



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2019

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
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Managing Director
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by ICE Data Services 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 money market and TERM funds is contained in the appropriate fund 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 **September 30, 2019**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$124,812,411.82
Maturities/Calls	(332,754.49)
Principal Dispositions	(3,748,771.12)
Principal Acquisitions	4,106,643.94
Unsettled Trades	1,670,000.00
Change in Current Value	(323,748.97)
Closing Market Value	\$126,183,781.18

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,153,514.56
Coupon/Interest/Dividend Income	113,730.99
Principal Payments	332,754.49
Security Purchases	(5,332,890.53)
Net Cash Contribution	(267,109.51)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	145,639.26
Less Purchased Interest Related to Interest/Coupons	(1,397.67)
Plus Net Realized Gains/Losses	(7,563.88)
Total Cash Basis Earnings	\$136,677.71

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	124,852,071.88
Ending Accrued Interest	611,664.36
Plus Proceeds from Sales	3,779,050.71
Plus Proceeds of Maturities/Calls/Principal Payments	332,754.49
Plus Coupons/Dividends Received	113,730.99
Less Cost of New Purchases	(5,778,041.61)
Less Beginning Amortized Value of Securities	(123,149,602.44)
Less Beginning Accrued Interest	(514,569.76)
Total Accrual Basis Earnings	\$247,058.62



Portfolio Summary and Statistics

For the Month Ending **September 30, 2019**

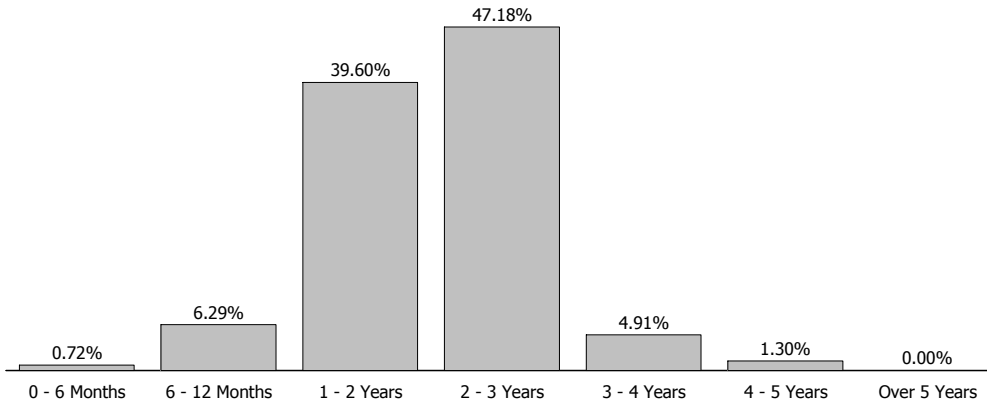
CITY OF HAYWARD - 35310000

Account Summary

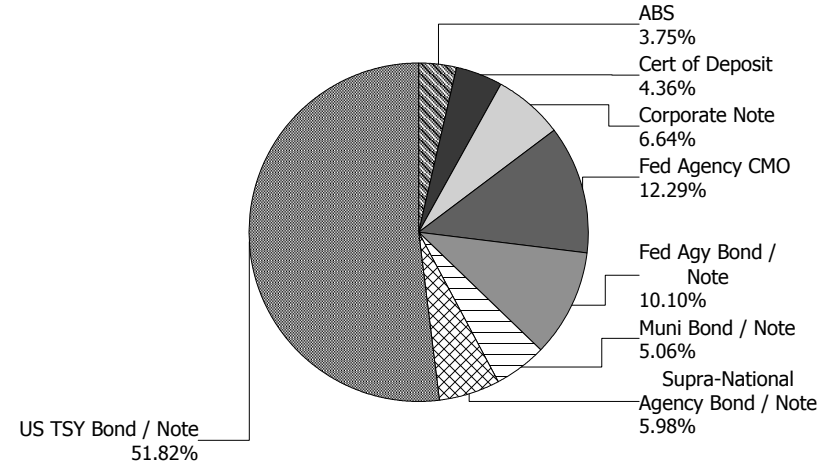
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	64,925,000.00	65,371,149.96	51.82
Supra-National Agency Bond / Note	7,485,000.00	7,551,124.08	5.98
Municipal Bond / Note	6,325,000.00	6,384,852.40	5.06
Federal Agency Collateralized Mortgage Obligation	15,332,973.05	15,508,476.28	12.29
Federal Agency Bond / Note	12,570,000.00	12,748,830.49	10.10
Corporate Note	8,270,000.00	8,379,402.04	6.64
Certificate of Deposit	5,450,000.00	5,503,086.61	4.36
Asset-Backed Security	4,688,786.29	4,736,859.32	3.75
Managed Account Sub-Total	125,046,759.34	126,183,781.18	100.00%
Accrued Interest		611,664.36	
Total Portfolio	125,046,759.34	126,795,445.54	

Unsettled Trades **1,670,000.00** **1,675,094.45**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.35%
Yield to Maturity at Market	1.77%
Duration to Worst	1.75
Weighted Average Days to Maturity	755



