



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
June 30, 2020

CITY OF HAYWARD

Client Management Team

Monique Spyke

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Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723



Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less 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 PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

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

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

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



Managed Account Summary Statement

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$128,083,148.97
Maturities/Calls	(435,971.79)
Principal Dispositions	(9,900,589.07)
Principal Acquisitions	11,266,754.40
Unsettled Trades	0.00
Change in Current Value	32,288.43
Closing Market Value	\$129,045,630.94

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	9,953,780.43
Coupon/Interest/Dividend Income	131,538.35
Principal Payments	435,971.79
Security Purchases	(11,577,512.62)
Net Cash Contribution	1,056,222.05
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	184,729.71
Less Purchased Interest Related to Interest/Coupons	(628.12)
Plus Net Realized Gains/Losses	180,299.87
Total Cash Basis Earnings	\$364,401.46

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	126,196,574.30
Ending Accrued Interest	608,932.41
Plus Proceeds from Sales	9,953,780.43
Plus Proceeds of Maturities/Calls/Principal Payments	435,971.79
Plus Coupons/Dividends Received	131,538.35
Less Cost of New Purchases	(11,267,382.52)
Less Beginning Amortized Value of Securities	(125,074,905.04)
Less Beginning Accrued Interest	(593,595.82)
Total Accrual Basis Earnings	\$390,913.90



Portfolio Summary and Statistics

For the Month Ending **June 30, 2020**

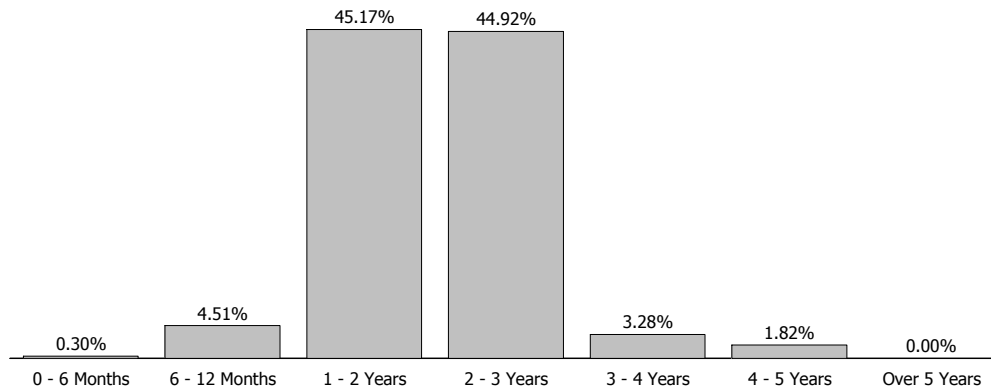
CITY OF HAYWARD - 35310000

Account Summary

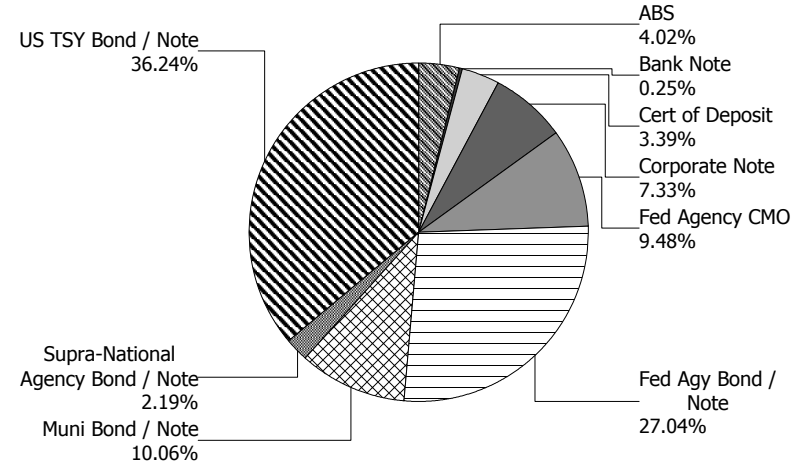
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	45,450,000.00	46,766,659.66	36.24
Supra-National Agency Bond / Note	2,780,000.00	2,826,915.96	2.19
Municipal Bond / Note	12,415,000.00	12,977,153.70	10.06
Federal Agency Collateralized Mortgage Obligation	11,945,576.37	12,227,109.53	9.48
Federal Agency Bond / Note	34,490,000.00	34,890,767.71	27.04
Corporate Note	9,190,000.00	9,459,483.67	7.33
Certificate of Deposit	4,275,000.00	4,379,150.54	3.39
Bank Note	300,000.00	324,661.80	0.25
Asset-Backed Security	5,083,838.24	5,193,728.37	4.02
Managed Account Sub-Total	125,929,414.61	129,045,630.94	100.00%
Accrued Interest		608,932.41	
Total Portfolio	125,929,414.61	129,654,563.35	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.80%
Yield to Maturity at Market	0.49%
Weighted Average Days to Maturity	745



