



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

**ACCOUNT STATEMENT**

For the Month Ending  
**January 31, 2023**

**CITY OF HAYWARD**

**Client Management Team**

**Monique Spyke**  
Managing Director  
1 California Street Ste. 1000  
San Francisco, CA 94111-5411  
415-393-7270  
spykem@pfmam.com

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

**Contents**

- Cover/Disclosures
- Summary Statement
- Individual Accounts

**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 **January 31, 2023**

CITY OF HAYWARD

**Portfolio Summary**

| Portfolio Holdings    | Cash Dividends and Income | Closing Market Value    |
|-----------------------|---------------------------|-------------------------|
| PFMAM Managed Account | 187,712.03                | 253,985,660.15          |
| <b>Total</b>          | <b>\$187,712.03</b>       | <b>\$253,985,660.15</b> |

**Investment Allocation**

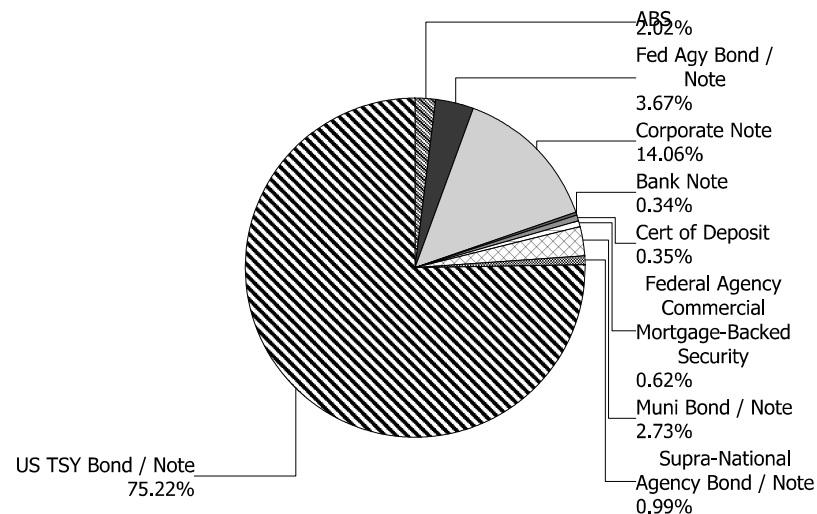
| Investment Type                               | Closing Market Value    | Percent        |
|---|-------------------------|----------------|
| Asset-Backed Security                         | 5,137,000.47            | 2.02           |
| Federal Agency Bond / Note                    | 9,333,146.92            | 3.67           |
| Corporate Note                                | 35,711,563.05           | 14.06          |
| Bank Note                                     | 857,788.20              | 0.34           |
| Certificate of Deposit                        | 893,440.80              | 0.35           |
| Federal Agency Commercial Mortgage-Backed Ser | 1,575,082.10            | 0.62           |
| Municipal Bond / Note                         | 6,942,118.15            | 2.73           |
| Supra-National Agency Bond / Note             | 2,517,593.52            | 0.99           |
| U.S. Treasury Bond / Note                     | 191,017,926.94          | 75.22          |
| <b>Total</b>                                  | <b>\$253,985,660.15</b> | <b>100.00%</b> |

**Maturity Distribution (Fixed Income Holdings)**

| Portfolio Holdings | Closing Market Value    | Percent        |
|--------------------|-------------------------|----------------|
| Under 30 days      | 4,613,437.50            | 1.81           |
| 31 to 60 days      | 4,551,410.39            | 1.79           |
| 61 to 90 days      | 4,623,136.49            | 1.82           |
| 91 to 180 days     | 10,619,284.85           | 4.18           |
| 181 days to 1 year | 53,322,700.17           | 20.99          |
| 1 to 2 years       | 62,903,944.14           | 24.77          |
| 2 to 3 years       | 40,347,365.87           | 15.89          |
| 3 to 4 years       | 42,893,063.60           | 16.89          |
| 4 to 5 years       | 30,111,317.14           | 11.86          |
| Over 5 years       | 0.00                    | 0.00           |
| <b>Total</b>       | <b>\$253,985,660.15</b> | <b>100.00%</b> |

**Weighted Average Days to Maturity 742**

**Sector Allocation**



**Consolidated Summary Statement**

For the Month Ending **January 31, 2023**

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              | 176,663,058.19              | 2,063,742.03                | (1,597,691.51)                          | (556,471.45)            | 1,805,932.48           | 178,378,569.74              | 83,457.45                        |
| 35310001              | CITY OF HAYWARD - SHORT TERM | 70,744,683.23               | 9,266,270.51                | (4,600,000.00)                          | 0.00                    | 196,136.67             | 75,607,090.41               | 104,254.58                       |
| <b>Total</b>          |                              | <b>\$247,407,741.42</b>     | <b>\$11,330,012.54</b>      | <b>(\$6,197,691.51)</b>                 | <b>(\$556,471.45)</b>   | <b>\$2,002,069.15</b>  | <b>\$253,985,660.15</b>     | <b>\$187,712.03</b>              |



**Managed Account Summary Statement**

For the Month Ending **January 31, 2023**

CITY OF HAYWARD - 35310000

**Transaction Summary - Managed Account**

|                             |                         |
|-----------------------------|-------------------------|
| <b>Opening Market Value</b> | <b>\$176,663,058.19</b> |
| Maturities/Calls            | (250,934.70)            |
| Principal Dispositions      | (1,346,756.81)          |
| Principal Acquisitions      | 2,063,742.03            |
| Unsettled Trades            | (556,471.45)            |
| Change in Current Value     | 1,805,932.48            |
| <b>Closing Market Value</b> | <b>\$178,378,569.74</b> |

**Cash Transactions Summary - Managed Account**

|                                 |                |
|---------------------------------|----------------|
| Maturities/Calls                | 0.00           |
| Sale Proceeds                   | 1,357,363.97   |
| Coupon/Interest/Dividend Income | 196,232.83     |
| Principal Payments              | 250,934.70     |
| Security Purchases              | (2,081,018.69) |
| Net Cash Contribution           | 276,487.19     |
| Reconciling Transactions        | 0.00           |

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

|   |                    |
|---|--------------------|
| Interest/Dividends/Coupons Received                 | 206,839.99         |
| Less Purchased Interest Related to Interest/Coupons | (17,276.66)        |
| Plus Net Realized Gains/Losses                      | (106,105.88)       |
| <b>Total Cash Basis Earnings</b>                    | <b>\$83,457.45</b> |

**Cash Balance**

|                             |               |
|-----------------------------|---------------|
| <b>Closing Cash Balance</b> | <b>\$0.00</b> |
|-----------------------------|---------------|

**Earnings Reconciliation (Accrual Basis)**

|  | <b>Total</b>       |
|--|--------------------|
| Ending Amortized Value of Securities                 | 187,640,381.01     |
| Ending Accrued Interest                              | 550,428.33         |
| Plus Proceeds from Sales                             | 4,718,623.93       |
| Plus Proceeds of Maturities/Calls/Principal Payments | 250,934.70         |
| Plus Coupons/Dividends Received                      | 196,232.83         |
| Less Cost of New Purchases                           | (4,907,749.36)     |
| Less Beginning Amortized Value of Securities         | (187,836,340.50)   |
| Less Beginning Accrued Interest                      | (524,104.59)       |
| <b>Total Accrual Basis Earnings</b>                  | <b>\$88,406.35</b> |

**Portfolio Summary and Statistics**

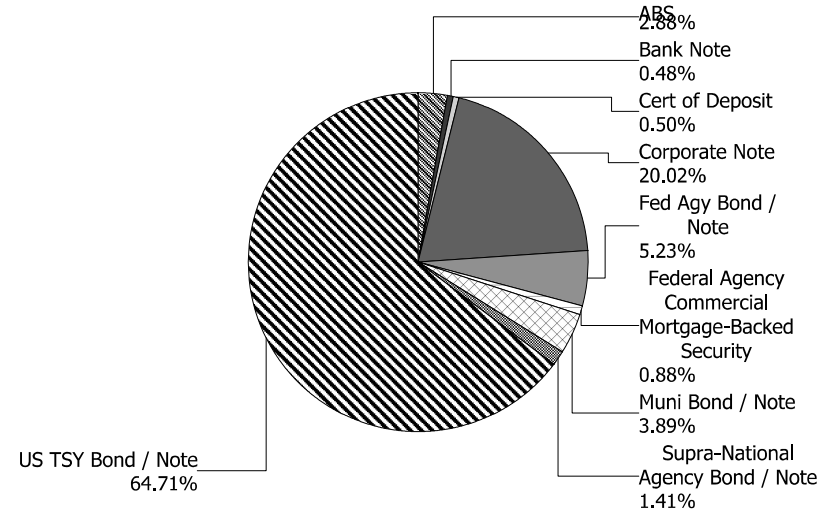
For the Month Ending **January 31, 2023**

CITY OF HAYWARD - 35310000

**Account Summary**

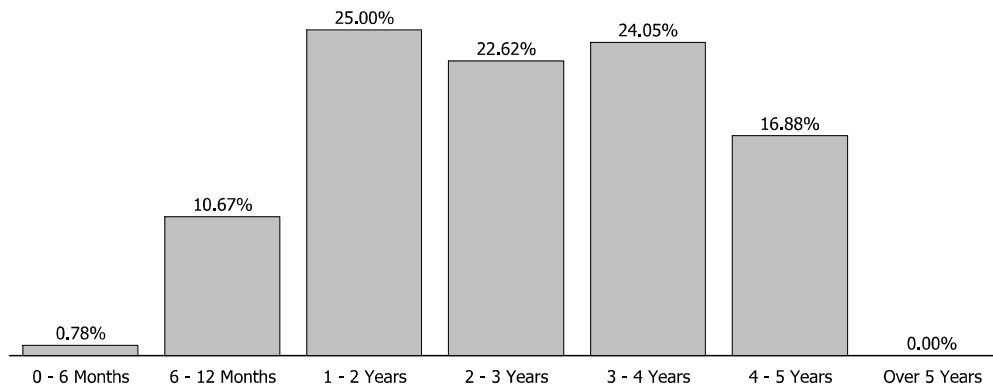
| Description  | Par Value             | Market Value          | Percent        |
|--|-----------------------|-----------------------|----------------|
| U.S. Treasury Bond / Note                          | 123,345,000.00        | 115,410,836.53        | 64.71          |
| Supra-National Agency Bond / Note                  | 2,645,000.00          | 2,517,593.52          | 1.41           |
| Municipal Bond / Note                              | 7,260,000.00          | 6,942,118.15          | 3.89           |
| Federal Agency Commercial Mortgage-Backed Security | 1,636,652.72          | 1,575,082.10          | 0.88           |
| Federal Agency Bond / Note                         | 9,605,000.00          | 9,333,146.92          | 5.23           |
| Corporate Note                                     | 37,890,000.00         | 35,711,563.05         | 20.02          |
| Certificate of Deposit                             | 900,000.00            | 893,440.80            | 0.50           |
| Bank Note  | 900,000.00            | 857,788.20            | 0.48           |
| Asset-Backed Security                              | 5,323,075.99          | 5,137,000.47          | 2.88           |
| <b>Managed Account Sub-Total</b>                   | <b>189,504,728.71</b> | <b>178,378,569.74</b> | <b>100.00%</b> |
| Accrued Interest                                   |                       | 550,428.33            |                |
| <b>Total Portfolio</b>                             | <b>189,504,728.71</b> | <b>178,928,998.07</b> |                |

**Sector Allocation**



**Unsettled Trades** **2,750,000.00**    **2,806,718.75**

**Maturity Distribution**



**Characteristics**

|                                   |       |
|-----------------------------------|-------|
| Yield to Maturity at Cost         | 1.59% |
| Yield to Maturity at Market       | 4.16% |
| Weighted Average Days to Maturity | 947   |

**Managed Account Issuer Summary**

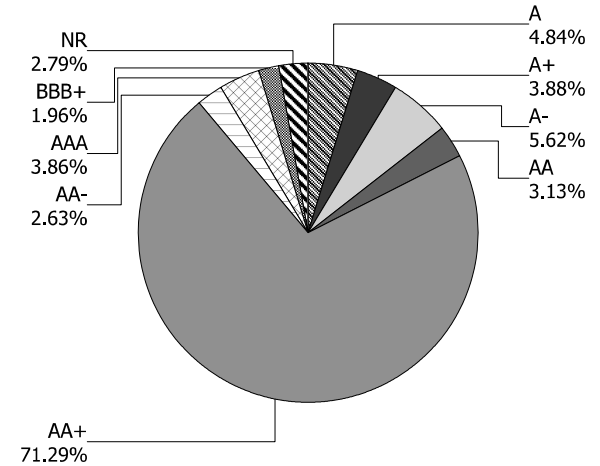
For the Month Ending **January 31, 2023**

CITY OF HAYWARD - 35310000

**Issuer Summary**

| <b>Issuer</b>                          | <b>Market Value of Holdings</b> | <b>Percent</b> |
|--|---------------------------------|----------------|
| ABBOTT LABORATORIES                    | 591,863.40                      | 0.33           |
| AMAZON.COM INC                         | 411,067.23                      | 0.23           |
| AMERICAN EXPRESS CO                    | 1,208,794.05                    | 0.68           |
| AMERICAN HONDA FINANCE                 | 1,109,416.80                    | 0.62           |
| ASTRAZENECA PLC                        | 1,038,660.96                    | 0.58           |
| BANK OF AMERICA CO                     | 1,894,915.88                    | 1.06           |
| BERKSHIRE HATHAWAY INC                 | 446,222.60                      | 0.25           |
| BMW FINANCIAL SERVICES NA LLC          | 1,385,143.49                    | 0.78           |
| BRISTOL-MYERS SQUIBB CO                | 454,530.00                      | 0.25           |
| BROWN-FORMAN CORP                      | 417,384.00                      | 0.23           |
| CALIFORNIA EARTHQUAKE AUTHORITY        | 295,575.00                      | 0.17           |
| CALIFORNIA STATE UNIVERSITY            | 314,684.50                      | 0.18           |
| CAPITAL ONE FINANCIAL CORP             | 1,642,236.31                    | 0.92           |
| CARMAX AUTO OWNER TRUST                | 938,018.23                      | 0.53           |
| CATERPILLAR INC                        | 681,748.20                      | 0.38           |
| CHARLES SCHWAB                         | 441,868.75                      | 0.25           |
| CHEVRON CORPORATION                    | 459,722.55                      | 0.26           |
| CITIGROUP INC                          | 1,113,603.43                    | 0.62           |
| COMCAST CORP                           | 637,476.83                      | 0.36           |
| Commonwealth of Massachusetts          | 1,798,428.00                    | 1.01           |
| DEERE & COMPANY                        | 821,076.30                      | 0.46           |
| EXXON MOBIL CORP                       | 289,809.30                      | 0.16           |
| FANNIE MAE                             | 2,619,635.30                    | 1.47           |
| FLORIDA STATE BOARD OF ADMIN FIN CORP  | 1,164,922.60                    | 0.65           |
| FREDDIE MAC                            | 8,288,593.72                    | 4.65           |
| GM FINANCIAL CONSUMER AUTOMOBILE TRUST | 184,967.27                      | 0.10           |
| GM FINANCIAL LEASINGTRUST              | 299,804.00                      | 0.17           |
| GOLDMAN SACHS GROUP INC                | 1,173,497.80                    | 0.66           |
| HARLEY-DAVIDSON MOTORCYCLE TRUST       | 6,326.41                        | 0.00           |
| HERSHEY COMPANY                        | 438,371.80                      | 0.25           |
| HOME DEPOT INC                         | 566,656.42                      | 0.32           |
| HYUNDAI AUTO RECEIVABLES               | 114,396.05                      | 0.06           |

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



**Managed Account Issuer Summary**

For the Month Ending **January 31, 2023**

CITY OF HAYWARD - 35310000

| <b>Issuer</b>                            | <b>Market Value<br/>of Holdings</b> | <b>Percent</b> |
|--|-------------------------------------|----------------|
| IBM CORP                                 | 783,256.55                          | 0.44           |
| ILLINOIS TOOL WORKS INC                  | 449,861.58                          | 0.25           |
| INTEL CORPORATION                        | 537,303.80                          | 0.30           |
| INTER-AMERICAN DEVELOPMENT BANK          | 1,191,522.89                        | 0.67           |
| INTL BANK OF RECONSTRUCTION AND DEV      | 1,326,070.63                        | 0.74           |
| JOHNSON & JOHNSON                        | 433,371.60                          | 0.24           |
| JP MORGAN CHASE & CO                     | 2,314,836.09                        | 1.30           |
| KUBOTA CREDIT OWNER TRUST                | 1,309,336.96                        | 0.73           |
| LOS ANGELES UNIFIED SCHOOL DISTRICT      | 1,078,196.80                        | 0.60           |
| MERCEDES-BENZ AUTO LEASE TRUST           | 8,141.99                            | 0.00           |
| MERCK & CO INC                           | 285,918.72                          | 0.16           |
| MORGAN STANLEY                           | 1,412,418.62                        | 0.79           |
| NATIONAL AUSTRALIA BANK LTD              | 876,006.90                          | 0.49           |
| NATIONAL RURAL UTILITIES CO FINANCE CORP | 384,342.98                          | 0.22           |
| NESTLE SA                                | 665,120.19                          | 0.37           |
| NEW YORK ST URBAN DEVELOPMENT CORP       | 841,016.00                          | 0.47           |
| NORDEA BANK ABP                          | 893,440.80                          | 0.50           |
| NORTHERN TRUST                           | 888,307.20                          | 0.50           |
| PACCAR FINANCIAL CORP                    | 892,414.10                          | 0.50           |
| PALOMAR COMMUNITY COLLEGE DISTRICT       | 342,331.50                          | 0.19           |
| PNC FINANCIAL SERVICES GROUP             | 857,788.20                          | 0.48           |
| PROCTER & GAMBLE CO                      | 602,485.00                          | 0.34           |
| RABOBANK NEDERLAND                       | 704,496.75                          | 0.39           |
| Roche Holding AG                         | 2,726,390.79                        | 1.53           |
| STATE OF WISCONSIN                       | 613,043.75                          | 0.34           |
| STATE STREET CORPORATION                 | 921,877.35                          | 0.52           |
| TARGET CORP                              | 419,687.00                          | 0.24           |
| THE BANK OF NEW YORK MELLON CORPORATION  | 1,136,206.86                        | 0.64           |
| Toyota Lease Owner Trust                 | 230,930.89                          | 0.13           |
| TOYOTA MOTOR CORP                        | 1,348,571.15                        | 0.76           |
| TRUIST FIN CORP                          | 1,066,371.10                        | 0.60           |
| UNILEVER PLC                             | 650,498.93                          | 0.36           |
| UNITED STATES TREASURY                   | 115,410,836.53                      | 64.71          |

