



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

**ACCOUNT STATEMENT**

For the Month Ending

**September 30, 2022**

**CITY OF HAYWARD**

**Client Management Team**

**Monique Spyke**

Managing Director  
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- Cover/Disclosures
- Summary Statement
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**Accounts included in Statement**

35310000	CITY OF HAYWARD
35310001	CITY OF HAYWARD - SHORT TERM

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**

**Consolidated Summary Statement**

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

**CITY OF HAYWARD**

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	(66,751.37)	249,476,032.21
<b>Total</b>	<b>(\$66,751.37)</b>	<b>\$249,476,032.21</b>

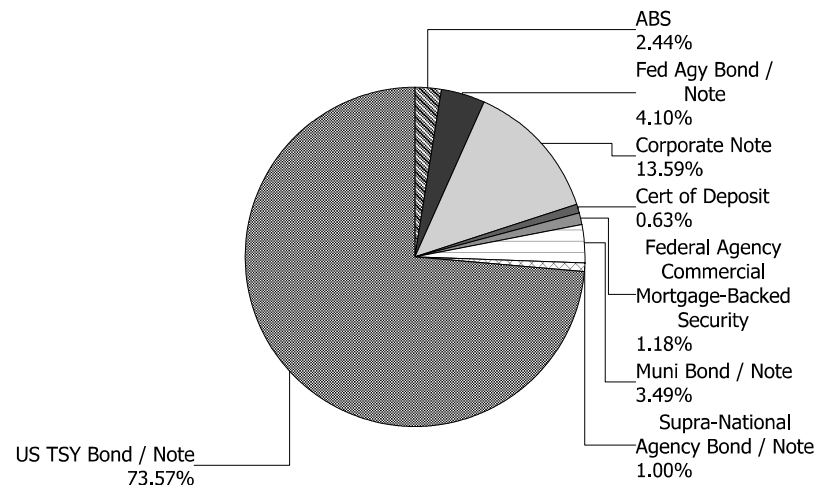
<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	6,093,582.36	2.44
Federal Agency Bond / Note	10,218,356.02	4.10
Corporate Note	33,897,916.19	13.59
Certificate of Deposit	1,581,659.36	0.63
Federal Agency Commercial Mortgage-Backed Ser	2,950,426.94	1.18
Municipal Bond / Note	8,702,043.80	3.49
Supra-National Agency Bond / Note	2,492,081.90	1.00
U.S. Treasury Bond / Note	183,539,965.64	73.57
<b>Total</b>	<b>\$249,476,032.21</b>	<b>100.00%</b>

**Maturity Distribution (Fixed Income Holdings)**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	0.00	0.00
31 to 60 days	5,332,642.87	2.15
61 to 90 days	5,420,512.98	2.17
91 to 180 days	14,598,365.61	5.85
181 days to 1 year	44,989,782.55	18.03
1 to 2 years	66,813,772.52	26.78
2 to 3 years	45,454,711.32	18.22
3 to 4 years	40,635,442.57	16.29
4 to 5 years	26,230,801.79	10.51
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$249,476,032.21</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 736**

**Sector Allocation**



**Consolidated Summary Statement**

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

CITY OF HAYWARD

<b>Account Number</b>	<b>Account Name</b>	<b>Opening Market Value</b>	<b>Purchases / Deposits</b>	<b>Redemptions / Sales / Maturities</b>	<b>Unsettled Trades</b>	<b>Change in Value</b>	<b>Closing Market Value</b>	<b>Cash Dividends and Income</b>
35310000	CITY OF HAYWARD	178,266,158.53	0.00	(560,691.10)	0.00	(3,010,995.51)	174,694,471.92	92,916.60
35310001	CITY OF HAYWARD - SHORT TERM	0.00	74,793,493.96	0.00	0.00	(11,933.67)	74,781,560.29	(159,667.97)
<b>Total</b>		<b>\$178,266,158.53</b>	<b>\$74,793,493.96</b>	<b>(\$560,691.10)</b>	<b>\$0.00</b>	<b>(\$3,022,929.18)</b>	<b>\$249,476,032.21</b>	<b>(\$66,751.37)</b>



**Managed Account Summary Statement**

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

CITY OF HAYWARD - 35310000

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$178,266,158.53</b>
Maturities/Calls	(560,691.10)
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	(3,010,995.51)
<b>Closing Market Value</b>	<b>\$174,694,471.92</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	0.00
Sale Proceeds	798,310.06
Coupon/Interest/Dividend Income	122,595.56
Principal Payments	560,691.10
Security Purchases	(803,279.84)
Net Cash Contribution	(677,942.60)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	123,491.56
Less Purchased Interest Related to Interest/Coupons	(311.90)
Plus Net Realized Gains/Losses	(30,263.06)
<b>Total Cash Basis Earnings</b>	<b>\$92,916.60</b>

**Cash Balance**

**Closing Cash Balance** **\$374.28**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	187,241,688.10
Ending Accrued Interest	472,803.25
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	560,691.10
Plus Coupons/Dividends Received	122,595.56
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(187,808,692.63)
Less Beginning Accrued Interest	(430,771.42)
<b>Total Accrual Basis Earnings</b>	<b>\$158,313.96</b>

### Portfolio Summary and Statistics

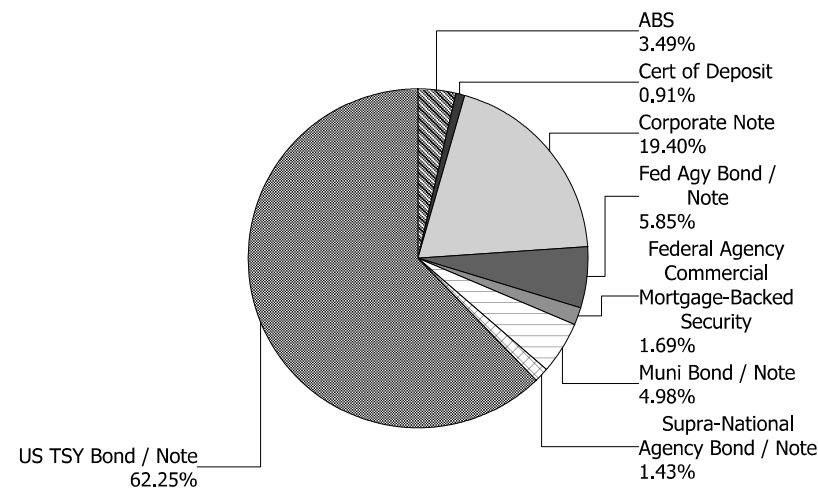
For the Month Ending **September 30, 2022**

CITY OF HAYWARD - 35310000

#### Account Summary

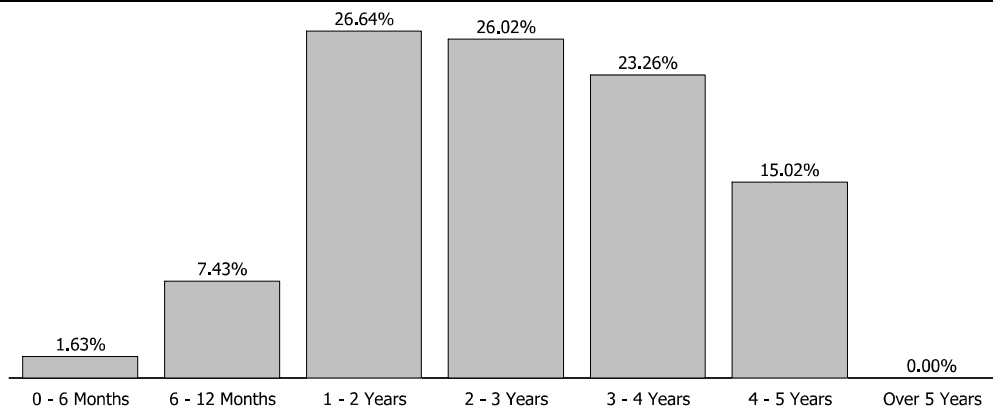
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	118,845,000.00	108,758,405.35	62.25
Supra-National Agency Bond / Note	2,645,000.00	2,492,081.90	1.43
Municipal Bond / Note	9,050,000.00	8,702,043.80	4.98
Federal Agency Commercial	3,038,553.57	2,950,426.94	1.69
Mortgage-Backed Security			
Federal Agency Bond / Note	10,605,000.00	10,218,356.02	5.85
Corporate Note	36,614,000.00	33,897,916.19	19.40
Certificate of Deposit	1,600,000.00	1,581,659.36	0.91
Asset-Backed Security	6,319,697.07	6,093,582.36	3.49
<b>Managed Account Sub-Total</b>	<b>188,717,250.64</b>	<b>174,694,471.92</b>	<b>100.00%</b>
Accrued Interest		472,803.25	
<b>Total Portfolio</b>	<b>188,717,250.64</b>	<b>175,167,275.17</b>	

#### Sector Allocation



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

#### Maturity Distribution



#### Characteristics

Yield to Maturity at Cost	1.26%
Yield to Maturity at Market	4.30%
Weighted Average Days to Maturity	937

**Managed Account Issuer Summary**

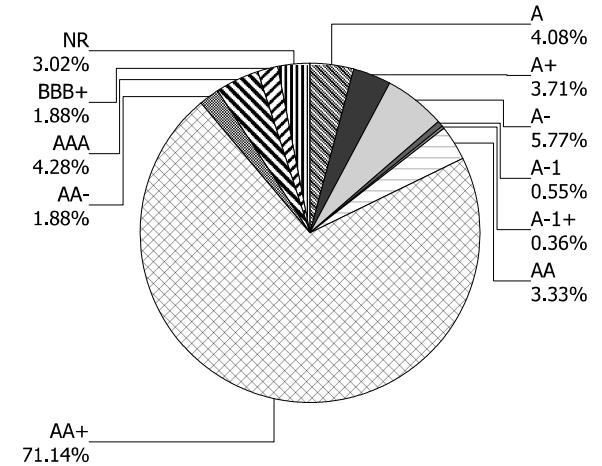
For the Month Ending **September 30, 2022**

