIVERSITY	326,010.75	0.25
CAPITAL ONE FINANCIAL CORP	613,966.98	0.48
CAPITAL ONE PRIME AUTO REC TRUST	173,063.95	0.13
CARMAX AUTO OWNER TRUST	712,883.38	0.55
CATERPILLAR INC	660,478.98	0.51
CHAFFEY COMMUNITY COLLEGE DISTRICT	792,969.10	0.61
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	612,954.00	0.47
CHEVRON CORPORATION	568,261.71	0.44
CITIGROUP INC	634,262.70	0.49
CITY OF SAN JOSE	1,187,754.50	0.92
COMCAST CORP	164,865.00	0.13
CREDIT AGRICOLE SA	602,766.60	0.47
CREDIT SUISSE GROUP RK	976,724.78	0.76
DEERE & COMPANY	452,150.70	0.35
DNB ASA	646,207.50	0.50
EXXON MOBIL CORP	154,088.40	0.12
FANNIE MAE	12,578,375.29	9.72
FEDERAL FARM CREDIT BANKS	5,138,166.70	3.97
FEDERAL HOME LOAN BANKS	4,737,103.23	3.67
FIFTH THIRD AUTO TRUST	204,913.67	0.16
FLORIDA STATE BOARD OF ADMIN FIN CORP	303,389.80	0.23
FORD CREDIT AUTO LEASE TRUST	121,254.20	0.09
FORD CREDIT AUTO OWNER TRUST	125,163.34	0.10
FREDDIE MAC	32,866,690.80	25.42
GM FINANCIAL AUTO LEASING TRUST	379,585.76	0.29
GM FINANCIAL SECURITIZED TERM	730,190.67	0.57

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

<u>Issuer</u>	<u>Market Value of Holdings</u>	<u>Percent</u>
GOLDMAN SACHS GROUP INC	884,557.45	0.68
HARLEY-DAVIDSON MOTORCYCLE TRUST	423,444.35	0.33
HOME DEPOT INC	180,684.00	0.14
HONDA AUTO RECEIVABLES	150,878.49	0.12
HYUNDAI AUTO RECEIVABLES	312,692.55	0.24
IBM CORP	610,788.60	0.47
INTER-AMERICAN DEVELOPMENT BANK	1,294,201.89	1.00
INTL BANK OF RECONSTRUCTION AND DEV	1,376,181.13	1.06
JP MORGAN CHASE & CO	1,233,165.71	0.95
LONG BEACH COMMUNITY COLLEGE DISTRICT	940,792.00	0.73
LOS ANGELES COMMUNITY COLLEGE DISTRICT	310,871.10	0.24
MERCEDES-BENZ AUTO LEASE TRUST	170,413.39	0.13
MORGAN STANLEY	630,198.90	0.49
NEW YORK & NEW JERSEY PORT AUTHORITY	758,745.25	0.59
NEW YORK ST URBAN DEVELOPMENT CORP	1,171,168.80	0.91
NISSAN AUTO RECEIVABLES	154,298.27	0.12
NORDEA BANK ABP	641,308.75	0.50
OREGON DEPARTMENT OF TRANSPORTATION	616,050.00	0.48
PACCAR FINANCIAL CORP	501,895.45	0.39
PALOMAR COMMUNITY COLLEGE DISTRICT	724,013.50	0.56
PNC FINANCIAL SERVICES GROUP	321,710.70	0.25
ROYAL BANK OF CANADA	606,793.20	0.47
SAN DIEGO COMMUNITY COLLEGE DISTRICT	691,368.75	0.54
SKANDINAVISKA ENSKILDA BANKEN AB	641,406.25	0.50
SOCIETE GENERALE	608,784.00	0.47
STATE OF CALIFORNIA	631,512.00	0.49
STATE OF CONNECTICUT	1,092,130.15	0.85
STATE OF LOUISIANA	622,686.00	0.48
STATE OF MARYLAND	1,236,989.50	0.96
STATE OF MISSISSIPPI	476,895.25	0.37
STATE OF WASHINGTON	675,052.95	0.52
STATE OF WISCONSIN	627,206.25	0.49
SUMITOMO MITSUI FINANCIAL GROUP INC	477,017.80	0.37



Managed Account Issuer Summary

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
TAMALPAIS UNION HIGH SCHOOL DISTRICT	1,020,253.10	0.79
THE BANK OF NEW YORK MELLON CORPORATION	307,882.80	0.24
TOYOTA MOTOR CORP	1,138,543.65	0.88
TRUIST FIN CORP	306,735.30	0.24
UNITED PARCEL SERVICE INC	307,452.90	0.24
UNITED STATES TREASURY	31,414,398.00	24.30
UNIVERSITY OF CALIFORNIA	503,415.00	0.39
US BANCORP	617,205.00	0.48
VERIZON OWNER TRUST	831,471.47	0.64
VOLKSWAGEN AUTO LEASE TURST	303,913.35	0.24
Total	\$129,224,496.45	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

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 NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	453.21	8,698,142.26	8,904,491.75
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	AA+	Aaa	04/01/19	04/03/19	1,810,476.56	2.29	20,788.04	1,803,785.14	1,844,718.84
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	82.87	1,602,636.51	1,642,500.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	AA+	Aaa	06/03/19	06/05/19	4,003,281.25	1.85	207.19	4,001,552.33	4,106,250.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	864.12	124,872.16	127,968.75
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	21,616.59	5,228,084.48	5,362,382.55
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	AA+	Aaa	02/03/20	02/05/20	2,512,207.03	1.33	1,761.05	2,508,096.38	2,567,187.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	7.25	150,396.29	154,875.00
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	1,858.43	3,453,054.19	3,458,086.11
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	535.71	3,242,436.46	3,245,937.50
Security Type Sub-Total		30,875,000.00					30,706,061.54	1.62	48,174.46	30,813,056.20	31,414,398.00
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	1,195.76	1,284,673.00	1,294,201.89
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	639.76	1,372,230.03	1,376,181.13