**Managed Account Issuer Summary**

For the Month Ending **January 31, 2023**

CITY OF HAYWARD - 35310000

| <b>Issuer</b>            | <b>Market Value<br/>of Holdings</b> | <b>Percent</b> |
|--------------------------|-------------------------------------|----------------|
| UNITEDHEALTH GROUP INC   | 700,436.20                          | 0.39           |
| UNIVERSITY OF CALIFORNIA | 493,920.00                          | 0.28           |
| VERIZON OWNER TRUST      | 332,396.16                          | 0.19           |
| <b>Total</b>             | <b>\$178,378,569.74</b>             | <b>100.00%</b> |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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 NOTES<br>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               | 372.53                  | 2,257,081.84          | 2,170,659.49        |
| US TREASURY NOTES<br>DTD 12/15/2020 0.125% 12/15/2023     | 91282CBA8    | 3,250,000.00 | AA+                   | Aaa                   | 01/06/21          | 01/07/21           | 3,242,255.86         | 0.21               | 535.71                  | 3,247,709.99          | 3,121,523.60        |
| US TREASURY NOTES<br>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               | 143.82                  | 2,448,730.95          | 2,344,343.75        |
| US TREASURY NOTES<br>DTD 02/15/2021 0.125% 02/15/2024     | 91282CBM2    | 4,500,000.00 | AA+                   | Aaa                   | 03/01/21          | 03/03/21           | 4,480,488.28         | 0.27               | 2,598.51                | 4,493,146.49          | 4,290,468.75        |
| US TREASURY NOTES<br>DTD 05/01/2017 2.000% 04/30/2024     | 912828X70    | 400,000.00   | AA+                   | Aaa                   | 05/21/21          | 05/25/21           | 419,656.25           | 0.31               | 2,055.25                | 408,332.34            | 387,125.00          |
| US TREASURY NOTES<br>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               | 11,817.68               | 2,346,247.01          | 2,225,968.75        |
| US TREASURY N/B NOTES<br>DTD 06/15/2021 0.250% 06/15/2024 | 91282CCG4    | 3,400,000.00 | AA+                   | Aaa                   | 07/01/21          | 07/07/21           | 3,377,953.13         | 0.47               | 1,120.88                | 3,389,736.09          | 3,206,625.00        |
| US TREASURY N/B NOTES<br>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               | 3,314.92                | 1,248,582.78          | 1,223,242.25        |
| US TREASURY N/B NOTES<br>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               | 132.08                  | 750,433.73            | 706,523.40          |
| US TREASURY N/B NOTES<br>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               | 133.84                  | 759,955.93            | 715,943.71          |
| US TREASURY N/B NOTES<br>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               | 299.38                  | 1,699,111.89          | 1,601,453.04        |
| US TREASURY N/B NOTES<br>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               | 87.02                   | 1,046,462.36          | 1,027,359.38        |
| US TREASURY N/B NOTES<br>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               | 5,673.40                | 3,273,134.15          | 3,076,453.13        |
| US TREASURY N/B NOTES<br>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               | 4,319.75                | 2,993,288.37          | 2,812,968.60        |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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<br>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               | 7,707.18                | 2,036,580.78          | 1,905,000.00        |
| US TREASURY N/B NOTES<br>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               | 15,433.01               | 9,534,886.15          | 8,968,046.88        |
| US TREASURY NOTES<br>DTD 11/30/2019 1.500% 11/30/2024                 | 912828YV6    | 425,000.00    | AA+                   | Aaa                   | 06/15/21          | 06/17/21           | 440,456.05           | 0.44               | 1,103.37                | 433,181.17            | 404,347.64          |
| US TREASURY NOTES<br>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               | 10,384.61               | 4,077,953.03          | 3,805,624.80        |
| US TREASURY NOTES<br>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               | 4,326.92                | 9,831,801.65          | 9,162,500.00        |
| US TREASURY N/B NOTES<br>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               | 633.98                  | 447,293.67            | 439,382.79          |
| US TREASURY NOTES<br>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               | 40.40                   | 5,718,031.61          | 5,336,296.88        |
| US TREASURY NOTES<br>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               | 6,422.65                | 9,778,361.10          | 9,051,562.00        |
| US TREASURY NOTES<br>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               | 6.22                    | 585,692.63            | 541,312.50          |
| US TREASURY NOTES<br>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               | 103.59                  | 9,779,458.16          | 9,021,875.00        |
| US TREASURY N/B NOTES<br>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               | 7,734.81                | 9,850,963.97          | 9,075,000.00        |
| US TREASURY N/B NOTES<br>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               | 42.30                   | 2,379,312.23          | 2,198,875.00        |
| US TREASURY N/B NOTES<br>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               | 43.16                   | 2,299,318.54          | 2,243,750.00        |
| US TREASURY N/B NOTES<br>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               | 14,450.97               | 4,983,328.45          | 4,544,531.00        |



**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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<br>DTD 11/15/2016 2.000% 11/15/2026                 | 912828U24        | 1,350,000.00          | AA+                   | Aaa                   | 10/06/22          | 10/11/22           | 1,241,103.52          | 4.16               | 5,817.68                | 1,249,328.99          | 1,266,890.63          |
| US TREASURY N/B NOTES<br>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               | 662.98                  | 585,361.28            | 546,281.28            |
| US TREASURY N/B NOTES<br>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               | 773.48                  | 681,746.35            | 637,328.16            |
| US TREASURY NOTES<br>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               | 19,228.94               | 1,801,419.46          | 1,750,562.50          |
| US TREASURY NOTES<br>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               | 45,213.99               | 4,236,033.83          | 4,116,187.50          |
| US TREASURY N/B NOTES<br>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               | 6,711.67                | 941,260.90            | 914,968.75            |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027             | 91282CFU0        | 1,100,000.00          | AA+                   | Aaa                   | 11/02/22          | 11/03/22           | 1,093,855.47          | 4.25               | 11,657.12               | 1,094,158.82          | 1,122,687.50          |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027             | 91282CFU0        | 1,150,000.00          | AA+                   | Aaa                   | 01/27/23          | 01/31/23           | 1,171,832.03          | 3.68               | 12,186.99               | 1,171,819.44          | 1,173,718.75          |
| <b>US TREASURY N/B NOTES<br/>DTD 10/31/2022 4.125% 10/31/2027</b>     | <b>91282CFU0</b> | <b>2,750,000.00</b>   | <b>AA+</b>            | <b>Aaa</b>            | <b>01/30/23</b>   | <b>02/01/23</b>    | <b>2,797,587.89</b>   | <b>3.72</b>        | <b>29,142.78</b>        | <b>2,797,587.89</b>   | <b>2,806,718.75</b>   |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027             | 91282CFU0        | 3,300,000.00          | AA+                   | Aaa                   | 12/20/22          | 12/21/22           | 3,342,281.25          | 3.83               | 34,971.34               | 3,341,280.79          | 3,368,062.50          |
| US TREASURY N/B NOTES<br>DTD 11/30/2022 3.875% 11/30/2027             | 91282CFZ9        | 1,025,000.00          | AA+                   | Aaa                   | 12/19/22          | 12/19/22           | 1,032,287.11          | 3.72               | 6,874.40                | 1,032,109.67          | 1,036,691.36          |
| US TREASURY N/B NOTES<br>DTD 11/30/2022 3.875% 11/30/2027             | 91282CFZ9        | 1,050,000.00          | AA+                   | Aaa                   | 12/06/22          | 12/08/22           | 1,054,511.72          | 3.78               | 7,042.07                | 1,054,375.23          | 1,061,976.51          |
| <b>Security Type Sub-Total</b>  |                  | <b>123,345,000.00</b> |                       |                       |                   |                    | <b>121,729,943.21</b> | <b>1.38</b>        | <b>281,321.38</b>       | <b>122,084,599.71</b> | <b>115,410,836.53</b> |
| <b>Supra-National Agency Bond / Note</b>                              |                  |                       |                       |                       |                   |                    |                       |                    |                         |                       |                       |
| INTL BK RECON & DEVELOP NOTES<br>DTD 11/24/2020 0.250% 11/24/2023     | 459058JM6        | 1,375,000.00          | AAA                   | Aaa                   | 11/17/20          | 11/24/20           | 1,372,043.75          | 0.32               | 639.76                  | 1,374,200.87          | 1,326,070.63          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>Supra-National Agency Bond / Note</b>                                     |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| INTER-AMERICAN DEVEL BK NOTES<br>DTD 09/23/2021 0.500% 09/23/2024            | 4581X0DZ8    | 1,270,000.00        | AAA                   | Aaa                   | 09/15/21          | 09/23/21           | 1,269,060.20         | 0.52               | 2,257.78                | 1,269,485.51          | 1,191,522.89        |
| <b>Security Type Sub-Total</b>   |              | <b>2,645,000.00</b> |                       |                       |                   |                    | <b>2,641,103.95</b>  | <b>0.42</b>        | <b>2,897.54</b>         | <b>2,643,686.38</b>   | <b>2,517,593.52</b> |
| <b>Municipal Bond / Note</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| UNIV OF CAL TXBL REV BONDS<br>DTD 07/16/2020 0.628% 05/15/2023               | 91412HFK4    | 500,000.00          | AA                    | Aa2                   | 07/10/20          | 07/16/20           | 500,000.00           | 0.63               | 662.89                  | 500,000.00            | 493,920.00          |
| CA ST EARTHQUAKE AUTH TXBL REV BONDS<br>DTD 11/24/2020 1.477% 07/01/2023     | 13017HAK2    | 300,000.00          | NR                    | NR                    | 11/19/20          | 11/24/20           | 301,599.00           | 1.27               | 369.25                  | 300,252.74            | 295,575.00          |
| WI DEPT OF TRANS TXBL REV BONDS<br>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               | 218.75                  | 625,000.00            | 613,043.75          |
| PALOMAR COMM COLL DIST, CA TXBL GO BONDS<br>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               | 1,015.00                | 350,000.00            | 342,331.50          |
| CA ST UNIV TXBL REV BONDS<br>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               | 385.94                  | 325,000.00            | 314,684.50          |
| NY ST URBAN DEV CORP TXBL REV BONDS<br>DTD 12/23/2020 0.620% 03/15/2024      | 650036DS2    | 880,000.00          | AA+                   | NR                    | 12/16/20          | 12/23/20           | 880,000.00           | 0.62               | 2,061.16                | 880,000.00            | 841,016.00          |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025      | 341271AD6    | 295,000.00          | AA                    | Aa3                   | 09/03/20          | 09/16/20           | 295,000.00           | 1.26               | 309.26                  | 295,000.00            | 272,662.60          |
| LOS ANGELES USD, CA TXBL GO BONDS<br>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               | 1,203.50                | 1,160,000.00          | 1,078,196.80        |
| MASSACHUSETTS CMNWLTH MUNICIPAL BONDS<br>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               | 2,976.78                | 1,825,000.00          | 1,798,428.00        |
| FLORIDA ST BRD OF ADM MUNICIPAL BONDS<br>DTD 09/16/2020 1.705% 07/01/2027    | 341271AE4    | 1,000,000.00        | AA                    | Aa3                   | 11/08/22          | 11/10/22           | 842,390.00           | 5.61               | 1,420.83                | 850,112.33            | 892,260.00          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>Security Type Sub-Total</b>  |              | <b>7,260,000.00</b> |                       |                       |                   |                    | <b>7,103,989.00</b>  | <b>2.18</b>        | <b>10,623.36</b>        | <b>7,110,365.07</b>   | <b>6,942,118.15</b> |

**Federal Agency Commercial Mortgage-Backed Security**

|  |           |            |     |     |          |          |            |      |          |            |            |
|--|-----------|------------|-----|-----|----------|----------|------------|------|----------|------------|------------|
| FHMS KJ30 A1<br>DTD 07/01/2020 0.526% 01/01/2025   | 3137FUZN7 | 37,992.20  | AA+ | Aaa | 07/23/20 | 07/30/20 | 37,991.48  | 0.53 | 16.65    | 37,991.89  | 37,992.20  |
| FHMS K053 A2<br>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 | 820,722.85 |
| FNA 2016-M3 A2<br>DTD 03/31/2016 2.702% 02/01/2026 | 3136ARTE8 | 748,660.52 | AA+ | Aaa | 08/31/22 | 09/06/22 | 723,305.48 | 3.76 | 1,685.73 | 723,305.48 | 716,367.05 |

|                                |  |                     |  |  |  |  |                     |             |                 |                     |                     |
|--------------------------------|--|---------------------|--|--|--|--|---------------------|-------------|-----------------|---------------------|---------------------|
| <b>Security Type Sub-Total</b> |  | <b>1,636,652.72</b> |  |  |  |  | <b>1,601,502.04</b> | <b>3.48</b> | <b>3,823.84</b> | <b>1,601,502.45</b> | <b>1,575,082.10</b> |
|--------------------------------|--|---------------------|--|--|--|--|---------------------|-------------|-----------------|---------------------|---------------------|

**Federal Agency Bond / Note**

|   |           |              |     |     |          |          |              |      |          |              |              |
|---|-----------|--------------|-----|-----|----------|----------|--------------|------|----------|--------------|--------------|
| FANNIE MAE NOTES (CALLABLE)<br>DTD 08/10/2020 0.300% 08/10/2023 | 3135G05R0 | 1,950,000.00 | AA+ | Aaa | 08/11/20 | 08/12/20 | 1,946,334.00 | 0.36 | 2,778.75 | 1,949,362.73 | 1,903,268.25 |
| FREDDIE MAC NOTES<br>DTD 08/21/2020 0.250% 08/24/2023           | 3137EAEV7 | 2,325,000.00 | AA+ | Aaa | 08/19/20 | 08/21/20 | 2,322,628.50 | 0.28 | 2,534.90 | 2,324,559.39 | 2,265,738.08 |
| FREDDIE MAC NOTES<br>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 | 705.07   | 710,025.84   | 690,712.85   |
| FREDDIE MAC NOTES<br>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 | 893.75   | 899,940.78   | 875,551.50   |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023           | 3137EAEW5 | 1,590,000.00 | AA+ | Aaa | 09/02/20 | 09/04/20 | 1,589,475.30 | 0.26 | 1,578.96 | 1,589,895.44 | 1,546,807.65 |
| FREDDIE MAC NOTES<br>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 | 843.13   | 2,129,410.72 | 2,051,068.59 |

|                                |  |                     |  |  |  |  |                     |             |                 |                     |                     |
|--------------------------------|--|---------------------|--|--|--|--|---------------------|-------------|-----------------|---------------------|---------------------|
| <b>Security Type Sub-Total</b> |  | <b>9,605,000.00</b> |  |  |  |  | <b>9,596,170.76</b> | <b>0.29</b> | <b>9,334.56</b> | <b>9,603,194.90</b> | <b>9,333,146.92</b> |
|--------------------------------|--|---------------------|--|--|--|--|---------------------|-------------|-----------------|---------------------|---------------------|

**Corporate Note**

|  |           |            |   |    |          |          |            |      |        |            |            |
|--|-----------|------------|---|----|----------|----------|------------|------|--------|------------|------------|
| ASTRAZENECA FINANCE LLC (CALLABLE)<br>CORP<br>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 | 814.63 | 664,973.68 | 631,613.01 |
|--|-----------|------------|---|----|----------|----------|------------|------|--------|------------|------------|