CITY OF HAYWARD - 35310000

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
ABBOTT LABORATORIES	580,716.00	0.33
AMAZON.COM INC	401,085.68	0.23
AMERICAN EXPRESS CO	1,177,417.15	0.67
AMERICAN HONDA FINANCE	1,274,961.95	0.73
ARIZONA TRANSPORTATION BOARD	1,212,794.70	0.69
ASTRAZENECA PLC	1,017,892.79	0.58
BANK OF AMERICA CO	1,847,235.41	1.06
BERKSHIRE HATHAWAY INC	432,497.48	0.25
BMW FINANCIAL SERVICES NA LLC	1,442,179.75	0.83
BRISTOL-MYERS SQUIBB CO	583,738.37	0.33
BROWN-FORMAN CORP	411,750.20	0.24
CALIFORNIA EARTHQUAKE AUTHORITY	293,055.00	0.17
CALIFORNIA STATE UNIVERSITY	312,081.25	0.18
CAPITAL ONE FINANCIAL CORP	1,630,144.63	0.93
CARMAX AUTO OWNER TRUST	1,019,096.30	0.58
CATERPILLAR INC	676,314.80	0.39
CHAFFEY COMMUNITY COLLEGE DISTRICT	755,354.60	0.43
CHARLES SCHWAB	809,878.10	0.46
CITIGROUP INC	1,084,725.97	0.62
COMCAST CORP	147,501.30	0.08
Commonwealth of Massachusetts	1,781,400.75	1.02
CREDIT SUISSE GROUP RK	958,318.73	0.55
DEERE & COMPANY	957,865.14	0.55
DNB ASA	623,340.63	0.36
EXXON MOBIL CORP	285,997.80	0.16
FANNIE MAE	3,930,363.90	2.25
FLORIDA STATE BOARD OF ADMIN FIN CORP	267,783.30	0.15
FREDDIE MAC	9,238,419.06	5.29
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	258,132.43	0.15
GM FINANCIAL LEASINGTRUST	521,243.21	0.30
GOLDMAN SACHS GROUP INC	1,030,284.28	0.59
HARLEY-DAVIDSON MOTORCYCLE TRUST	23,747.51	0.01

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



**Managed Account Issuer Summary**

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
HERSHEY COMPANY	429,771.93	0.25
HOME DEPOT INC	554,137.44	0.32
HYUNDAI AUTO RECEIVABLES	130,316.94	0.07
IBM CORP	758,864.03	0.43
INTEL CORPORATION	522,121.60	0.30
INTER-AMERICAN DEVELOPMENT BANK	1,178,998.15	0.67
INTL BANK OF RECONSTRUCTION AND DEV	1,313,083.75	0.75
JOHNSON & JOHNSON	421,871.40	0.24
JP MORGAN CHASE & CO	1,825,626.36	1.05
KUBOTA CREDIT OWNER TRUST	1,298,655.27	0.74
LOS ANGELES COMMUNITY COLLEGE DISTRICT	300,135.80	0.17
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,055,739.20	0.60
MERCEDES-BENZ AUTO LEASE TRUST	85,628.02	0.05
MERCK & CO INC	282,835.97	0.16
MORGAN STANLEY	1,383,471.39	0.79
NATIONAL AUSTRALIA BANK LTD	857,045.70	0.49
NATIONAL RURAL UTILITIES CO FINANCE CORP	378,890.06	0.22
NESTLE SA	656,486.59	0.38
NEW YORK ST URBAN DEVELOPMENT CORP	834,847.20	0.48
NORTHERN TRUST	869,205.60	0.50
PACCAR FINANCIAL CORP	884,893.85	0.51
PALOMAR COMMUNITY COLLEGE DISTRICT	339,017.00	0.19
PROCTER & GAMBLE CO	586,547.65	0.34
RABOBANK NEDERLAND	690,601.50	0.40
Roche Holding AG	2,682,045.95	1.54
STATE OF MISSISSIPPI	453,482.50	0.26
STATE OF WISCONSIN	606,412.50	0.35
STATE STREET CORPORATION	902,889.49	0.52
TARGET CORP	407,847.44	0.23
THE BANK OF NEW YORK MELLON CORPORATION	1,109,393.36	0.64
Toyota Lease Owner Trust	333,708.84	0.19
TOYOTA MOTOR CORP	1,325,665.53	0.76
TRUIST FIN CORP	1,040,533.90	0.60

**Managed Account Issuer Summary**

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNILEVER PLC	641,312.73	0.37
UNITED STATES TREASURY	108,758,405.35	62.25
UNITEDHEALTH GROUP INC	681,137.35	0.39
UNIVERSITY OF CALIFORNIA	489,940.00	0.28
VERIZON OWNER TRUST	635,586.41	0.36
<b>Total</b>	<b>\$174,694,471.92</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	775,000.00	AA+	Aaa	10/01/21	10/06/21	774,576.17	0.28	5.32	774,786.91	744,242.19
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	AA+	Aaa	11/01/21	11/03/21	2,991,328.13	0.52	4,707.88	2,995,288.32	2,875,312.50
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	AA+	Aaa	12/01/20	12/03/20	3,453,234.38	0.22	3,257.81	3,451,231.29	3,296,906.25
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	833.61	2,255,949.56	2,149,471.99
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	AA+	Aaa	01/06/21	01/07/21	3,242,255.86	0.21	1,198.77	3,246,821.44	3,091,054.85
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	AA+	Aaa	02/02/21	02/03/21	2,446,076.17	0.18	649.12	2,448,282.41	2,321,757.69
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	718.41	4,490,922.26	4,248,984.60
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	3,347.83	410,589.78	385,687.52
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	AA+	Aaa	04/01/21	04/05/21	2,414,191.41	0.37	19,250.00	2,358,776.49	2,217,703.24
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	AA+	Aaa	07/01/21	07/07/21	3,377,953.13	0.47	2,508.20	3,387,211.17	3,174,750.00
US TREASURY N/B NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	AA+	Aaa	08/04/22	08/08/22	1,248,095.70	3.08	9,476.90	1,248,244.30	1,222,656.25
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	596.13	750,534.38	700,078.13
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	AA+	Aaa	08/05/21	08/09/21	759,910.94	0.38	604.08	759,945.70	709,412.50
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	AA+	Aaa	08/09/21	08/10/21	1,698,207.03	0.41	1,351.22	1,698,905.79	1,586,843.75

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	AA+	Aaa	08/18/22	08/22/22	1,045,406.25	3.23	5,307.07	1,045,665.42	1,026,539.01
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	AA+	Aaa	09/01/21	09/03/21	3,271,417.97	0.41	1,568.53	3,272,725.06	3,045,750.00
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	497.24	2,991,893.90	2,781,562.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	12,554.35	2,043,633.18	1,890,625.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	AA+	Aaa	11/12/21	11/15/21	9,524,632.81	0.84	27,054.01	9,532,039.29	8,871,054.21
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	2,142.42	434,687.59	400,761.74
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	20,163.93	4,092,306.65	3,771,875.20
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	8,401.64	9,807,462.36	8,992,188.00
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	AA+	Aaa	08/18/22	08/22/22	446,800.78	3.26	2,861.41	446,921.73	434,953.13
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	AA+	Aaa	01/03/22	01/05/22	5,661,246.09	1.18	2,463.99	5,700,213.70	5,227,523.73
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	10,461.96	9,751,181.06	8,853,125.00
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	379.08	584,085.50	528,562.50
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	6,317.93	9,754,684.96	8,809,375.00
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	22,112.77	9,836,239.92	8,853,125.00



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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	AA+	Aaa	01/13/22	01/18/22	2,358,316.41	1.48	2,579.83	2,372,498.28	2,143,367.31
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	AA+	Aaa	06/09/22	06/15/22	2,262,988.28	3.09	2,632.47	2,279,973.86	2,187,109.50
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	AA+	Aaa	11/12/21	11/15/21	4,977,929.69	1.22	23,539.40	4,981,829.47	4,433,594.00
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	1,895.38	584,101.27	532,968.72
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	2,211.28	680,175.18	621,796.84
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	AA+	Aaa	06/02/22	06/03/22	1,793,416.02	2.95	5,316.24	1,797,368.34	1,710,093.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	AA+	Aaa	08/03/22	08/04/22	4,222,048.83	2.95	12,500.34	4,226,530.21	4,021,031.25
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	AA+	Aaa	05/02/22	05/04/22	939,720.70	2.99	10,932.74	940,566.97	896,562.50
<b>Security Type Sub-Total</b>		<b>118,845,000.00</b>					<b>117,215,622.90</b>	<b>1.05</b>	<b>232,399.29</b>	<b>117,434,273.70</b>	<b>108,758,405.35</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	AAA	Aaa	11/17/20	11/24/20	1,372,043.75	0.32	1,212.67	1,373,868.80	1,313,083.75
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	141.11	1,269,380.04	1,178,998.15
<b>Security Type Sub-Total</b>		<b>2,645,000.00</b>					<b>2,641,103.95</b>	<b>0.42</b>	<b>1,353.78</b>	<b>2,643,248.84</b>	<b>2,492,081.90</b>
<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	1,186.22	500,000.00	489,940.00

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**CITY OF HAYWARD - 35310000**

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<b>Municipal Bond / Note</b>												
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023		157432KD6	770,000.00	AA	Aa2	10/13/20	10/15/20	792,314.60	0.51	4,150.30	775,654.27	755,354.60
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023		13017HAK2	300,000.00	NR	NR	11/19/20	11/24/20	301,599.00	1.27	1,107.75	300,459.99	293,055.00
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	656.25	625,000.00	606,412.50
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023		040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	5,542.06	1,235,000.00	1,212,794.70
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023		54438CYH9	310,000.00	AA+	Aaa	10/30/20	11/10/20	310,000.00	0.44	229.40	310,000.00	300,135.80
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023		697511FA6	350,000.00	AA	Aa2	10/16/20	11/03/20	350,000.00	0.58	338.33	350,000.00	339,017.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023		13077DMJ8	325,000.00	AA-	Aa2	08/27/20	09/17/20	325,000.00	0.48	643.23	325,000.00	312,081.25
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023		605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	835.21	475,000.00	453,482.50
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024		650036DS2	880,000.00	AA+	NR	12/16/20	12/23/20	880,000.00	0.62	242.49	880,000.00	834,847.20
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	927.78	295,000.00	267,783.30
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025		544647FB1	1,160,000.00	NR	Aa3	10/28/21	11/10/21	1,160,000.00	1.25	3,610.50	1,160,000.00	1,055,739.20
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025		576004GZ2	1,825,000.00	NR	Aa1	08/17/22	08/30/22	1,825,000.00	3.67	5,767.51	1,825,000.00	1,781,400.75
<b>Security Type Sub-Total</b>			<b>9,050,000.00</b>					<b>9,073,913.60</b>	<b>1.48</b>	<b>25,237.03</b>	<b>9,056,114.26</b>	<b>8,702,043.80</b>