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

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
Security Type Sub-Total		2,660,000.00					2,656,606.85	0.41	1,835.52	2,656,903.03	2,670,383.02
Municipal Bond / Note											
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	AA-	Aa3	04/21/20	04/22/20	637,044.00	1.01	6,333.33	618,586.76	622,686.00
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	AA-	Aa2	04/17/20	04/22/20	644,070.00	1.00	12,500.00	625,545.00	631,512.00
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A	A1	06/12/20	06/25/20	784,837.50	0.58	3,750.00	773,932.28	777,300.00
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	A	A1	05/29/20	06/11/20	310,130.10	1.66	635.42	308,522.67	314,830.15
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511E22	375,000.00	AA	Aa2	10/16/20	11/03/20	375,000.00	0.44	404.25	375,000.00	374,430.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	AA-	Aa1	11/06/19	12/05/19	600,000.00	1.91	5,739.00	600,000.00	612,954.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	6,534.00	675,000.00	691,368.75
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	AA	Aa2	10/09/19	10/23/19	920,000.00	1.70	7,829.20	920,000.00	940,792.00
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	NR	Aaa	09/20/19	10/09/19	995,000.00	1.93	9,576.88	995,000.00	1,020,253.10
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	AA+	Aa1	07/09/19	07/25/19	1,157,544.00	2.08	11,020.83	1,153,838.53	1,187,754.50
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	2,349.67	600,000.00	616,050.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	AA+	NR	12/16/20	12/23/20	290,000.00	0.48	146.93	290,000.00	290,139.20
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	662.89	500,000.00	503,415.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

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
Municipal Bond / Note												
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	2,075.15	789,778.32	792,969.10
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	369.25	301,482.74	306,237.00
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	370,000.00	A+	Aa3	07/02/20	07/08/20	370,000.00	1.09	2,265.82	370,000.00	376,826.50
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	375,000.00	A+	Aa3	07/07/20	07/09/20	377,197.50	0.89	2,296.44	376,779.02	381,918.75
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023		93974EHJ8	605,000.00	AA+	Aaa	04/23/20	04/29/20	679,759.85	1.03	2,520.83	661,812.32	675,052.95
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	AA+	NR	07/10/20	07/30/20	625,000.00	0.42	218.75	625,000.00	627,206.25
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	1,847.35	1,235,000.00	1,275,977.30
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	309.69	310,000.00	310,871.10
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	496.22	350,000.00	349,583.50
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023		574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	1,302.89	650,000.00	653,659.50
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	574.62	325,000.00	326,010.75
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023		605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	501.13	475,000.00	476,895.25
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	575.91	880,000.00	881,029.60



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Municipal Bond / Note											
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	12,500.00	569,188.01	583,330.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	309.26	295,000.00	303,389.80

Security Type Sub-Total **16,425,000.00** **16,738,421.55** **1.17** **95,645.71** **16,649,465.65** **16,904,442.05**

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	121,165.86	AA+	Aaa	04/11/18	04/30/18	123,575.97	2.93	359.46	121,584.67	121,410.77
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	121,395.28	AA+	Aaa	08/22/19	08/27/19	121,727.22	2.19	234.29	121,508.98	122,060.68
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	2.00	2,907.29	1,258,758.32	1,264,726.18
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	571,515.65	AA+	Aaa	03/29/19	04/03/19	567,296.25	2.54	1,082.07	569,955.70	577,251.00
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	39,558.91	AA+	Aaa	03/06/18	03/09/18	38,699.73	2.14	52.18	39,313.43	39,814.99
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	173,673.26	AA+	Aaa	07/12/18	07/17/18	169,283.95	2.30	229.10	172,298.76	174,797.49
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	356,995.02	AA+	Aaa	03/07/18	03/09/18	349,185.76	2.15	470.93	354,763.80	359,305.94
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.76	1,358.00	599,690.83	610,235.73
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.23	1,118.62	570,971.06	580,940.85
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.48	2,408.75	1,225,304.08	1,250,945.04
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	1,259,534.09	1,275,517.51



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Federal Agency Collateralized Mortgage Obligation											
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	506,255.80	513,911.80
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	921,130.36	AA+	Aaa	06/24/19	06/27/19	932,500.58	2.13	1,925.57	927,061.84	940,999.49
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	1,069,821.87	1,094,632.12
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	301,706.11	AA+	Aaa	09/11/19	09/16/19	303,586.05	2.08	573.24	302,777.61	307,723.22
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	399,696.13	AA+	Aaa	09/04/19	09/09/19	404,932.55	1.86	759.42	402,662.99	407,667.51
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	80,716.21	AA+	Aaa	12/07/18	12/17/18	80,715.96	3.20	215.45	80,716.08	82,742.19
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	450,552.50	AA+	Aaa	11/20/19	11/26/19	450,541.68	2.09	785.46	450,544.47	462,358.19
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	389,171.72	AA+	Aaa	07/23/20	07/30/20	389,164.34	0.53	170.59	389,165.18	383,840.95
Security Type Sub-Total		10,389,663.01					10,450,228.52	2.12	20,327.01	10,422,689.56	10,570,881.65

Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	AA+	Aaa	04/03/20	04/08/20	2,546,226.00	0.45	3,001.56	2,547,771.79	2,558,330.85
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	AA+	Aaa	06/03/20	06/04/20	2,573,264.45	0.28	1,055.03	2,573,841.38	2,579,835.85
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379069	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	7,450.78	2,482,871.09	2,542,693.73
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	AA+	Aaa	07/21/20	07/23/20	1,571,440.50	0.24	32.81	1,572,379.00	1,575,132.30