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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>Corporate Note</b>   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| BANK OF AMERICA (CALLABLE) CORP NOTES<br>DTD 07/23/2018 3.864% 07/23/2024     | 06051GHL6    | 150,000.00 | A-                    | A2                    | 09/28/20          | 10/01/20           | 162,622.50           | 1.58               | 128.80                  | 152,166.02            | 148,782.45          |
| BANK OF AMERICA (CALLABLE) CORP NOTES<br>DTD 07/23/2018 3.864% 07/23/2024     | 06051GHL6    | 300,000.00 | A-                    | A2                    | 08/21/20          | 08/25/20           | 327,150.00           | 1.47               | 257.60                  | 304,494.53            | 297,564.90          |
| AMERICAN EXPRESS CO CORP NOTES (CALLABLE)<br>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               | 27.78                   | 407,762.95            | 385,513.20          |
| UNILEVER CAPITAL CORP (CALLABLE) CORPORA<br>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               | 661.21                  | 225,000.00            | 211,732.88          |
| BMW US CAPITAL LLC CORPORATE NOTES<br>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               | 933.02                  | 264,987.86            | 249,482.13          |
| NESTLE HOLDINGS INC CORP NOTES (CALLABLE)<br>DTD 09/14/2021 0.606% 09/14/2024 | 641062AU8    | 710,000.00 | AA-                   | Aa3                   | 09/07/21          | 09/14/21           | 710,000.00           | 0.61               | 1,637.38                | 710,000.00            | 665,120.19          |
| JPMORGAN CHASE & CO CORPORATE NOTES (CAL)<br>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               | 306.09                  | 124,986.68            | 121,470.62          |
| JPMORGAN CHASE & CO CORPORATE NOTES (CAL)<br>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               | 1,187.65                | 485,000.00            | 471,306.03          |
| GOLDMAN SACHS GROUP INC CORP NOTES (CALL)<br>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               | 835.07                  | 325,000.00            | 314,557.75          |
| BANK OF AMERICA CORP (CALLABLE) CORPORAT<br>DTD 10/21/2020 0.810% 10/24/2024  | 06051GJH3    | 625,000.00 | A-                    | A2                    | 10/16/20          | 10/21/20           | 625,000.00           | 0.81               | 1,364.06                | 625,000.00            | 605,691.25          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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>   |                                   |              |              |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| COOPERATIEVE RABOBANK UA CORPORATE NOTES<br>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               | 601.56                  | 746,151.94            | 704,496.75          |
| AMERICAN HONDA FINANCE CORPORATE NOTES<br>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               | 562.50                  | 749,615.09            | 706,368.00          |
| NATIONAL RURAL UTIL COOP CORPORATE NOTES<br>DTD 02/07/2022 1.875% 02/07/2025  |                                   | 63743HFC1    | 405,000.00   | A-                    | A2                    | 01/31/22          | 02/07/22           | 404,987.85           | 1.88               | 3,670.31                | 404,991.83            | 384,342.98          |
| MERCK & CO INC CORP NOTES<br>DTD 02/10/2015 2.750% 02/10/2025                 |                                   | 58933YAR6    | 295,000.00   | A+                    | A1                    | 03/08/21          | 03/10/21           | 314,234.00           | 1.05               | 3,853.44                | 304,294.28            | 285,918.72          |
| TOYOTA MOTOR CREDIT CORP CORP NOTES<br>DTD 02/13/2020 1.800% 02/13/2025       |                                   | 89236TGT6    | 450,000.00   | A+                    | A1                    | 09/23/21          | 09/27/21           | 462,469.50           | 0.96               | 3,780.00                | 457,501.89            | 424,970.10          |
| JPMORGAN CHASE & CO CORP NOTES (CALLABLE)<br>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               | 683.81                  | 265,000.00            | 252,035.94          |
| EXXON MOBIL CORP CORPORATE NT (CALLABLE)<br>DTD 03/06/2015 2.709% 03/06/2025  |                                   | 30231GAF9    | 300,000.00   | AA-                   | Aa2                   | 03/26/21          | 03/30/21           | 318,576.00           | 1.10               | 3,273.38                | 309,294.90            | 289,809.30          |
| ROCHE HOLDINGS INC (CALLABLE) CORPORATE<br>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               | 19,957.30               | 2,390,000.00          | 2,285,112.46        |
| BMW US CAPITAL LLC CORP NOTES<br>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               | 3,412.50                | 314,786.57            | 306,322.38          |
| PACCAR FINANCIAL CORP CORPORATE NOTES<br>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               | 8,348.13                | 924,825.33            | 892,414.10          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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>Corporate Note</b>  |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| HOME DEPOT INC (CALLABLE) CORPORATE NOTE<br>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               | 1,152.75                | 144,816.86            | 139,867.87          |
| BROWN-FORMAN CORP NOTES (CALLABLE)<br>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               | 4,379.86                | 437,262.98            | 417,384.00          |
| BANK OF NY MELLON (CALLABLE) CORP NOTES<br>DTD 04/24/2020 1.600% 04/24/2025  | 06406RAN7    | 325,000.00 | A                     | A1                    | 03/04/21          | 03/08/21           | 334,317.75           | 0.89               | 1,401.11                | 329,933.30            | 303,838.28          |
| CITIGROUP INC (CALLABLE) CORPORATE NOTES<br>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               | 797.06                  | 325,354.47            | 307,221.53          |
| CATERPILLAR FINL SERVICE CORPORATE NOTES<br>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               | 1,289.17                | 174,986.72            | 170,437.05          |
| CATERPILLAR FINL SERVICE CORPORATE NOTES<br>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               | 3,867.50                | 524,493.85            | 511,311.15          |
| HERSHEY CO CORP NOTES (CALLABLE)<br>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               | 712.50                  | 463,181.30            | 438,371.80          |
| JPMORGAN CHASE & CO (CALLABLE) CORP NOTE<br>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               | 844.60                  | 615,000.00            | 577,923.50          |
| TRUIST FINANCIAL CORP NOTES (CALLABLE)<br>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               | 3,741.11                | 673,360.50            | 636,329.85          |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES<br>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               | 1,615.66                | 474,637.68            | 468,605.55          |
| COMCAST CORP CORPORATE NOTES<br>DTD 11/07/2022 5.250% 11/07/2025             | 20030NDZ1    | 170,000.00 | A-                    | A3                    | 10/31/22          | 11/07/22           | 169,954.10           | 5.26               | 2,082.50                | 169,957.70            | 173,586.83          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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>   |                                   |              |              |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| BRISTOL-MYERS SQUIBB CO CORPORATE NOTES<br>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               | 812.50                  | 480,368.31            | 454,530.00          |
| CITIGROUP INC CORP NOTES (CALLABLE)<br>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               | 152.73                  | 455,000.00            | 427,576.70          |
| STATE STREET CORP (CALLABLE)<br>CORPORATE N<br>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               | 3,522.31                | 415,000.00            | 392,533.15          |
| GOLDMAN SACHS GROUP INC CORP NOTES (CALL<br>DTD 02/12/2021 0.855% 02/12/2026    |                                   | 38141GXS8    | 450,000.00   | BBB+                  | A2                    | 11/29/21          | 12/01/21           | 440,653.50           | 1.37               | 1,806.19                | 443,255.17            | 411,542.55          |
| MORGAN STANLEY CORP NOTES (CALLABLE)<br>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               | 12,979.78               | 1,090,000.00          | 1,033,841.02        |
| STATE STREET CORP NOTES (CALLABLE)<br>DTD 10/29/2020 2.901% 03/30/2026          |                                   | 857477BM4    | 275,000.00   | A                     | A1                    | 02/02/22          | 02/04/22           | 283,681.75           | 2.10               | 2,681.41                | 280,948.89            | 264,672.10          |
| STATE STREET CORP NOTES (CALLABLE)<br>DTD 10/29/2020 2.901% 03/30/2026          |                                   | 857477BM4    | 275,000.00   | A                     | A1                    | 02/17/22          | 02/22/22           | 280,535.75           | 2.38               | 2,681.41                | 278,853.51            | 264,672.10          |
| UNITEDHEALTH GROUP INC (CALLABLE)<br>CORPOR<br>DTD 05/19/2021 1.150% 05/15/2026 |                                   | 91324PEC2    | 475,000.00   | A+                    | A3                    | 02/22/22          | 02/24/22           | 453,102.50           | 2.30               | 1,153.19                | 457,962.30            | 430,012.75          |
| ASTRAZENECA FINANCE LLC (CALLABLE)<br>CORP<br>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               | 945.00                  | 445,221.51            | 407,047.95          |
| BANK OF AMERICA CORP NOTES (CALLABLE)<br>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               | 692.48                  | 446,907.57            | 412,978.05          |
| MORGAN STANLEY CORP NOTES<br>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               | 138.89                  | 417,542.97            | 378,577.60          |



**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| UNILEVER CAPITAL CORP CORPORATE NOTES<br>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               | 79.17                   | 470,043.46            | 438,766.05          |
| BMW US CAPITAL LLC (CALLABLE) CORPORATE<br>DTD 08/12/2021 1.250% 08/12/2026   | 05565EBW4    | 475,000.00 | A                     | A2                    | 02/22/22          | 02/24/22           | 453,045.50           | 2.35               | 2,787.33                | 457,651.90            | 422,203.28          |
| AMERICAN HONDA FINANCE CORPORATE NOTES<br>DTD 09/09/2021 1.300% 09/09/2026    | 02665WDZ1    | 450,000.00 | A-                    | A3                    | 11/29/21          | 12/01/21           | 443,268.00           | 1.63               | 2,307.50                | 444,917.20            | 403,048.80          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 10/13/2021 1.300% 10/13/2026   | 24422EVW6    | 450,000.00 | A                     | A2                    | 11/29/21          | 12/01/21           | 445,203.00           | 1.53               | 1,755.00                | 446,355.68            | 403,564.50          |
| BANK OF NY MELLON CORP CORP NOTES (CALLA)<br>DTD 07/27/2021 1.050% 10/15/2026 | 06406RAV9    | 450,000.00 | A                     | A1                    | 11/29/21          | 12/01/21           | 439,830.00           | 1.53               | 1,391.25                | 442,271.03            | 396,840.60          |
| CITIGROUP INC (CALLABLE) CORP NOTES<br>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               | 3,555.56                | 417,764.38            | 378,805.20          |
| AMERICAN EXPRESS CO (CALLABLE) CORPORATE<br>DTD 11/04/2021 1.650% 11/04/2026  | 025816CM9    | 450,000.00 | BBB+                  | A2                    | 11/19/21          | 11/23/21           | 449,127.00           | 1.69               | 1,794.38                | 449,337.16            | 406,049.40          |
| ILLINOIS TOOL WORKS INC CORP NOTES (CALL)<br>DTD 11/07/2016 2.650% 11/15/2026 | 452308AX7    | 475,000.00 | A+                    | A2                    | 10/12/22          | 10/14/22           | 437,337.25           | 4.81               | 2,657.36                | 440,112.13            | 449,861.58          |
| ABBOTT LABORATORIES CORP NOTES (CALLABLE)<br>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               | 3,812.50                | 625,070.39            | 591,863.40          |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES<br>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               | 475.00                  | 500,281.11            | 454,995.50          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| TARGET CORP CORP NOTES (CALLABLE)<br>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               | 156.00                  | 179,756.82            | 166,030.02          |
| TARGET CORP CORP NOTES (CALLABLE)<br>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               | 238.33                  | 275,790.65            | 253,656.98          |
| COMCAST CORP CORP NOTES (CALLABLE)<br>DTD 07/19/2016 2.350% 01/15/2027          | 20030NBW0    | 500,000.00 | A-                    | A3                    | 10/12/22          | 10/14/22           | 447,030.00           | 5.16               | 522.22                  | 450,779.49            | 463,890.00          |
| BANK OF NY MELLON CORP (CALLABLE)<br>CORPOR<br>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               | 135.24                  | 464,347.26            | 435,527.98          |
| PROCTER & GAMBLE CO/THE CORPORATE<br>NOTES<br>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               | 6,175.00                | 650,171.81            | 602,485.00          |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE<br>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               | 2,556.67                | 467,864.91            | 446,050.00          |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE<br>DTD 02/04/2021 1.040% 02/04/2027 | 46647PBW5    | 500,000.00 | A-                    | A1                    | 01/26/23          | 01/30/23           | 445,425.00           | 4.01               | 2,556.67                | 445,499.45            | 446,050.00          |
| IBM CORP CORP NOTES (CALLABLE)<br>DTD 02/09/2022 2.200% 02/09/2027              | 459200KM2    | 475,000.00 | A-                    | A3                    | 02/22/22          | 02/24/22           | 470,164.50           | 2.42               | 4,992.78                | 471,077.66            | 435,984.45          |
| TRUIST FINANCIAL CORP NOTES<br>(CALLABLE)<br>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               | 2,490.89                | 450,269.74            | 430,041.25          |
| JOHNSON & JOHNSON CORP NOTES<br>(CALLABLE)<br>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               | 5,457.50                | 459,188.12            | 433,371.60          |
| CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>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               | 4,784.31                | 473,623.98            | 441,868.75          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**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>Corporate Note</b>  |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE)<br>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               | 4,685.63                | 449,657.30            | 417,231.45          |
| JOHN DEERE CAPITAL CORP CORPORATE<br>NOTES<br>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               | 4,200.63                | 448,223.76            | 417,511.80          |
| ROCHE HOLDINGS INC CORP NOTES<br>(CALLABLE)<br>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               | 4,305.00                | 469,930.89            | 441,278.33          |
| BANK OF AMERICA CORP CORP NOTES<br>(CALLABL<br>DTD 03/11/2021 1.658% 03/11/2027  | 06051GJO3    | 475,000.00 | A-                    | A2                    | 03/10/22          | 03/14/22           | 446,343.25           | 2.97               | 3,062.69                | 451,436.39            | 429,899.23          |
| BERKSHIRE HATHAWAY CORP NOTES<br>(CALLABLE)<br>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               | 4,127.22                | 467,837.27            | 446,222.60          |
| BMW US CAPITAL LLC (CALLABLE) CORP<br>NOTES<br>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               | 4,025.00                | 350,747.83            | 336,689.50          |
| AMAZON.COM INC CORP NOTE (CALLABLE)<br>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               | 4,207.50                | 426,369.27            | 411,067.23          |
| HOME DEPOT INC (CALLABLE) CORPORATE<br>NOTE<br>DTD 03/28/2022 2.875% 04/15/2027  | 437076CN0    | 450,000.00 | A                     | A2                    | 04/18/22          | 04/20/22           | 440,491.50           | 3.34               | 3,809.38                | 441,990.09            | 426,788.55          |
| NORTHERN TRUST CORP NOTE (CALLABLE)<br>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               | 8,100.00                | 907,409.77            | 888,307.20          |
| UNITEDHEALTH GROUP INC CORP NOTES<br>(CALLA<br>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               | 859.22                  | 109,948.98            | 108,169.38          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>   |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| UNITEDHEALTH GROUP INC CORP NOTES (CALLA)<br>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               | 1,288.84                | 164,693.90            | 162,254.07           |
| NATIONAL AUSTRALIA BK/NY CORPORATE NOTES<br>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               | 5,076.50                | 893,155.61            | 876,006.90           |
| IBM CORP NOTES (CALLABLE)<br>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               | 161.39                  | 355,995.69            | 347,272.10           |
| INTEL CORP NOTES (CALLABLE)<br>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               | 10,083.33               | 548,385.17            | 537,303.80           |
| CHEVRON USA INC CORP NOTE (CALLABLE)<br>DTD 08/12/2020 1.018% 08/12/2027      | 166756AL0    | 525,000.00           | AA-                   | Aa2                   | 10/12/22          | 10/14/22           | 439,015.50           | 4.87               | 2,508.95                | 444,380.39            | 459,722.55           |
| GOLDMAN SACHS GROUP INC CORP NOTES (CALL)<br>DTD 10/21/2021 1.948% 10/21/2027 | 38141GYM0    | 500,000.00           | BBB+                  | A2                    | 01/26/23          | 01/30/23           | 446,485.00           | 4.49               | 2,705.56                | 446,547.05            | 447,397.50           |
| <b>Security Type Sub-Total</b>  |              | <b>37,890,000.00</b> |                       |                       |                   |                    | <b>37,595,855.85</b> | <b>2.34</b>        | <b>219,633.43</b>       | <b>37,558,762.83</b>  | <b>35,711,563.05</b> |
| <b>Certificate of Deposit</b>   |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| NORDEA BANK ABP NEW YORK CERT DEPOS<br>DTD 11/03/2022 5.530% 11/03/2025       | 65558UYF3    | 900,000.00           | AA-                   | Aa3                   | 11/02/22          | 11/03/22           | 900,000.00           | 5.53               | 12,166.00               | 900,000.00            | 893,440.80           |
| <b>Security Type Sub-Total</b>  |              | <b>900,000.00</b>    |                       |                       |                   |                    | <b>900,000.00</b>    | <b>5.53</b>        | <b>12,166.00</b>        | <b>900,000.00</b>     | <b>893,440.80</b>    |
| <b>Bank Note</b>  |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| PNC BANK CORP NOTES (CALLABLE)<br>DTD 10/23/2017 3.100% 10/25/2027            | 69353RFG8    | 900,000.00           | A                     | A2                    | 11/03/22          | 11/07/22           | 811,512.00           | 5.38               | 7,440.00                | 815,709.45            | 857,788.20           |
| <b>Security Type Sub-Total</b>  |              | <b>900,000.00</b>    |                       |                       |                   |                    | <b>811,512.00</b>    | <b>5.38</b>        | <b>7,440.00</b>         | <b>815,709.45</b>     | <b>857,788.20</b>    |
| <b>Asset-Backed Security</b>  |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>  |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| MBALT 2020-B A3<br>DTD 09/23/2020 0.400% 11/15/2023                   | 58769EAC2    | 8,155.59   | AAA                   | NR                    | 09/15/20          | 09/23/20           | 8,155.18             | 0.40               | 1.45                    | 8,155.49              | 8,141.99            |
| BMWLT 2021-1 A3<br>DTD 03/10/2021 0.290% 01/25/2024                   | 05591RAC8    | 70,940.12  | AAA                   | Aaa                   | 03/02/21          | 03/10/21           | 70,937.87            | 0.29               | 3.43                    | 70,939.35             | 70,446.20           |
| TLOT 2021-A A3<br>DTD 04/21/2021 0.390% 04/22/2024                    | 89238EAC0    | 233,669.59 | AAA                   | Aaa                   | 04/13/21          | 04/21/21           | 233,642.32           | 0.39               | 27.85                   | 233,658.50            | 230,930.89          |
| GMALT 2021-2 A3<br>DTD 05/26/2021 0.340% 05/20/2024                   | 380144AC9    | 303,239.34 | AAA                   | NR                    | 05/18/21          | 05/26/21           | 303,191.73           | 0.35               | 31.50                   | 303,218.64            | 299,804.00          |
| VZOT 2020-A A1A<br>DTD 01/29/2020 1.850% 07/22/2024                   | 92348TAA2    | 16,189.68  | AAA                   | Aaa                   | 01/21/20          | 01/29/20           | 16,187.79            | 1.85               | 9.15                    | 16,189.06             | 16,122.14           |
| HDMOT 2020-A A3<br>DTD 01/29/2020 1.870% 10/15/2024                   | 41284UAD6    | 6,336.66   | AAA                   | Aaa                   | 01/21/20          | 01/29/20           | 6,335.28             | 1.87               | 5.27                    | 6,336.16              | 6,326.41            |
| CARMX 2020-1 A3<br>DTD 01/22/2020 1.890% 12/16/2024                   | 14315XAC2    | 99,476.88  | AAA                   | NR                    | 01/14/20          | 01/22/20           | 99,457.37            | 1.89               | 83.56                   | 99,469.42             | 98,371.78           |
| VZOT 2020-B A<br>DTD 08/12/2020 0.470% 02/20/2025                     | 92290BAA9    | 321,088.13 | NR                    | Aaa                   | 08/04/20          | 08/12/20           | 321,020.70           | 0.47               | 46.11                   | 321,057.54            | 316,274.02          |
| GMCAR 2020-3 A3<br>DTD 08/19/2020 0.450% 04/16/2025                   | 362590AC5    | 188,825.95 | NR                    | Aaa                   | 08/11/20          | 08/19/20           | 188,782.75           | 0.46               | 35.40                   | 188,805.51            | 184,967.27          |
| KCOT 2021-1A A3<br>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                   | 289,965.32            | 277,264.53          |
| HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025                    | 44933LAC7    | 118,314.61 | AAA                   | NR                    | 04/20/21          | 04/28/21           | 118,302.16           | 0.38               | 19.98                   | 118,307.17            | 114,396.05          |
| KCOT 2021-2A A3<br>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                  | 479,988.26            | 453,361.19          |
| CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026                   | 14314OAC8    | 281,839.44 | AAA                   | NR                    | 04/13/21          | 04/21/21           | 281,778.71           | 0.52               | 65.14                   | 281,801.13            | 271,928.39          |
| CARMX 2021-3 A3<br>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                  | 594,932.48            | 567,718.06          |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>  |              |                         |                       |                       |                   |                    |                         |                    |                         |                         |                         |
| COPAR 2021-1 A3<br>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                  | 369,994.82              | 350,155.90              |
| COMET 2021-A3 A3<br>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                  | 714,924.76              | 671,358.83              |
| KCOT 2022-2A A3<br>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                | 589,904.97              | 578,711.24              |
| COMET 2022-A2 A<br>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                  | 634,911.64              | 620,721.58              |
| <b>Security Type Sub-Total</b>  |              | <b>5,323,075.99</b>     |                       |                       |                   |                    | <b>5,322,301.41</b>     | <b>1.39</b>        | <b>3,188.22</b>         | <b>5,322,560.22</b>     | <b>5,137,000.47</b>     |
| <b>Managed Account Sub-Total</b>                                      |              | <b>189,504,728.71</b>   |                       |                       |                   |                    | <b>187,302,378.22</b>   | <b>1.59</b>        | <b>550,428.33</b>       | <b>187,640,381.01</b>   | <b>178,378,569.74</b>   |
| <b>Securities Sub-Total</b>   |              | <b>\$189,504,728.71</b> |                       |                       |                   |                    | <b>\$187,302,378.22</b> | <b>1.59%</b>       | <b>\$550,428.33</b>     | <b>\$187,640,381.01</b> | <b>\$178,378,569.74</b> |
| <b>Accrued Interest</b>   |              |                         |                       |                       |                   |                    |                         |                    |                         |                         | <b>\$550,428.33</b>     |
| <b>Total Investments</b>  |              |                         |                       |                       |                   |                    |                         |                    |                         |                         | <b>\$178,928,998.07</b> |

Bolded items are forward settling trades.