**Managed Account Detail of Securities Held**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	116,066.41	AA+	Aaa	06/24/19	06/27/19	117,499.11	2.13	242.63	116,102.73	116,066.41
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	311,370.81	AA+	Aaa	02/18/20	02/21/20	317,379.29	1.78	651.28	311,560.10	310,295.56
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	663,219.81	AA+	Aaa	06/12/19	06/17/19	669,022.99	2.24	1,387.24	663,365.71	660,929.55
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	73,931.73	AA+	Aaa	09/11/19	09/16/19	74,392.41	2.08	140.47	73,955.71	73,931.73
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	97,943.74	AA+	Aaa	09/04/19	09/09/19	99,226.90	1.86	186.09	98,010.13	97,943.74
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,475.55	AA+	Aaa	12/07/18	12/17/18	16,475.50	3.20	43.98	16,475.54	16,244.23
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	5,194.07	AA+	Aaa	11/20/19	11/26/19	5,193.95	2.09	9.05	5,194.02	5,194.07
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	73,235.96	AA+	Aaa	07/23/20	07/30/20	73,234.57	0.53	32.10	73,235.25	72,425.58
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	AA+	Aaa	08/04/22	08/09/22	840,205.08	3.36	2,121.46	840,205.08	812,164.80
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	831,115.49	AA+	Aaa	08/31/22	09/06/22	802,967.94	3.76	1,871.40	802,967.94	785,231.27
<b>Security Type Sub-Total</b>		<b>3,038,553.57</b>					<b>3,015,597.74</b>	<b>2.85</b>	<b>6,685.70</b>	<b>3,001,072.21</b>	<b>2,950,426.94</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	AA+	Aaa	10/07/20	10/08/20	999,640.00	0.26	562.50	999,898.99	970,829.00
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	AA+	Aaa	08/11/20	08/12/20	1,946,334.00	0.36	828.75	1,948,950.18	1,886,361.75
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	AA+	Aaa	08/19/20	08/21/20	2,322,628.50	0.28	597.40	2,324,293.73	2,245,426.88

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<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	AA+	Aaa	09/02/20	09/04/20	710,129.66	0.24	113.40	710,040.35	684,349.83
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	AA+	Aaa	10/07/20	10/08/20	899,712.00	0.26	143.75	899,907.52	867,485.70
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	AA+	Aaa	09/02/20	09/04/20	1,589,475.30	0.26	253.96	1,589,836.72	1,532,558.07
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,130,000.00	AA+	Aaa	12/02/20	12/04/20	2,127,891.30	0.28	1,730.63	2,129,173.85	2,031,344.79
<b>Security Type Sub-Total</b>		<b>10,605,000.00</b>					<b>10,595,810.76</b>	<b>0.29</b>	<b>4,230.39</b>	<b>10,602,101.34</b>	<b>10,218,356.02</b>
<b>Corporate Note</b>											
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	BBB+	A2	01/21/21	01/25/21	358,228.00	0.67	1,011.11	340,220.95	319,945.28
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	A	A2	03/16/21	03/18/21	404,797.50	0.77	109.69	404,901.34	383,292.00
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	2,559.17	155,422.89	147,501.30
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	A-	A3	05/25/21	05/28/21	664,940.15	0.70	1,590.46	664,966.96	622,904.84
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	170,000.00	A	A2	06/07/21	06/10/21	169,787.50	0.49	242.25	169,880.43	159,193.44
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	A-	A2	09/28/20	10/01/20	162,622.50	1.58	1,094.80	153,671.24	147,698.70

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<b>Corporate Note</b>											
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	A-	A2	08/21/20	08/25/20	327,150.00	1.47	2,189.60	307,619.61	295,397.40
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	A+	A2	10/05/20	10/07/20	155,907.36	0.69	754.00	149,559.11	139,159.87
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	BBB+	A2	11/19/21	11/23/21	414,320.00	1.14	1,694.44	409,617.01	383,077.60
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	A-	A3	09/07/21	09/09/21	199,868.00	0.77	216.67	199,915.97	185,907.80
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	A+	A1	08/09/21	08/12/21	225,000.00	0.63	191.71	225,000.00	208,850.40
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	A	A2	08/09/21	08/12/21	264,976.15	0.75	270.52	264,985.18	245,359.26
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	AA-	Aa3	09/07/21	09/14/21	710,000.00	0.61	203.18	710,000.00	656,486.59
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	A-	A1	09/28/20	09/30/20	124,967.50	0.66	34.01	124,983.92	119,261.37
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	A-	A1	09/09/20	09/16/20	485,000.00	0.65	131.96	485,000.00	462,734.14
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	BBB+	A2	10/18/21	10/21/21	325,000.00	0.93	1,336.11	325,000.00	308,644.70

**Managed Account Detail of Securities Held**

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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	A-	A2	10/16/20	10/21/20	625,000.00	0.81	2,207.81	625,000.00	593,748.13
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	A+	Aa2	01/19/22	01/24/22	744,127.50	1.65	2,320.31	745,484.36	690,601.50
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	A-	A3	01/11/22	01/13/22	749,407.50	1.53	2,437.50	749,548.60	696,183.00
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	A-	A2	01/31/22	02/07/22	404,987.85	1.88	1,139.06	404,990.47	378,890.06
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	A+	A1	03/08/21	03/10/21	314,234.00	1.05	1,149.27	306,058.47	282,835.97
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	A+	A1	09/23/21	09/27/21	462,469.50	0.96	1,080.00	458,743.80	420,315.75
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	A-	A1	02/09/21	02/16/21	265,000.00	0.56	186.49	265,000.00	247,689.94
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	AA-	Aa2	03/26/21	03/30/21	318,576.00	1.10	564.38	310,991.14	285,997.80
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	AA	Aa2	03/03/22	03/10/22	2,390,000.00	2.13	2,972.36	2,390,000.00	2,254,343.60
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	A	A2	03/28/22	04/01/22	314,703.90	3.28	5,118.75	314,753.34	301,649.04

**Managed Account Detail of Securities Held**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025		69371RR73	925,000.00	A+	A1	03/31/22	04/07/22	924,759.50	2.86	12,741.88	924,798.34	884,893.85
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025		437076CM2	145,000.00	A	A2	03/24/22	03/28/22	144,746.25	2.76	1,990.13	144,788.85	138,244.74
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025		115637AS9	425,000.00	A-	A1	03/02/22	03/04/22	442,760.75	2.11	6,859.03	439,287.61	411,750.20
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025		06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	2,267.78	330,709.25	299,208.98
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	325,000.00	BBB+	A3	04/28/21	05/04/21	325,851.50	0.91	1,328.44	325,450.29	300,811.23
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	175,000.00	A	A2	05/10/22	05/13/22	174,982.50	3.40	2,280.83	174,984.75	169,078.70
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025		14913R2V8	525,000.00	A	A2	05/10/22	05/13/22	524,333.25	3.44	6,842.50	524,419.03	507,236.10
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025		427866BF4	475,000.00	A	A1	03/04/22	03/08/22	458,598.25	2.01	1,425.00	461,473.07	429,771.93
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	615,000.00	A-	A1	05/24/21	06/01/21	615,000.00	0.82	1,689.20	615,000.00	569,211.41
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025		05531FBE2	650,000.00	A-	A3	02/07/22	02/09/22	683,481.50	2.09	7,749.44	676,847.57	627,757.00



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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	475,000.00	A+	A1	06/27/22	06/30/22	474,548.75	3.98	4,742.74	474,587.04	464,497.28
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025		110122DN5	500,000.00	A+	A2	02/22/22	02/24/22	473,760.00	2.23	1,437.50	477,991.63	444,578.50
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026		17327CAN3	455,000.00	BBB+	A3	01/18/22	01/25/22	455,000.00	2.01	1,680.01	455,000.00	418,103.14
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026		857477BR3	415,000.00	A	A1	02/02/22	02/07/22	415,000.00	1.75	1,107.01	415,000.00	384,007.39
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026		38141GXS8	450,000.00	BBB+	A2	11/29/21	12/01/21	440,653.50	1.37	523.69	442,505.74	401,694.30
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026		61747YEM3	1,090,000.00	A-	A1	02/16/22	02/18/22	1,090,000.00	2.63	3,424.11	1,090,000.00	1,014,998.19
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026		857477BM4	275,000.00	A	A1	02/02/22	02/04/22	283,681.75	2.10	22.16	281,877.46	259,441.05
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026		857477BM4	275,000.00	A	A1	02/17/22	02/22/22	280,535.75	2.38	22.16	279,455.01	259,441.05
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	2,063.61	456,214.47	418,990.85
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026		04636NAA1	450,000.00	A-	A3	11/29/21	12/01/21	443,538.00	1.53	1,845.00	444,736.56	394,987.95
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026		06051GJD2	450,000.00	A-	A2	11/29/21	12/01/21	445,837.50	1.53	1,681.73	446,599.33	398,124.90

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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	A-	A1	11/29/21	12/01/21	423,432.00	1.81	2,222.22	419,239.34	368,473.20
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	A+	A1	02/23/22	02/25/22	468,715.75	2.32	1,662.50	469,564.55	432,462.33
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	A	A2	02/22/22	02/24/22	453,045.50	2.35	808.16	455,995.22	412,073.90
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	357.50	444,442.14	392,871.15
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A2	11/29/21	12/01/21	445,203.00	1.53	2,730.00	446,023.65	392,933.70
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	2,178.75	441,567.88	388,671.75
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	BBB+	A3	11/29/21	12/01/21	423,756.00	1.92	5,688.89	419,490.30	365,811.60
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	BBB+	A2	11/19/21	11/23/21	449,127.00	1.69	3,031.88	449,277.73	392,425.65
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	AA-	A1	03/10/22	03/14/22	631,290.00	2.57	7,562.50	627,431.54	580,716.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	A+	A1	01/13/22	01/18/22	500,355.00	1.89	2,058.33	500,305.09	440,852.50
TARGET CORP CORP NOTES (CALLABLE) 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	741.00	179,736.10	161,346.24

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<b>Corporate Note</b>											
TARGET CORP CORP NOTES (CALLABLE) 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	1,132.08	275,859.48	246,501.20
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	03/10/22	03/16/22	461,989.75	2.65	1,758.16	463,446.72	421,512.63
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	AA-	Aa3	02/01/22	02/03/22	650,214.50	1.89	2,058.33	650,186.28	586,547.65
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A1	03/11/22	03/15/22	460,775.00	2.77	823.33	465,165.04	426,729.50
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	A-	A3	02/22/22	02/24/22	470,164.50	2.42	1,509.44	470,749.25	422,892.03
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	A3	03/11/22	03/15/22	444,908.75	2.64	484.80	448,228.25	412,776.90
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	AAA	Aaa	03/10/22	03/14/22	461,313.00	2.41	1,032.50	459,994.79	421,871.40
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	A	A2	03/03/22	03/07/22	473,318.50	2.53	905.14	473,510.46	426,586.10
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	BBB+	A2	03/04/22	03/08/22	449,581.50	2.57	860.63	449,629.05	401,913.90
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	A	A2	03/09/22	03/11/22	447,835.50	2.45	675.63	448,077.72	405,738.00