Managed Account Issuer Summary

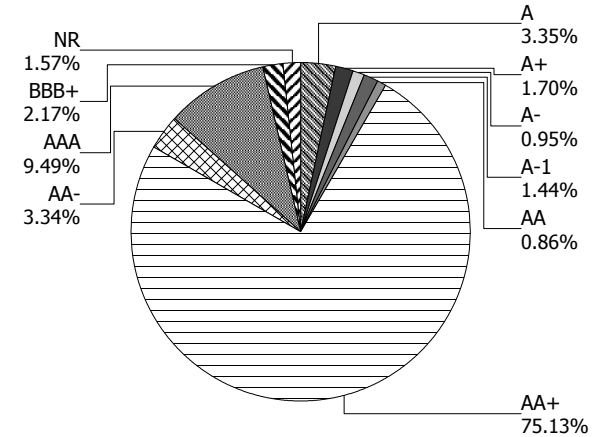
For the Month Ending **September 30, 2019**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	147,634.36	0.12
ABBOTT LABORATORIES	305,424.00	0.24
ALLY AUTO RECEIVABLES TRUST	213,239.59	0.17
AMERICAN EXPRESS CO	611,648.40	0.48
AMERICAN HONDA FINANCE	602,214.00	0.48
BANK OF AMERICA CO	590,661.39	0.47
BANK OF MONTREAL	605,093.40	0.48
BANK OF NOVA SCOTIA	605,137.80	0.48
BMW FINANCIAL SERVICES NA LLC	126,447.40	0.10
CALIFORNIA ST	2,457,713.75	1.95
CANADIAN IMPERIAL BANK OF COMMERCE	601,149.00	0.48
CAPITAL ONE FINANCIAL CORP	597,581.82	0.47
CAPITAL ONE PRIME AUTO REC TRUST	176,984.10	0.14
CARMAX AUTO OWNER TRUST	520,184.85	0.41
CATERPILLAR INC	656,186.38	0.52
CHARLES SCHWAB	239,846.88	0.19
CITIGROUP INC	304,426.20	0.24
CREDIT AGRICOLE SA	606,199.20	0.48
DEERE & COMPANY	303,887.70	0.24
FANNIE MAE	8,796,277.28	6.97
FEDERAL HOME LOAN BANKS	6,820,880.93	5.41
FIFTH THIRD AUTO TRUST	218,030.66	0.17
FORD CREDIT AUTO LEASE TRUST	480,147.43	0.38
FORD CREDIT AUTO OWNER TRUST	203,677.96	0.16
FREDDIE MAC	12,640,148.56	10.01
GM FINANCIAL AUTO LEASING TRUST	373,356.50	0.30
GM FINANCIAL SECURITIZED TERM	350,388.28	0.28
GOLDMAN SACHS GROUP INC	606,522.00	0.48
HARLEY-DAVIDSON MOTORCYCLE TRUST	301,155.45	0.24
HOME DEPOT INC	180,972.93	0.14
HONDA AUTO RECEIVABLES	172,998.63	0.14
HYUNDAI AUTO RECEIVABLES	533,572.05	0.42

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2019**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
INTER-AMERICAN DEVELOPMENT BANK	2,636,872.78	2.09
INTERNATIONAL FINANCE CORPORATION	1,863,723.30	1.48
INTL BANK OF RECONSTRUCTION AND DEV	3,050,528.00	2.42
JOHN DEERE OWNER TRUST	37,062.17	0.03
JP MORGAN CHASE & CO	613,537.20	0.49
MITSUBISHI UFJ FINANCIAL GROUP INC	609,784.80	0.48
MORGAN STANLEY	606,367.50	0.48
NATIONAL RURAL UTILITIES CO FINANCE CORP	253,132.00	0.20
NISSAN AUTO LEASE TRUST	227,526.23	0.18
NISSAN AUTO RECEIVABLES	204,506.20	0.16
NORDEA BANK AB	625,688.13	0.50
PACCAR FINANCIAL CORP	301,100.31	0.24
ROYAL BANK OF CANADA	614,344.20	0.49
SAN DIEGO CA CMNTY CLG DIST	677,497.50	0.54
SAN JOSE CA	1,162,799.50	0.92
SKANDINAVISKA ENSKILDA BANKEN AB	625,866.88	0.50
SUMITOMO MITSUI FINANCIAL GROUP INC	609,823.20	0.48
SUNTRUST BANKS INC	303,350.10	0.24
TAMALPAIS CA UNION HIGH SCH DIST	997,596.95	0.79
THE BANK OF NEW YORK MELLON CORPORATION	300,162.60	0.24
THE WALT DISNEY CORPORATION	164,629.08	0.13
TOYOTA MOTOR CORP	370,881.61	0.29
UNITED PARCEL SERVICE INC	302,423.40	0.24
UNITED STATES TREASURY	65,371,149.96	51.80
UNIVERSITY OF CALIFORNIA	1,089,244.70	0.86
US BANCORP	614,394.00	0.49
Total	\$126,183,781.18	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

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 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	AA+	Aaa	07/05/17	07/05/17	2,750,537.11	1.62	7,528.87	2,750,151.00	2,744,736.50
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	AA+	Aaa	08/31/17	09/01/17	1,272,559.57	1.44	1,493.05	1,274,244.22	1,269,521.33
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	AA+	Aaa	10/31/17	10/31/17	498,125.00	1.75	2,730.53	499,281.26	498,984.50
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	AA+	Aaa	11/01/17	11/03/17	3,584,390.63	1.77	19,659.84	3,593,998.26	3,592,688.40
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	AA+	Aaa	12/01/17	12/05/17	4,578,078.13	1.91	20,343.75	4,590,954.70	4,596,945.60
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	AA+	Aaa	02/02/18	02/02/18	388,718.75	2.36	926.63	394,888.43	397,906.40
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	AA+	Aaa	12/27/17	12/28/17	441,052.73	2.04	1,042.46	446,081.18	447,644.70
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	AA+	Aaa	01/02/18	01/04/18	3,430,000.00	2.05	8,108.02	3,469,153.35	3,481,681.00
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	AA+	Aaa	02/07/18	02/08/18	602,319.34	2.36	598.82	614,298.48	619,506.88
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	2,970.12	3,044,681.74	3,072,754.10
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	AA+	Aaa	02/28/19	02/28/19	2,354,957.03	2.53	23,300.44	2,353,699.16	2,383,872.90
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	AA+	Aaa	02/08/19	02/11/19	4,216,242.19	2.45	41,643.34	4,211,821.40	4,260,538.80
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	AA+	Aaa	06/04/18	06/06/18	3,167,680.66	2.62	21,676.23	3,192,502.13	3,239,989.80
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	AA+	Aaa	07/03/18	07/06/18	1,477,031.25	2.66	8,055.37	1,486,338.18	1,511,133.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