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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                | DTD 12/15/2020 0.125% 12/15/2023  | 91282CBA8    | 2,260,000.00 | CITIGRP       |                       | 96.05               | 2,170,659.49        | (80,512.39)               | (86,422.35)                  | 0.87                      | 4.81              |
| US TREASURY NOTES                | DTD 12/15/2020 0.125% 12/15/2023  | 91282CBA8    | 3,250,000.00 | BARCLAY       |                       | 96.05               | 3,121,523.60        | (120,732.26)              | (126,186.39)                 | 0.87                      | 4.81              |
| US TREASURY NOTES                | DTD 01/15/2021 0.125% 01/15/2024  | 91282CBE0    | 2,450,000.00 | JPM_CHA       |                       | 95.69               | 2,344,343.75        | (101,732.42)              | (104,387.20)                 | 0.96                      | 4.79              |
| US TREASURY NOTES                | DTD 02/15/2021 0.125% 02/15/2024  | 91282CBM2    | 4,500,000.00 | CITIGRP       |                       | 95.34               | 4,290,468.75        | (190,019.53)              | (202,677.74)                 | 1.04                      | 4.76              |
| US TREASURY NOTES                | DTD 05/01/2017 2.000% 04/30/2024  | 912828X70    | 400,000.00   | JPM_CHA       |                       | 96.78               | 387,125.00          | (32,531.25)               | (21,207.34)                  | 1.23                      | 4.69              |
| US TREASURY NOTES                | DTD 05/01/2017 2.000% 04/30/2024  | 912828X70    | 2,300,000.00 | CITIGRP       |                       | 96.78               | 2,225,968.75        | (188,222.66)              | (120,278.26)                 | 1.23                      | 4.69              |
| US TREASURY N/B NOTES            | DTD 06/15/2021 0.250% 06/15/2024  | 91282CCG4    | 3,400,000.00 | JPM_CHA       |                       | 94.31               | 3,206,625.00        | (171,328.13)              | (183,111.09)                 | 1.37                      | 4.58              |
| US TREASURY N/B NOTES            | DTD 06/30/2022 3.000% 06/30/2024  | 91282CEX5    | 1,250,000.00 | JPM_CHA       |                       | 97.86               | 1,223,242.25        | (24,853.45)               | (25,340.53)                  | 1.39                      | 4.58              |
| US TREASURY N/B NOTES            | DTD 07/15/2021 0.375% 07/15/2024  | 91282CCL3    | 750,000.00   | CITIGRP       |                       | 94.20               | 706,523.40          | (44,355.51)               | (43,910.33)                  | 1.45                      | 4.53              |
| US TREASURY N/B NOTES            | DTD 07/15/2021 0.375% 07/15/2024  | 91282CCL3    | 760,000.00   | NOMURA        |                       | 94.20               | 715,943.71          | (43,967.23)               | (44,012.22)                  | 1.45                      | 4.53              |
| US TREASURY N/B NOTES            | DTD 07/15/2021 0.375% 07/15/2024  | 91282CCL3    | 1,700,000.00 | CITIGRP       |                       | 94.20               | 1,601,453.04        | (96,753.99)               | (97,658.85)                  | 1.45                      | 4.53              |
| US TREASURY N/B NOTES            | DTD 07/31/2022 3.000% 07/31/2024  | 91282CFA4    | 1,050,000.00 | CITIGRP       |                       | 97.84               | 1,027,359.38        | (18,046.87)               | (19,102.98)                  | 1.48                      | 4.50              |
| US TREASURY N/B NOTES            | DTD 08/15/2021 0.375% 08/15/2024  | 91282CCT6    | 3,275,000.00 | JPM_CHA       |                       | 93.94               | 3,076,453.13        | (194,964.84)              | (196,681.02)                 | 1.53                      | 4.49              |
| US TREASURY N/B NOTES            | DTD 09/15/2021 0.375% 09/15/2024  | 91282CCX7    | 3,000,000.00 | MERRILL       |                       | 93.77               | 2,812,968.60        | (174,843.90)              | (180,319.77)                 | 1.61                      | 4.41              |
| US TREASURY NOTES                | DTD 10/31/2019 1.500% 10/31/2024  | 91282YM6     | 2,000,000.00 | MERRILL       |                       | 95.25               | 1,905,000.00        | (168,046.88)              | (131,580.78)                 | 1.72                      | 4.35              |
| US TREASURY N/B NOTES            | DTD 11/15/2021 0.750% 11/15/2024  | 91282CDH1    | 9,550,000.00 | NOMURA        |                       | 93.91               | 8,968,046.88        | (556,585.93)              | (566,839.27)                 | 1.78                      | 4.33              |
| US TREASURY NOTES                | DTD 11/30/2019 1.500% 11/30/2024  | 912828YV6    | 425,000.00   | NOMURA        |                       | 95.14               | 404,347.64          | (36,108.41)               | (28,833.53)                  | 1.81                      | 4.29              |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>U.S. Treasury Bond / Note</b>                          |              |               |               |                  |               |               |                   |                   |                  |               |
| US TREASURY NOTES<br>DTD 11/30/2019 1.500% 11/30/2024     | 912828YV6    | 4,000,000.00  | JPM_CHA       |                  | 95.14         | 3,805,624.80  | (342,812.70)      | (272,328.23)      | 1.81             | 4.29          |
| US TREASURY NOTES<br>DTD 05/31/2020 0.250% 05/31/2025     | 912828ZT0    | 10,000,000.00 | CITIGRP       |                  | 91.63         | 9,162,500.00  | (581,640.63)      | (669,301.65)      | 2.32             | 4.05          |
| US TREASURY N/B NOTES<br>DTD 07/15/2022 3.000% 07/15/2025 | 91282CEY3    | 450,000.00    | JPM_CHA       |                  | 97.64         | 439,382.79    | (7,417.99)        | (7,910.88)        | 2.38             | 4.02          |
| US TREASURY NOTES<br>DTD 07/31/2020 0.250% 07/31/2025     | 91282CAB7    | 5,850,000.00  | CITIGRP       |                  | 91.22         | 5,336,296.88  | (324,949.21)      | (381,734.73)      | 2.49             | 3.97          |
| US TREASURY NOTES<br>DTD 10/31/2020 0.250% 10/31/2025     | 91282CAT8    | 10,000,000.00 | NOMURA        |                  | 90.52         | 9,051,562.00  | (628,906.75)      | (726,799.10)      | 2.74             | 3.93          |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026     | 91282CBH3    | 600,000.00    | NOMURA        |                  | 90.22         | 541,312.50    | (39,140.63)       | (44,380.13)       | 2.99             | 3.86          |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026     | 91282CBH3    | 10,000,000.00 | MERRILL       |                  | 90.22         | 9,021,875.00  | (668,359.38)      | (757,583.16)      | 2.99             | 3.86          |
| US TREASURY N/B NOTES<br>DTD 06/30/2021 0.875% 06/30/2026 | 91282CCJ8    | 10,000,000.00 | MERRILL       |                  | 90.75         | 9,075,000.00  | (724,609.38)      | (775,963.97)      | 3.37             | 3.79          |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4    | 2,450,000.00  | JPM_CHA       |                  | 89.75         | 2,198,875.00  | (159,441.41)      | (180,437.23)      | 3.47             | 3.78          |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4    | 2,500,000.00  | MERRILL       |                  | 89.75         | 2,243,750.00  | (19,238.28)       | (55,568.54)       | 3.47             | 3.78          |
| US TREASURY N/B NOTES<br>DTD 10/31/2021 1.125% 10/31/2026 | 91282CDG3    | 5,000,000.00  | CITIGRP       |                  | 90.89         | 4,544,531.00  | (433,398.69)      | (438,797.45)      | 3.66             | 3.75          |
| US TREASURY NOTES<br>DTD 11/15/2016 2.000% 11/15/2026     | 912828U24    | 1,350,000.00  | CABRERA       |                  | 93.84         | 1,266,890.63  | 25,787.11         | 17,561.64         | 3.65             | 3.76          |
| US TREASURY N/B NOTES<br>DTD 12/31/2021 1.250% 12/31/2026 | 91282CDO1    | 600,000.00    | NOMURA        |                  | 91.05         | 546,281.28    | (35,484.35)       | (39,080.00)       | 3.82             | 3.73          |
| US TREASURY N/B NOTES<br>DTD 12/31/2021 1.250% 12/31/2026 | 91282CDQ1    | 700,000.00    | NOMURA        |                  | 91.05         | 637,328.16    | (39,921.84)       | (44,418.19)       | 3.82             | 3.73          |
| US TREASURY NOTES<br>DTD 02/15/2017 2.250% 02/15/2027     | 912828V98    | 1,850,000.00  | MERRILL       |                  | 94.63         | 1,750,562.50  | (42,853.52)       | (50,856.96)       | 3.84             | 3.69          |
| US TREASURY NOTES<br>DTD 02/15/2017 2.250% 02/15/2027     | 912828V98    | 4,350,000.00  | CITIGRP       |                  | 94.63         | 4,116,187.50  | (105,861.33)      | (119,846.33)      | 3.84             | 3.69          |
| US TREASURY N/B NOTES<br>DTD 04/30/2022 2.750% 04/30/2027 | 91282CEN7    | 950,000.00    | NOMURA        |                  | 96.31         | 914,968.75    | (24,751.95)       | (26,292.15)       | 4.00             | 3.70          |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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 N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027                | 91282CFU0        | 1,100,000.00          | JPM_CHA        |                       | 102.06              | 1,122,687.50          | 28,832.03                 | 28,528.68                    | 4.32                      | 3.65              |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027                | 91282CFU0        | 1,150,000.00          | GOLDMAN        |                       | 102.06              | 1,173,718.75          | 1,886.72                  | 1,899.31                     | 4.32                      | 3.65              |
| <b>US TREASURY N/B NOTES<br/>DTD 10/31/2022 4.125%<br/>10/31/2027</b>    | <b>91282CFU0</b> | <b>2,750,000.00</b>   | <b>GOLDMAN</b> |                       | <b>102.06</b>       | <b>2,806,718.75</b>   | <b>9,130.86</b>           | <b>9,130.86</b>              | <b>4.32</b>               | <b>3.65</b>       |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027                | 91282CFU0        | 3,300,000.00          | GOLDMAN        |                       | 102.06              | 3,368,062.50          | 25,781.25                 | 26,781.71                    | 4.32                      | 3.65              |
| US TREASURY N/B NOTES<br>DTD 11/30/2022 3.875% 11/30/2027                | 91282CFZ9        | 1,025,000.00          | GOLDMAN        |                       | 101.14              | 1,036,691.36          | 4,404.25                  | 4,581.69                     | 4.43                      | 3.61              |
| US TREASURY N/B NOTES<br>DTD 11/30/2022 3.875% 11/30/2027                | 91282CFZ9        | 1,050,000.00          | MERRILL        |                       | 101.14              | 1,061,976.51          | 7,464.79                  | 7,601.28                     | 4.43                      | 3.61              |
| <b>Security Type Sub-Total</b>   |                  | <b>123,345,000.00</b> |                |                       |                     | <b>115,410,836.53</b> | <b>(6,319,106.68)</b>     | <b>(6,673,763.18)</b>        | <b>2.56</b>               | <b>4.10</b>       |
| <b>Supra-National Agency Bond / Note</b>                                 |                  |                       |                |                       |                     |                       |                           |                              |                           |                   |
| INTL BK RECON & DEVELOP NOTES<br>DTD 11/24/2020 0.250% 11/24/2023        | 459058JM6        | 1,375,000.00          | TD             |                       | 96.44               | 1,326,070.63          | (45,973.12)               | (48,130.24)                  | 0.82                      | 4.74              |
| INTER-AMERICAN DEVEL BK NOTES<br>DTD 09/23/2021 0.500% 09/23/2024        | 4581X0DZ8        | 1,270,000.00          | JPM_CHA        |                       | 93.82               | 1,191,522.89          | (77,537.31)               | (77,962.62)                  | 1.64                      | 4.43              |
| <b>Security Type Sub-Total</b>   |                  | <b>2,645,000.00</b>   |                |                       |                     | <b>2,517,593.52</b>   | <b>(123,510.43)</b>       | <b>(126,092.86)</b>          | <b>1.21</b>               | <b>4.59</b>       |
| <b>Municipal Bond / Note</b>   |                  |                       |                |                       |                     |                       |                           |                              |                           |                   |
| UNIV OF CAL TXBL REV BONDS<br>DTD 07/16/2020 0.628% 05/15/2023           | 91412HFK4        | 500,000.00            | JPM_CHA        |                       | 98.78               | 493,920.00            | (6,080.00)                | (6,080.00)                   | 0.30                      | 4.85              |
| CA ST EARTHQUAKE AUTH TXBL REV BONDS<br>DTD 11/24/2020 1.477% 07/01/2023 | 13017HAK2        | 300,000.00            | TFC            |                       | 98.53               | 295,575.00            | (6,024.00)                | (4,677.74)                   | 0.42                      | 5.06              |
| WI DEPT OF TRANS TXBL REV BONDS<br>DTD 07/30/2020 0.420% 07/01/2023      | 977123X52        | 625,000.00            | WELLS_F        |                       | 98.09               | 613,043.75            | (11,956.25)               | (11,956.25)                  | 0.42                      | 5.08              |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>Municipal Bond / Note</b>   |              |                     |               |                  |               |                     |                     |                     |                  |               |
| PALOMAR COMM COLL DIST, CA TXBL GO BONDS<br>DTD 11/03/2020 0.580% 08/01/2023 | 697511FA6    | 350,000.00          | RBC           |                  | 97.81         | 342,331.50          | (7,668.50)          | (7,668.50)          | 0.50             | 5.05          |
| CA ST UNIV TXBL REV BONDS<br>DTD 09/17/2020 0.475% 11/01/2023                | 13077DMJ8    | 325,000.00          | GOLDMAN       |                  | 96.83         | 314,684.50          | (10,315.50)         | (10,315.50)         | 0.75             | 4.82          |
| NY ST URBAN DEV CORP TXBL REV BONDS<br>DTD 12/23/2020 0.620% 03/15/2024      | 650036DS2    | 880,000.00          | WELLS_F       |                  | 95.57         | 841,016.00          | (38,984.00)         | (38,984.00)         | 1.12             | 4.71          |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025      | 341271AD6    | 295,000.00          | MERRILL       |                  | 92.43         | 272,662.60          | (22,337.40)         | (22,337.40)         | 2.39             | 4.60          |
| LOS ANGELES USD, CA TXBL GO BONDS<br>DTD 11/10/2021 1.245% 07/01/2025        | 544647FB1    | 1,160,000.00        | BARCLAY       |                  | 92.95         | 1,078,196.80        | (81,803.20)         | (81,803.20)         | 2.39             | 4.35          |
| MASSACHUSETTS CMNWLTH MUNICIPAL BONDS<br>DTD 08/30/2022 3.670% 07/15/2025    | 576004GZ2    | 1,825,000.00        | JEFFERI       |                  | 98.54         | 1,798,428.00        | (26,572.00)         | (26,572.00)         | 2.37             | 4.30          |
| FLORIDA ST BRD OF ADM MUNICIPAL BONDS<br>DTD 09/16/2020 1.705% 07/01/2027    | 341271AE4    | 1,000,000.00        | JPM_CHA       |                  | 89.23         | 892,260.00          | 49,870.00           | 42,147.67           | 4.26             | 4.41          |
| <b>Security Type Sub-Total</b>   |              | <b>7,260,000.00</b> |               |                  |               | <b>6,942,118.15</b> | <b>(161,870.85)</b> | <b>(168,246.92)</b> | <b>1.90</b>      | <b>4.58</b>   |

|   |           |                     |         |  |        |                     |                    |                    |             |             |
|---|-----------|---------------------|---------|--|--------|---------------------|--------------------|--------------------|-------------|-------------|
| <b>Federal Agency Commercial Mortgage-Backed Security</b> |           |                     |         |  |        |                     |                    |                    |             |             |
| FHMS KJ30 A1<br>DTD 07/01/2020 0.526% 01/01/2025          | 3137FUZN7 | 37,992.20           | JPM_CHA |  | 100.00 | 37,992.20           | 0.72               | 0.31               | 0.37        | 0.53        |
| FHMS K053 A2<br>DTD 03/29/2016 2.995% 12/01/2025          | 3137BN6G4 | 850,000.00          | MORGAN_ |  | 96.56  | 820,722.85          | (19,482.23)        | (19,482.23)        | 2.59        | 4.29        |
| FNA 2016-M3 A2<br>DTD 03/31/2016 2.702% 02/01/2026        | 3136ARTE8 | 748,660.52          | MORGAN_ |  | 95.69  | 716,367.05          | (6,938.43)         | (6,938.43)         | 2.76        | 4.23        |
| <b>Security Type Sub-Total</b>                            |           | <b>1,636,652.72</b> |         |  |        | <b>1,575,082.10</b> | <b>(26,419.94)</b> | <b>(26,420.35)</b> | <b>2.62</b> | <b>4.17</b> |