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<b>Corporate Note</b>											
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	AA	Aa2	03/10/22	03/14/22	468,834.50	2.59	641.17	469,514.67	427,702.35
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	A-	A2	03/10/22	03/14/22	446,343.25	2.97	437.53	449,502.88	412,266.28
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,307.50	2.69	485.56	467,251.09	432,497.48
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	A	A2	04/01/22	04/05/22	350,899.50	3.39	6,037.50	350,809.60	325,774.75
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	AA	A1	04/14/22	04/19/22	426,632.00	3.22	6,545.00	426,481.48	401,085.68
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	A	A2	04/18/22	04/20/22	440,491.50	3.34	6,576.57	441,347.84	415,892.70
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	A+	A2	05/10/22	05/12/22	908,694.00	3.79	14,100.00	908,005.85	869,205.60
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	A+	A3	05/17/22	05/20/22	109,940.60	3.71	1,481.03	109,944.97	104,858.60
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	A+	A3	05/18/22	05/20/22	164,643.60	3.75	2,221.54	164,669.83	157,287.90
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	AA-	Aa3	06/09/22	06/13/22	892,152.00	4.10	10,934.00	892,625.81	857,045.70
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	A-	A3	08/02/22	08/04/22	356,671.00	3.73	2,582.22	356,454.60	335,972.00

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<b>Corporate Note</b>											
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	A+	A1	08/05/22	08/09/22	548,212.50	3.82	3,208.33	548,264.50	522,121.60
<b>Security Type Sub-Total</b>		<b>36,614,000.00</b>					<b>36,663,535.86</b>	<b>2.11</b>	<b>192,061.78</b>	<b>36,585,834.49</b>	<b>33,897,916.19</b>
<b>Certificate of Deposit</b>											
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	A-1+	P-1	12/04/19	12/06/19	625,000.00	2.03	4,285.42	625,000.00	623,340.63
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	A-1	P-1	03/19/21	03/23/21	975,000.00	0.59	3,163.88	975,000.00	958,318.73
<b>Security Type Sub-Total</b>		<b>1,600,000.00</b>					<b>1,600,000.00</b>	<b>1.16</b>	<b>7,449.30</b>	<b>1,600,000.00</b>	<b>1,581,659.36</b>
<b>Asset-Backed Security</b>											
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	43,328.51	AAA	Aaa	09/22/20	09/29/20	43,324.36	0.45	5.96	43,327.24	43,267.16
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	86,027.41	AAA	NR	09/15/20	09/23/20	86,023.05	0.40	15.29	86,025.85	85,628.02
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	158,984.59	AAA	Aaa	03/02/21	03/10/21	158,979.55	0.29	7.68	158,982.28	157,322.80
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	339,979.42	333,708.84
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	484,996.18	AAA	NR	05/18/21	05/26/21	484,920.04	0.35	50.39	484,954.48	477,976.05
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	50,560.30	AAA	Aaa	01/21/20	01/29/20	50,554.39	1.85	28.58	50,557.92	50,307.29
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	23,826.61	AAA	Aaa	01/21/20	01/29/20	23,821.41	1.87	19.80	23,824.36	23,747.51
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	153,659.99	AAA	NR	01/14/20	01/22/20	153,629.85	1.89	129.07	153,646.40	152,209.78

**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	593,957.85	NR	Aaa	08/04/20	08/12/20	593,833.12	0.47	85.30	593,891.98	585,279.12
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	264,355.63	NR	Aaa	08/11/20	08/19/20	264,295.15	0.46	49.57	264,322.63	258,132.43
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	289,960.71	275,334.79
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	134,990.42	130,316.94
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	479,986.85	446,528.10
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	309,953.21	300,143.43
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	594,925.73	566,743.09
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	369,994.34	349,719.67
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	AAA	NR	11/18/21	11/30/21	714,901.47	1.04	330.49	714,918.06	664,675.87
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	NR	Aaa	07/14/22	07/21/22	589,891.85	4.09	1,072.49	589,896.69	576,792.38
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	AAA	NR	06/06/22	06/14/22	634,898.53	3.49	984.96	634,904.69	615,749.09
<b>Security Type Sub-Total</b>		<b>6,319,697.07</b>					<b>6,318,769.79</b>	<b>1.25</b>	<b>3,385.98</b>	<b>6,319,043.26</b>	<b>6,093,582.36</b>
<b>Managed Account Sub-Total</b>		<b>188,717,250.64</b>					<b>187,124,354.60</b>	<b>1.26</b>	<b>472,803.25</b>	<b>187,241,688.10</b>	<b>174,694,471.92</b>

**Managed Account Detail of Securities Held**

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

CITY OF HAYWARD - 35310000

<b>Securities Sub-Total</b>	<b>\$188,717,250.64</b>	<b>\$187,124,354.60</b>	<b>1.26%</b>	<b>\$472,803.25</b>	<b>\$187,241,688.10</b>	<b>\$174,694,471.92</b>
<b>Accrued Interest</b>						<b>\$472,803.25</b>
<b>Total Investments</b>						<b>\$175,167,275.17</b>



**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	775,000.00	NOMURA		96.03	744,242.19	(30,333.98)	(30,544.72)	1.00	4.35
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	3,000,000.00	JPM_CHA		95.84	2,875,312.50	(116,015.63)	(119,975.82)	1.08	4.34
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,450,000.00	NOMURA		95.56	3,296,906.25	(156,328.13)	(154,325.04)	1.12	4.33
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	2,260,000.00	CITIGRP		95.11	2,149,471.99	(101,699.89)	(106,477.57)	1.21	4.32
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	3,250,000.00	BARCLAY		95.11	3,091,054.85	(151,201.01)	(155,766.59)	1.21	4.32
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	2,450,000.00	JPM_CHA		94.77	2,321,757.69	(124,318.48)	(126,524.72)	1.29	4.34
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	4,500,000.00	CITIGRP		94.42	4,248,984.60	(231,503.68)	(241,937.66)	1.37	4.35
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	400,000.00	JPM_CHA		96.42	385,687.52	(33,968.73)	(24,902.26)	1.55	4.36
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,300,000.00	CITIGRP		96.42	2,217,703.24	(196,488.17)	(141,073.25)	1.55	4.36
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	3,400,000.00	JPM_CHA		93.38	3,174,750.00	(203,203.13)	(212,461.17)	1.70	4.32
US TREASURY N/B NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	JPM_CHA		97.81	1,222,656.25	(25,439.45)	(25,588.05)	1.71	4.31
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	CITIGRP		93.34	700,078.13	(50,800.78)	(50,456.25)	1.79	4.28
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	NOMURA		93.34	709,412.50	(50,498.44)	(50,533.20)	1.79	4.28
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	CITIGRP		93.34	1,586,843.75	(111,363.28)	(112,062.04)	1.79	4.28
US TREASURY N/B NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	CITIGRP		97.77	1,026,539.01	(18,867.24)	(19,126.41)	1.79	4.28
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	JPM_CHA		93.00	3,045,750.00	(225,667.97)	(226,975.06)	1.87	4.30
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	MERRILL		92.72	2,781,562.50	(206,250.00)	(210,331.40)	1.95	4.29

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES		912828YM6	2,000,000.00	MERRILL		94.53	1,890,625.00	(182,421.88)	(153,008.18)	2.05	4.27
DTD 10/31/2019 1.500% 10/31/2024											
US TREASURY N/B NOTES		91282CDH1	9,550,000.00	NOMURA		92.89	8,871,054.21	(653,578.60)	(660,985.08)	2.11	4.29
DTD 11/15/2021 0.750% 11/15/2024											
US TREASURY NOTES		912828YV6	425,000.00	NOMURA		94.30	400,761.74	(39,694.31)	(33,925.85)	2.13	4.28
DTD 11/30/2019 1.500% 11/30/2024											
US TREASURY NOTES		912828YV6	4,000,000.00	JPM_CHA		94.30	3,771,875.20	(376,562.30)	(320,431.45)	2.13	4.28
DTD 11/30/2019 1.500% 11/30/2024											
US TREASURY NOTES		912828ZT0	10,000,000.00	CITIGRP		89.92	8,992,188.00	(751,952.63)	(815,274.36)	2.66	4.29
DTD 05/31/2020 0.250% 05/31/2025											
US TREASURY N/B NOTES		91282CEY3	450,000.00	JPM_CHA		96.66	434,953.13	(11,847.65)	(11,968.60)	2.68	4.28
DTD 07/15/2022 3.000% 07/15/2025											
US TREASURY NOTES		91282CAB7	5,850,000.00	CITIGRP		89.36	5,227,523.73	(433,722.36)	(472,689.97)	2.82	4.28
DTD 07/31/2020 0.250% 07/31/2025											
US TREASURY NOTES		91282CAT8	10,000,000.00	NOMURA		88.53	8,853,125.00	(827,343.75)	(898,056.06)	3.07	4.26
DTD 10/31/2020 0.250% 10/31/2025											
US TREASURY NOTES		91282CBH3	600,000.00	NOMURA		88.09	528,562.50	(51,890.63)	(55,523.00)	3.31	4.24
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBH3	10,000,000.00	MERRILL		88.09	8,809,375.00	(880,859.38)	(945,309.96)	3.31	4.24
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY N/B NOTES		91282CCJ8	10,000,000.00	MERRILL		88.53	8,853,125.00	(946,484.38)	(983,114.92)	3.68	4.21
DTD 06/30/2021 0.875% 06/30/2026											
US TREASURY N/B NOTES		91282CCP4	2,450,000.00	JPM_CHA		87.48	2,143,367.31	(214,949.10)	(229,130.97)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	2,500,000.00	MERRILL		87.48	2,187,109.50	(75,878.78)	(92,864.36)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CDG3	5,000,000.00	CITIGRP		88.67	4,433,594.00	(544,335.69)	(548,235.47)	3.98	4.17
DTD 10/31/2021 1.125% 10/31/2026											
US TREASURY N/B NOTES		91282CDQ1	600,000.00	NOMURA		88.83	532,968.72	(48,796.91)	(51,132.55)	4.13	4.14
DTD 12/31/2021 1.250% 12/31/2026											
US TREASURY N/B NOTES		91282CDQ1	700,000.00	NOMURA		88.83	621,796.84	(55,453.16)	(58,378.34)	4.13	4.14
DTD 12/31/2021 1.250% 12/31/2026											
US TREASURY NOTES		912828V98	1,850,000.00	MERRILL		92.44	1,710,093.75	(83,322.27)	(87,274.59)	4.17	4.16
DTD 02/15/2017 2.250% 02/15/2027											

Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2022

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
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	CITIGRP		92.44	4,021,031.25	(201,017.58)	(205,498.96)	4.17	4.16
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		94.38	896,562.50	(43,158.20)	(44,004.47)	4.28	4.11
<b>Security Type Sub-Total</b>		<b>118,845,000.00</b>				<b>108,758,405.35</b>	<b>(8,457,217.55)</b>	<b>(8,675,868.35)</b>	<b>2.58</b>	<b>4.27</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,375,000.00	TD		95.50	1,313,083.75	(58,960.00)	(60,785.05)	1.15	4.31
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		92.83	1,178,998.15	(90,062.05)	(90,381.89)	1.97	4.31
<b>Security Type Sub-Total</b>		<b>2,645,000.00</b>				<b>2,492,081.90</b>	<b>(149,022.05)</b>	<b>(151,166.94)</b>	<b>1.54</b>	<b>4.31</b>
<b>Municipal Bond / Note</b>										
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		97.99	489,940.00	(10,060.00)	(10,060.00)	0.62	3.92
CHAFFEY CMTY CLG DIST, CA TXBL GO BONDS DTD 09/24/2019 1.617% 06/01/2023	157432KD6	770,000.00	RBC		98.10	755,354.60	(36,960.00)	(20,299.67)	0.67	4.53
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023	13017HAK2	300,000.00	TFC		97.69	293,055.00	(8,544.00)	(7,404.99)	0.75	4.64
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		97.03	606,412.50	(18,587.50)	(18,587.50)	0.75	4.48
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		98.20	1,212,794.70	(22,205.30)	(22,205.30)	0.75	4.24
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	310,000.00	MERRILL		96.82	300,135.80	(9,864.20)	(9,864.20)	0.83	4.36
PALOMAR COMM COLL DIST, CA TXBL GO BONDS DTD 11/03/2020 0.580% 08/01/2023	697511FA6	350,000.00	RBC		96.86	339,017.00	(10,983.00)	(10,983.00)	0.83	4.44

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Municipal Bond / Note</b>										
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	GOLDMAN		96.03	312,081.25	(12,918.75)	(12,918.75)	1.08	4.26
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		95.47	453,482.50	(21,517.50)	(21,517.50)	1.08	4.75
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	WELLS_F		94.87	834,847.20	(45,152.80)	(45,152.80)	1.45	4.29
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		90.77	267,783.30	(27,216.70)	(27,216.70)	2.70	4.88
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		91.01	1,055,739.20	(104,260.80)	(104,260.80)	2.70	4.77
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	JEFFERI		97.61	1,781,400.75	(43,599.25)	(43,599.25)	2.67	4.59

<b>Security Type Sub-Total</b>		<b>9,050,000.00</b>				<b>8,702,043.80</b>	<b>(371,869.80)</b>	<b>(354,070.46)</b>	<b>1.53</b>	<b>4.48</b>
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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	116,066.41	JPM_CHAS		100.00	116,066.41	(1,432.70)	(36.32)	0.10	2.51
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	311,370.81	PTRU		99.65	310,295.56	(7,083.73)	(1,264.54)	0.09	6.54
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	663,219.81	CITIGRP		99.65	660,929.55	(8,093.44)	(2,436.16)	0.09	6.54
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	73,931.73	BAIRD		100.00	73,931.73	(460.68)	(23.98)	0.17	2.28
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	97,943.74	BAIRD		100.00	97,943.74	(1,283.16)	(66.39)	0.17	2.28
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,475.55	CSFB		98.60	16,244.23	(231.27)	(231.31)	0.79	5.11
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	5,194.07	JPM_CHAS		100.00	5,194.07	0.12	0.05	0.28	2.09
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	73,235.96	JPM_CHA		98.89	72,425.58	(808.99)	(809.67)	0.87	1.02

Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2022

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
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	MORGAN_		95.55	812,164.80	(28,040.28)	(28,040.28)	2.88	4.50
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	831,115.49	MORGAN_		94.48	785,231.27	(17,736.67)	(17,736.67)	3.04	4.49

**Security Type Sub-Total** **3,038,553.57** **2,950,426.94** **(65,170.80)** **(50,645.27)** **1.67** **4.87**

<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	1,000,000.00	WELLS_F		97.08	970,829.00	(28,811.00)	(29,069.99)	0.78	4.10
FANNIE MAE NOTES (CALLABLE) DTD 08/10/2020 0.300% 08/10/2023	3135G05R0	1,950,000.00	CITIGRP	11/10/22	96.74	1,886,361.75	(59,972.25)	(62,588.43)	0.12	4.20
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,325,000.00	CITIGRP		96.58	2,245,426.88	(77,201.62)	(78,866.85)	0.90	4.16
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	710,000.00	NOMURA		96.39	684,349.83	(25,779.83)	(25,690.52)	0.94	4.21
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	NOMURA		96.39	867,485.70	(32,226.30)	(32,421.82)	0.94	4.21
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,590,000.00	WELLS_F		96.39	1,532,558.07	(56,917.23)	(57,278.65)	0.94	4.21
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,130,000.00	CITIGRP		95.37	2,031,344.79	(96,546.51)	(97,829.06)	1.18	4.33

**Security Type Sub-Total** **10,605,000.00** **10,218,356.02** **(377,454.74)** **(383,745.32)** **0.81** **4.21**

<b>Corporate Note</b>										
GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	TD		98.44	319,945.28	(38,282.72)	(20,275.67)	1.40	5.14
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	CSFB	02/18/24	94.64	383,292.00	(21,505.50)	(21,609.34)	1.38	4.57
COMCAST CORP (CALLABLE) CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	CITIGRP	03/15/24	98.33	147,501.30	(16,837.20)	(7,921.59)	1.41	4.83

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<b>Corporate Note</b>										
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	665,000.00	MORGAN_		93.67	622,904.84	(42,035.31)	(42,062.12)	1.65	4.71
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	170,000.00	LOOP		93.64	159,193.44	(10,594.06)	(10,686.99)	1.68	4.40
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	150,000.00	MERRILL	07/23/23	98.47	147,698.70	(14,923.80)	(5,972.54)	0.80	4.75
BANK OF AMERICA (CALLABLE) CORP NOTES DTD 07/23/2018 3.864% 07/23/2024	06051GHL6	300,000.00	SUSQ	07/23/23	98.47	295,397.40	(31,752.60)	(12,222.21)	0.80	4.75
BRISTOL MYERS SQUIBB CO CORP NOTES (CALL DTD 01/26/2020 2.900% 07/26/2024	110122CM8	144,000.00	HSBC	06/26/24	96.64	139,159.87	(16,747.49)	(10,399.24)	1.70	4.85
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 07/30/2019 2.500% 07/30/2024	025816CG2	400,000.00	CITIGRP	06/30/24	95.77	383,077.60	(31,242.40)	(26,539.41)	1.72	4.94
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 0.750% 08/09/2024	02665WDY4	200,000.00	BNP_PAR		92.95	185,907.80	(13,960.20)	(14,008.17)	1.85	4.76
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	225,000.00	DEUTSCH		92.82	208,850.40	(16,149.60)	(16,149.60)	1.86	4.69
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	265,000.00	GOLDMAN		92.59	245,359.26	(19,616.89)	(19,625.92)	1.85	4.96
NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	JPM_CHA	09/14/23	92.46	656,486.59	(53,513.41)	(53,513.41)	0.95	4.68
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	125,000.00	CSFB	09/16/23	95.41	119,261.37	(5,706.13)	(5,722.55)	0.96	3.08

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<b>Corporate Note</b>										
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	485,000.00	JPM_CHA	09/16/23	95.41	462,734.14	(22,265.86)	(22,265.86)	0.96	3.08
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 0.925% 10/21/2024	38141GYL2	325,000.00	GOLDMAN	10/21/23	94.97	308,644.70	(16,355.30)	(16,355.30)	1.05	3.48
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	625,000.00	MERRILL	10/24/23	95.00	593,748.13	(31,251.87)	(31,251.87)	1.06	3.33
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	BMO		92.08	690,601.50	(53,526.00)	(54,882.86)	2.24	5.10
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/13/2022 1.500% 01/13/2025	02665WEA5	750,000.00	MERRILL		92.82	696,183.00	(53,224.50)	(53,365.60)	2.25	4.85
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/07/2022 1.875% 02/07/2025	63743HFC1	405,000.00	MIZUHO		93.55	378,890.06	(26,097.79)	(26,100.41)	2.31	4.80
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.750% 02/10/2025	58933YAR6	295,000.00	MERRILL	11/10/24	95.88	282,835.97	(31,398.03)	(23,222.50)	2.06	4.61
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	450,000.00	TD		93.40	420,315.75	(42,153.75)	(38,428.05)	2.32	4.78
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	265,000.00	JPM_CHA	02/16/24	93.47	247,689.94	(17,310.06)	(17,310.06)	1.37	3.45
EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	MORGAN_	12/06/24	95.33	285,997.80	(32,578.20)	(24,993.34)	2.13	4.76
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	DEUTSCH	02/10/25	94.32	2,254,343.60	(135,656.40)	(135,656.40)	2.31	4.61
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_	03/09/25	95.76	301,649.04	(13,054.86)	(13,104.30)	2.38	5.07



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<b>Corporate Note</b>											
PACCAR FINANCIAL CORP CORPORATE NOTES	04/07/2022 2.850% 04/07/2025	69371RR73	925,000.00	MITSU		95.66	884,893.85	(39,865.65)	(39,904.49)	2.41	4.69
HOME DEPOT INC (CALLABLE) CORPORATE NOTE	03/28/2022 2.700% 04/15/2025	437076CM2	145,000.00	MORGAN_	03/15/25	95.34	138,244.74	(6,501.51)	(6,544.11)	2.44	4.66
BROWN-FORMAN CORP NOTES (CALLABLE)	03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	96.88	411,750.20	(31,010.55)	(27,537.41)	2.26	4.82
BANK OF NY MELLON (CALLABLE) CORP NOTES	04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	92.06	299,208.98	(35,108.77)	(31,500.27)	2.42	4.93
CITIGROUP INC (CALLABLE) CORPORATE NOTES	05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	MERRILL	05/01/24	92.56	300,811.23	(25,040.27)	(24,639.06)	1.57	4.04
CATERPILLAR FINL SERVICE CORPORATE NOTES	05/13/2022 3.400% 05/13/2025	14913R2V8	175,000.00	DEUTSCH		96.62	169,078.70	(5,903.80)	(5,906.05)	2.49	4.79
CATERPILLAR FINL SERVICE CORPORATE NOTES	05/13/2022 3.400% 05/13/2025	14913R2V8	525,000.00	MERRILL		96.62	507,236.10	(17,097.15)	(17,182.93)	2.49	4.79
HERSHEY CO CORP NOTES (CALLABLE)	06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	90.48	429,771.93	(28,826.32)	(31,701.14)	2.55	4.74
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE	06/01/2021 0.824% 06/01/2025	46647PCH7	615,000.00	JPM_CHA	06/01/24	92.55	569,211.41	(45,788.59)	(45,788.59)	1.66	3.78
TRUIST FINANCIAL CORP NOTES (CALLABLE)	06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	96.58	627,757.00	(55,724.50)	(49,090.57)	2.47	5.08
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	MERRILL		97.79	464,497.28	(10,051.47)	(10,089.76)	2.61	4.82
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES	11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	88.92	444,578.50	(29,181.50)	(33,413.13)	3.00	4.61