Managed Account Issuer Summary

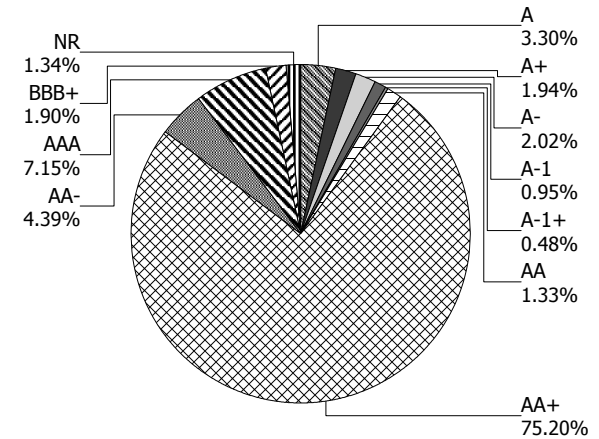
For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	148,929.65	0.12
ADOBE INC	310,763.10	0.24
AMERICAN EXPRESS CO	613,587.20	0.48
AMERICAN HONDA FINANCE	616,417.80	0.48
ARIZONA ST TRANSPRTN BRD HIGHW	1,279,373.55	0.99
BANK OF AMERICA CO	592,377.11	0.46
BMW FINANCIAL SERVICES NA LLC	111,012.05	0.09
CALIFORNIA ST	3,115,918.75	2.41
CAPITAL ONE FINANCIAL CORP	616,290.00	0.48
CAPITAL ONE PRIME AUTO REC TRUST	179,615.66	0.14
CARMAX AUTO OWNER TRUST	874,700.88	0.68
CATERPILLAR INC	669,510.73	0.52
CHAFFEY CA JT UNION HS DIST	616,416.00	0.48
CHARLES SCHWAB	240,264.00	0.19
CHEVRON CORPORATION	152,485.65	0.12
CITIGROUP INC	613,810.50	0.48
COMCAST CORP	166,359.45	0.13
CREDIT AGRICOLE SA	610,801.20	0.47
DEERE & COMPANY	200,322.20	0.16
DNB ASA	648,888.13	0.50
EXXON MOBIL CORP	153,615.75	0.12
FANNIE MAE	10,649,270.52	8.24
FEDERAL FARM CREDIT BANKS	7,035,270.48	5.45
FEDERAL HOME LOAN BANKS	7,279,203.50	5.64
FIFTH THIRD AUTO TRUST	220,347.09	0.17
FORD CREDIT AUTO LEASE TRUST	445,282.44	0.35
FORD CREDIT AUTO OWNER TRUST	204,683.34	0.16
FREDDIE MAC	22,154,132.74	17.16
GM FINANCIAL AUTO LEASING TRUST	293,612.49	0.23
GM FINANCIAL SECURITIZED TERM	353,520.60	0.27
GOLDMAN SACHS GROUP INC	608,313.60	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	444,148.40	0.34

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HOME DEPOT INC	183,538.60	0.14
HONDA AUTO RECEIVABLES	174,666.52	0.14
HYUNDAI AUTO RECEIVABLES	409,271.96	0.32
IBM CORP	313,774.80	0.24
INTER-AMERICAN DEVELOPMENT BANK	1,292,557.09	1.00
INTL BANK OF RECONSTRUCTION AND DEV	1,534,358.87	1.19
JP MORGAN CHASE & CO	616,504.80	0.48
LONG BEACH CA	942,282.40	0.73
MARYLAND ST	595,170.00	0.46
MINITUBISHI UFJ FINANCIAL GROUP INC	610,888.80	0.47
MORGAN STANLEY	616,491.00	0.48
NISSAN AUTO LEASE TRUST	201,673.36	0.16
NISSAN AUTO RECEIVABLES	206,205.78	0.16
NORDEA BANK AB	643,980.63	0.50
OREGON STATE	618,936.00	0.48
PACCAR FINANCIAL CORP	478,221.43	0.37
PNC FINANCIAL SERVICES GROUP	324,661.80	0.25
ROYAL BANK OF CANADA	616,751.40	0.48
SAN DIEGO CA CMNTY CLG DIST	695,493.00	0.54
SAN JOSE CA	1,200,968.00	0.93
SKANDINAVISKA ENSKILDA BANKEN AB	644,114.38	0.50
SOCIETE GENERALE	603,726.00	0.47
STATE OF CONNECTICUT	1,098,315.95	0.85
STATE OF LOUISIANA	637,152.00	0.49
STATE OF WASHINGTON	689,645.55	0.53
TAMALPAIS CA UNION HIGH SCH DIST	1,022,531.65	0.79
THE BANK OF NEW YORK MELLON CORPORATION	309,018.30	0.24
TOYOTA MOTOR CORP	609,023.90	0.47
TRUIST FIN CORP	309,363.60	0.24
UNITED PARCEL SERVICE INC	310,520.10	0.24
UNITED STATES TREASURY	46,766,659.66	36.23
UNIVERSITY OF CALIFORNIA	464,950.85	0.36
US BANCORP	626,270.40	0.49



Managed Account Issuer Summary

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
VERIZON OWNER TRUST	153,698.03	0.12
VOLKSWAGEN AUTO LEASE TURST	304,999.77	0.24
Total	\$129,045,630.94	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021		912828RC6	150,000.00	AA+	Aaa	10/03/19	10/04/19	151,939.45	1.42	1,199.69	151,167.66	153,257.82
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021		9128284W7	275,000.00	AA+	Aaa	09/05/18	09/07/18	275,225.59	2.72	2,846.33	275,086.20	282,906.25
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021		9128284W7	1,725,000.00	AA+	Aaa	09/26/18	09/28/18	1,717,655.27	2.90	17,854.22	1,722,137.51	1,774,593.75
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021		912828T67	300,000.00	AA+	Aaa	12/20/19	12/20/19	297,761.72	1.66	631.79	298,399.35	304,312.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021		912828T67	2,650,000.00	AA+	Aaa	10/31/19	11/04/19	2,634,783.20	1.54	5,580.84	2,639,806.63	2,688,093.75
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021		912828T67	4,150,000.00	AA+	Aaa	11/08/19	11/12/19	4,114,984.38	1.69	8,739.81	4,126,282.88	4,209,656.25
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022		9128285V8	1,500,000.00	AA+	Aaa	02/08/19	02/11/19	1,502,988.28	2.43	17,307.69	1,501,573.81	1,553,671.80
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022		9128285V8	6,000,000.00	AA+	Aaa	01/29/19	01/31/19	5,991,328.13	2.55	69,230.77	5,995,479.39	6,214,687.20
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022		912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	68,509.62	8,667,512.00	8,985,156.25
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022		9128286C9	1,800,000.00	AA+	Aaa	04/01/19	04/03/19	1,810,476.56	2.29	16,936.81	1,805,932.39	1,867,781.16
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022		9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	12,527.47	1,603,676.60	1,657,000.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022		9128282P4	4,400,000.00	AA+	Aaa	06/03/19	06/05/19	4,403,609.38	1.85	34,450.55	4,402,381.19	4,556,750.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022		9128282S8	1,075,000.00	AA+	Aaa	08/02/19	08/05/19	1,072,858.40	1.69	5,838.74	1,073,490.19	1,108,761.67
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022		912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	15,186.99	5,220,496.98	5,394,375.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	AA+	Aaa	02/03/20	02/05/20	2,512,207.03	1.33	17,307.69	2,510,537.79	2,584,375.00
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	1,096.15	150,513.16	156,070.32
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,175,000.00	AA+	Aaa	03/02/20	03/04/20	3,230,190.43	0.78	16,431.06	3,224,097.98	3,275,210.94
Security Type Sub-Total		45,450,000.00					45,275,863.30	1.98	311,676.22	45,368,571.71	46,766,659.66
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,495,000.00	AAA	Aaa	07/18/18	07/25/18	1,491,501.70	2.83	18,043.82	1,493,762.48	1,534,358.87
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	660.35	1,284,589.51	1,292,557.09
Security Type Sub-Total		2,780,000.00					2,776,064.80	1.77	18,704.17	2,778,351.99	2,826,915.96
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	AA-	Aa2	02/12/19	02/14/19	997,000.00	2.77	6,562.50	998,942.08	1,017,370.00
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	AA-	Aa2	04/18/18	04/25/18	1,425,057.00	2.80	9,975.00	1,425,014.57	1,451,604.75
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	1,761.03	455,000.00	464,950.85
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	AA-	Aa3	04/21/20	04/22/20	637,044.00	1.01	3,833.33	632,510.64	637,152.00
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	AA-	Aa2	04/17/20	04/22/20	644,070.00	1.00	5,750.00	639,520.00	646,944.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A	A1	06/12/20	06/25/20	784,837.50	0.58	375.00	784,541.43	784,230.00
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	A	A1	05/29/20	06/11/20	310,130.10	1.66	423.61	309,993.30	314,085.95
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	AA-	Aa1	11/06/19	12/05/19	600,000.00	1.91	4,782.50	600,000.00	616,416.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	5,445.00	675,000.00	695,493.00
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	AA	Aa2	10/09/19	10/23/19	920,000.00	1.70	6,524.33	920,000.00	942,282.40
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	NR	Aaa	09/20/19	10/09/19	995,000.00	1.93	7,980.73	995,000.00	1,022,531.65
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	AA+	Aa1	07/09/19	07/25/19	1,157,544.00	2.08	8,816.67	1,155,268.83	1,200,968.00
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	1,422.17	600,000.00	618,936.00
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	AA+	Aaa	04/23/20	04/29/20	679,759.85	1.03	5,209.72	675,692.60	689,645.55
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	8,559.41	1,235,000.00	1,279,373.55
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	10,416.67	580,836.73	595,170.00
Security Type Sub-Total		12,415,000.00					12,699,367.45	1.84	87,837.67	12,682,320.18	12,977,153.70