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 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	AA+	Aaa	09/05/18	09/07/18	1,576,291.99	2.72	5,531.76	1,575,845.33	1,605,822.75
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	2.91	6,058.59	1,720,179.04	1,758,758.25
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	7,948.37	1,502,365.64	1,529,062.50
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	31,793.48	5,993,262.84	6,116,250.00
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	27,640.96	8,627,619.96	8,798,536.25
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	AA+	Aaa	03/01/19	03/05/19	2,347,429.69	2.54	7,503.40	2,347,932.21	2,397,458.25
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	AA+	Aaa	04/01/19	04/03/19	2,514,550.78	2.29	7,982.34	2,512,120.03	2,550,487.50
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	5,054.35	1,605,020.93	1,611,937.60
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	13,899.46	4,403,285.08	4,432,828.40
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	2,450,000.00	AA+	Aaa	08/02/19	08/05/19	2,445,119.14	1.69	3,390.63	2,445,370.92	2,452,104.55
Security Type Sub-Total		64,925,000.00					64,440,454.12	2.25	276,880.81	64,655,095.47	65,371,149.96
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	AAA	Aaa	09/12/17	09/19/17	1,222,060.00	1.64	1,009.23	1,224,049.79	1,222,302.55
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	AAA	Aaa	10/02/17	10/10/17	1,226,261.96	1.81	10,184.06	1,219,115.47	1,218,756.78



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

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
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	2,979.01	1,849,313.74	1,863,723.30
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	AAA	Aaa	04/12/18	04/19/18	1,396,920.00	2.70	16,537.50	1,398,378.03	1,418,116.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	AAA	Aaa	07/18/18	07/25/18	1,790,799.70	2.83	9,324.03	1,792,417.41	1,828,225.45

Security Type Sub-Total 7,485,000.00 7,484,654.16 2.41 40,033.83 7,483,274.44 7,551,124.08

Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.90	4,486.11	625,000.00	625,331.25
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	AA-	Aa3	02/12/19	02/14/19	997,000.00	2.77	13,125.00	997,882.01	1,011,980.00
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	AA-	Aa3	04/18/18	04/25/18	1,425,057.00	2.80	19,950.00	1,425,021.46	1,445,733.75
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	5,206.51	455,000.00	463,913.45
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	0.00	675,000.00	677,497.50
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	0.00	995,000.00	997,596.95
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	2,204.17	1,157,100.05	1,162,799.50

Security Type Sub-Total 6,325,000.00 6,329,601.00 2.36 44,971.79 6,330,003.52 6,384,852.40

Federal Agency Collateralized Mortgage Obligation



Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description	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											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	104.49	AA+	Aaa	06/08/15	06/11/15	109.55	0.77	0.39	104.72	104.69
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	897,046.72	AA+	Aaa	06/12/18	06/15/18	915,267.98	1.57	3,177.79	900,118.32	898,506.75
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	267,458.15	AA+	Aaa	06/23/17	06/28/17	272,546.11	1.60	646.80	268,287.34	267,761.61
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	859,906.89	AA+	Aaa	09/21/17	09/26/17	883,789.48	1.15	2,174.13	867,999.21	865,174.42
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	599,872.81	AA+	Aaa	04/11/18	04/30/18	611,804.89	2.27	1,779.62	606,667.07	610,983.35
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	269,245.43	AA+	Aaa	08/22/19	08/27/19	269,981.64	1.94	519.64	269,970.64	269,992.42
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	1.21	2,907.29	1,272,088.94	1,268,149.38
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,188,300.19	AA+	Aaa	12/07/18	12/14/18	1,188,290.67	3.05	3,143.05	1,188,290.68	1,214,839.81
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	600,000.00	AA+	Aaa	03/29/19	04/03/19	595,570.31	2.65	1,136.00	596,114.79	603,522.00
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	79,336.49	AA+	Aaa	03/06/18	03/09/18	77,613.39	2.58	104.66	78,196.78	78,899.82
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	348,306.54	AA+	Aaa	07/12/18	07/17/18	339,503.64	2.87	459.47	341,983.00	346,389.46
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	715,963.45	AA+	Aaa	03/07/18	03/09/18	700,301.75	2.59	944.48	705,605.79	712,022.79
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.68	1,358.00	599,253.52	608,901.90
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.03	1,118.63	571,867.51	575,314.57



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.49	2,408.75	1,222,996.52	1,238,829.90
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWQH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.25	2,403.13	1,268,196.94	1,260,760.38
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	1.92	2,227.63	1,073,556.55	1,081,071.38
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,250,000.00	AA+	Aaa	06/24/19	06/27/19	1,265,429.69	1.70	2,613.05	1,264,476.46	1,270,021.63
FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	420,729.23	AA+	Aaa	09/11/19	09/16/19	423,350.79	1.82	799.39	423,350.28	424,693.97
FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	557,376.33	AA+	Aaa	09/04/19	09/09/19	564,678.52	1.42	1,059.02	564,584.89	562,628.77
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	816,712.90	AA+	Aaa	11/07/18	11/19/18	816,690.86	3.28	2,350.77	816,690.85	841,053.23
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	500,227.43	AA+	Aaa	12/07/18	12/17/18	500,225.91	3.11	1,335.19	500,225.93	508,854.05
Security Type Sub-Total		15,332,973.05					15,434,525.22	2.08	34,666.88	15,400,626.73	15,508,476.28

Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	AA+	Aaa	06/22/18	06/25/18	1,744,598.65	2.76	13,196.56	1,744,763.13	1,775,935.36
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	34,152.08	2,424,035.43	2,489,281.90
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	7,000.00	1,200,251.22	1,225,634.40
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	9,625.00	1,649,089.79	1,685,247.30
FHLB (CALLABLE) NOTES DTD 04/29/2019 2.700% 04/29/2022	3130AGD36	1,825,000.00	AA+	Aaa	05/02/19	05/03/19	1,825,000.00	2.70	20,805.00	1,825,000.00	1,825,248.20



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379069	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	16,216.41	2,490,710.66	2,506,350.83
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	1,193.58	1,245,748.83	1,241,132.50
Security Type Sub-Total		12,570,000.00					12,580,365.40	2.48	102,188.63	12,579,599.06	12,748,830.49
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	1,300.00	399,719.24	405,154.00
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	455.21	299,899.24	303,887.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	A	A2	02/21/18	02/26/18	249,722.50	2.94	322.22	249,863.42	253,132.00
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	5,024.83	364,923.78	370,881.61
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	3,333.33	297,480.25	302,011.50
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	2,757.99	234,995.97	239,846.88
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	1,342.25	294,942.45	301,100.31
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	682.50	324,836.07	331,723.60
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	AA-	A1	09/11/18	09/14/18	144,702.75	3.07	205.42	144,803.47	147,634.36
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	2,328.00	199,482.81	200,224.20



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	4,539.60	390,000.00	390,437.19
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	3,001.11	199,968.63	206,494.40
ABBOTT LABORATORIES CORP NOTES DTD 11/22/2016 2.900% 11/30/2021		002824BD1	300,000.00	BBB+	A3	05/10/19	05/14/19	301,683.00	2.67	2,924.17	301,439.98	305,424.00
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	2,730.83	295,830.37	304,426.20
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022		867914BM4	300,000.00	BBB+	Baa1	05/14/19	05/16/19	299,502.00	2.76	1,440.00	299,574.94	303,350.10
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	473.96	174,632.78	180,972.93
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	800.00	609,492.44	614,394.00
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	7,750.00	594,666.28	606,522.00
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	2,643.75	301,537.84	302,423.40
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	3,025.00	298,309.64	304,356.00
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	6,032.37	600,000.00	613,537.20
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022		02665WCY5	600,000.00	A	A2	06/24/19	06/27/19	599,448.00	2.23	3,446.67	599,494.72	602,214.00
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	236.71	115,309.89	115,062.33



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	380.79	184,942.83	185,100.27
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	A	A2	09/03/19	09/06/19	164,641.95	1.72	189.06	164,650.08	164,629.08
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	428.82	324,558.46	324,462.78

Security Type Sub-Total		8,270,000.00					8,260,115.40	2.82	57,794.59	8,265,355.58	8,379,402.04
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Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	600,000.00	A-1	P-1	04/06/18	04/10/18	600,000.00	2.78	3,787.22	600,000.00	601,149.00
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	A-1	P-1	06/05/18	06/07/18	599,772.00	3.10	5,954.67	599,920.78	605,137.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A-1	P-1	08/01/18	08/03/18	600,000.00	3.23	3,030.50	600,000.00	605,093.40
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A	A1	10/16/18	10/18/18	599,184.00	3.46	9,492.00	599,910.36	609,823.20
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A	A1	02/27/19	02/28/19	600,000.00	2.99	10,642.50	600,000.00	609,784.80
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A+	Aa3	04/03/19	04/04/19	600,000.00	2.85	8,490.00	600,000.00	606,199.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	AA-	Aa2	06/07/18	06/08/18	600,000.00	3.24	6,156.00	600,000.00	614,344.20
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	1.87	1,059.90	625,000.00	625,688.13
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	1.88	904.17	625,000.00	625,866.88



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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		5,450,000.00					5,448,956.00	2.82	49,516.96	5,449,831.14	5,503,086.61
Asset-Backed Security											
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	37,097.17	NR	Aaa	02/22/17	03/02/17	37,091.88	1.79	29.35	37,094.85	37,062.17
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	39,217.31	NR	Aaa	01/24/17	01/31/17	39,213.88	1.70	29.63	39,216.09	39,168.26
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	AAA	Aaa	09/18/18	09/26/18	169,986.57	3.19	165.18	169,991.37	171,156.90
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	AAA	Aaa	10/10/18	10/17/18	124,982.63	3.27	124.51	124,988.47	126,447.40
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	174,272.49	NR	Aaa	03/21/17	03/29/17	174,251.94	1.79	137.87	174,264.35	174,071.33
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/16/2021	44931PAD8	128,199.32	AAA	NR	03/22/17	03/29/17	128,188.96	1.76	100.28	128,194.72	128,032.21
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	AAA	Aaa	10/16/18	10/24/18	224,980.34	3.26	325.00	224,986.46	227,526.23
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	NR	Aaa	09/18/18	09/21/18	229,980.57	3.41	326.09	229,986.54	232,260.23
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	199,975.10	202,199.60
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	AAA	Aaa	02/20/19	02/25/19	244,980.84	2.90	315.78	244,984.65	247,887.20
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	3.48	213.33	149,998.59	152,564.04
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	169,996.15	172,998.63
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	3.34	288.00	199,972.69	203,677.96



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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
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	3.53	286.22	199,968.35	204,506.20
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	2.67	295.56	249,970.87	252,975.80
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	AAA	NR	07/18/18	07/25/18	284,961.15	3.36	396.47	284,970.22	289,980.15
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	224,998.45	230,204.70
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	2.52	195.22	174,966.92	176,984.10
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	2.72	252.27	214,956.92	218,030.66
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	2.95	312.00	299,978.05	301,155.45
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	3.13	380.94	344,974.48	350,388.28
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	745.33	599,851.65	597,581.82
Security Type Sub-Total		4,688,786.29					4,688,188.42	2.83	5,610.87	4,688,285.94	4,736,859.32
Managed Account Sub-Total		125,046,759.34					124,666,859.72	2.35	611,664.36	124,852,071.88	126,183,781.18
Securities Sub-Total		\$125,046,759.34					\$124,666,859.72	2.35%	\$611,664.36	\$124,852,071.88	\$126,183,781.18
Accrued Interest											\$611,664.36
Total Investments											\$126,795,445.54

Bolded items are forward settling trades.