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<b>Corporate Note</b>										
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP	01/25/25	91.89	418,103.14	(36,896.86)	(36,896.86)	2.27	4.68
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	92.53	384,007.39	(30,992.61)	(30,992.61)	2.36	4.16
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH	02/12/25	89.27	401,694.30	(38,959.20)	(40,811.44)	2.34	4.31
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	93.12	1,014,998.19	(75,001.81)	(75,001.81)	2.32	4.86
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	94.34	259,441.05	(24,240.70)	(22,436.41)	2.43	4.67
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	94.34	259,441.05	(21,094.70)	(20,013.96)	2.43	4.67
UNILEVER HEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	88.21	418,990.85	(34,111.65)	(37,223.62)	3.46	4.73
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	87.78	394,987.95	(48,550.05)	(49,748.61)	3.49	4.89
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	88.47	398,124.90	(47,712.60)	(48,474.43)	2.67	4.74
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		92.12	368,473.20	(54,958.80)	(50,766.14)	3.60	5.43
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		91.04	432,462.33	(36,253.42)	(37,102.22)	3.68	4.58
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	86.75	412,073.90	(40,971.60)	(43,921.32)	3.69	5.07

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<b>Corporate Note</b>											
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026		02665WDZ1	450,000.00	MKTX		87.30	392,871.15	(50,396.85)	(51,570.99)	3.84	4.88
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026		24422EVW6	450,000.00	MORGAN_		87.32	392,933.70	(52,269.30)	(53,089.95)	3.91	4.79
BANK OF NY MELLON CORP CORP NOTES (CALLA) DTD 07/27/2021 1.050% 10/15/2026		06406RAV9	450,000.00	JSEB	09/15/26	86.37	388,671.75	(51,158.25)	(52,896.13)	3.86	4.80
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026		172967KY6	400,000.00	MERRILL	07/21/26	91.45	365,811.60	(57,944.40)	(53,678.70)	3.55	5.58
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026		025816CM9	450,000.00	DEUTSCH	10/04/26	87.21	392,425.65	(56,701.35)	(56,852.08)	3.86	5.16
ABBOTT LABORATORIES CORP NOTES (CALLABLE) DTD 11/22/2016 3.750% 11/30/2026		002824BF6	600,000.00	MERRILL	08/30/26	96.79	580,716.00	(50,574.00)	(46,715.54)	3.63	4.61
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027		89236TJV8	500,000.00	CREDAG		88.17	440,852.50	(59,502.50)	(59,452.59)	4.11	5.00
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	180,000.00	CITIGRP	12/15/26	89.64	161,346.24	(18,347.76)	(18,389.86)	4.03	4.64
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	275,000.00	MORGAN_	12/15/26	89.64	246,501.20	(29,497.05)	(29,358.28)	4.03	4.64
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027		06406RBA4	475,000.00	KEYBANC	12/26/26	88.74	421,512.63	(40,477.12)	(41,934.09)	4.05	4.98
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027		742718FV6	650,000.00	RBC		90.24	586,547.65	(63,666.85)	(63,638.63)	4.16	4.40
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027		46647PBW5	500,000.00	WELLS_F	02/04/26	85.35	426,729.50	(34,045.50)	(38,435.54)	3.28	4.82

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<b>Corporate Note</b>										
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB	01/09/27	89.03	422,892.03	(47,272.47)	(47,857.22)	4.08	5.03
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	86.90	412,776.90	(32,131.85)	(35,451.35)	3.35	4.57
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	93.75	421,871.40	(39,441.60)	(38,123.39)	3.94	4.52
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	89.81	426,586.10	(46,732.40)	(46,924.36)	4.12	5.05
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	89.31	401,913.90	(47,667.60)	(47,715.15)	4.11	5.29
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		90.16	405,738.00	(42,097.50)	(42,339.72)	4.22	4.84
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA	02/10/27	90.04	427,702.35	(41,132.15)	(41,812.32)	4.15	4.83
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	MORGAN_	03/11/26	86.79	412,266.28	(34,076.97)	(37,236.60)	3.35	5.01
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	CSFB	02/15/27	91.05	432,497.48	(33,810.02)	(34,753.61)	4.17	4.54
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	93.08	325,774.75	(25,124.75)	(25,034.85)	4.05	5.19
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	94.37	401,085.68	(25,546.32)	(25,395.80)	4.10	4.69
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CNO	450,000.00	MORGAN_	03/15/27	92.42	415,892.70	(24,598.80)	(25,455.14)	4.21	4.75

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	96.58	869,205.60	(39,488.40)	(38,800.25)	4.11	4.84
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL	04/15/27	95.33	104,858.60	(5,082.00)	(5,086.37)	4.22	4.84
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL	04/15/27	95.33	157,287.90	(7,355.70)	(7,381.93)	4.22	4.84
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		95.23	857,045.70	(35,106.30)	(35,580.11)	4.27	5.06
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	TD	06/27/27	95.99	335,972.00	(20,699.00)	(20,482.60)	4.31	5.10
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	550,000.00	SMBC	07/05/27	94.93	522,121.60	(26,090.90)	(26,142.90)	4.37	4.94
<b>Security Type Sub-Total</b>		<b>36,614,000.00</b>				<b>33,897,916.19</b>	<b>(2,765,619.67)</b>	<b>(2,687,918.30)</b>	<b>2.85</b>	<b>4.71</b>
<b>Certificate of Deposit</b>										
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		99.73	623,340.63	(1,659.37)	(1,659.37)	0.18	3.45
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	975,000.00	CSFB		98.29	958,318.73	(16,681.27)	(16,681.27)	0.48	4.30
<b>Security Type Sub-Total</b>		<b>1,600,000.00</b>				<b>1,581,659.36</b>	<b>(18,340.64)</b>	<b>(18,340.64)</b>	<b>0.36</b>	<b>3.97</b>
<b>Asset-Backed Security</b>										
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	43,328.51	WELLS_F		99.86	43,267.16	(57.20)	(60.08)	0.08	0.61
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	86,027.41	MIZUHO		99.54	85,628.02	(395.03)	(397.83)	0.18	0.81
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	158,984.59	MIZUHO		98.95	157,322.80	(1,656.75)	(1,659.48)	0.32	1.09

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Asset-Backed Security</b>										
TLOT 2021-A A3	89238EAC0	340,000.00	JPM_CHA		98.15	333,708.84	(6,251.48)	(6,270.58)	0.43	1.59
DTD 04/21/2021 0.390% 04/22/2024										
GMALT 2021-2 A3	380144AC9	484,996.18	SOCGEN		98.55	477,976.05	(6,943.99)	(6,978.43)	0.42	1.23
DTD 05/26/2021 0.340% 05/20/2024										
VZOT 2020-A A1A	92348TAA2	50,560.30	MERRILL		99.50	50,307.29	(247.10)	(250.63)	0.27	2.13
DTD 01/29/2020 1.850% 07/22/2024										
HDMOT 2020-A A3	41284UAD6	23,826.61	CITIGRP		99.67	23,747.51	(73.90)	(76.85)	0.19	2.04
DTD 01/29/2020 1.870% 10/15/2024										
CARMX 2020-1 A3	14315XAC2	153,659.99	MERRILL		99.06	152,209.78	(1,420.07)	(1,436.62)	0.43	2.33
DTD 01/22/2020 1.890% 12/16/2024										
VZOT 2020-B A	92290BAA9	593,957.85	RBC		98.54	585,279.12	(8,554.00)	(8,612.86)	0.43	1.09
DTD 08/12/2020 0.470% 02/20/2025										
GMCAR 2020-3 A3	362590AC5	264,355.63	CITIGRP		97.65	258,132.43	(6,162.72)	(6,190.20)	0.54	1.39
DTD 08/19/2020 0.450% 04/16/2025										
KCOT 2021-1A A3	50117TAC5	290,000.00	JPM_CHA		94.94	275,334.79	(14,605.88)	(14,625.92)	1.23	2.44
DTD 04/14/2021 0.620% 08/15/2025										
HART 2021-A A3	44933LAC7	135,000.00	BARCLAY		96.53	130,316.94	(4,668.86)	(4,673.48)	0.82	1.58
DTD 04/28/2021 0.380% 09/15/2025										
KCOT 2021-2A A3	50117XAE2	480,000.00	MITSU		93.03	446,528.10	(33,453.80)	(33,458.75)	1.45	2.89
DTD 07/28/2021 0.560% 11/17/2025										
CARMX 2021-2 A3	14314QAC8	310,000.00	MERRILL		96.82	300,143.43	(9,789.77)	(9,809.78)	0.75	1.48
DTD 04/21/2021 0.520% 02/17/2026										
CARMX 2021-3 A3	14317DAC4	595,000.00	RBC		95.25	566,743.09	(28,159.03)	(28,182.64)	1.06	1.88
DTD 07/28/2021 0.550% 06/15/2026										
COPAR 2021-1 A3	14044CAC6	370,000.00	JPM_CHA		94.52	349,719.67	(20,273.34)	(20,274.67)	1.49	2.22
DTD 10/27/2021 0.770% 09/15/2026										
COMET 2021-A3 A3	14041NFY2	715,000.00	BARCLAY		92.96	664,675.87	(50,225.60)	(50,242.19)	2.06	2.85
DTD 11/30/2021 1.040% 11/15/2026										
KCOT 2022-2A A3	50117JAC7	590,000.00	MITSU		97.76	576,792.38	(13,099.47)	(13,104.31)	2.45	4.68
DTD 07/21/2022 4.090% 12/15/2026										
COMET 2022-A2 A	14041NGA3	635,000.00	RBC		96.97	615,749.09	(19,149.44)	(19,155.60)	2.45	4.21
DTD 06/14/2022 3.490% 05/15/2027										
<b>Security Type Sub-Total</b>		<b>6,319,697.07</b>				<b>6,093,582.36</b>	<b>(225,187.43)</b>	<b>(225,460.90)</b>	<b>1.25</b>	<b>2.38</b>