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	6,922.74	1,247,690.05	1,274,836.25
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	13,404.72	2,137,310.03	2,194,409.50
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	4,024.22	3,817,943.84	3,844,117.35
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	1,567.71	1,752,783.22	1,758,911.00
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	2,158.96	2,409,237.84	2,422,271.72
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	742.71	1,547,896.12	1,553,594.45
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	1,221.87	2,544,111.95	2,555,913.45
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	AA+	Aaa	06/12/20	06/16/20	1,900,000.00	0.50	1,187.50	1,900,000.00	1,902,646.70
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	568.75	2,334,540.00	2,345,648.76
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	145.83	999,681.55	1,002,239.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	358.02	2,450,714.74	2,460,496.75
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	2,778.75	1,946,914.25	1,953,494.40
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	2,583.34	2,322,982.71	2,330,466.08
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	918.75	899,743.37	901,914.30



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	AA+	Aaa	09/02/20	09/04/20	1,010,184.44	0.24	1,031.04	1,010,159.27	1,012,148.27
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	1,623.12	1,589,546.92	1,593,381.93
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	2,250,000.00	AA+	Aaa	11/03/20	11/05/20	2,247,975.00	0.28	1,343.76	2,248,137.59	2,253,838.50
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	843.13	2,128,004.92	2,133,133.23
Security Type Sub-Total		44,500,000.00					44,459,414.39	0.52	54,965.10	44,464,261.63	44,749,454.37
Corporate Note											
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	A-	A3	05/14/19	05/16/19	299,502.00	2.76	90.00	299,818.36	306,735.30
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	2,369.79	174,840.44	180,684.00
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	A+	A1	06/14/19	06/18/19	610,590.00	2.33	6,800.00	604,124.98	617,205.00
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	275,000.00	BBB+	A2	02/13/19	02/15/19	271,980.50	3.36	2,177.08	273,837.26	276,713.80
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	A	A2	11/01/19	11/05/19	306,726.00	1.93	1,852.50	303,406.87	309,996.90
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	A-	A2	06/26/19	06/27/19	301,689.00	2.15	1,468.75	300,724.09	307,452.90
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	BBB+	A1	04/05/19	04/09/19	298,011.00	2.97	1,650.00	299,173.58	309,280.80



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Corporate Note											
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	A-	A3	06/24/19	06/27/19	599,448.00	2.23	1,246.67	599,742.64	615,503.40
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	A	A1	09/03/19	09/05/19	115,317.40	1.85	984.21	115,166.47	118,021.74
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	A	A1	08/20/19	08/23/19	184,940.80	1.96	1,583.29	184,969.32	189,861.06
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	2,487.15	324,760.11	333,421.73
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	A	A2	01/23/20	02/03/20	299,931.00	1.71	2,550.00	299,953.96	308,409.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	5,604.65	594,647.66	606,537.60
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	600,000.00	A-	A2	09/28/20	09/30/20	623,952.00	1.57	6,414.00	618,532.20	619,450.20
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	AA	Aa1	05/12/20	05/14/20	151,872.00	1.14	693.86	151,410.15	154,088.40
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	AA	Aa2	05/07/20	05/11/20	150,000.00	1.14	380.33	150,000.00	152,658.30
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	206.11	174,809.62	176,879.85
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	101.11	199,871.25	201,548.20
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	A	A3	07/06/20	07/08/20	324,818.00	0.67	140.83	324,852.60	327,057.25



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Corporate Note												
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023		69371RQ90	325,000.00	A+	A1	08/04/20	08/11/20	324,574.25	0.39	537.15	324,641.90	325,015.60
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023		166756AJ5	415,000.00	AA	Aa2	08/10/20	08/12/20	415,000.00	0.43	829.93	415,000.00	415,603.41
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023		89236THF5	530,000.00	A+	A1	08/11/20	08/14/20	529,591.90	0.53	1,229.31	529,655.63	532,006.05
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023		24422EVJ5	250,000.00	A	A2	10/06/20	10/09/20	249,710.00	0.44	311.11	249,740.43	250,602.50
CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023		172967HD6	300,000.00	BBB+	A3	10/02/20	10/06/20	329,100.00	0.66	3,100.00	326,017.59	327,501.00
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023		110122DT2	350,000.00	A+	A2	11/09/20	11/13/20	350,000.00	0.54	407.23	350,000.00	350,232.40
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023		38141GXL3	250,000.00	BBB+	A2	11/16/20	11/19/20	250,000.00	0.63	313.50	250,000.00	250,300.75
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024		459200HU8	275,000.00	A	A2	10/02/20	10/06/20	302,315.75	0.62	4,679.77	299,682.37	300,791.70
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024		38141GVM3	325,000.00	BBB+	A2	01/21/21	01/25/21	358,228.00	0.67	5,344.44	358,022.71	357,542.90
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024		20030NCRO	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	1,634.17	161,621.95	164,865.00
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024		61744YAQ1	300,000.00	BBB+	A1	10/02/20	10/06/20	322,851.00	1.52	3,020.74	320,770.43	320,918.10
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024		172967MR9	300,000.00	BBB+	A3	05/07/20	05/14/20	300,000.00	1.68	1,062.73	300,000.00	306,761.70



Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	A-	A2	09/28/20	10/01/20	162,622.50	1.58	128.80	161,550.42	162,207.90
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	A-	A2	08/21/20	08/25/20	327,150.00	1.47	257.60	324,220.01	324,415.80
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	225,000.00	A+	A2	10/05/20	10/07/20	243,605.25	0.69	90.63	242,002.29	242,838.23
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A2	09/28/20	09/30/20	124,967.50	0.66	306.09	124,970.29	125,761.37
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A2	09/09/20	09/16/20	485,000.00	0.65	1,187.65	485,000.00	487,954.14
BANK OF AMERICA CORP CORPORATE NOTES 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	1,406.25	625,000.00	627,259.38
Security Type Sub-Total		11,630,000.00					11,878,081.85	1.37	64,647.43	11,842,537.58	11,984,083.96
Certificate of Deposit											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A-1	P-1	04/03/19	04/04/19	600,000.00	2.83	14,197.17	600,000.00	602,766.60
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	A-1+	P-1	06/07/18	06/08/18	600,000.00	3.24	2,916.00	600,000.00	606,793.20
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	A+	Aa3	08/05/20	08/07/20	975,000.00	0.52	2,506.83	975,000.00	976,724.78
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	A	A1	02/14/20	02/19/20	600,000.00	1.80	5,010.00	600,000.00	608,784.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A	A1	07/10/20	07/14/20	475,000.00	0.70	221.67	475,000.00	477,017.80



Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.84	5,106.77	625,000.00	641,308.75
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.85	5,134.38	625,000.00	641,406.25
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.03	2,160.42	625,000.00	646,207.50
Security Type Sub-Total		5,125,000.00					5,125,000.00	1.79	37,253.24	5,125,000.00	5,201,008.88
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	1,545.83	309,784.33	321,710.70
Security Type Sub-Total		300,000.00					321,240.00	1.27	1,545.83	309,784.33	321,710.70
Asset-Backed Security											
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	58,483.57	AAA	Aaa	02/13/19	02/21/19	58,474.39	2.99	53.25	58,480.71	58,689.82
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	120,682.94	AAA	NR	02/20/19	02/25/19	120,673.50	2.90	155.55	120,679.18	121,254.20
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,997.27	303,913.35
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	86,730.82	AAA	Aaa	12/04/18	12/12/18	86,729.78	3.20	123.35	86,730.34	87,842.61
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	148,417.56	AAA	NR	02/19/19	02/27/19	148,413.57	2.83	151.67	148,415.47	150,878.49
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	123,366.86	NR	Aaa	10/16/18	10/23/18	123,345.76	3.24	177.65	123,356.50	125,163.34
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	151,583.07	AAA	Aaa	12/04/18	12/12/18	151,554.02	3.22	216.93	151,567.82	154,298.27



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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											
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	172,532.58	AAA	NR	07/18/18	07/25/18	172,509.07	3.13	240.01	172,521.21	175,320.65
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	221,619.96	AAA	NR	04/03/19	04/10/19	221,590.79	2.66	262.00	221,603.46	224,849.94
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	AAA	Aaa	09/22/20	09/29/20	319,969.34	0.45	44.00	319,972.97	320,895.94
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	179,952.60	AAA	NR	10/17/18	10/24/18	179,950.95	3.36	268.73	179,951.72	183,761.64
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	169,992.36	170,413.39
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	170,389.95	AAA	Aaa	05/21/19	05/30/19	170,355.43	2.51	190.08	170,368.41	173,063.95
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	201,629.13	AAA	Aaa	04/30/19	05/08/19	201,584.81	2.65	236.58	201,601.54	204,913.67
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	282,104.49	NR	Aaa	06/19/19	06/26/19	282,082.66	2.34	293.39	282,090.21	285,959.93
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	279,398.08	AAA	Aaa	04/09/19	04/17/19	279,375.34	2.65	308.50	279,383.79	283,650.57
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.85	84.79	149,986.40	152,979.69
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	AAA	NR	08/28/19	09/05/19	599,848.92	1.73	458.67	599,892.00	613,966.98
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	1.87	112.20	134,976.87	137,484.42
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,946.53	353,801.09
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	674,873.09	678,491.78



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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											
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	NR	Aaa	08/11/20	08/19/20	444,898.18	0.46	83.44	444,908.12	446,540.10
Security Type Sub-Total		5,336,891.61					5,336,086.71	1.83	4,060.17	5,336,295.97	5,408,133.82
Managed Account Sub-Total		127,241,554.62					127,671,141.41	1.19	328,454.47	127,619,993.95	129,224,496.45
Securities Sub-Total		\$127,241,554.62					\$127,671,141.41	1.19%	\$328,454.47	\$127,619,993.95	\$129,224,496.45
Accrued Interest											\$328,454.47
Total Investments											\$129,552,950.92



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

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 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		101.77	8,904,491.75	313,769.09	206,349.49	0.99	0.11
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	TD		102.48	1,844,718.84	34,242.28	40,933.70	1.03	0.11
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		102.66	1,642,500.00	37,062.50	39,863.49	1.48	0.10
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	GOLDMAN		102.66	4,106,250.00	102,968.75	104,697.67	1.48	0.10
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		102.38	127,968.75	3,217.77	3,096.59	1.56	0.12
US TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		102.14	5,362,382.55	149,296.61	134,298.07	1.69	0.12
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		102.69	2,567,187.50	54,980.47	59,091.12	1.94	0.12
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		103.25	154,875.00	4,265.62	4,478.71	1.96	0.12
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		100.23	3,458,086.11	4,851.73	5,031.92	2.78	0.17
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		99.88	3,245,937.50	3,681.64	3,501.04	2.87	0.17

Security Type Sub-Total		30,875,000.00				31,414,398.00	708,336.46	601,341.80	1.68	0.12
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Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.72	1,294,201.89	9,638.79	9,528.89	2.31	0.19
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		100.09	1,376,181.13	4,137.38	3,951.10	2.81	0.22

Security Type Sub-Total		2,660,000.00				2,670,383.02	13,776.17	13,479.99	2.57	0.21
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Municipal Bond / Note										
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Managed Account Fair Market Value & Analytics

