



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending  
**February 29, 2020**

### CITY OF HAYWARD

#### Client Management Team

**Monique Spyke**

Managing Director  
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**Robert Cheddar, CFA**

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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](http://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](http://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 **February 29, 2020**

**CITY OF HAYWARD - 35310000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$126,950,258.76</b>
Maturities/Calls	(655,490.80)
Principal Dispositions	(6,360,499.63)
Principal Acquisitions	5,757,917.87
Unsettled Trades	0.00
Change in Current Value	799,029.50
<b>Closing Market Value</b>	<b>\$126,491,215.70</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	6,678,328.70
Coupon/Interest/Dividend Income	293,225.41
Principal Payments	655,490.80
Security Purchases	(7,295,709.55)
Net Cash Contribution	(331,335.36)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	311,687.29
Less Purchased Interest Related to Interest/Coupons	(2,860.68)
Plus Net Realized Gains/Losses	120,808.28
<b>Total Cash Basis Earnings</b>	<b>\$429,634.89</b>

### Cash Balance

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

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	124,085,372.77
Ending Accrued Interest	505,780.46
Plus Proceeds from Sales	6,378,927.51
Plus Proceeds of Maturities/Calls/Principal Payments	655,490.80
Plus Coupons/Dividends Received	293,225.41
Less Cost of New Purchases	(5,760,778.55)
Less Beginning Amortized Value of Securities	(125,288,461.10)
Less Beginning Accrued Interest	(587,822.33)
<b>Total Accrual Basis Earnings</b>	<b>\$281,734.97</b>



## Portfolio Summary and Statistics

For the Month Ending **February 29, 2020**

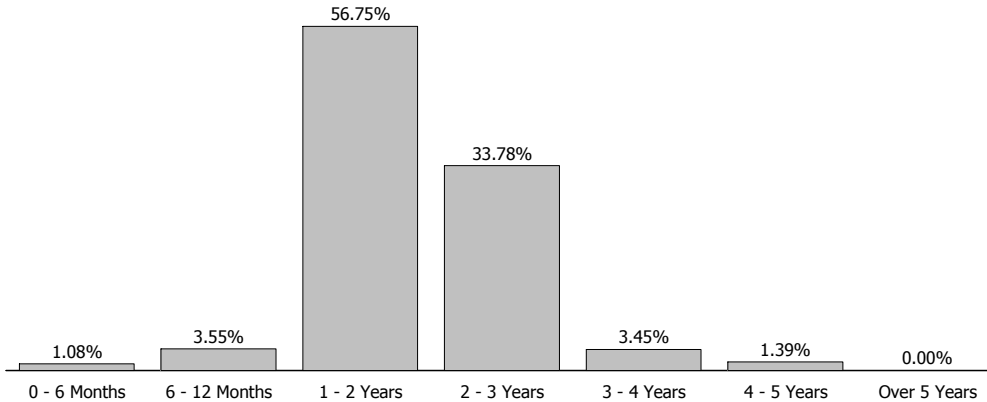
CITY OF HAYWARD - 35310000

### Account Summary

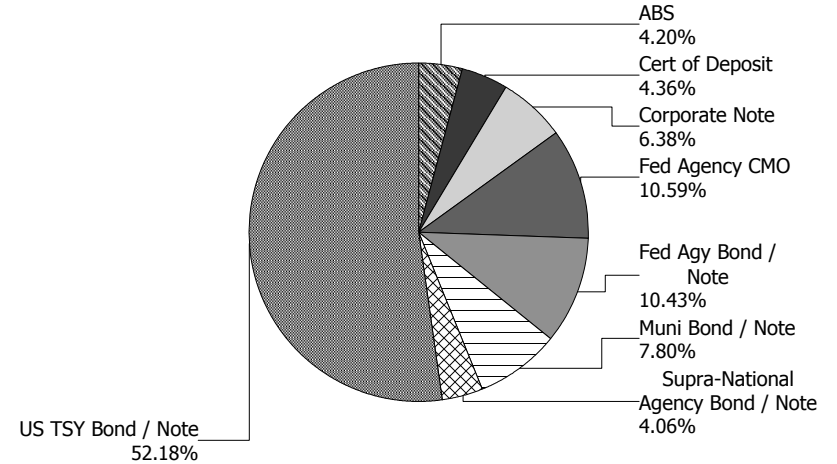
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	64,825,000.00	66,000,582.80	52.18
Supra-National Agency Bond / Note	5,045,000.00	5,137,155.84	4.06
Municipal Bond / Note	9,680,000.00	9,872,572.05	7.80
Federal Agency Collateralized Mortgage Obligation	13,136,491.36	13,392,694.80	10.59
Federal Agency Bond / Note	12,885,000.00	13,194,086.14	10.43
Corporate Note	7,905,000.00	8,064,603.83	6.38
Certificate of Deposit	5,475,000.00	5,519,608.61	4.36
Asset-Backed Security	5,237,583.22	5,309,911.63	4.20
<b>Managed Account Sub-Total</b>	<b>124,189,074.58</b>	<b>126,491,215.70</b>	<b>100.00%</b>
Accrued Interest		505,780.46	
<b>Total Portfolio</b>	<b>124,189,074.58</b>	<b>126,996,996.16</b>	