|   |           |              |         |          |       |              |             |             |      |      |
|---|-----------|--------------|---------|----------|-------|--------------|-------------|-------------|------|------|
| <b>Federal Agency Bond / Note</b>                               |           |              |         |          |       |              |             |             |      |      |
| FANNIE MAE NOTES (CALLABLE)<br>DTD 08/10/2020 0.300% 08/10/2023 | 3135G05R0 | 1,950,000.00 | CITIGRP | 02/10/23 | 97.60 | 1,903,268.25 | (43,065.75) | (46,094.48) | 0.04 | 4.96 |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**CITY OF HAYWARD - 35310000**

| <b>Security Type/Description</b><br><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>Federal Agency Bond / Note</b>                                     |              |              |               |                       |                     |                     |                           |                              |                           |                   |
| FREDDIE MAC NOTES<br>DTD 08/21/2020 0.250% 08/24/2023                 | 3137EAEV7    | 2,325,000.00 | CITIGRP       |                       | 97.45               | 2,265,738.08        | (56,890.42)               | (58,821.31)                  | 0.57                      | 4.86              |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023                 | 3137EAEW5    | 710,000.00   | NOMURA        |                       | 97.28               | 690,712.85          | (19,416.81)               | (19,312.99)                  | 0.60                      | 4.86              |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023                 | 3137EAEW5    | 900,000.00   | NOMURA        |                       | 97.28               | 875,551.50          | (24,160.50)               | (24,389.28)                  | 0.60                      | 4.86              |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023                 | 3137EAEW5    | 1,590,000.00 | WELLS_F       |                       | 97.28               | 1,546,807.65        | (42,667.65)               | (43,087.79)                  | 0.60                      | 4.86              |
| FREDDIE MAC NOTES<br>DTD 12/04/2020 0.250% 12/04/2023                 | 3137EAFA2    | 2,130,000.00 | CITIGRP       |                       | 96.29               | 2,051,068.59        | (76,822.71)               | (78,342.13)                  | 0.84                      | 4.78              |

|                                |  |                     |  |  |  |                     |                     |                     |             |             |
|--------------------------------|--|---------------------|--|--|--|---------------------|---------------------|---------------------|-------------|-------------|
| <b>Security Type Sub-Total</b> |  | <b>9,605,000.00</b> |  |  |  | <b>9,333,146.92</b> | <b>(263,023.84)</b> | <b>(270,047.98)</b> | <b>0.53</b> | <b>4.86</b> |
|--------------------------------|--|---------------------|--|--|--|---------------------|---------------------|---------------------|-------------|-------------|

|  |           |            |         |          |       |            |             |             |      |      |
|--|-----------|------------|---------|----------|-------|------------|-------------|-------------|------|------|
| <b>Corporate Note</b>  |           |            |         |          |       |            |             |             |      |      |
| ASTRAZENECA FINANCE LLC (CALLABLE)<br>CORP<br>DTD 05/28/2021 0.700% 05/28/2024   | 04636NAC7 | 665,000.00 | MORGAN_ |          | 94.98 | 631,613.01 | (33,327.14) | (33,360.67) | 1.32 | 4.64 |
| BANK OF AMERICA (CALLABLE) CORP<br>NOTES<br>DTD 07/23/2018 3.864% 07/23/2024     | 06051GHL6 | 150,000.00 | MERRILL | 07/23/23 | 99.19 | 148,782.45 | (13,840.05) | (3,383.57)  | 0.48 | 4.44 |
| BANK OF AMERICA (CALLABLE) CORP<br>NOTES<br>DTD 07/23/2018 3.864% 07/23/2024     | 06051GHL6 | 300,000.00 | SUSQ    | 07/23/23 | 99.19 | 297,564.90 | (29,585.10) | (6,929.63)  | 0.48 | 4.44 |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE)<br>DTD 07/30/2019 2.500% 07/30/2024 | 025816CG2 | 400,000.00 | CITIGRP | 06/30/24 | 96.38 | 385,513.20 | (28,806.80) | (22,249.75) | 1.40 | 5.04 |
| UNILEVER CAPITAL CORP (CALLABLE)<br>CORPORA<br>DTD 08/12/2021 0.626% 08/12/2024  | 904764BN6 | 225,000.00 | DEUTSCH |          | 94.10 | 211,732.88 | (13,267.12) | (13,267.12) | 1.52 | 4.65 |
| BMW US CAPITAL LLC CORPORATE NOTES<br>DTD 08/12/2021 0.750% 08/12/2024           | 05565EBU8 | 265,000.00 | GOLDMAN |          | 94.14 | 249,482.13 | (15,494.02) | (15,505.73) | 1.52 | 4.75 |
| NESTLE HOLDINGS INC CORP NOTES<br>(CALLABLE)<br>DTD 09/14/2021 0.606% 09/14/2024 | 641062AU8 | 710,000.00 | JPM_CHA | 09/14/23 | 93.68 | 665,120.19 | (44,879.81) | (44,879.81) | 0.62 | 4.70 |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>  |              |            |               |                       |                     |                     |                           |                              |                           |                   |
| JPMORGAN CHASE & CO CORPORATE NOTES (CAL<br>DTD 09/16/2020 0.653% 09/16/2024 | 46647PBS4    | 125,000.00 | CSFB          | 09/16/23              | 97.18               | 121,470.62          | (3,496.88)                | (3,516.06)                   | 0.63                      | 2.43              |
| JPMORGAN CHASE & CO CORPORATE NOTES (CAL<br>DTD 09/16/2020 0.653% 09/16/2024 | 46647PBS4    | 485,000.00 | JPM_CHA       | 09/16/23              | 97.18               | 471,306.03          | (13,693.97)               | (13,693.97)                  | 0.63                      | 2.43              |
| GOLDMAN SACHS GROUP INC CORP NOTES (CALL<br>DTD 10/21/2021 0.925% 10/21/2024 | 38141GYL2    | 325,000.00 | GOLDMAN       | 10/21/23              | 96.79               | 314,557.75          | (10,442.25)               | (10,442.25)                  | 0.72                      | 2.85              |
| BANK OF AMERICA CORP (CALLABLE) CORPORAT<br>DTD 10/21/2020 0.810% 10/24/2024 | 06051GJH3    | 625,000.00 | MERRILL       | 10/24/23              | 96.91               | 605,691.25          | (19,308.75)               | (19,308.75)                  | 0.73                      | 2.64              |
| COOPERATIEVE RABOBANK UA CORPORATE NOTES<br>DTD 01/12/2022 1.375% 01/10/2025 | 21688AAS1    | 750,000.00 | BMO           |                       | 93.93               | 704,496.75          | (39,630.75)               | (41,655.19)                  | 1.92                      | 4.68              |
| AMERICAN HONDA FINANCE CORPORATE NOTES<br>DTD 01/13/2022 1.500% 01/13/2025   | 02665WEA5    | 750,000.00 | MERRILL       |                       | 94.18               | 706,368.00          | (43,039.50)               | (43,247.09)                  | 1.93                      | 4.65              |
| NATIONAL RURAL UTIL COOP CORPORATE NOTES<br>DTD 02/07/2022 1.875% 02/07/2025 | 63743HFC1    | 405,000.00 | MIZUHO        |                       | 94.90               | 384,342.98          | (20,644.87)               | (20,648.85)                  | 1.97                      | 4.55              |
| MERCK & CO INC CORP NOTES<br>DTD 02/10/2015 2.750% 02/10/2025                | 58933YAR6    | 295,000.00 | MERRILL       | 11/10/24              | 96.92               | 285,918.72          | (28,315.28)               | (18,375.56)                  | 1.72                      | 4.35              |
| TOYOTA MOTOR CREDIT CORP CORP NOTES<br>DTD 02/13/2020 1.800% 02/13/2025      | 89236TGT6    | 450,000.00 | TD            |                       | 94.44               | 424,970.10          | (37,499.40)               | (32,531.79)                  | 1.99                      | 4.70              |
| JPMORGAN CHASE & CO CORP NOTES (CALLABLE<br>DTD 02/16/2021 0.563% 02/16/2025 | 46647PBY1    | 265,000.00 | JPM_CHA       | 02/16/24              | 95.11               | 252,035.94          | (12,964.06)               | (12,964.06)                  | 1.04                      | 3.05              |
| EXXON MOBIL CORP CORPORATE NT (CALLABLE)<br>DTD 03/06/2015 2.709% 03/06/2025 | 30231GAF9    | 300,000.00 | MORGAN_       | 12/06/24              | 96.60               | 289,809.30          | (28,766.70)               | (19,485.60)                  | 1.80                      | 4.42              |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>Corporate Note</b>                    |                                   |              |              |               |                       |                     |                     |                           |                              |                           |                   |
| ROCHE HOLDINGS INC (CALLABLE) CORPORATE  | DTD 03/10/2022 2.132% 03/10/2025  | 771196BT8    | 2,390,000.00 | DEUTSCH       | 02/10/25              | 95.61               | 2,285,112.46        | (104,887.54)              | (104,887.54)                 | 1.98                      | 4.33              |
| BMW US CAPITAL LLC CORP NOTES            | DTD 04/01/2022 3.250% 04/01/2025  | 05565EBZ7    | 315,000.00   | MORGAN_       |                       | 97.25               | 306,322.38          | (8,381.52)                | (8,464.19)                   | 2.09                      | 4.60              |
| PACCAR FINANCIAL CORP CORPORATE NOTES    | DTD 04/07/2022 2.850% 04/07/2025  | 69371RR73    | 925,000.00   | MITSU         |                       | 96.48               | 892,414.10          | (32,345.40)               | (32,411.23)                  | 2.12                      | 4.56              |
| HOME DEPOT INC (CALLABLE) CORPORATE NOTE | DTD 03/28/2022 2.700% 04/15/2025  | 437076CM2    | 145,000.00   | MORGAN_       | 03/15/25              | 96.46               | 139,867.87          | (4,878.38)                | (4,948.99)                   | 2.06                      | 4.40              |
| BROWN-FORMAN CORP NOTES (CALLABLE)       | DTD 03/26/2018 3.500% 04/15/2025  | 115637AS9    | 425,000.00   | JPM_CHA       | 02/15/25              | 98.21               | 417,384.00          | (25,376.75)               | (19,878.98)                  | 1.97                      | 4.36              |
| BANK OF NY MELLON (CALLABLE) CORP NOTES  | DTD 04/24/2020 1.600% 04/24/2025  | 06406RAN7    | 325,000.00   | BARCLAY       | 03/24/25              | 93.49               | 303,838.28          | (30,479.47)               | (26,095.02)                  | 2.11                      | 4.70              |
| CITIGROUP INC (CALLABLE) CORPORATE NOTES | DTD 05/04/2021 0.981% 05/01/2025  | 172967MX6    | 325,000.00   | MERRILL       | 05/01/24              | 94.53               | 307,221.53          | (18,629.97)               | (18,132.94)                  | 1.24                      | 3.53              |
| CATERPILLAR FINL SERVICE CORPORATE NOTES | DTD 05/13/2022 3.400% 05/13/2025  | 14913R2V8    | 175,000.00   | DEUTSCH       |                       | 97.39               | 170,437.05          | (4,545.45)                | (4,549.67)                   | 2.20                      | 4.61              |
| CATERPILLAR FINL SERVICE CORPORATE NOTES | DTD 05/13/2022 3.400% 05/13/2025  | 14913R2V8    | 525,000.00   | MERRILL       |                       | 97.39               | 511,311.15          | (13,022.10)               | (13,182.70)                  | 2.20                      | 4.61              |
| HERSHEY CO CORP NOTES (CALLABLE)         | DTD 06/01/2020 0.900% 06/01/2025  | 427866BF4    | 475,000.00   | MERRILL       | 05/01/25              | 92.29               | 438,371.80          | (20,226.45)               | (24,809.50)                  | 2.23                      | 4.41              |
| JPMORGAN CHASE & CO (CALLABLE) CORP NOTE | DTD 06/01/2021 0.824% 06/01/2025  | 46647PCH7    | 615,000.00   | JPM_CHA       | 06/01/24              | 93.97               | 577,923.50          | (37,076.50)               | (37,076.50)                  | 1.33                      | 3.54              |
| TRUIST FINANCIAL CORP NOTES (CALLABLE)   | DTD 06/05/2018 3.700% 06/05/2025  | 05531FBE2    | 650,000.00   | CSFB          | 05/05/25              | 97.90               | 636,329.85          | (47,151.65)               | (37,030.65)                  | 2.18                      | 4.65              |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>   |              |              |               |                       |                     |                     |                           |                              |                           |                   |
| TOYOTA MOTOR CREDIT CORP<br>CORPORATE NOTES<br>DTD 06/30/2022 3.950% 06/30/2025 | 89236TKC8    | 475,000.00   | MERRILL       |                       | 98.65               | 468,605.55          | (5,943.20)                | (6,032.13)                   | 2.32                      | 4.54              |
| COMCAST CORP CORPORATE NOTES<br>DTD 11/07/2022 5.250% 11/07/2025                | 20030NDZ1    | 170,000.00   | TD            |                       | 102.11              | 173,586.83          | 3,632.73                  | 3,629.13                     | 2.59                      | 4.43              |
| BRISTOL-MYERS SQUIBB CO CORPORATE<br>NOTES<br>DTD 11/13/2020 0.750% 11/13/2025  | 110122DN5    | 500,000.00   | MERRILL       | 10/13/25              | 90.91               | 454,530.00          | (19,230.00)               | (25,838.31)                  | 2.68                      | 4.24              |
| CITIGROUP INC CORP NOTES (CALLABLE)<br>DTD 01/25/2022 2.014% 01/25/2026         | 17327CAN3    | 455,000.00   | CITIGRP       | 01/25/25              | 93.97               | 427,576.70          | (27,423.30)               | (27,423.30)                  | 1.96                      | 4.18              |
| STATE STREET CORP (CALLABLE)<br>CORPORATE N<br>DTD 02/07/2022 1.746% 02/06/2026 | 857477BR3    | 415,000.00   | GOLDMAN       | 02/26/25              | 94.59               | 392,533.15          | (22,466.85)               | (22,466.85)                  | 2.02                      | 3.66              |
| GOLDMAN SACHS GROUP INC CORP NOTES<br>(CALL<br>DTD 02/12/2021 0.855% 02/12/2026 | 38141GXS8    | 450,000.00   | DEUTSCH       | 02/12/25              | 91.45               | 411,542.55          | (29,110.95)               | (31,712.62)                  | 2.01                      | 3.87              |
| MORGAN STANLEY CORP NOTES<br>(CALLABLE)<br>DTD 02/18/2022 2.630% 02/18/2026     | 61747YEM3    | 1,090,000.00 | MORGAN_       | 02/18/25              | 94.85               | 1,033,841.02        | (56,158.98)               | (56,158.98)                  | 1.98                      | 4.45              |
| STATE STREET CORP NOTES (CALLABLE)<br>DTD 10/29/2020 2.901% 03/30/2026          | 857477BM4    | 275,000.00   | JPM_CHA       | 03/30/25              | 96.24               | 264,672.10          | (19,009.65)               | (16,276.79)                  | 2.09                      | 4.18              |
| STATE STREET CORP NOTES (CALLABLE)<br>DTD 10/29/2020 2.901% 03/30/2026          | 857477BM4    | 275,000.00   | CSFB          | 03/30/25              | 96.24               | 264,672.10          | (15,863.65)               | (14,181.41)                  | 2.09                      | 4.18              |
| UNITEDHEALTH GROUP INC (CALLABLE)<br>CORPOR<br>DTD 05/19/2021 1.150% 05/15/2026 | 91324PEC2    | 475,000.00   | MERRILL       | 04/15/26              | 90.53               | 430,012.75          | (23,089.75)               | (27,949.55)                  | 3.15                      | 4.26              |
| ASTRAZENECA FINANCE LLC (CALLABLE)<br>CORP<br>DTD 05/28/2021 1.200% 05/28/2026  | 04636NAA1    | 450,000.00   | MKTX          | 04/28/26              | 90.46               | 407,047.95          | (36,490.05)               | (38,173.56)                  | 3.18                      | 4.31              |
| BANK OF AMERICA CORP NOTES<br>(CALLABLE)<br>DTD 06/16/2020 1.319% 06/19/2026    | 06051GJD2    | 450,000.00   | MERRILL       | 06/19/25              | 91.77               | 412,978.05          | (32,859.45)               | (33,929.52)                  | 2.35                      | 3.94              |
| MORGAN STANLEY CORP NOTES<br>DTD 07/25/2016 3.125% 07/27/2026                   | 61761J3R8    | 400,000.00   | MKTX          |                       | 94.64               | 378,577.60          | (44,854.40)               | (38,965.37)                  | 3.33                      | 4.81              |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>Corporate Note</b>   |              |            |               |                  |               |               |                   |                   |                  |               |
| UNILEVER CAPITAL CORP CORPORATE NOTES<br>DTD 07/28/2016 2.000% 07/28/2026     | 904764AU1    | 475,000.00 | JSEB          |                  | 92.37         | 438,766.05    | (29,949.70)       | (31,277.41)       | 3.39             | 4.38          |
| BMW US CAPITAL LLC (CALLABLE) CORPORATE<br>DTD 08/12/2021 1.250% 08/12/2026   | 05565EBW4    | 475,000.00 | MIZUHO        | 07/12/26         | 88.88         | 422,203.28    | (30,842.22)       | (35,448.62)       | 3.36             | 4.70          |
| AMERICAN HONDA FINANCE CORPORATE NOTES<br>DTD 09/09/2021 1.300% 09/09/2026    | 02665WDZ1    | 450,000.00 | MKTX          |                  | 89.57         | 403,048.80    | (40,219.20)       | (41,868.40)       | 3.51             | 4.46          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 10/13/2021 1.300% 10/13/2026   | 24422EVW6    | 450,000.00 | MORGAN_       |                  | 89.68         | 403,564.50    | (41,638.50)       | (42,791.18)       | 3.61             | 4.35          |
| BANK OF NY MELLON CORP CORP NOTES (CALLA)<br>DTD 07/27/2021 1.050% 10/15/2026 | 06406RAV9    | 450,000.00 | JSEB          | 09/15/26         | 88.19         | 396,840.60    | (42,989.40)       | (45,430.43)       | 3.55             | 4.55          |
| CITIGROUP INC (CALLABLE) CORP NOTES<br>DTD 10/21/2016 3.200% 10/21/2026       | 172967KY6    | 400,000.00 | MERRILL       | 07/21/26         | 94.70         | 378,805.20    | (44,950.80)       | (38,959.18)       | 3.28             | 4.77          |
| AMERICAN EXPRESS CO (CALLABLE) CORPORATE<br>DTD 11/04/2021 1.650% 11/04/2026  | 025816CM9    | 450,000.00 | DEUTSCH       | 10/04/26         | 90.23         | 406,049.40    | (43,077.60)       | (43,287.76)       | 3.56             | 4.50          |
| ILLINOIS TOOL WORKS INC CORP NOTES (CALL<br>DTD 11/07/2016 2.650% 11/15/2026  | 452308AX7    | 475,000.00 | MERRILL       | 08/15/26         | 94.71         | 449,861.58    | 12,524.33         | 9,749.45          | 3.38             | 4.17          |
| ABBOTT LABORATORIES CORP NOTES (CALLABLE)<br>DTD 11/22/2016 3.750% 11/30/2026 | 002824BF6    | 600,000.00 | MERRILL       | 08/30/26         | 98.64         | 591,863.40    | (39,426.60)       | (33,206.99)       | 3.36             | 4.13          |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES<br>DTD 01/13/2022 1.900% 01/13/2027  | 89236TJV8    | 500,000.00 | CREDAG        |                  | 91.00         | 454,995.50    | (45,359.50)       | (45,285.61)       | 3.82             | 4.41          |
| TARGET CORP CORP NOTES (CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027         | 87612EBM7    | 180,000.00 | CITIGRP       | 12/15/26         | 92.24         | 166,030.02    | (13,663.98)       | (13,726.80)       | 3.74             | 4.09          |
| TARGET CORP CORP NOTES (CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027         | 87612EBM7    | 275,000.00 | MORGAN_       | 12/15/26         | 92.24         | 253,656.98    | (22,341.27)       | (22,133.67)       | 3.74             | 4.09          |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>   |              |            |               |                       |                     |                     |                           |                              |                           |                   |
| COMCAST CORP CORP NOTES (CALLABLE)<br>DTD 07/19/2016 2.350% 01/15/2027          | 20030NBW0    | 500,000.00 | MORGAN_       | 10/15/26              | 92.78               | 463,890.00          | 16,860.00                 | 13,110.51                    | 3.56                      | 4.36              |
| BANK OF NY MELLON CORP (CALLABLE)<br>CORPOR<br>DTD 01/26/2022 2.050% 01/26/2027 | 06406RBA4    | 475,000.00 | KEYBANC       | 12/26/26              | 91.69               | 435,527.98          | (26,461.77)               | (28,819.28)                  | 3.76                      | 4.34              |
| PROCTER & GAMBLE CO/THE CORPORATE<br>NOTES<br>DTD 02/01/2022 1.900% 02/01/2027  | 742718FV6    | 650,000.00 | RBC           |                       | 92.69               | 602,485.00          | (47,729.50)               | (47,686.81)                  | 3.83                      | 3.89              |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE<br>DTD 02/04/2021 1.040% 02/04/2027 | 46647PBW5    | 500,000.00 | WELLS_F       | 02/04/26              | 89.21               | 446,050.00          | (14,725.00)               | (21,814.91)                  | 2.95                      | 3.98              |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE<br>DTD 02/04/2021 1.040% 02/04/2027 | 46647PBW5    | 500,000.00 | SUSQ          | 02/04/26              | 89.21               | 446,050.00          | 625.00                    | 550.55                       | 2.95                      | 3.98              |
| IBM CORP CORP NOTES (CALLABLE)<br>DTD 02/09/2022 2.200% 02/09/2027              | 459200KM2    | 475,000.00 | JSEB          | 01/09/27              | 91.79               | 435,984.45          | (34,180.05)               | (35,093.21)                  | 3.75                      | 4.45              |
| TRUIST FINANCIAL CORP NOTES<br>(CALLABLE)<br>DTD 03/02/2021 1.267% 03/02/2027   | 89788MAD4    | 475,000.00 | CSFB          | 03/02/26              | 90.54               | 430,041.25          | (14,867.50)               | (20,228.49)                  | 3.02                      | 3.79              |
| JOHNSON & JOHNSON CORP NOTES<br>(CALLABLE)<br>DTD 03/03/2017 2.950% 03/03/2027  | 478160CE2    | 450,000.00 | GOLDMAN       | 12/03/26              | 96.30               | 433,371.60          | (27,941.40)               | (25,816.52)                  | 3.61                      | 3.94              |
| CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>DTD 03/03/2022 2.450% 03/03/2027     | 808513BY0    | 475,000.00 | MITSU         | 02/03/27              | 93.03               | 441,868.75          | (31,449.75)               | (31,755.23)                  | 3.79                      | 4.33              |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE<br>DTD 03/04/2022 2.550% 03/04/2027 | 025816CS6    | 450,000.00 | MITSU         | 02/01/27              | 92.72               | 417,231.45          | (32,350.05)               | (32,425.85)                  | 3.78                      | 4.52              |
| JOHN DEERE CAPITAL CORP CORPORATE<br>NOTES<br>DTD 03/07/2022 2.350% 03/08/2027  | 24422EWD7    | 450,000.00 | WELLS_F       |                       | 92.78               | 417,511.80          | (30,323.70)               | (30,711.96)                  | 3.89                      | 4.29              |
| ROCHE HOLDINGS INC CORP NOTES<br>(CALLABLE)<br>DTD 03/10/2022 2.314% 03/10/2027 | 771196BV3    | 475,000.00 | JPM_CHA       | 02/10/27              | 92.90               | 441,278.33          | (27,556.17)               | (28,652.56)                  | 3.82                      | 4.21              |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>  |              |            |               |                       |                     |                     |                           |                              |                           |                   |
| BANK OF AMERICA CORP CORP NOTES (CALLABLE)<br>DTD 03/11/2021 1.658% 03/11/2027 | 06051GJQ3    | 475,000.00 | MORGAN_       | 03/11/26              | 90.51               | 429,899.23          | (16,444.02)               | (21,537.16)                  | 3.02                      | 4.19              |
| BERKSHIRE HATHAWAY CORP NOTES (CALLABLE)<br>DTD 03/15/2022 2.300% 03/15/2027   | 084664CZ2    | 475,000.00 | CSFB          | 02/15/27              | 93.94               | 446,222.60          | (20,084.90)               | (21,614.67)                  | 3.84                      | 3.90              |
| BMW US CAPITAL LLC (CALLABLE) CORP NOTES<br>DTD 04/01/2022 3.450% 04/01/2027   | 05565ECA1    | 350,000.00 | RBC           | 03/01/27              | 96.20               | 336,689.50          | (14,210.00)               | (14,058.33)                  | 3.80                      | 4.46              |
| AMAZON.COM INC CORP NOTE (CALLABLE)<br>DTD 04/13/2022 3.300% 04/13/2027        | 023135CF1    | 425,000.00 | DEUTSCH       | 03/13/27              | 96.72               | 411,067.23          | (15,564.77)               | (15,302.04)                  | 3.84                      | 4.16              |
| HOME DEPOT INC (CALLABLE) CORPORATE NOTE<br>DTD 03/28/2022 2.875% 04/15/2027   | 437076CN0    | 450,000.00 | MORGAN_       | 03/15/27              | 94.84               | 426,788.55          | (13,702.95)               | (15,201.54)                  | 3.88                      | 4.22              |
| NORTHERN TRUST CORP NOTE (CALLABLE)<br>DTD 05/10/2022 4.000% 05/10/2027        | 665859AW4    | 900,000.00 | JPM_CHA       | 04/10/27              | 98.70               | 888,307.20          | (20,386.80)               | (19,102.57)                  | 3.87                      | 4.33              |
| UNITEDHEALTH GROUP INC CORP NOTES (CALLA)<br>DTD 05/20/2022 3.700% 05/15/2027  | 91324PEG3    | 110,000.00 | MERRILL       | 04/15/27              | 98.34               | 108,169.38          | (1,771.22)                | (1,779.60)                   | 3.90                      | 4.13              |
| UNITEDHEALTH GROUP INC CORP NOTES (CALLA)<br>DTD 05/20/2022 3.700% 05/15/2027  | 91324PEG3    | 165,000.00 | STIFEL        | 04/15/27              | 98.34               | 162,254.07          | (2,389.53)                | (2,439.83)                   | 3.90                      | 4.13              |
| NATIONAL AUSTRALIA BK/NY CORPORATE NOTES<br>DTD 06/09/2022 3.905% 06/09/2027   | 63254ABE7    | 900,000.00 | MORGAN_       |                       | 97.33               | 876,006.90          | (16,145.10)               | (17,148.71)                  | 4.02                      | 4.59              |
| IBM CORP NOTES (CALLABLE)<br>DTD 07/27/2022 4.150% 07/27/2027                  | 459200KT7    | 350,000.00 | TD            | 06/27/27              | 99.22               | 347,272.10          | (9,398.90)                | (8,723.59)                   | 4.07                      | 4.34              |
| INTEL CORP NOTES (CALLABLE)<br>DTD 08/05/2022 3.750% 08/05/2027                | 458140BY5    | 550,000.00 | SMBC          | 07/05/27              | 97.69               | 537,303.80          | (10,908.70)               | (11,081.37)                  | 4.04                      | 4.32              |
| CHEVRON USA INC CORP NOTE (CALLABLE)<br>DTD 08/12/2020 1.018% 08/12/2027       | 166756AL0    | 525,000.00 | MORGAN_       | 06/12/27              | 87.57               | 459,722.55          | 20,707.05                 | 15,342.16                    | 4.25                      | 4.05              |

Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2023

CITY OF HAYWARD - 35310000

| Security Type/Description<br>Dated Date/Coupon/Maturity                         | CUSIP     | Par                  | Broker  | Next Call<br>Date | Market<br>Price | Market<br>Value      | Unreal G/L<br>On Cost | Unreal G/L<br>Amort Cost | Effective<br>Duration | YTM<br>at Mkt |
|---|-----------|----------------------|---------|-------------------|-----------------|----------------------|-----------------------|--------------------------|-----------------------|---------------|
| <b>Corporate Note</b>   |           |                      |         |                   |                 |                      |                       |                          |                       |               |
| GOLDMAN SACHS GROUP INC CORP NOTES<br>(CALL<br>DTD 10/21/2021 1.948% 10/21/2027 | 38141GYM0 | 500,000.00           | MERRILL | 10/21/26          | 89.48           | 447,397.50           | 912.50                | 850.45                   | 3.58                  | 4.44          |
| <b>Security Type Sub-Total</b>  |           | <b>37,890,000.00</b> |         |                   |                 | <b>35,711,563.05</b> | <b>(1,884,292.80)</b> | <b>(1,847,199.78)</b>    | <b>2.66</b>           | <b>4.26</b>   |
| <b>Certificate of Deposit</b>   |           |                      |         |                   |                 |                      |                       |                          |                       |               |
| NORDEA BANK ABP NEW YORK CERT<br>DEPOS<br>DTD 11/03/2022 5.530% 11/03/2025      | 65558UYF3 | 900,000.00           | WELLS_F |                   | 99.27           | 893,440.80           | (6,559.20)            | (6,559.20)               | 2.56                  | 5.82          |
| <b>Security Type Sub-Total</b>  |           | <b>900,000.00</b>    |         |                   |                 | <b>893,440.80</b>    | <b>(6,559.20)</b>     | <b>(6,559.20)</b>        | <b>2.56</b>           | <b>5.82</b>   |
| <b>Bank Note</b>  |           |                      |         |                   |                 |                      |                       |                          |                       |               |
| PNC BANK CORP NOTES (CALLABLE)<br>DTD 10/23/2017 3.100% 10/25/2027              | 69353RFG8 | 900,000.00           | SUSQ    | 09/25/27          | 95.31           | 857,788.20           | 46,276.20             | 42,078.75                | 4.32                  | 4.20          |
| <b>Security Type Sub-Total</b>  |           | <b>900,000.00</b>    |         |                   |                 | <b>857,788.20</b>    | <b>46,276.20</b>      | <b>42,078.75</b>         | <b>4.32</b>           | <b>4.20</b>   |
| <b>Asset-Backed Security</b>  |           |                      |         |                   |                 |                      |                       |                          |                       |               |
| MBALT 2020-B A3<br>DTD 09/23/2020 0.400% 11/15/2023                             | 58769EAC2 | 8,155.59             | MIZUHO  |                   | 99.83           | 8,141.99             | (13.19)               | (13.50)                  | 0.05                  | 0.61          |
| BMWLT 2021-1 A3<br>DTD 03/10/2021 0.290% 01/25/2024                             | 05591RAC8 | 70,940.12            | MIZUHO  |                   | 99.30           | 70,446.20            | (491.67)              | (493.15)                 | 0.18                  | 1.00          |
| TLOT 2021-A A3<br>DTD 04/21/2021 0.390% 04/22/2024                              | 89238EAC0 | 233,669.59           | JPM_CHA |                   | 98.83           | 230,930.89           | (2,711.43)            | (2,727.61)               | 0.27                  | 1.35          |
| GMALT 2021-2 A3<br>DTD 05/26/2021 0.340% 05/20/2024                             | 380144AC9 | 303,239.34           | SOCGEN  |                   | 98.87           | 299,804.00           | (3,387.73)            | (3,414.64)               | 0.32                  | 1.22          |
| VZOT 2020-A A1A<br>DTD 01/29/2020 1.850% 07/22/2024                             | 92348TAA2 | 16,189.68            | MERRILL |                   | 99.58           | 16,122.14            | (65.65)               | (66.92)                  | 0.14                  | 2.14          |
| HDMOT 2020-A A3<br>DTD 01/29/2020 1.870% 10/15/2024                             | 41284UAD6 | 6,336.66             | CITIGRP |                   | 99.84           | 6,326.41             | (8.87)                | (9.75)                   | 0.07                  | 1.97          |
| CARMX 2020-1 A3<br>DTD 01/22/2020 1.890% 12/16/2024                             | 14315XAC2 | 99,476.88            | MERRILL |                   | 98.89           | 98,371.78            | (1,085.59)            | (1,097.64)               | 0.32                  | 2.50          |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

**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>Asset-Backed Security</b>                         |              |                         |               |                       |                     |                         |                           |                              |                           |                   |
| VZOT 2020-B A<br>DTD 08/12/2020 0.470% 02/20/2025    | 92290BAA9    | 321,088.13              | RBC           |                       | 98.50               | 316,274.02              | (4,746.68)                | (4,783.52)                   | 0.31                      | 1.21              |
| GMCAR 2020-3 A3<br>DTD 08/19/2020 0.450% 04/16/2025  | 362590AC5    | 188,825.95              | CITIGRP       |                       | 97.96               | 184,967.27              | (3,815.48)                | (3,838.24)                   | 0.44                      | 1.39              |
| KCOT 2021-1A A3<br>DTD 04/14/2021 0.620% 08/15/2025  | 50117TAC5    | 290,000.00              | JPM_CHA       |                       | 95.61               | 277,264.53              | (12,676.14)               | (12,700.79)                  | 0.90                      | 2.40              |
| HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025   | 44933LAC7    | 118,314.61              | BARCLAY       |                       | 96.69               | 114,396.05              | (3,906.11)                | (3,911.12)                   | 0.65                      | 1.67              |
| KCOT 2021-2A A3<br>DTD 07/28/2021 0.560% 11/17/2025  | 50117XAE2    | 480,000.00              | MITSU         |                       | 94.45               | 453,361.19              | (26,620.71)               | (26,627.07)                  | 1.14                      | 2.62              |
| CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026  | 14314QAC8    | 281,839.44              | MERRILL       |                       | 96.48               | 271,928.39              | (9,850.32)                | (9,872.74)                   | 0.72                      | 1.71              |
| CARMX 2021-3 A3<br>DTD 07/28/2021 0.550% 06/15/2026  | 14317DAC4    | 595,000.00              | RBC           |                       | 95.41               | 567,718.06              | (27,184.06)               | (27,214.42)                  | 0.93                      | 1.95              |
| COPAR 2021-1 A3<br>DTD 10/27/2021 0.770% 09/15/2026  | 14044CAC6    | 370,000.00              | JPM_CHA       |                       | 94.64               | 350,155.90              | (19,837.11)               | (19,838.92)                  | 1.30                      | 2.31              |
| COMET 2021-A3 A3<br>DTD 11/30/2021 1.040% 11/15/2026 | 14041NFY2    | 715,000.00              | BARCLAY       |                       | 93.90               | 671,358.83              | (43,542.64)               | (43,565.93)                  | 1.74                      | 2.74              |
| KCOT 2022-2A A3<br>DTD 07/21/2022 4.090% 12/15/2026  | 50117JAC7    | 590,000.00              | MITSU         |                       | 98.09               | 578,711.24              | (11,180.61)               | (11,193.73)                  | 2.02                      | 4.63              |
| COMET 2022-A2 A<br>DTD 06/14/2022 3.490% 05/15/2027  | 14041NGA3    | 635,000.00              | RBC           |                       | 97.75               | 620,721.58              | (14,176.95)               | (14,190.06)                  | 2.16                      | 4.06              |
| <b>Security Type Sub-Total</b>                       |              | <b>5,323,075.99</b>     |               |                       |                     | <b>5,137,000.47</b>     | <b>(185,300.94)</b>       | <b>(185,559.75)</b>          | <b>1.19</b>               | <b>2.56</b>       |
| <b>Managed Account Sub-Total</b>                     |              | <b>189,504,728.71</b>   |               |                       |                     | <b>178,378,569.74</b>   | <b>(8,923,808.48)</b>     | <b>(9,261,811.27)</b>        | <b>2.40</b>               | <b>4.16</b>       |
| <b>Securities Sub-Total</b>                          |              | <b>\$189,504,728.71</b> |               |                       |                     | <b>\$178,378,569.74</b> | <b>(\$8,923,808.48)</b>   | <b>(\$9,261,811.27)</b>      | <b>2.40</b>               | <b>4.16%</b>      |
| <b>Accrued Interest</b>                              |              |                         |               |                       |                     | <b>\$550,428.33</b>     |                           |                              |                           |                   |
| <b>Total Investments</b>                             |              |                         |               |                       |                     | <b>\$178,928,998.07</b> |                           |                              |                           |                   |

Bolded items are forward settling trades.