Federal Agency Collateralized Mortgage Obligation											
FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	388,559.15	AA+	Aaa	09/21/17	09/26/17	399,350.77	2.08	982.41	389,460.90	388,559.15
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	465,337.18	AA+	Aaa	04/11/18	04/30/18	474,593.20	2.93	1,380.50	468,576.79	471,031.11



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	187,034.24	AA+	Aaa	08/22/19	08/27/19	187,545.67	2.19	360.98	187,347.39	188,360.21
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	2.00	2,907.29	1,264,396.16	1,272,119.45
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	254,318.57	AA+	Aaa	12/07/18	12/14/18	254,316.52	3.17	672.67	254,317.51	256,870.66
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	588,988.85	AA+	Aaa	03/29/19	04/03/19	584,640.45	2.54	1,115.15	586,501.71	597,531.27
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	57,151.39	AA+	Aaa	03/06/18	03/09/18	55,910.12	2.14	75.39	56,616.91	57,343.84
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	250,908.53	AA+	Aaa	07/12/18	07/17/18	244,567.21	2.30	330.99	247,915.84	251,753.41
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	515,756.42	AA+	Aaa	03/07/18	03/09/18	504,474.27	2.15	680.37	510,898.41	517,493.13
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.76	1,358.00	599,553.77	613,294.27
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.23	1,118.62	571,376.46	585,328.76
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.48	2,408.75	1,224,434.93	1,260,393.55
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.78	2,403.13	1,263,288.36	1,290,105.24
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.78	1,045.83	508,363.94	520,019.30
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	1,057,296.31	AA+	Aaa	06/24/19	06/27/19	1,070,347.32	2.13	2,210.22	1,066,398.94	1,089,189.19
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,071,446.79	1,107,641.11



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	317,760.01	AA+	Aaa	09/11/19	09/16/19	319,739.99	2.08	603.75	319,251.75	325,918.41
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	420,964.12	AA+	Aaa	09/04/19	09/09/19	426,479.16	1.86	799.83	425,094.55	431,772.26
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	201,794.82	AA+	Aaa	11/07/18	11/19/18	201,789.37	3.45	580.83	201,791.35	203,961.35
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	295,051.48	AA+	Aaa	12/07/18	12/17/18	295,050.58	3.20	787.54	295,050.89	304,478.37
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	482,269.30	AA+	Aaa	11/20/19	11/26/19	482,257.72	2.09	840.76	482,259.20	493,945.49
Security Type Sub-Total		11,945,576.37					12,020,080.83	2.26	24,890.64	11,994,342.55	12,227,109.53
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	AA+	Aaa	11/02/18	11/06/18	2,423,593.50	3.02	15,964.58	2,424,385.39	2,511,589.48
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	AA+	Aaa	01/29/19	01/31/19	1,200,312.00	2.62	14,875.00	1,200,162.09	1,244,061.60
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	AA+	Aaa	01/09/19	01/11/19	1,648,812.00	2.65	20,453.13	1,649,394.08	1,710,584.70
FFCB NOTES (CALLABLE) DTD 04/08/2020 0.950% 04/08/2022	3133ELVV3	1,900,000.00	AA+	Aaa	04/02/20	04/08/20	1,900,000.00	0.95	4,161.53	1,900,000.00	1,903,361.10
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	AA+	Aaa	04/03/20	04/08/20	2,546,226.00	0.45	2,204.69	2,546,660.27	2,556,237.30
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	AA+	Aaa	06/03/20	06/04/20	2,573,264.45	0.28	518.58	2,573,328.82	2,575,672.08
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	3,067.97	2,486,296.77	2,565,498.38
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	5,490.45	1,246,836.72	1,280,936.25