**Managed Account Fair Market Value & Analytics**

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

CITY OF HAYWARD - 35310000

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call</b> <b>Date</b>	<b>Market</b> <b>Price</b>	<b>Market</b> <b>Value</b>	<b>Unreal G/L</b> <b>On Cost</b>	<b>Unreal G/L</b> <b>Amort Cost</b>	<b>Effective</b> <b>Duration</b>	<b>YTM</b> <b>at Mkt</b>
<b>Managed Account Sub-Total</b>		<b>188,717,250.64</b>				<b>174,694,471.92</b>	<b>(12,429,882.68)</b>	<b>(12,547,216.18)</b>	<b>2.38</b>	<b>4.30</b>
<b>Securities Sub-Total</b>		<b>\$188,717,250.64</b>				<b>\$174,694,471.92</b>	<b>(\$12,429,882.68)</b>	<b>(\$12,547,216.18)</b>	<b>2.38</b>	<b>4.30%</b>
<b>Accrued Interest</b>						<b>\$472,803.25</b>				
<b>Total Investments</b>						<b>\$175,167,275.17</b>				

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/31/22	09/06/22	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	831,115.49	(802,967.94)	(311.90)	(803,279.84)			

<b>Transaction Type Sub-Total</b>				<b>831,115.49</b>	<b>(802,967.94)</b>	<b>(311.90)</b>	<b>(803,279.84)</b>			
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<b>INTEREST</b>										
09/01/22	09/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	5,554.49	0.00	9.68	9.68			
09/01/22	09/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	16,520.36	0.00	44.10	44.10			
09/01/22	09/25/22	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	0.00	2,121.46	2,121.46			
09/01/22	09/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	178,030.53	0.00	372.16	372.16			
09/01/22	09/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	151,366.96	0.00	66.35	66.35			
09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,122,441.18	0.00	2,347.77	2,347.77			
09/01/22	09/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	231,591.20	0.00	440.02	440.02			
09/02/22	09/02/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	0.00	3,009.13	3,009.13			
09/03/22	09/03/22	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	0.00	5,818.75	5,818.75			
09/03/22	09/03/22	GOLDMAN SACHS CORP NOTES DTD 03/03/2014 4.000% 03/03/2024	38141GVM3	325,000.00	0.00	6,500.00	6,500.00			
09/03/22	09/03/22	JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	0.00	6,637.50	6,637.50			
09/04/22	09/04/22	AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	0.00	5,737.50	5,737.50			



**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/06/22	09/06/22	EXXON MOBIL CORP CORPORATE NT (CALLABLE) DTD 03/06/2015 2.709% 03/06/2025	30231GAF9	300,000.00	0.00	4,063.50	4,063.50			
09/08/22	09/08/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	0.00	5,316.88	5,316.88			
09/08/22	09/08/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	3,200,000.00	0.00	4,000.00	4,000.00			
09/09/22	09/09/22	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	0.00	2,925.00	2,925.00			
09/10/22	09/10/22	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	2,390,000.00	0.00	25,477.40	25,477.40			
09/10/22	09/10/22	ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	0.00	5,495.75	5,495.75			
09/11/22	09/11/22	BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	0.00	3,937.75	3,937.75			
09/14/22	09/14/22	NESTLE HOLDINGS INC CORP NOTES (CALLABLE DTD 09/14/2021 0.606% 09/14/2024	641062AU8	710,000.00	0.00	2,151.30	2,151.30			
09/15/22	09/15/22	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	880,000.00	0.00	2,728.00	2,728.00			
09/15/22	09/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	595,000.00	0.00	272.71	272.71			
09/15/22	09/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	2,103.23	0.00	4.40	4.40			
09/15/22	09/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	310,000.00	0.00	134.33	134.33			
09/15/22	09/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	29,469.83	0.00	45.92	45.92			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/15/22	09/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	169,184.98	0.00	266.47	266.47			
09/15/22	09/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	480,000.00	0.00	224.00	224.00			
09/15/22	09/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	103,257.30	0.00	34.42	34.42			
09/15/22	09/15/22	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	370,000.00	0.00	237.42	237.42			
09/15/22	09/15/22	KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	0.00	2,010.92	2,010.92			
09/15/22	09/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	715,000.00	0.00	619.67	619.67			
09/15/22	09/15/22	COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	0.00	1,846.79	1,846.79			
09/15/22	09/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	135,000.00	0.00	42.75	42.75			
09/15/22	09/15/22	BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	0.00	5,462.50	5,462.50			
09/15/22	09/15/22	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	290,000.00	0.00	149.83	149.83			
09/15/22	09/15/22	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,000,000.00	0.00	5,625.00	5,625.00			
09/16/22	09/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	285,984.50	0.00	107.24	107.24			
09/16/22	09/16/22	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	610,000.00	0.00	1,991.65	1,991.65			
09/18/22	09/18/22	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	405,000.00	0.00	1,518.75	1,518.75			
09/20/22	09/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	78,066.58	0.00	29.27	29.27			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	09/20/22	09/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	60,529.40	0.00	93.32	93.32			
	09/20/22	09/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	485,000.00	0.00	137.42	137.42			
	09/20/22	09/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	340,000.00	0.00	110.50	110.50			
	09/20/22	09/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	675,000.00	0.00	264.38	264.38			
	09/23/22	09/23/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	0.00	3,175.00	3,175.00			
	09/25/22	09/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	183,725.71	0.00	44.40	44.40			
	09/30/22	09/30/22	STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	550,000.00	0.00	7,977.75	7,977.75			
	09/30/22	09/30/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	775,000.00	0.00	968.75	968.75			
<b>Transaction Type Sub-Total</b>					<b>27,677,826.25</b>	<b>0.00</b>	<b>122,595.56</b>	<b>122,595.56</b>			

<b>PAYDOWNS</b>											
	09/01/22	09/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	34,029.18	34,029.18	0.00	34,029.18	(445.82)	0.00	
	09/01/22	09/25/22	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	61,964.12	61,964.12	0.00	61,964.12	(764.87)	0.00	
	09/01/22	09/25/22	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025	3137FUZN7	78,131.00	78,131.00	0.00	78,131.00	1.49	0.00	
	09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	47,236.60	47,236.60	0.00	47,236.60	(911.52)	0.00	
	09/01/22	09/25/22	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	25,686.55	25,686.55	0.00	25,686.55	(160.05)	0.00	
	09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	100,613.96	100,613.96	0.00	100,613.96	(880.37)	0.00	
	09/01/22	09/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	360.42	360.42	0.00	360.42	0.01	0.00	

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
09/01/22	09/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	44.81	44.81	0.00	44.81	0.00	0.00	
09/15/22	09/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	2,103.23	2,103.23	0.00	2,103.23	0.43	0.00	
09/15/22	09/15/22	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	5,643.22	5,643.22	0.00	5,643.22	1.23	0.00	
09/15/22	09/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	15,524.99	15,524.99	0.00	15,524.99	3.05	0.00	
09/15/22	09/15/22	MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	17,229.89	17,229.89	0.00	17,229.89	0.87	0.00	
09/16/22	09/16/22	GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	21,628.87	21,628.87	0.00	21,628.87	4.95	0.00	
09/20/22	09/20/22	GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	34,738.07	34,738.07	0.00	34,738.07	3.33	0.00	
09/20/22	09/20/22	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	9,969.10	9,969.10	0.00	9,969.10	1.17	0.00	
09/20/22	09/20/22	VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	81,042.15	81,042.15	0.00	81,042.15	17.02	0.00	
09/20/22	09/20/22	GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	3.82	3.82	0.00	3.82	0.00	0.00	
09/25/22	09/25/22	BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	24,741.12	24,741.12	0.00	24,741.12	0.79	0.00	
<b>Transaction Type Sub-Total</b>				<b>560,691.10</b>	<b>560,691.10</b>	<b>0.00</b>	<b>560,691.10</b>	<b>(3,128.29)</b>	<b>0.00</b>	
<b>SELL</b>										
08/31/22	09/06/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	825,000.00	797,414.06	896.00	798,310.06	(27,134.77)	(27,343.53)	FIFO
<b>Transaction Type Sub-Total</b>				<b>825,000.00</b>	<b>797,414.06</b>	<b>896.00</b>	<b>798,310.06</b>	<b>(27,134.77)</b>	<b>(27,343.53)</b>	
<b>Managed Account Sub-Total</b>					<b>555,137.22</b>	<b>123,179.66</b>	<b>678,316.88</b>	<b>(30,263.06)</b>	<b>(27,343.53)</b>	
<b>Total Security Transactions</b>					<b>\$555,137.22</b>	<b>\$123,179.66</b>	<b>\$678,316.88</b>	<b>(\$30,263.06)</b>	<b>(\$27,343.53)</b>	

**Managed Account Summary Statement**

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

CITY OF HAYWARD - SHORT TERM - 35310001

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$0.00</b>
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	74,793,493.96
Unsettled Trades	0.00
Change in Current Value	(11,933.67)
<b>Closing Market Value</b>	<b>\$74,781,560.29</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	40,375.00
Principal Payments	0.00
Security Purchases	(74,993,536.93)
Net Cash Contribution	74,953,161.93
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	40,375.00
Less Purchased Interest Related to Interest/Coupons	(200,042.97)
Plus Net Realized Gains/Losses	0.00
<b>Total Cash Basis Earnings</b>	<b>(\$159,667.97)</b>

**Cash Balance**

<b>Closing Cash Balance</b>	<b>\$0.00</b>
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**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	74,810,782.40
Ending Accrued Interest	164,378.16
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	40,375.00
Less Cost of New Purchases	(74,993,536.93)
Less Beginning Amortized Value of Securities	0.00
Less Beginning Accrued Interest	0.00
<b>Total Accrual Basis Earnings</b>	<b>\$21,998.63</b>



**Managed Account Issuer Summary**

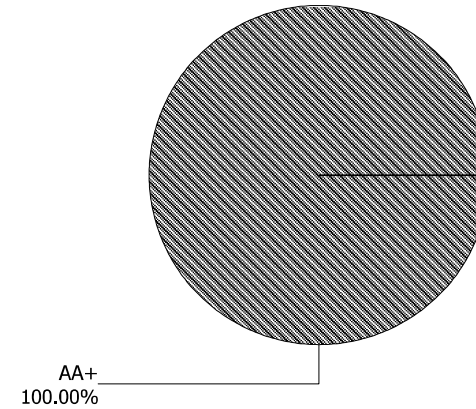
For the Month Ending **September 30, 2022**

CITY OF HAYWARD - SHORT TERM - 35310001

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNITED STATES TREASURY	74,781,560.29	100.00
<b>Total</b>	<b>\$74,781,560.29</b>	<b>100.00%</b>