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CITY OF HAYWARD - 35310000

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
Municipal Bond / Note										
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	MORGAN_		103.78	622,686.00	(14,358.00)	4,099.24	0.78	0.22
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	MERRILL		105.25	631,512.00	(12,558.00)	5,967.00	1.05	0.16
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	MORGAN_		103.64	777,300.00	(7,537.50)	3,367.72	1.32	0.27
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		103.22	314,830.15	4,700.05	6,307.48	1.40	0.22
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.441% 08/01/2022	697511EZ2	375,000.00	RBC		99.85	374,430.00	(570.00)	(570.00)	1.50	0.54
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		102.16	612,954.00	12,954.00	12,954.00	1.48	0.47
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	RBC		102.43	691,368.75	16,368.75	16,368.75	1.48	0.32
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		102.26	940,792.00	20,792.00	20,792.00	1.48	0.20
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		102.54	1,020,253.10	25,253.10	25,253.10	1.48	0.23
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		103.28	1,187,754.50	30,210.50	33,915.97	1.56	0.23
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		102.68	616,050.00	16,050.00	16,050.00	1.77	0.36
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	290,000.00	WELLS_F		100.05	290,139.20	139.20	139.20	2.12	0.46
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.68	503,415.00	3,415.00	3,415.00	2.28	0.33
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		102.98	792,969.10	654.50	3,190.78	2.30	0.33
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		102.08	306,237.00	4,638.00	4,754.26	2.39	0.61



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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
Municipal Bond / Note											
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	370,000.00	CITIGRP		101.85	376,826.50	6,826.50	6,826.50	2.39	0.32
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023		73358W4V3	375,000.00	CITIGRP		101.85	381,918.75	4,721.25	5,139.73	2.39	0.32
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023		93974EHJ8	605,000.00	WELLS_F		111.58	675,052.95	(4,706.90)	13,240.63	2.31	0.20
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023		977123X52	625,000.00	WELLS_F		100.35	627,206.25	2,206.25	2,206.25	2.41	0.27
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	JPM_CHAS		103.32	1,275,977.30	40,977.30	40,977.30	2.38	0.42
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023		54438CYH9	310,000.00	MERRILL		100.28	310,871.10	871.10	871.10	2.49	0.33
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	RBC		99.88	349,583.50	(416.50)	(416.50)	2.49	0.63
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023		574193TP3	650,000.00	JPM_CHA		100.56	653,659.50	3,659.50	3,659.50	2.49	0.18
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	GOLDMAN		100.31	326,010.75	1,010.75	1,010.75	2.74	0.36
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023		605581MY0	475,000.00	WELLS_F		100.40	476,895.25	1,895.25	1,895.25	2.74	0.28
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024		650036DS2	880,000.00	WELLS_F		100.12	881,029.60	1,029.60	1,029.60	3.10	0.58
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024		574193PK8	500,000.00	MERRILL		116.67	583,330.00	(595.00)	14,141.99	3.21	0.22
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	295,000.00	MERRILL		102.84	303,389.80	8,389.80	8,389.80	4.31	0.60
Security Type Sub-Total			16,425,000.00				16,904,442.05	166,020.50	254,976.40	2.04	0.32
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	121,165.86	JPM_CHAS		100.20	121,410.77	(2,165.20)	(173.90)	0.48	3.21



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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
Federal Agency Collateralized Mortgage Obligation										
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	121,395.28	BARCLAYS		100.55	122,060.68	333.46	551.70	0.52	1.58
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AMHERST		101.18	1,264,726.18	(7,930.07)	5,967.86	0.86	1.50
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	571,515.65	MORGAN_S		101.00	577,251.00	9,954.75	7,295.30	1.00	1.34
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	39,558.91	BAIRD		100.65	39,814.99	1,115.26	501.56	0.66	1.03
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	173,673.26	BARCLAYS		100.65	174,797.49	5,513.54	2,498.73	0.66	1.03
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	356,995.02	BAIRD		100.65	359,305.94	10,120.18	4,542.14	0.66	1.03
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	JPM_CHAS		101.71	610,235.73	10,982.21	10,544.90	1.16	1.43
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	WELLS_FA		101.92	580,940.85	8,847.88	9,969.79	1.37	0.99
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	WELLS_FA		101.92	1,250,945.04	28,353.52	25,640.96	1.37	0.99
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		102.04	1,275,517.51	7,060.48	15,983.42	1.47	0.94
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		102.78	513,911.80	4,263.36	7,656.00	1.68	0.91
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	921,130.36	JPM_CHAS		102.16	940,999.49	8,498.91	13,937.65	1.66	1.26
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		102.78	1,094,632.12	20,313.37	24,810.25	1.68	0.91
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	301,706.11	BAIRD		101.99	307,723.22	4,137.17	4,945.61	1.77	1.18
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	399,696.13	BAIRD		101.99	407,667.51	2,734.96	5,004.52	1.77	1.18
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	80,716.21	CSFB		102.51	82,742.19	2,026.23	2,026.11	1.20	2.14
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	450,552.50	JPM_CHAS		102.62	462,358.19	11,816.51	11,813.72	2.09	1.31



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Federal Agency Collateralized Mortgage Obligation										
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	389,171.72	JPM_CHA		98.63	383,840.95	(5,323.39)	(5,324.23)	3.03	0.88
Security Type Sub-Total		10,389,663.01				10,570,881.65	120,653.13	148,192.09	1.42	1.17