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	10,625.69	2,136,534.77	2,202,115.64
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	2,828.91	3,816,066.27	3,835,587.60
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	984.38	1,753,510.31	1,754,418.75
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	1,355.62	2,409,038.73	2,416,085.25
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	419.79	1,547,357.63	1,548,403.50
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	690.63	2,542,604.88	2,547,373.50
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	AA+	Aaa	06/12/20	06/16/20	1,900,000.00	0.50	395.83	1,900,000.00	1,901,330.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	81.25	2,333,198.40	2,337,512.58
Security Type Sub-Total		34,490,000.00					34,467,129.10	1.01	84,118.03	34,465,375.13	34,890,767.71
Corporate Note											
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	BBB+	A3	02/19/19	02/22/19	399,600.00	3.05	4,300.00	399,870.86	405,582.00
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	02/13/18	02/15/18	294,960.00	3.06	1,458.33	298,723.72	304,887.60
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	848.61	234,997.91	240,264.00
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	A+	A1	08/06/18	08/09/18	294,908.55	3.16	3,665.38	294,966.29	303,098.93



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021		14913Q2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	3,241.88	324,901.13	335,169.90
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021		88579YBA8	145,000.00	A+	A1	09/11/18	09/14/18	144,702.75	3.07	1,292.92	144,880.67	148,929.65
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021		06051GGS2	200,000.00	A-	A2	11/27/17	11/29/17	199,026.00	2.46	1,164.00	199,682.51	200,805.80
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021		06051GGS2	390,000.00	A-	A2	09/13/17	09/18/17	390,000.00	2.33	2,269.80	390,000.00	391,571.31
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021		025816BY4	200,000.00	BBB+	A3	11/01/18	11/06/18	199,956.00	3.71	1,151.11	199,980.23	208,005.20
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021		172967LC3	300,000.00	BBB+	A3	01/15/19	01/17/19	294,543.00	3.57	555.83	297,287.00	308,973.30
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022		867914BM4	300,000.00	A-	A3	05/14/19	05/16/19	299,502.00	2.76	3,465.00	299,709.88	309,363.60
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022		437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	1,895.83	174,753.14	183,538.60
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022		91159HHC7	600,000.00	A+	A1	06/14/19	06/18/19	610,590.00	2.33	5,300.00	606,465.02	626,270.40
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022		38141GWC4	600,000.00	BBB+	A3	02/13/19	02/15/19	593,412.00	3.36	3,250.00	596,248.34	608,313.60
IBM CORP DTD 05/15/2019 2.850% 05/13/2022		459200JX0	300,000.00	A	A2	11/01/19	11/05/19	306,726.00	1.93	1,140.00	304,978.70	313,774.80
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	300,000.00	A-	A2	06/26/19	06/27/19	301,689.00	2.15	881.25	301,078.72	310,520.10
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022		61744YAH1	300,000.00	BBB+	A3	04/05/19	04/09/19	298,011.00	2.97	962.50	298,797.15	311,603.40



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	A-	A2	06/11/18	06/18/18	600,000.00	3.51	761.37	600,000.00	616,504.80
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	A-	A3	06/24/19	06/27/19	599,448.00	2.23	146.67	599,634.35	616,417.80
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	A	A1	09/03/19	09/05/19	115,317.40	1.85	797.33	115,229.48	118,457.01
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	A	A1	08/20/19	08/23/19	184,940.80	1.96	1,282.67	184,957.71	190,561.29
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	1,972.57	324,671.49	334,340.83
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	A	A2	01/23/20	02/03/20	299,931.00	1.71	2,096.67	299,940.40	310,763.10
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	4,168.75	600,015.19	609,023.90
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	AA	Aa1	05/12/20	05/14/20	151,872.00	1.14	497.48	151,787.71	153,615.75
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	AA	Aa2	05/07/20	05/11/20	150,000.00	1.14	237.71	150,000.00	152,485.65
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	89.44	174,761.86	175,122.50
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	105.00	199,839.93	200,322.20
COMCAST CORP CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	1,171.67	163,828.91	166,359.45



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	BBB+	A3	05/07/20	05/14/20	300,000.00	1.68	657.21	300,000.00	304,837.20
Security Type Sub-Total		9,190,000.00					9,228,466.20	2.47	50,826.98	9,231,988.30	9,459,483.67
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A-1	P-1	02/27/19	02/28/19	600,000.00	2.94	6,237.00	600,000.00	610,888.80
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A-1	P-1	04/03/19	04/04/19	600,000.00	2.83	4,056.33	600,000.00	610,801.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	A-1+	P-1	06/07/18	06/08/18	600,000.00	3.24	1,296.00	600,000.00	616,751.40
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	A	A1	02/14/20	02/19/20	600,000.00	1.80	3,960.00	600,000.00	603,726.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.84	4,046.88	625,000.00	643,980.63
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.85	4,068.75	625,000.00	644,114.38
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.03	1,027.08	625,000.00	648,888.13
Security Type Sub-Total		4,275,000.00					4,275,000.00	2.35	24,692.04	4,275,000.00	4,379,150.54
Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	A	A2	03/05/20	03/09/20	321,240.00	1.27	670.83	317,270.56	324,661.80
Security Type Sub-Total		300,000.00					321,240.00	1.27	670.83	317,270.56	324,661.80
Asset-Backed Security											
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	90,985.27	AAA	Aaa	09/18/18	09/26/18	90,978.08	3.18	88.41	90,982.72	91,464.81



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	110,153.63	AAA	Aaa	10/10/18	10/17/18	110,138.33	3.27	109.73	110,147.80	111,012.05
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	200,209.97	AAA	Aaa	10/16/18	10/24/18	200,192.48	3.25	289.19	200,202.67	201,673.36
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	195,579.85	NR	Aaa	09/18/18	09/21/18	195,563.32	3.19	277.29	195,572.40	196,961.39
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	AAA	Aaa	02/13/19	02/21/19	199,968.60	2.99	182.11	199,983.68	202,147.68
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	AAA	NR	02/20/19	02/25/19	244,980.84	2.90	315.78	244,988.86	248,321.05
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,996.38	304,999.77
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	AAA	Aaa	12/04/18	12/12/18	149,998.20	3.20	213.33	149,998.90	153,020.48
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	AAA	NR	02/19/19	02/27/19	169,995.44	2.83	173.73	169,996.95	174,666.52
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	NR	Aaa	10/16/18	10/23/18	199,965.80	3.24	288.00	199,978.71	204,683.34
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	AAA	Aaa	12/04/18	12/12/18	199,961.68	3.22	286.22	199,974.88	206,205.78
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	AAA	NR	04/03/19	04/10/19	249,967.10	2.66	295.56	249,976.75	256,251.48
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	281,909.52	AAA	NR	07/18/18	07/25/18	281,871.09	3.13	392.17	281,886.30	287,924.93
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	AAA	NR	10/17/18	10/24/18	224,997.93	3.36	336.00	224,998.64	231,809.87
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	AAA	Aaa	05/21/19	05/30/19	174,964.55	2.51	195.22	174,973.21	179,615.66