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U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		99.81	2,744,736.50	(5,800.61)	(5,414.50)	0.82	0.82	1.86
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		99.57	1,269,521.33	(3,038.24)	(4,722.89)	0.91	0.91	1.85
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		99.80	498,984.50	859.50	(296.76)	1.14	1.14	1.80
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		99.80	3,592,688.40	8,297.77	(1,309.86)	1.14	1.14	1.80
US TREASURY NOTES	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		99.93	4,596,945.60	18,867.47	5,990.90	1.23	1.23	1.80
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		99.48	397,906.40	9,187.65	3,017.97	1.31	1.31	1.77
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		99.48	447,644.70	6,591.97	1,563.52	1.31	1.31	1.77
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		99.48	3,481,681.00	51,681.00	12,527.65	1.31	1.31	1.77
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		99.12	619,506.88	17,187.54	5,208.40	1.40	1.40	1.76
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		99.12	3,072,754.10	89,125.19	28,072.36	1.40	1.40	1.76
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	MORGAN_S		101.44	2,383,872.90	28,915.87	30,173.74	1.57	1.57	1.72
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	CITIGRP		101.44	4,260,538.80	44,296.61	48,717.40	1.57	1.57	1.72
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		100.46	3,239,989.80	72,309.14	47,487.67	1.62	1.62	1.72
US TREASURY NOTES	DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		100.74	1,511,133.00	34,101.75	24,794.82	1.70	1.70	1.69
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		101.96	1,605,822.75	29,530.76	29,977.42	1.82	1.82	1.68
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		101.96	1,758,758.25	41,102.98	38,579.21	1.82	1.82	1.68
US TREASURY NOTES	DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		101.94	1,529,062.50	26,074.22	26,696.86	2.21	2.21	1.63



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		101.94	6,116,250.00	124,921.87	122,987.16	2.21	2.21	1.63
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		100.55	8,798,536.25	207,813.59	170,916.29	2.27	2.27	1.63
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	MORGAN_S		102.02	2,397,458.25	50,028.56	49,526.04	2.30	2.30	1.63
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	TD		102.02	2,550,487.50	35,936.72	38,367.47	2.30	2.30	1.63
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		100.75	1,611,937.60	6,500.10	6,916.67	2.74	2.74	1.60
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	GOLDMAN		100.75	4,432,828.40	29,219.02	29,543.32	2.74	2.74	1.60
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	2,450,000.00	MORGAN_S		100.09	2,452,104.55	6,985.41	6,733.63	2.84	2.84	1.59
Security Type Sub-Total		64,925,000.00				65,371,149.96	930,695.84	716,054.49	1.85	1.85	1.70
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		99.78	1,222,302.55	242.55	(1,747.24)	0.94	0.94	1.80
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		100.31	1,218,756.78	(7,505.18)	(358.69)	1.08	1.08	1.84
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		100.74	1,863,723.30	15,110.80	14,409.56	1.41	1.41	2.11
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		101.29	1,418,116.00	21,196.00	19,737.97	1.50	1.50	1.78
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		101.85	1,828,225.45	37,425.75	35,808.04	1.76	1.76	1.71
Security Type Sub-Total		7,485,000.00				7,551,124.08	66,469.92	67,849.64	1.38	1.38	1.86



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Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		100.05	625,331.25	331.25	331.25	0.61	0.61	1.81
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	JPM_CHAS		101.20	1,011,980.00	14,980.00	14,097.99	1.45	1.45	1.81
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		101.46	1,445,733.75	20,676.75	20,712.29	1.45	1.45	1.81
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		101.96	463,913.45	8,913.45	8,913.45	1.57	1.57	1.80
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	7972720M6	675,000.00	RBC		100.37	677,497.50	2,497.50	2,497.50	2.71	2.71	1.80
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		100.26	997,596.95	2,596.95	2,596.95	2.72	2.72	1.83
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.11	1,162,799.50	5,255.50	5,699.45	2.81	2.81	1.91

Security Type Sub-Total **6,325,000.00** **6,384,852.40** **55,251.40** **54,848.88** **1.96** **1.96** **1.83**

Federal Agency Collateralized Mortgage Obligation											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	104.49	CITIGRP		100.19	104.69	(4.86)	(0.03)	0.18	0.17	2.31
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	897,046.72	CITIGRP		100.16	898,506.75	(16,761.23)	(1,611.57)	0.25	0.19	1.95
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	267,458.15	WELLS_FA		100.11	267,761.61	(4,784.50)	(525.73)	0.48	0.60	2.39
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	859,906.89	CITIGRP		100.61	865,174.42	(18,615.06)	(2,824.79)	0.81	0.57	1.60
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	599,872.81	JPM_CHAS		101.85	610,983.35	(821.54)	4,316.28	1.44	1.02	1.53
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	269,245.43	BARCLAYS		100.28	269,992.42	10.78	21.78	1.20	1.10	1.92