Federal Agency Bond / Note										
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	WELLS_F		100.33	2,558,330.85	12,104.85	10,559.06	1.19	0.10
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	DAIWA		100.19	2,579,835.85	6,571.40	5,994.47	1.34	0.11
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	2,475,000.00	CITIGRP		102.74	2,542,693.73	50,294.48	59,822.64	1.35	0.11
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	WELLS_F		100.01	1,575,132.30	3,691.80	2,753.30	1.49	0.12
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		101.99	1,274,836.25	29,186.25	27,146.20	1.58	0.13
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		102.54	2,194,409.50	58,347.10	57,099.47	2.02	0.13
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	CITIGRP		100.50	3,844,117.35	28,679.85	26,173.51	2.22	0.15
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		100.51	1,758,911.00	5,306.00	6,127.78	2.26	0.15
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		100.51	2,422,271.72	13,283.92	13,033.88	2.26	0.15
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	WELLS_F		100.23	1,553,594.45	6,306.95	5,698.33	2.31	0.15
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		100.23	2,555,913.45	13,588.95	11,801.50	2.31	0.15
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	JPM_CHA		100.14	1,902,646.70	2,646.70	2,646.70	2.37	0.44
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.24	2,345,648.76	12,481.56	11,108.76	2.40	0.15
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		100.22	1,002,239.00	2,599.00	2,557.45	2.44	0.16



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		100.22	2,460,496.75	10,775.00	9,782.01	2.44	0.16
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	08/10/22	100.18	1,953,494.40	7,160.40	6,580.15	1.53	0.23
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		100.24	2,330,466.08	7,837.58	7,483.37	2.56	0.16
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		100.21	901,914.30	2,202.30	2,170.93	2.60	0.17
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,010,000.00	NOMURA		100.21	1,012,148.27	1,963.83	1,989.00	2.60	0.17
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		100.21	1,593,381.93	3,906.63	3,835.01	2.60	0.17
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	2,250,000.00	CITIGRP		100.17	2,253,838.50	5,863.50	5,700.91	2.76	0.19
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,130,000.00	CITIGRP		100.15	2,133,133.23	5,241.93	5,128.31	2.84	0.20
Security Type Sub-Total		44,500,000.00				44,749,454.37	290,039.98	285,192.74	2.12	0.16

Corporate Note										
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	102.25	306,735.30	7,233.30	6,916.94	0.91	0.43
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		103.25	180,684.00	6,163.50	5,843.56	1.07	0.25
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	102.87	617,205.00	6,615.00	13,080.02	1.03	0.44
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	275,000.00	GOLDMAN	04/26/21	100.62	276,713.80	4,733.30	2,876.54	0.24	2.48
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		103.33	309,996.90	3,270.90	6,590.03	1.27	0.25



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Corporate Note										
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	102.48	307,452.90	5,763.90	6,728.81	1.20	0.42
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		103.09	309,280.80	11,269.80	10,107.22	1.29	0.37
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		102.58	615,503.40	16,055.40	15,760.76	1.39	0.36
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		102.63	118,021.74	2,704.34	2,855.27	1.54	0.27
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		102.63	189,861.06	4,920.26	4,891.74	1.54	0.27
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		102.59	333,421.73	8,873.48	8,661.62	1.58	0.28
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		102.80	308,409.60	8,478.60	8,455.64	1.96	0.30
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		105.48	606,537.60	4,949.60	11,889.94	2.10	0.36
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	600,000.00	WELLS_F	04/01/22	103.24	619,450.20	(4,501.80)	918.00	1.15	1.68
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		102.73	154,088.40	2,216.40	2,678.25	2.17	0.33
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		101.77	152,658.30	2,658.30	2,658.30	2.26	0.36
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		101.07	176,879.85	2,123.10	2,070.23	2.34	0.34
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.77	201,548.20	1,712.20	1,676.95	2.42	0.38



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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.63	327,057.25	2,239.25	2,204.65	2.42	0.39
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	325,000.00	BNP_PAR		100.00	325,015.60	441.35	373.70	2.52	0.35
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	415,000.00	BARCLAY		100.15	415,603.41	603.41	603.41	2.52	0.37
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	530,000.00	JPM_CHA		100.38	532,006.05	2,414.15	2,350.42	2.52	0.35
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	250,000.00	JPM_CHA		100.24	250,602.50	892.50	862.07	2.68	0.31
CITIGROUP INC CORP NOTES DTD 10/25/2013 3.875% 10/25/2023	172967HD6	300,000.00	SUSQ		109.17	327,501.00	(1,599.00)	1,483.41	2.61	0.50
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	350,000.00	CITIGRP		100.07	350,232.40	232.40	232.40	2.77	0.51
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	250,000.00	GOLDMAN		100.12	250,300.75	300.75	300.75	2.78	0.58
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	275,000.00	WELLS_F		109.38	300,791.70	(1,524.05)	1,109.33	2.87	0.51
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		110.01	357,542.90	(685.10)	(479.81)	2.91	0.72
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP	03/15/24	109.91	164,865.00	526.50	3,243.05	2.96	0.58
MORGAN STANLEY CORP NOTES DTD 04/24/2018 3.737% 04/24/2024	61744YAO1	300,000.00	CSFB		106.97	320,918.10	(1,932.90)	147.67	3.06	1.52
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.25	306,761.70	6,761.70	6,761.70	3.21	0.98



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Corporate Note										
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL		108.14	162,207.90	(414.60)	657.48	3.30	1.46
BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ		108.14	324,415.80	(2,734.20)	195.79	3.30	1.46
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	225,000.00	HSBC	06/26/24	107.93	242,838.23	(767.02)	835.94	3.28	0.60
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB		100.61	125,761.37	793.87	791.08	3.59	0.48
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA		100.61	487,954.14	2,954.14	2,954.14	3.59	0.48
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL		100.36	627,259.38	2,259.38	2,259.38	3.68	0.71

Security Type Sub-Total		11,630,000.00				11,984,083.96	106,002.11	141,546.38	2.24	0.62
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Certificate of Deposit										
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		100.46	602,766.60	2,766.60	2,766.60	0.17	0.07
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		101.13	606,793.20	6,793.20	6,793.20	0.36	0.03
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	975,000.00	CSFB		100.18	976,724.78	1,724.78	1,724.78	1.02	0.34
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	MERRILL		101.46	608,784.00	8,784.00	8,784.00	1.03	0.39
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		100.42	477,017.80	2,017.80	2,017.80	1.44	0.40
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		102.61	641,308.75	16,308.75	16,308.75	1.55	0.17