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	AAA	Aaa	04/30/19	05/08/19	214,952.74	2.65	252.27	214,964.54	220,347.09
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	NR	Aaa	06/19/19	06/26/19	299,976.78	2.34	312.00	299,981.86	306,026.94
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	AAA	Aaa	04/09/19	04/17/19	344,971.92	2.65	380.94	344,978.93	353,520.60
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.85	84.79	149,984.09	153,698.03
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	AAA	NR	08/28/19	09/05/19	599,848.92	1.73	458.67	599,874.02	616,290.00
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	1.87	112.20	134,973.19	138,121.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,938.40	354,966.08
Security Type Sub-Total		5,083,838.24					5,083,174.37	2.60	5,515.83	5,083,353.88	5,193,728.37
Managed Account Sub-Total		125,929,414.61					126,146,386.05	1.80	608,932.41	126,196,574.30	129,045,630.94
Securities Sub-Total		\$125,929,414.61					\$126,146,386.05	1.80%	\$608,932.41	\$126,196,574.30	\$129,045,630.94
Accrued Interest											\$608,932.41
Total Investments											\$129,654,563.35



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	150,000.00	NOMURA		102.17	153,257.82	1,318.37	2,090.16	1.11	0.19
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	275,000.00	MERRILL		102.88	282,906.25	7,680.66	7,820.05	1.11	0.19
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		102.88	1,774,593.75	56,938.48	52,456.24	1.11	0.19
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		101.44	304,312.50	6,550.78	5,913.15	1.33	0.17
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	2,650,000.00	JPM_CHAS		101.44	2,688,093.75	53,310.55	48,287.12	1.33	0.17
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	MORGAN_S		101.44	4,209,656.25	94,671.87	83,373.37	1.33	0.17
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		103.58	1,553,671.80	50,683.52	52,097.99	1.51	0.17
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		103.58	6,214,687.20	223,359.07	219,207.81	1.51	0.17
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		102.69	8,985,156.25	394,433.59	317,644.25	1.56	0.18
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	TD		103.77	1,867,781.16	57,304.60	61,848.77	1.59	0.18
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		103.56	1,657,000.00	51,562.50	53,323.40	2.04	0.16
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	GOLDMAN		103.56	4,556,750.00	153,140.62	154,368.81	2.04	0.16
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	MORGAN_S		103.14	1,108,761.67	35,903.27	35,271.48	2.13	0.17
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		102.75	5,394,375.00	181,289.06	173,878.02	2.26	0.17
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		103.38	2,584,375.00	72,167.97	73,837.21	2.49	0.17
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		104.05	156,070.32	5,460.94	5,557.16	2.52	0.18
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,175,000.00	HSBC		103.16	3,275,210.94	45,020.51	51,112.96	2.58	0.17



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		45,450,000.00				46,766,659.66	1,490,796.36	1,398,087.95	1.78	0.17

Supra-National Agency Bond / Note

INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,495,000.00	MORGAN_S		102.63	1,534,358.87	42,857.17	40,596.39	1.04	0.27
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.59	1,292,557.09	7,993.99	7,967.58	2.88	0.30
Security Type Sub-Total		2,780,000.00				2,826,915.96	50,851.16	48,563.97	1.88	0.28

Municipal Bond / Note

CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	JPM_CHAS		101.74	1,017,370.00	20,370.00	18,427.92	0.75	0.31
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		101.87	1,451,604.75	26,547.75	26,590.18	0.75	0.31
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		102.19	464,950.85	9,950.85	9,950.85	0.87	0.52
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	MORGAN_		106.19	637,152.00	108.00	4,641.36	1.34	0.48
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	MERRILL		107.82	646,944.00	2,874.00	7,424.00	1.61	0.30
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	MORGAN_		104.56	784,230.00	(607.50)	(311.43)	1.88	0.60
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		102.98	314,085.95	3,955.85	4,092.65	1.96	0.99
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		102.74	616,416.00	16,416.00	16,416.00	2.04	0.59
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		103.04	695,493.00	20,493.00	20,493.00	2.04	0.47
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		102.42	942,282.40	22,282.40	22,282.40	2.04	0.53
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		102.77	1,022,531.65	27,531.65	27,531.65	2.04	0.59



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		104.43	1,200,968.00	43,424.00	45,699.17	2.11	0.25
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		103.16	618,936.00	18,936.00	18,936.00	2.33	0.52
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	WELLS_F		113.99	689,645.55	9,885.70	13,952.95	2.82	0.31
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		103.59	1,279,373.55	44,373.55	44,373.55	2.92	0.59
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		119.03	595,170.00	11,245.00	14,333.27	3.72	0.31

Security Type Sub-Total		12,415,000.00				12,977,153.70	277,786.25	294,833.52	1.91	0.45
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Federal Agency Collateralized Mortgage Obligation										
FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	388,559.15	CITIGRP		100.00	388,559.15	(10,791.62)	(901.75)	0.19	3.03
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	465,337.18	JPM_CHAS		101.22	471,031.11	(3,562.09)	2,454.32	0.74	2.50
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	187,034.24	BARCLAYS		100.71	188,360.21	814.54	1,012.82	0.82	1.78
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AMHERST		101.77	1,272,119.45	(536.80)	7,723.29	1.42	1.60
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	254,318.57	GOLDMAN		101.00	256,870.66	2,554.14	2,553.15	0.74	2.56
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	588,988.85	MORGAN_S		101.45	597,531.27	12,890.82	11,029.56	1.54	1.39
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	57,151.39	BAIRD		100.34	57,343.84	1,433.72	726.93	0.96	1.39
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	250,908.53	BARCLAYS		100.34	251,753.41	7,186.20	3,837.57	0.96	1.39
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	515,756.42	BAIRD		100.34	517,493.13	13,018.86	6,594.72	0.96	1.39
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	JPM_CHAS		102.22	613,294.27	14,040.75	13,740.50	1.71	1.54