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



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES DTD 10/31/2017 2.000% 10/31/2022		9128283C2	4,250,000.00	AA+	Aaa	09/27/22	09/28/22	4,246,513.67	2.89	35,570.65	4,246,830.61	4,245,351.35
US TREASURY NOTES DTD 11/30/2020 0.125% 11/30/2022		91282CAX9	4,650,000.00	AA+	Aaa	09/27/22	09/28/22	4,626,750.00	3.04	1,953.38	4,627,857.14	4,625,296.88
US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022		91282CBD2	4,550,000.00	AA+	Aaa	09/27/22	09/28/22	4,512,853.52	3.35	1,437.33	4,514,039.05	4,513,031.25
US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023		91282CBG5	4,600,000.00	AA+	Aaa	09/27/22	09/28/22	4,545,015.63	3.69	968.75	4,546,335.25	4,545,375.00
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023		912828P79	4,625,000.00	AA+	Aaa	09/27/22	09/28/22	4,581,640.63	3.75	5,940.95	4,582,490.81	4,581,640.63
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023		912828Q29	4,575,000.00	AA+	Aaa	09/27/22	09/28/22	4,520,135.74	3.92	188.53	4,521,030.27	4,520,671.88
US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023		91282CBX8	4,675,000.00	AA+	Aaa	09/27/22	09/28/22	4,568,716.80	4.07	2,445.48	4,570,206.75	4,568,351.56
US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023		91282CCD1	4,675,000.00	AA+	Aaa	09/27/22	09/28/22	4,552,829.10	4.11	1,963.88	4,554,325.07	4,553,011.49
US TREASURY N/B NOTES DTD 06/30/2021 0.125% 06/30/2023		91282CCK5	4,700,000.00	AA+	Aaa	09/27/22	09/28/22	4,561,019.53	4.14	1,484.71	4,562,535.68	4,562,671.64
US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023		91282CCN9	4,650,000.00	AA+	Aaa	09/27/22	09/28/22	4,491,972.66	4.29	979.28	4,493,521.95	4,494,515.63
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023		91282CCU3	4,825,000.00	AA+	Aaa	09/27/22	09/28/22	4,644,627.93	4.30	516.49	4,646,233.62	4,645,570.31
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023		91282CDA6	4,850,000.00	AA+	Aaa	09/27/22	09/28/22	4,658,273.44	4.31	33.31	4,659,840.69	4,657,515.63
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023		91282CDD0	4,825,000.00	AA+	Aaa	09/28/22	09/29/22	4,627,476.56	4.27	7,571.84	4,628,471.64	4,624,460.94
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023		9128285P1	4,540,000.00	AA+	Aaa	09/29/22	09/29/22	4,468,353.13	4.27	43,864.96	4,468,688.71	4,464,096.65



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	4,655,000.00	AA+	Aaa	09/29/22	09/29/22	4,560,808.98	4.30	30,880.49	4,561,220.29	4,558,263.51
US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	AA+	Aaa	09/29/22	09/29/22	6,626,506.64	4.31	28,578.13	6,627,154.87	6,621,735.94
<b>Security Type Sub-Total</b>		<b>76,430,000.00</b>					<b>74,793,493.96</b>	<b>3.95</b>	<b>164,378.16</b>	<b>74,810,782.40</b>	<b>74,781,560.29</b>
<b>Managed Account Sub-Total</b>		<b>76,430,000.00</b>					<b>74,793,493.96</b>	<b>3.95</b>	<b>164,378.16</b>	<b>74,810,782.40</b>	<b>74,781,560.29</b>
<b>Securities Sub-Total</b>		<b>\$76,430,000.00</b>					<b>\$74,793,493.96</b>	<b>3.95%</b>	<b>\$164,378.16</b>	<b>\$74,810,782.40</b>	<b>\$74,781,560.29</b>
<b>Accrued Interest</b>											<b>\$164,378.16</b>
<b>Total Investments</b>											<b>\$74,945,938.45</b>

**Managed Account Fair Market Value & Analytics**

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

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	4,250,000.00	BMO		99.89	4,245,351.35	(1,162.32)	(1,479.26)	0.08	3.27
US TREASURY NOTES	DTD 11/30/2020 0.125% 11/30/2022	91282CAX9	4,650,000.00	JPM_CHA		99.47	4,625,296.88	(1,453.12)	(2,560.26)	0.17	3.33
US TREASURY NOTES	DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	4,550,000.00	BMO		99.19	4,513,031.25	177.73	(1,007.80)	0.25	3.40
US TREASURY NOTES	DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	4,600,000.00	BONY		98.81	4,545,375.00	359.37	(960.25)	0.34	3.72
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	4,625,000.00	DAIWA		99.06	4,581,640.63	0.00	(850.18)	0.42	3.78
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	4,575,000.00	DAIWA		98.81	4,520,671.88	536.14	(358.39)	0.50	3.92
US TREASURY N/B NOTES	DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	4,675,000.00	GOLDMAN		97.72	4,568,351.56	(365.24)	(1,855.19)	0.58	4.12
US TREASURY N/B NOTES	DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	4,675,000.00	WELLS_F		97.39	4,553,011.49	182.39	(1,313.58)	0.67	4.13
US TREASURY N/B NOTES	DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	4,700,000.00	BMO		97.08	4,562,671.64	1,652.11	135.96	0.75	4.12
US TREASURY N/B NOTES	DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	4,650,000.00	DAIWA		96.66	4,494,515.63	2,542.97	993.68	0.83	4.25
US TREASURY N/B NOTES	DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	4,825,000.00	MORGAN_		96.28	4,645,570.31	942.38	(663.31)	0.92	4.30
US TREASURY NOTES	DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	4,850,000.00	DAIWA		96.03	4,657,515.63	(757.81)	(2,325.06)	1.00	4.35
US TREASURY N/B NOTES	DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	4,825,000.00	WELLS_F		95.84	4,624,460.94	(3,015.62)	(4,010.70)	1.08	4.34
US TREASURY NOTES	DTD 11/30/2018 2.875% 11/30/2023	9128285P1	4,540,000.00	JPM_CHA		98.33	4,464,096.65	(4,256.48)	(4,592.06)	1.15	4.36
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	4,655,000.00	JPM_CHA		97.92	4,558,263.51	(2,545.47)	(2,956.78)	1.23	4.35
US TREASURY NOTES	DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	BMO		97.59	6,621,735.94	(4,770.70)	(5,418.93)	1.32	4.37
<b>Security Type Sub-Total</b>			<b>76,430,000.00</b>				<b>74,781,560.29</b>	<b>(11,933.67)</b>	<b>(29,222.11)</b>	<b>0.72</b>	<b>4.02</b>

**Managed Account Fair Market Value & Analytics**

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

CITY OF HAYWARD - SHORT TERM - 35310001										
Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
<b>Managed Account Sub-Total</b>		<b>76,430,000.00</b>				<b>74,781,560.29</b>	<b>(11,933.67)</b>	<b>(29,222.11)</b>	<b>0.72</b>	<b>4.02</b>
<b>Securities Sub-Total</b>		<b>\$76,430,000.00</b>				<b>\$74,781,560.29</b>	<b>(\$11,933.67)</b>	<b>(\$29,222.11)</b>	<b>0.72</b>	<b>4.02%</b>
<b>Accrued Interest</b>						<b>\$164,378.16</b>				
<b>Total Investments</b>						<b>\$74,945,938.45</b>				

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - SHORT TERM - 35310001**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/27/22	09/28/22	US TREASURY NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	4,250,000.00	(4,246,513.67)	(34,877.72)	(4,281,391.39)			
09/27/22	09/28/22	US TREASURY N/B NOTES DTD 05/31/2021 0.125% 05/31/2023	91282CCD1	4,675,000.00	(4,552,829.10)	(1,915.98)	(4,554,745.08)			
09/27/22	09/28/22	US TREASURY NOTES DTD 11/30/2020 0.125% 11/30/2022	91282CAX9	4,650,000.00	(4,626,750.00)	(1,905.74)	(4,628,655.74)			
09/27/22	09/28/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	4,850,000.00	(4,658,273.44)	(5,996.24)	(4,664,269.68)			
09/27/22	09/28/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	4,575,000.00	(4,520,135.74)	(33,937.50)	(4,554,073.24)			
09/27/22	09/28/22	US TREASURY NOTES DTD 12/31/2020 0.125% 12/31/2022	91282CBD2	4,550,000.00	(4,512,853.52)	(1,390.96)	(4,514,244.48)			
09/27/22	09/28/22	US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	4,675,000.00	(4,568,716.80)	(2,397.84)	(4,571,114.64)			
09/27/22	09/28/22	US TREASURY N/B NOTES DTD 06/30/2021 0.125% 06/30/2023	91282CCK5	4,700,000.00	(4,561,019.53)	(1,436.82)	(4,562,456.35)			
09/27/22	09/28/22	US TREASURY NOTES DTD 01/31/2021 0.125% 01/31/2023	91282CBG5	4,600,000.00	(4,545,015.63)	(921.88)	(4,545,937.51)			
09/27/22	09/28/22	US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	4,825,000.00	(4,644,627.93)	(466.51)	(4,645,094.44)			
09/27/22	09/28/22	US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	4,650,000.00	(4,491,972.66)	(931.90)	(4,492,904.56)			
09/27/22	09/28/22	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	4,625,000.00	(4,581,640.63)	(5,366.02)	(4,587,006.65)			
09/28/22	09/29/22	US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	4,825,000.00	(4,627,476.56)	(7,473.51)	(4,634,950.07)			
09/29/22	09/29/22	US TREASURY NOTES DTD 01/31/2019 2.500% 01/31/2024	9128285Z9	6,785,000.00	(6,626,506.64)	(27,656.25)	(6,654,162.89)			
09/29/22	09/29/22	US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	4,655,000.00	(4,560,808.98)	(30,216.39)	(4,591,025.37)			
09/29/22	09/29/22	US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	4,540,000.00	(4,468,353.13)	(43,151.71)	(4,511,504.84)			
<b>Transaction Type Sub-Total</b>				<b>76,430,000.00</b>	<b>(74,793,493.96)</b>	<b>(200,042.97)</b>	<b>(74,993,536.93)</b>			

**Managed Account Security Transactions & Interest**

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

**CITY OF HAYWARD - SHORT TERM - 35310001**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/30/22	09/30/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	4,575,000.00	0.00	34,312.50	34,312.50			
09/30/22	09/30/22	US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	4,850,000.00	0.00	6,062.50	6,062.50			
<b>Transaction Type Sub-Total</b>				<b>9,425,000.00</b>	<b>0.00</b>	<b>40,375.00</b>	<b>40,375.00</b>			
<b>Managed Account Sub-Total</b>					<b>(74,793,493.96)</b>	<b>(159,667.97)</b>	<b>(74,953,161.93)</b>			
<b>Total Security Transactions</b>					<b>(74,793,493.96)</b>	<b>(159,667.97)</b>	<b>(74,953,161.93)</b>			