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Certificate of Deposit										
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		102.63	641,406.25	16,406.25	16,406.25	1.55	0.17
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		103.39	646,207.50	21,207.50	21,207.50	1.81	0.18
Security Type Sub-Total		5,125,000.00				5,201,008.88	76,008.88	76,008.88	1.11	0.22
Bank Note										
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	TD	11/09/21	107.24	321,710.70	470.70	11,926.37	0.77	0.41
Security Type Sub-Total		300,000.00				321,710.70	470.70	11,926.37	0.77	0.41
Asset-Backed Security										
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	58,483.57	WELLS_FA		100.35	58,689.82	215.43	209.11	0.13	2.58
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	120,682.94	CITIGRP		100.47	121,254.20	580.70	575.02	0.19	2.53
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		101.30	303,913.35	3,918.09	3,916.08	0.85	1.26
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	86,730.82	BARCLAYS		101.28	87,842.61	1,112.83	1,112.27	0.42	2.50
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	148,417.56	MERRILL		101.66	150,878.49	2,464.92	2,463.02	0.63	2.04
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	123,366.86	BARCLAYS		101.46	125,163.34	1,817.58	1,806.84	0.48	2.56
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	151,583.07	MIZUHO		101.79	154,298.27	2,744.25	2,730.45	0.58	2.44
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	172,532.58	BARCLAYS		101.62	175,320.65	2,811.58	2,799.44	0.55	2.43
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	221,619.96	SOCGEN		101.46	224,849.94	3,259.15	3,246.48	0.60	2.03
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	WELLS_F		100.28	320,895.94	926.60	922.97	1.41	0.34



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

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										
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	179,952.60	MERRILL		102.12	183,761.64	3,810.69	3,809.92	0.67	2.53
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	MIZUHO		100.24	170,413.39	422.01	421.03	1.58	0.31
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	170,389.95	JPM_CHAS		101.57	173,063.95	2,708.52	2,695.54	0.69	1.93
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	201,629.13	CSFB		101.63	204,913.67	3,328.86	3,312.13	0.64	2.06
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	282,104.49	BARCLAYS		101.37	285,959.93	3,877.27	3,869.72	0.63	1.88
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	279,398.08	BARCLAYS		101.52	283,650.57	4,275.23	4,266.78	0.67	2.13
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		101.99	152,979.69	2,997.25	2,993.29	1.45	1.27
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		102.33	613,966.98	14,118.06	14,074.98	1.53	1.05
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		101.84	137,484.42	2,513.86	2,507.55	1.08	1.36
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		102.55	353,801.09	8,868.78	8,854.56	1.50	1.22
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	RBC		100.52	678,491.78	3,633.53	3,618.69	2.01	0.34
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	CITIGRP		100.35	446,540.10	1,641.92	1,631.98	1.92	0.37
Security Type Sub-Total		5,336,891.61				5,408,133.82	72,047.11	71,837.85	1.17	1.35
Managed Account Sub-Total		127,241,554.62				129,224,496.45	1,553,355.04	1,604,502.50	1.88	0.35
Securities Sub-Total		\$127,241,554.62				\$129,224,496.45	\$1,553,355.04	\$1,604,502.50	1.88	0.35%
Accrued Interest						\$328,454.47				
Total Investments						\$129,552,950.92				



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/06/21	01/07/21	US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	(3,242,255.86)	(256.70)	(3,242,512.56)			
01/21/21	01/25/21	GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	(358,228.00)	(5,127.78)	(363,355.78)			
Transaction Type Sub-Total				3,575,000.00	(3,600,483.86)	(5,384.48)	(3,605,868.34)			
INTEREST										
01/01/21	01/01/21	CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	0.00	4,236.11	4,236.11			
01/01/21	01/01/21	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	0.00	1,082.40	1,082.40			
01/01/21	01/01/21	CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	0.00	455.41	455.41			
01/01/21	01/01/21	WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	0.00	1,101.04	1,101.04			
01/01/21	01/01/21	AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	0.00	11,084.13	11,084.13			
01/01/21	01/01/21	WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	0.00	15,125.00	15,125.00			
01/01/21	01/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	934,190.66	0.00	2,055.88	2,055.88			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	309,186.76	0.00	917.25	917.25			
01/01/21	01/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	573,014.54	0.00	1,084.91	1,084.91			
01/01/21	01/25/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	390,150.07	0.00	171.02	171.02			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/01/21	01/25/21	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	130,661.41	0.00	252.18	252.18			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,797,386.00	0.00	3,527.37	3,527.37			
01/01/21	01/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	80,825.19	0.00	215.74	215.74			
01/01/21	01/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	451,366.51	0.00	786.88	786.88			
01/01/21	01/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	605,998.15	0.00	799.41	799.41			
01/01/21	01/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	705,465.72	0.00	1,368.21	1,368.21			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
01/05/21	01/05/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	0.00	820.56	820.56			
01/07/21	01/07/21	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	0.00	1,050.38	1,050.38			
01/08/21	01/08/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	0.00	1,644.03	1,644.03			
01/10/21	01/10/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	3,455,000.00	0.00	4,318.75	4,318.75			
01/15/21	01/15/21	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
01/15/21	01/15/21	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	13,886.13	0.00	37.61	37.61			
01/15/21	01/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	187,224.32	0.00	488.34	488.34			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	240,010.78	0.00	532.02	532.02			
01/15/21	01/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	192,566.88	0.00	539.19	539.19			
01/15/21	01/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	163,942.99	0.00	439.91	439.91			
01/15/21	01/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
01/15/21	01/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	96,580.76	0.00	257.55	257.55			
01/15/21	01/15/21	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	147,563.16	0.00	356.61	356.61			
01/15/21	01/15/21	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	210.38	210.38			
01/15/21	01/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	135,317.21	0.00	365.36	365.36			
01/15/21	01/15/21	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	7,541.96	0.00	20.05	20.05			
01/15/21	01/15/21	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	170,000.00	0.00	56.67	56.67			
01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
01/15/21	01/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
01/15/21	01/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
01/15/21	01/15/21	US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	0.00	18,750.00	18,750.00			
01/16/21	01/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	300,409.60	0.00	663.40	663.40			
01/16/21	01/16/21	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	445,000.00	0.00	166.88	166.88			
01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	160,515.80	0.00	378.55	378.55			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	01/20/21	01/20/21	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
	01/20/21	01/20/21	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	14,085.33	0.00	38.27	38.27			
	01/20/21	01/20/21	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	320,000.00	0.00	120.00	120.00			
	01/20/21	01/20/21	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
	01/20/21	01/20/21	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	81,958.83	0.00	203.53	203.53			
	01/20/21	01/20/21	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
	01/23/21	01/23/21	BANK OF AMERICA CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	450,000.00	0.00	8,694.00	8,694.00			
	01/25/21	01/25/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	0.00	995.32	995.32			
	01/26/21	01/26/21	BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	225,000.00	0.00	3,262.50	3,262.50			
	01/27/21	01/27/21	SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	0.00	4,050.00	4,050.00			
	01/31/21	01/31/21	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	0.00	82,031.25	82,031.25			
	01/31/21	01/31/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,600,000.00	0.00	52,500.00	52,500.00			
	01/31/21	01/31/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	0.00	1,312.50	1,312.50			
Transaction Type Sub-Total					43,584,848.76	0.00	242,328.98	242,328.98			