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation										
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	WELLS_FA		102.69	585,328.76	13,235.79	13,952.30	1.93	1.00
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	WELLS_FA		102.69	1,260,393.55	37,802.03	35,958.62	1.93	1.00
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		103.21	1,290,105.24	21,648.21	26,816.88	2.03	0.76
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		104.00	520,019.30	10,370.86	11,655.36	2.23	0.78
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	1,057,296.31	JPM_CHAS		103.02	1,089,189.19	18,841.87	22,790.25	2.18	1.20
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		104.00	1,107,641.11	33,322.36	36,194.32	2.23	0.78
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	317,760.01	BAIRD		102.57	325,918.41	6,178.42	6,666.66	2.30	1.20
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	420,964.12	BAIRD		102.57	431,772.26	5,293.10	6,677.71	2.30	1.20
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	201,794.82	MORGAN_S		101.07	203,961.35	2,171.98	2,170.00	0.68	3.06
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	295,051.48	CSFB		103.20	304,478.37	9,427.79	9,427.48	1.55	2.10
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	482,269.30	JPM_CHAS		102.42	493,945.49	11,687.77	11,686.29	2.57	1.48

Security Type Sub-Total		11,945,576.37				12,227,109.53	207,028.70	232,766.98	1.73	1.36
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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		103.57	2,511,589.48	87,995.98	87,204.09	1.26	0.21
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		103.67	1,244,061.60	43,749.60	43,899.51	1.49	0.22
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		103.67	1,710,584.70	61,772.70	61,190.62	1.49	0.22
FFCB NOTES (CALLABLE) DTD 04/08/2020 0.950% 04/08/2022	3133ELV3	1,900,000.00	TD	10/08/20	100.18	1,903,361.10	3,361.10	3,361.10	0.27	0.85



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022	3133ELWD2	2,550,000.00	WELLS_F		100.24	2,556,237.30	10,011.30	9,577.03	1.77	0.24
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	DAIWA		100.03	2,575,672.08	2,407.63	2,343.26	1.92	0.24
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	CITIGRP		103.66	2,565,498.38	73,099.13	79,201.61	1.91	0.24
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		102.47	1,280,936.25	35,286.25	34,099.53	2.15	0.24
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		102.90	2,202,115.64	66,053.24	65,580.87	2.58	0.27
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	3,825,000.00	CITIGRP		100.28	3,835,587.60	20,150.10	19,521.33	2.79	0.28
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	JEFFERI		100.25	1,754,418.75	813.75	908.44	2.83	0.29
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	WELLS_F		100.25	2,416,085.25	7,097.45	7,046.52	2.83	0.29
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	WELLS_F		99.90	1,548,403.50	1,116.00	1,045.87	2.89	0.29
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	CITIGRP		99.90	2,547,373.50	5,049.00	4,768.62	2.89	0.29
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	JPM_CHA		100.07	1,901,330.00	1,330.00	1,330.00	2.94	0.48
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		99.89	2,337,512.58	4,345.38	4,314.18	2.98	0.29
Security Type Sub-Total		34,490,000.00				34,890,767.71	423,638.61	425,392.58	2.23	0.30
Corporate Note										
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		101.40	405,582.00	5,982.00	5,711.14	0.64	0.82
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		101.63	304,887.60	9,927.60	6,163.88	0.80	0.48
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB	04/21/21	102.24	240,264.00	5,271.05	5,266.09	0.80	0.72



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.75	303,098.93	8,190.38	8,132.64	1.09	0.66
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913Q2N8	325,000.00	BARCLAYS		103.13	335,169.90	10,420.15	10,268.77	1.16	0.50
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		102.71	148,929.65	4,226.90	4,048.98	1.18	0.74
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.40	200,805.80	1,779.80	1,123.29	0.25	2.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.40	391,571.31	1,571.31	1,571.31	0.25	2.00
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		104.00	208,005.20	8,049.20	8,024.97	1.32	0.71
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	102.99	308,973.30	14,430.30	11,686.30	1.34	0.80
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	103.12	309,363.60	9,861.60	9,653.72	1.46	0.70
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		104.88	183,538.60	9,018.10	8,785.46	1.62	0.32
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	104.38	626,270.40	15,680.40	19,805.38	1.59	0.42
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.39	608,313.60	14,901.60	12,065.26	0.82	2.22
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		104.59	313,774.80	7,048.80	8,796.10	1.83	0.38
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	103.51	310,520.10	8,831.10	9,441.38	1.76	0.47
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		103.87	311,603.40	13,592.40	12,806.25	1.85	0.68
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.75	616,504.80	16,504.80	16,504.80	1.92	2.08



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		102.74	616,417.80	16,969.80	16,783.45	1.96	0.81
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		103.01	118,457.01	3,139.61	3,227.53	2.10	0.54
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		103.01	190,561.29	5,620.49	5,603.58	2.10	0.54
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		102.87	334,340.83	9,792.58	9,669.34	2.14	0.57
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		103.59	310,763.10	10,832.10	10,822.70	2.52	0.31
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		105.92	609,023.90	7,435.90	9,008.71	2.65	0.72
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		102.41	153,615.75	1,743.75	1,828.04	2.73	0.70
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		101.66	152,485.65	2,485.65	2,485.65	2.82	0.56
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RO82	175,000.00	TD		100.07	175,122.50	365.75	360.64	2.91	0.78
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.16	200,322.20	486.20	482.27	2.99	0.65
COMCAST CORP CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCRO	150,000.00	CITIGRP		110.91	166,359.45	2,020.95	2,530.54	3.56	0.78
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		101.61	304,837.20	4,837.20	4,837.20	3.76	1.25
Security Type Sub-Total		9,190,000.00				9,459,483.67	231,017.47	227,495.37	1.71	0.92