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Federal Agency Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022		3137BHYX8	1,250,000.00	AMHERST		101.45	1,268,149.38	(4,506.87)	(3,939.56)	2.13	1.19	1.42
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022		3137FKK70	1,188,300.19	GOLDMAN		102.23	1,214,839.81	26,549.14	26,549.13	1.96	1.27	1.26
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022		3137ASNJ9	600,000.00	MORGAN_S		100.59	603,522.00	7,951.69	7,407.21	2.22	1.27	1.69
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWQG3	79,336.49	BAIRD		99.45	78,899.82	1,286.43	703.04	1.33	1.31	1.92
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	348,306.54	BARCLAYS		99.45	346,389.46	6,885.82	4,406.46	1.33	1.31	1.92
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	715,963.45	BAIRD		99.45	712,022.79	11,721.04	6,417.00	1.33	1.31	1.92
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022		3137BLUR7	600,000.00	JPM_CHAS		101.48	608,901.90	9,648.38	9,648.38	2.41	1.39	1.53
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022		3137AVXN2	570,000.00	WELLS_FA		100.93	575,314.57	3,221.60	3,447.06	2.64	1.43	1.60
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022		3137AVXN2	1,227,386.00	WELLS_FA		100.93	1,238,829.90	16,238.38	15,833.38	2.64	1.43	1.60
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022		3137AWOH1	1,250,000.00	CANT_FIT		100.86	1,260,760.38	(7,696.65)	(7,436.56)	2.73	1.47	1.62
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022		3137B1BS0	1,065,000.00	CITIGRP		101.51	1,081,071.38	6,752.63	7,514.83	2.92	1.60	1.47
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022		3136ACGJ4	1,250,000.00	JPM_CHAS		101.60	1,270,021.63	4,591.94	5,545.17	2.89	1.60	1.41
FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022		3136AEGO4	420,729.23	BAIRD		100.94	424,693.97	1,343.18	1,343.69	2.95	1.64	1.61
FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022		3136AEGQ4	557,376.33	BAIRD		100.94	562,628.77	(2,049.75)	(1,956.12)	2.95	1.64	1.61
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023		3137FJYA1	816,712.90	MORGAN_S		102.98	841,053.23	24,362.37	24,362.38	2.09	1.84	1.73
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	500,227.43	CSFB		101.72	508,854.05	8,628.14	8,628.12	1.53	1.91	2.20
Security Type Sub-Total			15,332,973.05				15,508,476.28	73,951.06	107,849.55	2.07	1.31	1.62



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA		101.77	1,775,935.36	31,336.71	31,172.23	1.67	1.67	1.70
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		102.65	2,489,281.90	65,688.40	65,246.47	1.95	1.95	1.67
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		102.14	1,225,634.40	25,322.40	25,383.18	2.20	2.20	1.67
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		102.14	1,685,247.30	36,435.30	36,157.51	2.20	2.20	1.67
FHLB (CALLABLE) NOTES DTD 04/29/2019 2.700% 04/29/2022	3130AGD36	1,825,000.00	NOMURA	10/29/19	100.01	1,825,248.20	248.20	248.20	0.45	0.08	2.69
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	CITIGRP		101.27	2,506,350.83	13,951.58	15,640.17	2.60	2.60	1.64
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		99.29	1,241,132.50	(4,517.50)	(4,616.33)	2.86	2.86	1.62
Security Type Sub-Total		12,570,000.00				12,748,830.49	168,465.09	169,231.43	1.97	1.92	1.81

Corporate Note											
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		101.29	405,154.00	5,554.00	5,434.76	1.36	1.36	2.06
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		101.30	303,887.70	4,091.70	3,988.46	1.42	1.42	1.96
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		101.25	253,132.00	3,409.50	3,268.58	1.42	1.42	2.02
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		101.61	370,881.61	6,027.61	5,957.83	1.48	1.48	1.88
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		100.67	302,011.50	7,051.50	4,531.25	1.51	1.51	2.06
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		102.06	239,846.88	4,853.93	4,850.91	1.58	1.58	1.97
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.07	301,100.31	6,191.76	6,157.86	1.79	1.79	2.01



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Corporate Note												
CATERPILLAR FINANCIAL SERVICES CORP CORP	DTD 09/07/2018 3.150% 09/07/2021	1491302N8	325,000.00	BARCLAYS		102.07	331,723.60	6,973.85	6,887.53	1.87	1.87	2.05
3M COMPANY	DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		101.82	147,634.36	2,931.61	2,830.89	1.89	1.89	2.05
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.11	200,224.20	1,198.20	741.39	1.00	0.97	2.27
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.11	390,437.19	437.19	437.19	1.00	0.97	2.27
AMERICAN EXPRESS CREDIT CORP NOTES	DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		103.25	206,494.40	6,538.40	6,525.77	1.99	1.99	2.11
ABBOTT LABORATORIES CORP NOTES	DTD 11/22/2016 2.900% 11/30/2021	002824BD1	300,000.00	GOLDMAN		101.81	305,424.00	3,741.00	3,984.02	2.08	2.08	2.04
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	101.48	304,426.20	9,883.20	8,595.83	2.04	2.02	2.20
SUNTRUST BANKS INC CORP NOTES (CALLABLE)	DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	101.12	303,350.10	3,848.10	3,775.16	2.19	2.16	2.20
HOME DEPOT INC	DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		103.41	180,972.93	6,452.43	6,340.15	2.32	2.32	1.80
US BANCORP (CALLABLE) NOTE	DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	102.40	614,394.00	3,804.00	4,901.56	2.30	2.29	1.99
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.09	606,522.00	13,110.00	11,855.72	1.78	1.51	2.56
UNITED PARCEL SERVICE (CALLABLE) NOTES	DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	100.81	302,423.40	734.40	885.56	2.47	2.44	2.03
MORGAN STANLEY CORP NOTES	DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		101.45	304,356.00	6,345.00	6,046.36	2.51	2.51	2.18
JPMORGAN CHASE & CO CORP NOTES	DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.26	613,537.20	13,537.20	13,537.20	2.56	2.56	2.65
AMERICAN HONDA FINANCE	DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		100.37	602,214.00	2,766.00	2,719.28	2.63	2.63	2.06



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		100.05	115,062.33	(255.07)	(247.56)	2.80	2.80	1.93
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		100.05	185,100.27	159.47	157.44	2.80	2.80	1.93
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	JPM_CHAS		99.78	164,629.08	(12.87)	(21.00)	2.83	2.83	1.73
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		99.83	324,462.78	(85.47)	(95.68)	2.84	2.84	1.96