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>       |                 |   |                  |                     |                       |                    |                       |                   |                         |             |
| 01/26/23         | 01/30/23        | GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 1.948% 10/21/2027 | 38141GYM0        | 500,000.00          | (446,485.00)          | (2,678.50)         | (449,163.50)          |                   |                         |             |
| 01/26/23         | 01/30/23        | JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027 | 46647PBW5        | 500,000.00          | (445,425.00)          | (2,542.22)         | (447,967.22)          |                   |                         |             |
| 01/27/23         | 01/31/23        | US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027                    | 91282CFU0        | 1,150,000.00        | (1,171,832.03)        | (12,055.94)        | (1,183,887.97)        |                   |                         |             |
| <b>01/30/23</b>  | <b>02/01/23</b> | <b>US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027</b>             | <b>91282CFU0</b> | <b>2,750,000.00</b> | <b>(2,797,587.89)</b> | <b>(29,142.78)</b> | <b>(2,826,730.67)</b> |                   |                         |             |

**Transaction Type Sub-Total** **4,900,000.00** **(4,861,329.92)** **(46,419.44)** **(4,907,749.36)**

|                 |          |  |           |              |      |          |          |  |  |  |
|-----------------|----------|--|-----------|--------------|------|----------|----------|--|--|--|
| <b>INTEREST</b> |          |  |           |              |      |          |          |  |  |  |
| 01/01/23        | 01/01/23 | FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025   | 341271AD6 | 295,000.00   | 0.00 | 1,855.55 | 1,855.55 |  |  |  |
| 01/01/23        | 01/01/23 | CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.477% 07/01/2023  | 13017HAK2 | 300,000.00   | 0.00 | 2,215.50 | 2,215.50 |  |  |  |
| 01/01/23        | 01/01/23 | FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027 | 341271AE4 | 1,000,000.00 | 0.00 | 8,525.00 | 8,525.00 |  |  |  |
| 01/01/23        | 01/01/23 | LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025     | 544647FB1 | 1,160,000.00 | 0.00 | 7,221.00 | 7,221.00 |  |  |  |
| 01/01/23        | 01/01/23 | WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023       | 977123X52 | 625,000.00   | 0.00 | 1,312.50 | 1,312.50 |  |  |  |
| 01/01/23        | 01/25/23 | FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026                        | 3136ARTE8 | 749,433.06   | 0.00 | 1,687.47 | 1,687.47 |  |  |  |
| 01/01/23        | 01/25/23 | FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025                          | 3137BN6G4 | 850,000.00   | 0.00 | 2,121.46 | 2,121.46 |  |  |  |
| 01/01/23        | 01/25/23 | FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/01/2025                          | 3137FUZN7 | 38,862.46    | 0.00 | 17.03    | 17.03    |  |  |  |

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>  |          |   |           |              |                    |                  |           |                   |                         |             |
| 01/10/23         | 01/10/23 | COOPERATIEVE RABOBANK UA<br>CORPORATE NOTES<br>DTD 01/12/2022 1.375% 01/10/2025 | 21688AAS1 | 750,000.00   | 0.00               | 5,156.25         | 5,156.25  |                   |                         |             |
| 01/13/23         | 01/13/23 | AMERICAN HONDA FINANCE<br>CORPORATE NOTES<br>DTD 01/13/2022 1.500% 01/13/2025   | 02665WEA5 | 750,000.00   | 0.00               | 5,625.00         | 5,625.00  |                   |                         |             |
| 01/13/23         | 01/13/23 | TOYOTA MOTOR CREDIT CORP<br>CORPORATE NOTES<br>DTD 01/13/2022 1.900% 01/13/2027 | 89236TJV8 | 500,000.00   | 0.00               | 4,750.00         | 4,750.00  |                   |                         |             |
| 01/15/23         | 01/15/23 | US TREASURY N/B NOTES<br>DTD 07/15/2021 0.375% 07/15/2024                       | 91282CCL3 | 3,210,000.00 | 0.00               | 6,018.75         | 6,018.75  |                   |                         |             |
| 01/15/23         | 01/15/23 | CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026                             | 14314QAC8 | 298,603.69   | 0.00               | 129.39           | 129.39    |                   |                         |             |
| 01/15/23         | 01/15/23 | COMET 2022-A2 A<br>DTD 06/14/2022 3.490% 05/15/2027                             | 14041NGA3 | 635,000.00   | 0.00               | 1,846.79         | 1,846.79  |                   |                         |             |
| 01/15/23         | 01/15/23 | MASSACHUSETTS CMNWLTH<br>MUNICIPAL BONDS<br>DTD 08/30/2022 3.670% 07/15/2025    | 576004GZ2 | 1,825,000.00 | 0.00               | 25,116.56        | 25,116.56 |                   |                         |             |
| 01/15/23         | 01/15/23 | US TREASURY NOTES<br>DTD 01/15/2021 0.125% 01/15/2024                           | 91282CBE0 | 2,450,000.00 | 0.00               | 1,531.25         | 1,531.25  |                   |                         |             |
| 01/15/23         | 01/15/23 | HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025                              | 44933LAC7 | 126,143.84   | 0.00               | 39.95            | 39.95     |                   |                         |             |
| 01/15/23         | 01/15/23 | COMET 2021-A3 A3<br>DTD 11/30/2021 1.040% 11/15/2026                            | 14041NFY2 | 715,000.00   | 0.00               | 619.67           | 619.67    |                   |                         |             |
| 01/15/23         | 01/15/23 | KCOT 2022-2A A3<br>DTD 07/21/2022 4.090% 12/15/2026                             | 50117JAC7 | 590,000.00   | 0.00               | 2,010.92         | 2,010.92  |                   |                         |             |
| 01/15/23         | 01/15/23 | CARMX 2020-1 A3<br>DTD 01/22/2020 1.890% 12/16/2024                             | 14315XAC2 | 112,558.15   | 0.00               | 177.28           | 177.28    |                   |                         |             |
| 01/15/23         | 01/15/23 | COMCAST CORP CORP NOTES<br>(CALLABLE)<br>DTD 07/19/2016 2.350% 01/15/2027       | 20030NBW0 | 500,000.00   | 0.00               | 5,875.00         | 5,875.00  |                   |                         |             |
| 01/15/23         | 01/15/23 | KCOT 2021-2A A3<br>DTD 07/28/2021 0.560% 11/17/2025                             | 50117XAE2 | 480,000.00   | 0.00               | 224.00           | 224.00    |                   |                         |             |

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>  |          |  |           |            |                    |                  |          |                   |                         |             |
| 01/15/23         | 01/15/23 | TARGET CORP CORP NOTES<br>(CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027     | 87612EBM7 | 455,000.00 | 0.00               | 4,436.25         | 4,436.25 |                   |                         |             |
| 01/15/23         | 01/15/23 | KCOT 2021-1A A3<br>DTD 04/14/2021 0.620% 08/15/2025                          | 50117TAC5 | 290,000.00 | 0.00               | 149.83           | 149.83   |                   |                         |             |
| 01/15/23         | 01/15/23 | US TREASURY N/B NOTES<br>DTD 07/15/2022 3.000% 07/15/2025                    | 91282CEY3 | 450,000.00 | 0.00               | 6,750.00         | 6,750.00 |                   |                         |             |
| 01/15/23         | 01/15/23 | HDMOT 2020-A A3<br>DTD 01/29/2020 1.870% 10/15/2024                          | 41284UAD6 | 10,194.74  | 0.00               | 15.89            | 15.89    |                   |                         |             |
| 01/15/23         | 01/15/23 | CARMX 2021-3 A3<br>DTD 07/28/2021 0.550% 06/15/2026                          | 14317DAC4 | 595,000.00 | 0.00               | 272.71           | 272.71   |                   |                         |             |
| 01/15/23         | 01/15/23 | MBALT 2020-B A3<br>DTD 09/23/2020 0.400% 11/15/2023                          | 58769EAC2 | 30,490.07  | 0.00               | 10.16            | 10.16    |                   |                         |             |
| 01/15/23         | 01/15/23 | COPAR 2021-1 A3<br>DTD 10/27/2021 0.770% 09/15/2026                          | 14044CAC6 | 370,000.00 | 0.00               | 237.42           | 237.42   |                   |                         |             |
| 01/16/23         | 01/16/23 | GMCAR 2020-3 A3<br>DTD 08/19/2020 0.450% 04/16/2025                          | 362590AC5 | 206,326.07 | 0.00               | 77.37            | 77.37    |                   |                         |             |
| 01/20/23         | 01/20/23 | VZOT 2020-A A1A<br>DTD 01/29/2020 1.850% 07/22/2024                          | 92348TAA2 | 23,619.66  | 0.00               | 36.41            | 36.41    |                   |                         |             |
| 01/20/23         | 01/20/23 | TLOT 2021-A A3<br>DTD 04/21/2021 0.390% 04/22/2024                           | 89238EAC0 | 269,505.66 | 0.00               | 87.59            | 87.59    |                   |                         |             |
| 01/20/23         | 01/20/23 | VZOT 2020-B A<br>DTD 08/12/2020 0.470% 02/20/2025                            | 92290BAA9 | 379,158.48 | 0.00               | 148.50           | 148.50   |                   |                         |             |
| 01/20/23         | 01/20/23 | GMALT 2021-2 A3<br>DTD 05/26/2021 0.340% 05/20/2024                          | 380144AC9 | 348,430.48 | 0.00               | 98.72            | 98.72    |                   |                         |             |
| 01/23/23         | 01/23/23 | BANK OF AMERICA (CALLABLE) CORP<br>NOTES<br>DTD 07/23/2018 3.864% 07/23/2024 | 06051GHL6 | 450,000.00 | 0.00               | 8,694.00         | 8,694.00 |                   |                         |             |
| 01/25/23         | 01/25/23 | BMWLT 2021-1 A3<br>DTD 03/10/2021 0.290% 01/25/2024                          | 05591RAC8 | 92,337.05  | 0.00               | 22.31            | 22.31    |                   |                         |             |
| 01/25/23         | 01/25/23 | CITIGROUP INC CORP NOTES<br>(CALLABLE)<br>DTD 01/25/2022 2.014% 01/25/2026   | 17327CAN3 | 455,000.00 | 0.00               | 4,581.85         | 4,581.85 |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>                   |          |   |           |                      |                    |                   |                   |                   |                         |             |
| 01/26/23                          | 01/26/23 | BANK OF NY MELLON CORP (CALLABLE) CORP<br>DTD 01/26/2022 2.050% 01/26/2027    | 06406RBA4 | 475,000.00           | 0.00               | 4,868.75          | 4,868.75          |                   |                         |             |
| 01/27/23                          | 01/27/23 | MORGAN STANLEY CORP NOTES<br>DTD 07/25/2016 3.125% 07/27/2026                 | 61761J3R8 | 400,000.00           | 0.00               | 6,250.00          | 6,250.00          |                   |                         |             |
| 01/27/23                          | 01/27/23 | IBM CORP NOTES (CALLABLE)<br>DTD 07/27/2022 4.150% 07/27/2027                 | 459200KT7 | 350,000.00           | 0.00               | 7,262.50          | 7,262.50          |                   |                         |             |
| 01/28/23                          | 01/28/23 | UNILEVER CAPITAL CORP CORPORATE NOTES<br>DTD 07/28/2016 2.000% 07/28/2026     | 904764AU1 | 475,000.00           | 0.00               | 4,750.00          | 4,750.00          |                   |                         |             |
| 01/30/23                          | 01/30/23 | AMERICAN EXPRESS CO CORP NOTES (CALLABLE)<br>DTD 07/30/2019 2.500% 07/30/2024 | 025816CG2 | 400,000.00           | 0.00               | 5,000.00          | 5,000.00          |                   |                         |             |
| 01/31/23                          | 01/31/23 | US TREASURY NOTES<br>DTD 07/31/2020 0.250% 07/31/2025                         | 91282CAB7 | 5,850,000.00         | 0.00               | 7,312.50          | 7,312.50          |                   |                         |             |
| 01/31/23                          | 01/31/23 | US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026                         | 91282CBH3 | 10,600,000.00        | 0.00               | 19,875.00         | 19,875.00         |                   |                         |             |
| 01/31/23                          | 01/31/23 | US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026                     | 91282CCP4 | 4,950,000.00         | 0.00               | 15,468.75         | 15,468.75         |                   |                         |             |
| 01/31/23                          | 01/31/23 | US TREASURY N/B NOTES<br>DTD 07/31/2022 3.000% 07/31/2024                     | 91282CFA4 | 1,050,000.00         | 0.00               | 15,750.00         | 15,750.00         |                   |                         |             |
| <b>Transaction Type Sub-Total</b> |          |   |           | <b>46,935,663.41</b> | <b>0.00</b>        | <b>196,232.83</b> | <b>196,232.83</b> |                   |                         |             |

|                 |          |   |           |           |           |      |           |       |       |  |
|-----------------|----------|---|-----------|-----------|-----------|------|-----------|-------|-------|--|
| <b>PAYDOWNS</b> |          |   |           |           |           |      |           |       |       |  |
| 01/01/23        | 01/25/23 | FHMS KJ30 A1<br>DTD 07/01/2020 0.526% 01/01/2025    | 3137FUZN7 | 870.26    | 870.26    | 0.00 | 870.26    | 0.02  | 0.00  |  |
| 01/01/23        | 01/25/23 | FNA 2016-M3 A2<br>DTD 03/31/2016 2.702% 02/01/2026  | 3136ARTE8 | 772.54    | 772.54    | 0.00 | 772.54    | 26.16 | 26.16 |  |
| 01/15/23        | 01/15/23 | HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025  | 44933LAC7 | 7,829.23  | 7,829.23  | 0.00 | 7,829.23  | 0.82  | 0.00  |  |
| 01/15/23        | 01/15/23 | CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026 | 14314OAC8 | 16,764.25 | 16,764.25 | 0.00 | 16,764.25 | 3.61  | 0.00  |  |
| 01/15/23        | 01/15/23 | HDMOT 2020-A A3<br>DTD 01/29/2020 1.870% 10/15/2024 | 41284UAD6 | 3,858.08  | 3,858.08  | 0.00 | 3,858.08  | 0.84  | 0.00  |  |

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>  |          |   |           |           |                    |                  |           |                   |                         |             |
| 01/15/23         | 01/15/23 | MBALT 2020-B A3<br>DTD 09/23/2020 0.400% 11/15/2023 | 58769EAC2 | 22,334.48 | 22,334.48          | 0.00             | 22,334.48 | 1.13              | 0.00                    |             |
| 01/15/23         | 01/15/23 | CARMX 2020-1 A3<br>DTD 01/22/2020 1.890% 12/16/2024 | 14315XAC2 | 13,081.27 | 13,081.27          | 0.00             | 13,081.27 | 2.57              | 0.00                    |             |
| 01/16/23         | 01/16/23 | GMCAR 2020-3 A3<br>DTD 08/19/2020 0.450% 04/16/2025 | 362590AC5 | 17,500.12 | 17,500.12          | 0.00             | 17,500.12 | 4.00              | 0.00                    |             |
| 01/20/23         | 01/20/23 | VZOT 2020-A A1A<br>DTD 01/29/2020 1.850% 07/22/2024 | 92348TAA2 | 7,429.98  | 7,429.98           | 0.00             | 7,429.98  | 0.87              | 0.00                    |             |
| 01/20/23         | 01/20/23 | GMALT 2021-2 A3<br>DTD 05/26/2021 0.340% 05/20/2024 | 380144AC9 | 45,191.14 | 45,191.14          | 0.00             | 45,191.14 | 7.10              | 0.00                    |             |
| 01/20/23         | 01/20/23 | VZOT 2020-B A<br>DTD 08/12/2020 0.470% 02/20/2025   | 92290BAA9 | 58,070.35 | 58,070.35          | 0.00             | 58,070.35 | 12.19             | 0.00                    |             |
| 01/20/23         | 01/20/23 | TLOT 2021-A A3<br>DTD 04/21/2021 0.390% 04/22/2024  | 89238EAC0 | 35,836.07 | 35,836.07          | 0.00             | 35,836.07 | 4.18              | 0.00                    |             |
| 01/25/23         | 01/25/23 | BMWLT 2021-1 A3<br>DTD 03/10/2021 0.290% 01/25/2024 | 05591RAC8 | 21,396.93 | 21,396.93          | 0.00             | 21,396.93 | 0.68              | 0.00                    |             |

|                                   |  |  |  |                   |                   |             |                   |              |              |  |
|-----------------------------------|--|--|--|-------------------|-------------------|-------------|-------------------|--------------|--------------|--|
| <b>Transaction Type Sub-Total</b> |  |  |  | <b>250,934.70</b> | <b>250,934.70</b> | <b>0.00</b> | <b>250,934.70</b> | <b>64.17</b> | <b>26.16</b> |  |
|-----------------------------------|--|--|--|-------------------|-------------------|-------------|-------------------|--------------|--------------|--|

|             |          |   |           |            |            |          |            |             |             |      |
|-------------|----------|---|-----------|------------|------------|----------|------------|-------------|-------------|------|
| <b>SELL</b> |          |   |           |            |            |          |            |             |             |      |
| 01/20/23    | 01/24/23 | BRISTOL MYERS SQUIBB CO CORP<br>NOTES (CALL<br>DTD 01/26/2020 2.900% 07/26/2024 | 110122CM8 | 144,000.00 | 140,657.76 | 2,064.80 | 142,722.56 | (15,249.60) | (7,892.99)  | FIFO |
| 01/20/23    | 01/24/23 | COMCAST CORP (CALLABLE)<br>CORPORATE NOTES<br>DTD 10/05/2018 3.700% 04/15/2024  | 20030NCRO | 150,000.00 | 148,258.50 | 1,526.25 | 149,784.75 | (16,080.00) | (5,989.94)  | FIFO |
| 01/20/23    | 01/24/23 | AMERICAN HONDA FINANCE<br>CORPORATE NOTES<br>DTD 09/09/2021 0.750% 08/09/2024   | 02665WDY4 | 200,000.00 | 188,342.00 | 687.50   | 189,029.50 | (11,526.00) | (11,588.22) | FIFO |
| 01/20/23    | 01/24/23 | GOLDMAN SACHS CORP NOTES<br>DTD 03/03/2014 4.000% 03/03/2024                    | 38141GVM3 | 325,000.00 | 321,961.25 | 5,091.67 | 327,052.92 | (36,266.75) | (14,887.04) | FIFO |
| 01/27/23    | 01/31/23 | CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>DTD 03/18/2021 0.750% 03/18/2024     | 808513BN4 | 405,000.00 | 386,945.10 | 1,122.19 | 388,067.29 | (17,852.40) | (17,978.78) | FIFO |

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

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>SELL</b>                        |                 |  |                  |                     |                     |                     |                     |                       |                         |             |
| 01/27/23                           | 01/31/23        | JOHN DEERE CAPITAL CORP<br>CORPORATE NOTES<br>DTD 06/10/2021 0.450% 06/07/2024 | 24422EVQ9        | 170,000.00          | 160,592.20          | 114.75              | 160,706.95          | (9,195.30)            | (9,311.95)              | FIFO        |
| <b>01/30/23</b>                    | <b>02/01/23</b> | <b>US TREASURY N/B NOTES<br/>DTD 10/31/2021 0.375%<br/>10/31/2023</b>          | <b>91282CDD0</b> | <b>2,150,000.00</b> | <b>2,080,964.84</b> | <b>2,071.31</b>     | <b>2,083,036.15</b> | <b>(62,820.32)</b>    | <b>(66,709.94)</b>      | <b>FIFO</b> |
| 01/30/23                           | 02/01/23        | CREDIT SUISSE NEW YORK CERT<br>DEPOS<br>DTD 03/23/2021 0.590%<br>03/17/2023    | 22552G3C2        | 975,000.00          | 969,567.30          | 5,129.31            | 974,696.61          | (5,432.70)            | (5,432.70)              | FIFO        |
| 01/30/23                           | 02/01/23        | LOS ANGELES CCD, CA TXBL GO<br>BONDS<br>DTD 11/10/2020 0.444%<br>08/01/2023    | 54438CYH9        | 310,000.00          | 303,527.20          | 0.00                | 303,527.20          | (6,472.80)            | (6,472.80)              | FIFO        |
| <b>Transaction Type Sub-Total</b>  |                 |  |                  | <b>4,829,000.00</b> | <b>4,700,816.15</b> | <b>17,807.78</b>    | <b>4,718,623.93</b> | <b>(180,895.87)</b>   | <b>(146,264.36)</b>     |             |
| <b>Managed Account Sub-Total</b>   |                 |  |                  |                     | <b>90,420.93</b>    | <b>167,621.17</b>   | <b>258,042.10</b>   | <b>(180,831.70)</b>   | <b>(146,238.20)</b>     |             |
| <b>Total Security Transactions</b> |                 |  |                  |                     | <b>\$90,420.93</b>  | <b>\$167,621.17</b> | <b>\$258,042.10</b> | <b>(\$180,831.70)</b> | <b>(\$146,238.20)</b>   |             |

Bolded items are forward settling trades.