Certificate of Deposit



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS		55379WZT6	600,000.00	MITSU		101.81	610,888.80	10,888.80	10,888.80	0.67	0.18
DTD 02/28/2019 2.970% 02/26/2021											
CREDIT AGRICOLE CIB NY CERT DEPOS		22535CDU2	600,000.00	CREDAG		101.80	610,801.20	10,801.20	10,801.20	0.76	0.44
DTD 04/04/2019 2.830% 04/02/2021											
ROYAL BANK OF CANADA NY CD		78012UEE1	600,000.00	RBC		102.79	616,751.40	16,751.40	16,751.40	0.93	0.25
DTD 06/08/2018 3.240% 06/07/2021											
SOCIETE GENERALE NY CERT DEPOS		83369XDL9	600,000.00	MERRILL		100.62	603,726.00	3,726.00	3,726.00	1.60	1.41
DTD 02/19/2020 1.800% 02/14/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TLL7	625,000.00	MERRILL		103.04	643,980.63	18,980.63	18,980.63	2.11	0.43
DTD 08/29/2019 1.850% 08/26/2022											
SKANDINAV ENSKILDA BANK LT CD		83050PDR7	625,000.00	BARCLAYS		103.06	644,114.38	19,114.38	19,114.38	2.11	0.43
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD		23341VZT1	625,000.00	GOLDMAN		103.82	648,888.13	23,888.13	23,888.13	2.38	0.45
DTD 12/06/2019 2.040% 12/02/2022											
Security Type Sub-Total			4,275,000.00				4,379,150.54	104,150.54	104,150.54	1.52	0.51
Bank Note											
PNC BANK NA CORP NOTES		69353RFL7	300,000.00	TD	11/09/21	108.22	324,661.80	3,421.80	7,391.24	1.34	0.67
DTD 06/08/2018 3.500% 06/08/2023											
Security Type Sub-Total			300,000.00				324,661.80	3,421.80	7,391.24	1.34	0.67
Asset-Backed Security											
GMALT 2018-3 A3		36256GAD1	90,985.27	RBC		100.53	91,464.81	486.73	482.09	0.24	2.63
DTD 09/26/2018 3.180% 06/20/2021											
BMWLT 2018-1 A3		05586CAC8	110,153.63	SOCGEN		100.78	111,012.05	873.72	864.25	0.32	2.51
DTD 10/17/2018 3.260% 07/20/2021											
NISSAN AUTO LEASE TRUST		65478BAD3	200,209.97	CITIGRP		100.73	201,673.36	1,480.88	1,470.69	0.32	2.63
DTD 10/24/2018 3.250% 09/15/2021											
FORDL 2018-B A3		34531LAD2	195,579.85	JPM_CHAS		100.71	196,961.39	1,398.07	1,388.99	0.32	2.70
DTD 09/21/2018 3.190% 12/15/2021											



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
GMALT 2019-1 A3	DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	WELLS_FA		101.07	202,147.68	2,179.08	2,164.00	0.54	2.24
FORDL 2019-A A3	DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	CITIGRP		101.36	248,321.05	3,340.21	3,332.19	0.66	2.16
VWALT 2019-A A3	DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		101.67	304,999.77	5,004.51	5,003.39	1.45	1.28
HART 2018-B A3	DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		102.01	153,020.48	3,022.28	3,021.58	0.75	2.36
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		102.75	174,666.52	4,671.08	4,669.57	1.20	1.80
FORD CREDIT AUTO OWNER TRUST	DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		102.34	204,683.34	4,717.54	4,704.63	0.84	2.37
NAROT 2018-C A3	DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		103.10	206,205.78	6,244.10	6,230.90	1.05	2.14
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		102.50	256,251.48	6,284.38	6,274.73	1.17	1.79
CARMAX AUTO OWNER TRUST	DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	281,909.52	BARCLAYS		102.13	287,924.93	6,053.84	6,038.63	0.82	2.38
CARMAX AUTO OWNER TRUST	DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		103.03	231,809.87	6,811.94	6,811.23	1.11	2.38
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		102.64	179,615.66	4,651.11	4,642.45	1.33	1.71
FIFTH THIRD AUTO TRUST	DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		102.49	220,347.09	5,394.35	5,382.55	1.16	1.90
HDMOT 2019-A A3	DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		102.01	306,026.94	6,050.16	6,045.08	1.21	1.77
GMCAR 2019-2 A3	DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		102.47	353,520.60	8,548.68	8,541.67	1.09	1.94
VZOT 2020-A A1A	DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		102.47	153,698.03	3,715.59	3,713.94	2.00	1.23
COMET 2019-A2 A2	DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		102.72	616,290.00	16,441.08	16,415.98	2.09	1.05
HDMOT 2020-A A3	DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		102.31	138,121.46	3,150.90	3,148.27	1.89	1.32



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		102.89	354,966.08	10,033.77	10,027.68	2.23	1.22
Security Type Sub-Total		5,083,838.24				5,193,728.37	110,554.00	110,374.49	1.21	1.86
Managed Account Sub-Total		125,929,414.61				129,045,630.94	2,899,244.89	2,849,056.64	1.87	0.49
Securities Sub-Total		\$125,929,414.61				\$129,045,630.94	\$2,899,244.89	\$2,849,056.64	1.87	0.49%
Accrued Interest						\$608,932.41				
Total Investments						\$129,654,563.35				



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
05/29/20	06/11/20	CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	(310,130.10)	0.00	(310,130.10)			
06/01/20	06/04/20	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	(199,836.00)	0.00	(199,836.00)			
06/01/20	06/08/20	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	(174,756.75)	0.00	(174,756.75)			
06/02/20	06/03/20	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	(1,753,605.00)	(473.96)	(1,754,078.96)			
06/02/20	06/03/20	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	(1,547,287.50)	(118.40)	(1,547,405.90)			
06/03/20	06/04/20	FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	(2,573,264.45)	(35.76)	(2,573,300.21)			
06/12/20	06/16/20	FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	(1,900,000.00)	0.00	(1,900,000.00)			
06/12/20	06/25/20	CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	(784,837.50)	0.00	(784,837.50)			
06/24/20	06/26/20	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	(2,333,167.20)	0.00	(2,333,167.20)			
Transaction Type Sub-Total				11,545,000.00	(11,576,884.50)	(628.12)	(11,577,512.62)			