Security Type Sub-Total		8,270,000.00				8,379,402.04	119,286.64	114,046.46	2.02	1.99	2.13
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Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	600,000.00	MERRILL		100.19	601,149.00	1,149.00	1,149.00	0.03	0.52	2.41
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	GOLDMAN		100.86	605,137.80	5,365.80	5,217.02	0.67	0.67	1.81
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.85	605,093.40	5,093.40	5,093.40	0.84	0.84	2.17
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	GOLDMAN		101.64	609,823.20	10,639.20	9,912.84	1.01	1.01	1.85
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		101.63	609,784.80	9,784.80	9,784.80	1.36	1.36	1.82
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.03	606,199.20	6,199.20	6,199.20	1.46	1.46	2.15
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		102.39	614,344.20	14,344.20	14,344.20	1.63	1.63	1.79
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		100.11	625,688.13	688.13	688.13	2.82	2.82	1.83
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		100.14	625,866.88	866.88	866.88	2.82	2.82	1.83



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		5,450,000.00				5,503,086.61	54,130.61	53,255.47	1.41	1.47	1.96

Asset-Backed Security

JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	37,097.17	MERRILL		99.91	37,062.17	(29.71)	(32.68)	0.30	0.91	1.88
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	39,217.31	CITIGRP		99.87	39,168.26	(45.62)	(47.83)	0.29	1.40	1.79
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	RBC		100.68	171,156.90	1,170.33	1,165.53	0.74	0.88	2.41
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	SOCGEN		101.16	126,447.40	1,464.77	1,458.93	0.99	0.92	2.01
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	174,272.49	MERRILL		99.88	174,071.33	(180.61)	(193.02)	0.30	1.57	1.85
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/16/2021	44931PAD8	128,199.32	SOCGEN		99.87	128,032.21	(156.75)	(162.51)	0.41	0.95	1.90
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	CITIGRP		101.12	227,526.23	2,545.89	2,539.77	0.94	0.99	2.12
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	JPM_CHAS		100.98	232,260.23	2,279.66	2,273.69	0.85	1.11	2.31
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	WELLS_FA		101.10	202,199.60	2,231.00	2,224.50	1.27	1.13	2.01
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	CITIGRP		101.18	247,887.20	2,906.36	2,902.55	1.32	1.32	2.01
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		101.71	152,564.04	2,565.84	2,565.45	1.36	1.60	2.14
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		101.76	172,998.63	3,003.19	3,002.48	1.84	1.74	1.82
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		101.84	203,677.96	3,712.16	3,705.27	1.45	1.76	2.21
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		102.25	204,506.20	4,544.52	4,537.85	1.76	1.85	2.01
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		101.19	252,975.80	3,008.70	3,004.93	1.81	1.85	2.02
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		101.75	289,980.15	5,019.00	5,009.93	1.41	1.85	2.19



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security											
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		102.31	230,204.70	5,206.77	5,206.25	1.63	1.97	2.19
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		101.13	176,984.10	2,019.55	2,017.18	1.89	2.05	1.96
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		101.41	218,030.66	3,077.92	3,073.74	1.64	2.09	1.97
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		100.39	301,155.45	1,178.67	1,177.40	2.19	2.17	2.16
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		101.56	350,388.28	5,416.36	5,413.80	1.53	2.18	1.94
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		99.60	597,581.82	(2,267.10)	(2,269.83)	2.79	2.42	1.89
Security Type Sub-Total		4,688,786.29				4,736,859.32	48,670.90	48,573.38	1.55	1.73	2.04
Managed Account Sub-Total		125,046,759.34				126,183,781.18	1,516,921.46	1,331,709.30	1.85	1.75	1.77
Securities Sub-Total		\$125,046,759.34				\$126,183,781.18	\$1,516,921.46	\$1,331,709.30	1.85	1.75	1.77%
Accrued Interest						\$611,664.36					
Total Investments						\$126,795,445.54					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
08/28/19	09/05/19	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	(599,848.92)	0.00	(599,848.92)			
08/29/19	09/03/19	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	(625,000.00)	0.00	(625,000.00)			
09/03/19	09/05/19	BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	(115,317.40)	(74.75)	(115,392.15)			
09/03/19	09/06/19	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	(164,641.95)	0.00	(164,641.95)			
09/03/19	09/06/19	CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	1491303A5	325,000.00	(324,548.25)	0.00	(324,548.25)			
09/04/19	09/09/19	FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	557,376.33	(564,678.52)	(282.40)	(564,960.92)			
09/04/19	09/09/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	(1,268,457.03)	(640.83)	(1,269,097.86)			
09/05/19	09/06/19	FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	(1,245,650.00)	0.00	(1,245,650.00)			
09/11/19	09/16/19	FANNIEMAE-ACES DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	420,729.23	(423,350.79)	(399.69)	(423,750.48)			
09/18/19	10/16/19	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	(675,000.00)	0.00	(675,000.00)			
09/20/19	10/09/19	TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	(995,000.00)	0.00	(995,000.00)			
Transaction Type Sub-Total				6,978,105.56	(7,001,492.86)	(1,397.67)	(7,002,890.53)			
INTEREST										
09/01/19	09/01/19	HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	0.00	2,843.75	2,843.75			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/01/19	09/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	138.21	0.00	0.52	0.52			
09/01/19	09/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	935,387.32	0.00	6,846.84	6,846.84			
09/01/19	09/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	290,491.18	0.00	702.50	702.50			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	0.00	1,118.63	1,118.63			
09/01/19	09/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	965,030.86	0.00	3,418.62	3,418.62			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	0.00	2,227.63	2,227.63			
09/01/19	09/25/19	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,250,000.00	0.00	2,613.05	2,613.05			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	737,166.84	0.00	972.45	972.45			
09/01/19	09/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	861,470.00	0.00	2,178.08	2,178.08			
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	622,824.51	0.00	1,915.16	1,915.16			
09/01/19	09/25/19	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	600,000.00	0.00	1,136.00	1,136.00			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
09/01/19	09/25/19	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	277,936.74	0.00	536.42	536.42			
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	81,686.05	0.00	107.76	107.76			
09/01/19	09/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,192,138.33	0.00	3,153.21	3,153.21			
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	358,621.70	0.00	473.08	473.08			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/01/19	09/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	501,043.15	0.00	1,337.37	1,337.37			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	0.00	2,408.75	2,408.75			
09/03/19	09/03/19	UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	0.00	8,845.00	8,845.00			
09/07/19	09/07/19	CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913Q2N8	325,000.00	0.00	5,118.75	5,118.75			
09/09/19	09/09/19	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	0.00	24,383.00	24,383.00			
09/11/19	09/11/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	(937,821.80)	0.00	(1,273.86)	(1,273.86)			
09/12/19	09/12/19	JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	0.00	4,312.50	4,312.50			
09/12/19	09/12/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	0.00	9,567.25	9,567.25			
09/14/19	09/14/19	3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	0.00	2,175.00	2,175.00			
09/15/19	09/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/16/2021	44931PAD8	143,512.97	0.00	210.49	210.49			
09/15/19	09/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	198,361.65	0.00	294.24	294.24			
09/15/19	09/15/19	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
09/15/19	09/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	45,410.92	0.00	64.33	64.33			
09/15/19	09/15/19	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
09/15/19	09/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			