**Managed Account Summary Statement**

For the Month Ending **January 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

**Transaction Summary - Managed Account**

|                             |                        |
|-----------------------------|------------------------|
| <b>Opening Market Value</b> | <b>\$70,744,683.23</b> |
| Maturities/Calls            | (4,600,000.00)         |
| Principal Dispositions      | 0.00                   |
| Principal Acquisitions      | 9,266,270.51           |
| Unsettled Trades            | 0.00                   |
| Change in Current Value     | 196,136.67             |
| <b>Closing Market Value</b> | <b>\$75,607,090.41</b> |

**Cash Transactions Summary - Managed Account**

|                                 |                |
|---------------------------------|----------------|
| Maturities/Calls                | 4,602,875.00   |
| Sale Proceeds                   | 0.00           |
| Coupon/Interest/Dividend Income | 87,718.75      |
| Principal Payments              | 0.00           |
| Security Purchases              | (9,307,594.05) |
| Net Cash Contribution           | 4,617,000.30   |
| Reconciling Transactions        | 0.00           |

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

|   |                     |
|---|---------------------|
| Interest/Dividends/Coupons Received                 | 90,593.75           |
| Less Purchased Interest Related to Interest/Coupons | (41,323.54)         |
| Plus Net Realized Gains/Losses                      | 54,984.37           |
| <b>Total Cash Basis Earnings</b>                    | <b>\$104,254.58</b> |

**Cash Balance**

**Closing Cash Balance** **\$0.00**

**Earnings Reconciliation (Accrual Basis)**

|  | <b>Total</b>        |
|--|---------------------|
| Ending Amortized Value of Securities                 | 75,792,140.87       |
| Ending Accrued Interest                              | 216,002.83          |
| Plus Proceeds from Sales                             | 0.00                |
| Plus Proceeds of Maturities/Calls/Principal Payments | 4,602,875.00        |
| Plus Coupons/Dividends Received                      | 87,718.75           |
| Less Cost of New Purchases                           | (9,307,594.05)      |
| Less Beginning Amortized Value of Securities         | (70,932,104.45)     |
| Less Beginning Accrued Interest                      | (187,713.23)        |
| <b>Total Accrual Basis Earnings</b>                  | <b>\$271,325.72</b> |



**Managed Account Issuer Summary**

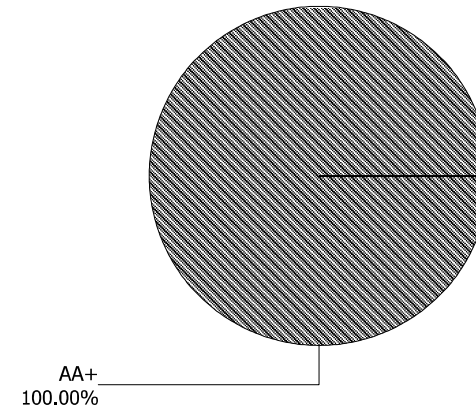
For the Month Ending **January 31, 2023**

CITY OF HAYWARD - SHORT TERM - 35310001

**Issuer Summary**

| <b>Issuer</b>          | <b>Market Value<br/>of Holdings</b> | <b>Percent</b> |
|------------------------|-------------------------------------|----------------|
| UNITED STATES TREASURY | 75,607,090.41                       | 100.00         |
| <b>Total</b>           | <b>\$75,607,090.41</b>              | <b>100.00%</b> |

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



**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

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

| <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 NOTES<br>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               | 29,513.12               | 4,617,348.35          | 4,613,437.50        |
| US TREASURY NOTES<br>DTD 03/31/2016 1.500% 03/31/2023     | 912828O29    | 4,575,000.00 | AA+                   | Aaa                   | 09/27/22          | 09/28/22           | 4,520,135.74         | 3.92               | 23,377.75               | 4,557,705.83          | 4,551,410.39        |
| US TREASURY N/B NOTES<br>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               | 1,501.29                | 4,631,294.76          | 4,623,136.49        |
| US TREASURY N/B NOTES<br>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               | 1,011.42                | 4,615,659.85          | 4,605,605.24        |
| US TREASURY N/B NOTES<br>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               | 519.34                  | 4,624,697.85          | 4,611,140.86        |
| US TREASURY N/B NOTES<br>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               | 16.06                   | 4,557,042.74          | 4,544,648.67        |
| US TREASURY N/B NOTES<br>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               | 2,565.78                | 4,712,066.75          | 4,697,590.09        |
| US TREASURY NOTES<br>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               | 4,130.49                | 4,724,097.82          | 4,707,531.25        |
| US TREASURY N/B NOTES<br>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               | 4,648.39                | 4,689,669.08          | 4,669,695.31        |
| US TREASURY NOTES<br>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               | 22,590.87               | 4,489,327.04          | 4,469,771.65        |
| US TREASURY NOTES<br>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               | 10,801.66               | 4,586,516.14          | 4,565,536.49        |
| US TREASURY NOTES<br>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               | 468.58                  | 6,667,021.30          | 6,636,578.13        |
| US TREASURY N/B NOTES<br>DTD 02/28/2022 1.500% 02/29/2024 | 91282CEA5    | 4,470,000.00 | AA+                   | Aaa                   | 11/01/22          | 11/02/22           | 4,288,231.64         | 4.70               | 28,524.03               | 4,322,407.10          | 4,318,439.29        |
| US TREASURY NOTES<br>DTD 03/31/2017 2.125% 03/31/2024     | 912828W71    | 4,865,000.00 | AA+                   | Aaa                   | 11/28/22          | 11/30/22           | 4,701,756.45         | 4.75               | 35,217.79               | 4,722,874.20          | 4,722,850.54        |

**Managed Account Detail of Securities Held**

For the Month Ending **January 31, 2023**

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

| <b>Security Type/Description</b><br><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<br>DTD 04/30/2022 2.500% 04/30/2024             | 91282CEK3    | 4,725,000.00           | AA+                   | Aaa                   | 01/03/23          | 01/03/23           | 4,593,770.51           | 4.69               | 30,347.03               | 4,601,649.71           | 4,600,968.75           |
| US TREASURY N/B NOTES<br>DTD 05/31/2022 2.500% 05/31/2024             | 91282CER8    | 4,800,000.00           | AA+                   | Aaa                   | 01/25/23          | 01/31/23           | 4,672,500.00           | 4.58               | 20,769.23               | 4,672,762.35           | 4,668,749.76           |
| <b>Security Type Sub-Total</b>  |              | <b>77,240,000.00</b>   |                       |                       |                   |                    | <b>75,118,619.74</b>   | <b>4.30</b>        | <b>216,002.83</b>       | <b>75,792,140.87</b>   | <b>75,607,090.41</b>   |
| <b>Managed Account Sub-Total</b>                                      |              | <b>77,240,000.00</b>   |                       |                       |                   |                    | <b>75,118,619.74</b>   | <b>4.30</b>        | <b>216,002.83</b>       | <b>75,792,140.87</b>   | <b>75,607,090.41</b>   |
| <b>Securities Sub-Total</b>   |              | <b>\$77,240,000.00</b> |                       |                       |                   |                    | <b>\$75,118,619.74</b> | <b>4.30%</b>       | <b>\$216,002.83</b>     | <b>\$75,792,140.87</b> | <b>\$75,607,090.41</b> |
| <b>Accrued Interest</b>   |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$216,002.83</b>    |
| <b>Total Investments</b>  |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$75,823,093.24</b> |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

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

| <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>U.S. Treasury Bond / Note</b>                          |              |                      |               |                  |               |                      |                   |                     |                  |               |
| US TREASURY NOTES<br>DTD 02/29/2016 1.500% 02/28/2023     | 912828P79    | 4,625,000.00         | DAIWA         |                  | 99.75         | 4,613,437.50         | 31,796.87         | (3,910.85)          | 0.08             | 4.71          |
| US TREASURY NOTES<br>DTD 03/31/2016 1.500% 03/31/2023     | 912828Q29    | 4,575,000.00         | DAIWA         |                  | 99.48         | 4,551,410.39         | 31,274.65         | (6,295.44)          | 0.16             | 4.68          |
| US TREASURY N/B NOTES<br>DTD 04/30/2021 0.125% 04/30/2023 | 91282CBX8    | 4,675,000.00         | GOLDMAN       |                  | 98.89         | 4,623,136.49         | 54,419.69         | (8,158.27)          | 0.25             | 4.69          |
| US TREASURY N/B NOTES<br>DTD 05/31/2021 0.125% 05/31/2023 | 91282CCD1    | 4,675,000.00         | WELLS_F       |                  | 98.52         | 4,605,605.24         | 52,776.14         | (10,054.61)         | 0.33             | 4.70          |
| US TREASURY N/B NOTES<br>DTD 06/30/2021 0.125% 06/30/2023 | 91282CCK5    | 4,700,000.00         | BMO           |                  | 98.11         | 4,611,140.86         | 50,121.33         | (13,556.99)         | 0.42             | 4.78          |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.125% 07/31/2023 | 91282CCN9    | 4,650,000.00         | DAIWA         |                  | 97.73         | 4,544,648.67         | 52,676.01         | (12,394.07)         | 0.50             | 4.76          |
| US TREASURY N/B NOTES<br>DTD 08/31/2021 0.125% 08/31/2023 | 91282CCU3    | 4,825,000.00         | MORGAN_       |                  | 97.36         | 4,697,590.09         | 52,962.16         | (14,476.66)         | 0.58             | 4.82          |
| US TREASURY NOTES<br>DTD 09/30/2021 0.250% 09/30/2023     | 91282CDA6    | 4,850,000.00         | DAIWA         |                  | 97.06         | 4,707,531.25         | 49,257.81         | (16,566.57)         | 0.66             | 4.81          |
| US TREASURY N/B NOTES<br>DTD 10/31/2021 0.375% 10/31/2023 | 91282CDD0    | 4,825,000.00         | WELLS_F       |                  | 96.78         | 4,669,695.31         | 42,218.75         | (19,973.77)         | 0.75             | 4.82          |
| US TREASURY NOTES<br>DTD 11/30/2018 2.875% 11/30/2023     | 9128285P1    | 4,540,000.00         | JPM_CHA       |                  | 98.45         | 4,469,771.65         | 1,418.52          | (19,555.39)         | 0.82             | 4.79          |
| US TREASURY NOTES<br>DTD 12/31/2018 2.625% 12/31/2023     | 9128285U0    | 4,655,000.00         | JPM_CHA       |                  | 98.08         | 4,565,536.49         | 4,727.51          | (20,979.65)         | 0.91             | 4.80          |
| US TREASURY NOTES<br>DTD 01/31/2019 2.500% 01/31/2024     | 9128285Z9    | 6,785,000.00         | BMO           |                  | 97.81         | 6,636,578.13         | 10,071.49         | (30,443.17)         | 0.99             | 4.77          |
| US TREASURY N/B NOTES<br>DTD 02/28/2022 1.500% 02/29/2024 | 91282CEA5    | 4,470,000.00         | BMO           |                  | 96.61         | 4,318,439.29         | 30,207.65         | (3,967.81)          | 1.07             | 4.76          |
| US TREASURY NOTES<br>DTD 03/31/2017 2.125% 03/31/2024     | 912828W71    | 4,865,000.00         | BMO           |                  | 97.08         | 4,722,850.54         | 21,094.09         | (23.66)             | 1.15             | 4.74          |
| US TREASURY N/B NOTES<br>DTD 04/30/2022 2.500% 04/30/2024 | 91282CEK3    | 4,725,000.00         | CITIGRP       |                  | 97.38         | 4,600,968.75         | 7,198.24          | (680.96)            | 1.23             | 4.69          |
| US TREASURY N/B NOTES<br>DTD 05/31/2022 2.500% 05/31/2024 | 91282CER8    | 4,800,000.00         | DAIWA         |                  | 97.27         | 4,668,749.76         | (3,750.24)        | (4,012.59)          | 1.31             | 4.64          |
| <b>Security Type Sub-Total</b>                            |              | <b>77,240,000.00</b> |               |                  |               | <b>75,607,090.41</b> | <b>488,470.67</b> | <b>(185,050.46)</b> | <b>0.71</b>      | <b>4.75</b>   |

**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 31, 2023**

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>             | <b>Broker</b> | <b>Next Call</b><br><b>Date</b> | <b>Market</b><br><b>Price</b> | <b>Market</b><br><b>Value</b> | <b>Unreal G/L</b><br><b>On Cost</b> | <b>Unreal G/L</b><br><b>Amort Cost</b> | <b>Effective</b><br><b>Duration</b> | <b>YTM</b><br><b>at Mkt</b> |
|---|--------------|------------------------|---------------|---------------------------------|-------------------------------|-------------------------------|-------------------------------------|--|-------------------------------------|-----------------------------|
| <b>Managed Account Sub-Total</b>                                      |              | <b>77,240,000.00</b>   |               |                                 |                               | <b>75,607,090.41</b>          | <b>488,470.67</b>                   | <b>(185,050.46)</b>                    | <b>0.71</b>                         | <b>4.75</b>                 |
| <b>Securities Sub-Total</b>   |              | <b>\$77,240,000.00</b> |               |                                 | <b>\$75,607,090.41</b>        |                               | <b>\$488,470.67</b>                 | <b>(\$185,050.46)</b>                  | <b>0.71</b>                         | <b>4.75%</b>                |
| <b>Accrued Interest</b>   |              |                        |               |                                 |                               | <b>\$216,002.83</b>           |                                     |  |                                     |                             |
| <b>Total Investments</b>  |              |                        |               |                                 |                               | <b>\$75,823,093.24</b>        |                                     |  |                                     |                             |

**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2023**

**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>                         |          |   |           |                      |                         |                    |                         |                    |                         |             |
| 01/03/23                           | 01/03/23 | US TREASURY N/B NOTES<br>DTD 04/30/2022 2.500% 04/30/2024 | 91282CEK3 | 4,725,000.00         | (4,593,770.51)          | (20,883.98)        | (4,614,654.49)          |                    |                         |             |
| 01/25/23                           | 01/31/23 | US TREASURY N/B NOTES<br>DTD 05/31/2022 2.500% 05/31/2024 | 91282CER8 | 4,800,000.00         | (4,672,500.00)          | (20,439.56)        | (4,692,939.56)          |                    |                         |             |
| <b>Transaction Type Sub-Total</b>  |          |   |           | <b>9,525,000.00</b>  | <b>(9,266,270.51)</b>   | <b>(41,323.54)</b> | <b>(9,307,594.05)</b>   |                    |                         |             |
| <b>INTEREST</b>                    |          |   |           |                      |                         |                    |                         |                    |                         |             |
| 01/31/23                           | 01/31/23 | US TREASURY NOTES<br>DTD 01/31/2019 2.500% 01/31/2024     | 9128285Z9 | 6,785,000.00         | 0.00                    | 84,812.50          | 84,812.50               |                    |                         |             |
| 01/31/23                           | 01/31/23 | US TREASURY N/B NOTES<br>DTD 07/31/2021 0.125% 07/31/2023 | 91282CCN9 | 4,650,000.00         | 0.00                    | 2,906.25           | 2,906.25                |                    |                         |             |
| <b>Transaction Type Sub-Total</b>  |          |   |           | <b>11,435,000.00</b> | <b>0.00</b>             | <b>87,718.75</b>   | <b>87,718.75</b>        |                    |                         |             |
| <b>MATURITY</b>                    |          |   |           |                      |                         |                    |                         |                    |                         |             |
| 01/31/23                           | 01/31/23 | US TREASURY NOTES<br>DTD 01/31/2021 0.125% 01/31/2023     | 91282CBG5 | 4,600,000.00         | 4,600,000.00            | 2,875.00           | 4,602,875.00            | 54,984.37          | 0.00                    |             |
| <b>Transaction Type Sub-Total</b>  |          |   |           | <b>4,600,000.00</b>  | <b>4,600,000.00</b>     | <b>2,875.00</b>    | <b>4,602,875.00</b>     | <b>54,984.37</b>   | <b>0.00</b>             |             |
| <b>Managed Account Sub-Total</b>   |          |   |           |                      | <b>(4,666,270.51)</b>   | <b>49,270.21</b>   | <b>(4,617,000.30)</b>   | <b>54,984.37</b>   | <b>0.00</b>             |             |
| <b>Total Security Transactions</b> |          |   |           |                      | <b>(\$4,666,270.51)</b> | <b>\$49,270.21</b> | <b>(\$4,617,000.30)</b> | <b>\$54,984.37</b> | <b>\$0.00</b>           |             |