INTEREST										
06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			
06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	483,060.17	0.00	842.13	842.13			
06/01/20	06/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	333,746.23	0.00	890.82	890.82			
06/01/20	06/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	214,701.69	0.00	1,616.28	1,616.28			
06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,797,386.00	0.00	3,527.37	3,527.37			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/01/20	06/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	766,692.25	0.00	1,754.68	1,754.68			
	06/01/20	06/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	858,745.72	0.00	1,132.83	1,132.83			
	06/01/20	06/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	1,073,239.05	0.00	2,421.50	2,421.50			
	06/01/20	06/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	590,448.69	0.00	1,117.92	1,117.92			
	06/01/20	06/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	257,379.71	0.00	680.77	680.77			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	0.00	2,403.13	2,403.13			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
	06/01/20	06/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	546,964.26	0.00	1,382.91	1,382.91			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
	06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	476,020.36	0.00	1,427.47	1,427.47			
	06/01/20	06/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/01/2020	3137AA4V2	49,484.80	0.00	119.67	119.67			
	06/01/20	06/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUO9	195,984.31	0.00	378.25	378.25			
	06/02/20	06/02/20	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	0.00	6,339.58	6,339.58			
	06/07/20	06/07/20	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	0.00	9,720.00	9,720.00			
	06/08/20	06/08/20	PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	0.00	5,250.00	5,250.00			
	06/08/20	06/08/20	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	0.00	4,350.00	4,350.00			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
06/10/20	06/10/20	FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	2,475,000.00	0.00	26,296.88	26,296.88			
06/15/20	06/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
06/15/20	06/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
06/15/20	06/15/20	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	210.38	210.38			
06/15/20	06/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
06/15/20	06/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
06/15/20	06/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
06/15/20	06/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
06/15/20	06/15/20	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
06/15/20	06/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	224,660.64	0.00	608.46	608.46			
06/15/20	06/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	215,986.59	0.00	574.16	574.16			
06/15/20	06/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
06/15/20	06/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
06/15/20	06/15/20	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
06/16/20	06/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/18/20	06/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
	06/18/20	06/18/20	JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	0.00	10,542.00	10,542.00			
	06/20/20	06/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	121,706.36	0.00	330.64	330.64			
	06/20/20	06/20/20	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
	06/20/20	06/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
	06/20/20	06/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	104,179.57	0.00	276.08	276.08			
	06/20/20	06/20/20	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
	06/22/20	06/22/20	FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	0.00	23,993.75	23,993.75			
	06/27/20	06/27/20	AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	0.00	6,600.00	6,600.00			
Transaction Type Sub-Total					24,710,386.40	0.00	131,538.35	131,538.35			

PAYDOWNS											
	06/01/20	06/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	21,867.80	21,867.80	0.00	21,867.80	478.36	0.00	
	06/01/20	06/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	15,937.72	15,937.72	0.00	15,937.72	(208.80)	0.00	
	06/01/20	06/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	8,950.07	8,950.07	0.00	8,950.07	(24.47)	0.00	
	06/01/20	06/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	38,694.75	38,694.75	0.00	38,694.75	0.12	0.00	
	06/01/20	06/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	12,030.40	12,030.40	0.00	12,030.40	(74.97)	0.00	
	06/01/20	06/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	10,638.39	10,638.39	0.00	10,638.39	268.87	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
06/01/20	06/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	2,423.19	2,423.19	0.00	2,423.19	52.63	0.00	
06/01/20	06/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	15,942.74	15,942.74	0.00	15,942.74	(196.79)	0.00	
06/01/20	06/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	12,906.87	12,906.87	0.00	12,906.87	0.35	0.00	
06/01/20	06/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,061.14	3,061.14	0.00	3,061.14	0.02	0.00	
06/01/20	06/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	158,405.11	158,405.11	0.00	158,405.11	(4,399.46)	0.00	
06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	10,683.18	10,683.18	0.00	10,683.18	(212.50)	0.00	
06/01/20	06/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/01/2020	3137AA4V2	49,484.80	49,484.80	0.00	49,484.80	(941.37)	0.00	
06/01/20	06/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	1,459.84	1,459.84	0.00	1,459.84	10.78	0.00	
06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	790.87	790.87	0.00	790.87	0.02	0.00	
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	3,090.48	3,090.48	0.00	3,090.48	0.42	0.00	
06/15/20	06/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	24,450.67	24,450.67	0.00	24,450.67	2.14	0.00	
06/15/20	06/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	20,406.74	20,406.74	0.00	20,406.74	1.72	0.00	
06/20/20	06/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	11,552.73	11,552.73	0.00	11,552.73	1.61	0.00	
06/20/20	06/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	13,194.30	13,194.30	0.00	13,194.30	1.04	0.00	
Transaction Type Sub-Total				435,971.79	435,971.79	0.00	435,971.79	(5,240.28)	0.00	
SELL										
06/01/20	06/04/20	NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	254,582.50	1,590.97	256,173.47	4,860.00	4,653.31	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
06/02/20	06/03/20	US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	425,000.00	433,848.63	3,845.72	437,694.35	15,356.44	11,189.05	FIFO
06/02/20	06/03/20	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	1,429,064.00	4,491.67	1,433,555.67	32,144.00	29,963.27	FIFO
06/02/20	06/03/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,300,000.00	1,339,863.28	10,705.36	1,350,568.64	38,796.88	39,427.97	FIFO
06/03/20	06/04/20	US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	2,500,000.00	2,557,226.56	16,054.26	2,573,280.82	24,902.34	36,484.00	FIFO
06/12/20	06/16/20	US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	1,750,000.00	1,789,033.20	12,463.94	1,801,497.14	16,406.24	24,912.12	FIFO
06/25/20	06/26/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	300,000.00	307,962.00	3,506.25	311,468.25	8,664.00	8,213.54	FIFO
06/25/20	06/26/20	FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	1,789,008.90	533.19	1,789,542.09	44,410.25	44,141.46	FIFO
Transaction Type Sub-Total				9,670,000.00	9,900,589.07	53,191.36	9,953,780.43	185,540.15	198,984.72	
Managed Account Sub-Total					(1,240,323.64)	184,101.59	(1,056,222.05)	180,299.87	198,984.72	
Total Security Transactions					(1,240,323.64)	\$184,101.59	(1,056,222.05)	\$180,299.87	\$198,984.72	