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For the Month Ending **September 30, 2019**

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/15/19	09/15/19	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
09/15/19	09/15/19	NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	0.00	3,625.00	3,625.00			
09/15/19	09/15/19	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
09/15/19	09/15/19	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
09/15/19	09/15/19	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
09/15/19	09/15/19	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
09/15/19	09/15/19	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
09/15/19	09/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
09/15/19	09/15/19	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
09/15/19	09/15/19	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
09/15/19	09/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	42,801.84	0.00	63.49	63.49			
09/15/19	09/15/19	US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	0.00	9,000.00	9,000.00			
09/16/19	09/16/19	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			
09/18/19	09/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
09/20/19	09/20/19	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
09/20/19	09/20/19	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
09/20/19	09/20/19	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	0.00	450.50	450.50			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Transaction Type Sub-Total				22,058,586.47	0.00	113,730.99	113,730.99			
PAYDOWNS										
09/01/19	09/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	33.72	33.72	0.00	33.72	(1.63)	0.00	
09/01/19	09/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	815.72	815.72	0.00	815.72	0.00	0.00	
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	10,315.16	10,315.16	0.00	10,315.16	260.70	0.00	
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	22,951.70	22,951.70	0.00	22,951.70	(456.53)	0.00	
09/01/19	09/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,838.14	3,838.14	0.00	3,838.14	0.03	0.00	
09/01/19	09/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	23,033.03	23,033.03	0.00	23,033.03	(438.17)	0.00	
09/01/19	09/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	118,674.42	118,674.42	0.00	118,674.42	3.20	0.00	
09/01/19	09/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	67,984.14	67,984.14	0.00	67,984.14	(1,380.93)	0.00	
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	21,203.39	21,203.39	0.00	21,203.39	463.82	0.00	
09/01/19	09/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	1,563.11	1,563.11	0.00	1,563.11	(43.41)	0.00	
09/01/19	09/25/19	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	8,691.31	8,691.31	0.00	8,691.31	(23.77)	0.00	
09/01/19	09/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,349.56	2,349.56	0.00	2,349.56	51.03	0.00	
09/15/19	09/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	5,704.67	5,704.67	0.00	5,704.67	0.81	0.00	
09/15/19	09/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/16/2021	44931PAD8	15,313.65	15,313.65	0.00	15,313.65	1.24	0.00	
09/15/19	09/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	6,193.61	6,193.61	0.00	6,193.61	0.54	0.00	
09/15/19	09/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	24,089.16	24,089.16	0.00	24,089.16	2.84	0.00	



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Transaction Type Sub-Total				332,754.49	332,754.49	0.00	332,754.49	(1,560.23)	0.00	
SELL										
08/28/19	09/03/19	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	115,855.47	115,674.45	66.42	115,740.87	(174.12)	(177.37)	FIFO
08/28/19	09/05/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	475,000.00	474,443.36	1,405.32	475,848.68	(2,263.67)	(1,028.62)	FIFO
08/29/19	09/03/19	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	180,389.85	180,164.36	156.94	180,321.30	(206.38)	(215.89)	FIFO
08/29/19	09/03/19	UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	602,553.00	0.00	602,553.00	2,553.00	2,553.00	FIFO
09/03/19	09/06/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	250,000.00	249,667.97	750.68	250,418.65	(1,230.47)	(579.62)	FIFO
09/04/19	09/09/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	1,275,000.00	1,273,505.86	3,997.37	1,277,503.23	(6,076.17)	(2,744.29)	FIFO
09/05/19	09/06/19	FHLB NOTES (CALLED OMD 09/20/2021) DTD 09/20/2018 3.000% 09/20/2019	3130AEXV7	1,825,000.00	1,825,581.66	25,245.83	1,850,827.49	581.66	581.66	FIFO
09/11/19	09/16/19	US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	400,000.00	400,015.63	285.71	400,301.34	812.50	781.85	FIFO
Transaction Type Sub-Total				5,121,245.32	5,121,606.29	31,908.27	5,153,514.56	(6,003.65)	(829.28)	
Managed Account Sub-Total					(1,547,132.08)	144,241.59	(1,402,890.49)	(7,563.88)	(829.28)	
Total Security Transactions					(\$1,547,132.08)	\$144,241.59	(\$1,402,890.49)	(\$7,563.88)	(\$829.28)	

Bolded items are forward settling trades.