PAYDOWNS											
	01/01/21	01/01/21	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	978.35	978.35	0.00	978.35	0.02	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/01/21	01/25/21	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	13,060.30	13,060.30	0.00	13,060.30	(161.21)	0.00	
01/01/21	01/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	22,394.68	22,394.68	0.00	22,394.68	489.88	0.00	
01/01/21	01/25/21	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	9,266.13	9,266.13	0.00	9,266.13	(25.34)	0.00	
01/01/21	01/25/21	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	1,498.89	1,498.89	0.00	1,498.89	11.07	0.00	
01/01/21	01/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,481.57	2,481.57	0.00	2,481.57	53.90	0.00	
01/01/21	01/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	108.98	108.98	0.00	108.98	0.00	0.00	
01/01/21	01/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	2,315.59	2,315.59	0.00	2,315.59	(30.33)	0.00	
01/01/21	01/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	1,747.89	1,747.89	0.00	1,747.89	(10.90)	0.00	
01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	188,020.90	188,020.90	0.00	188,020.90	(3,739.92)	0.00	
01/01/21	01/25/21	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	10,894.71	10,894.71	0.00	10,894.71	275.35	0.00	
01/01/21	01/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	814.01	814.01	0.00	814.01	0.02	0.00	
01/15/21	01/15/21	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	13,370.87	13,370.87	0.00	13,370.87	2.94	0.00	
01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,610.05	4,610.05	0.00	4,610.05	0.93	0.00	
01/15/21	01/15/21	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	11,950.35	11,950.35	0.00	11,950.35	2.04	0.00	
01/15/21	01/15/21	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	13,886.13	13,886.13	0.00	13,886.13	1.21	0.00	
01/15/21	01/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	12,614.28	12,614.28	0.00	12,614.28	0.12	0.00	
01/15/21	01/15/21	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	26,880.22	26,880.22	0.00	26,880.22	2.10	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/15/21	01/15/21	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	9,849.94	9,849.94	0.00	9,849.94	0.12	0.00	
01/15/21	01/15/21	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	7,541.96	7,541.96	0.00	7,541.96	0.64	0.00	
01/15/21	01/15/21	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	17,895.51	17,895.51	0.00	17,895.51	1.39	0.00	
01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	18,390.82	18,390.82	0.00	18,390.82	2.42	0.00	
01/15/21	01/15/21	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	12,359.92	12,359.92	0.00	12,359.92	2.37	0.00	
01/15/21	01/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	14,691.74	14,691.74	0.00	14,691.74	2.00	0.00	
01/16/21	01/16/21	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	21,011.52	21,011.52	0.00	21,011.52	1.71	0.00	
01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	12,098.24	12,098.24	0.00	12,098.24	0.32	0.00	
01/20/21	01/20/21	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	14,085.33	14,085.33	0.00	14,085.33	1.96	0.00	
01/20/21	01/20/21	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	23,475.26	23,475.26	0.00	23,475.26	3.69	0.00	
Transaction Type Sub-Total				488,294.14	488,294.14	0.00	488,294.14	(3,111.50)	0.00	
SELL										
01/06/21	01/07/21	US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	1,536,679.69	17,934.78	1,554,614.47	33,691.41	35,637.01	FIFO
01/06/21	01/07/21	US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,575,000.00	1,613,513.67	18,831.52	1,632,345.19	40,790.04	39,299.86	FIFO
01/21/21	01/25/21	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	325,000.00	327,171.00	2,410.42	329,581.42	5,739.50	3,566.57	FIFO
Transaction Type Sub-Total				3,400,000.00	3,477,364.36	39,176.72	3,516,541.08	80,220.95	78,503.44	
Managed Account Sub-Total					365,174.64	276,121.22	641,295.86	77,109.45	78,503.44	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF HAYWARD - 35310000

Total Security Transactions	\$365,174.64	\$276,121.22	\$641,295.86	\$77,109.45	\$78,503.44
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