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

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	2.25%
Yield to Maturity at Market	1.07%
Duration to Worst	1.73
Weighted Average Days to Maturity	717



## Managed Account Issuer Summary

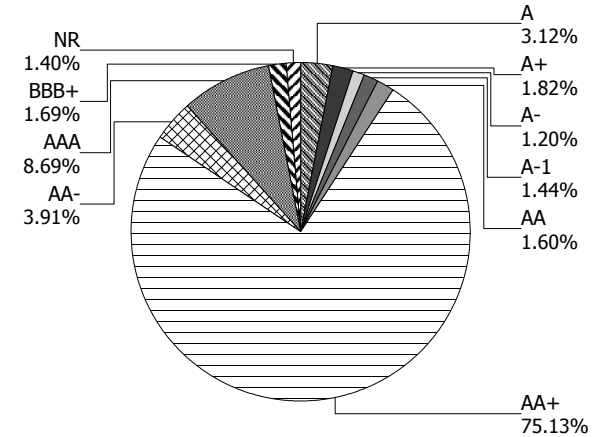
For the Month Ending February 29, 2020

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	148,551.92	0.12
ADOBE INC	304,195.50	0.24
ALLY AUTO RECEIVABLES TRUST	12,022.13	0.01
AMERICAN EXPRESS CO	612,753.20	0.48
AMERICAN HONDA FINANCE	610,921.80	0.48
ARIZONA ST TRANSPRTN BRD HIGHW	1,268,036.25	1.00
BANK OF AMERICA CO	592,685.09	0.47
BANK OF MONTREAL	604,302.00	0.48
BMW FINANCIAL SERVICES NA LLC	126,225.51	0.10
CALIFORNIA ST	2,465,559.25	1.95
CAPITAL ONE FINANCIAL CORP	607,231.80	0.48
CAPITAL ONE PRIME AUTO REC TRUST	178,288.78	0.14
CARMAX AUTO OWNER TRUST	870,688.55	0.69
CATERPILLAR INC	663,858.98	0.52
CHAFFEY CA JT UNION HS DIST	612,282.00	0.48
CHARLES SCHWAB	240,038.64	0.19
CITIGROUP INC	306,306.30	0.24
CREDIT AGRICOLE SA	607,971.60	0.48
DNB ASA	629,356.88	0.50
FANNIE MAE	8,546,451.45	6.76
FEDERAL HOME LOAN BANKS	7,209,301.94	5.70
FIFTH THIRD AUTO TRUST	218,166.05	0.17
FORD CREDIT AUTO LEASE TRUST	477,479.61	0.38
FORD CREDIT AUTO OWNER TRUST	203,538.94	0.16
FREDDIE MAC	10,831,027.55	8.57
GM FINANCIAL AUTO LEASING TRUST	352,854.14	0.28
GM FINANCIAL SECURITIZED TERM	350,301.93	0.28
GOLDMAN SACHS GROUP INC	608,785.20	0.48
HARLEY-DAVIDSON MOTORCYCLE TRUST	439,597.09	0.35
HOME DEPOT INC	182,065.45	0.14
HONDA AUTO RECEIVABLES	173,556.55	0.14
HYUNDAI AUTO RECEIVABLES	407,402.16	0.32

### Credit Quality (S&P Ratings)





### Managed Account Issuer Summary

For the Month Ending February 29, 2020

CITY OF HAYWARD - 35310000

<u>Issuer</u>	<u>Market Value of Holdings</u>	<u>Percent</u>
IBM CORP	309,225.90	0.24
INTER-AMERICAN DEVELOPMENT BANK	1,423,023.00	1.12
INTERNATIONAL FINANCE CORPORATION	1,878,867.40	1.49
INTL BANK OF RECONSTRUCTION AND DEV	1,835,265.44	1.45
JOHN DEERE OWNER TRUST	6,004.32	0.00
JP MORGAN CHASE & CO	614,727.00	0.49
LONG BEACH CA	935,520.40	0.74
MITSUBISHI UFJ FINANCIAL GROUP INC	607,419.00	0.48
MORGAN STANLEY	611,127.30	0.48
NATIONAL RURAL UTILITIES CO FINANCE CORP	254,366.50	0.20
NISSAN AUTO LEASE TRUST	226,919.50	0.18
NISSAN AUTO RECEIVABLES	204,617.46	0.16
NORDEA BANK AB	626,305.63	0.50
OREGON STATE	614,064.00	0.49
PACCAR FINANCIAL CORP	303,237.58	0.24
ROYAL BANK OF CANADA	611,368.20	0.48
SAN DIEGO CA CMNTY CLG DIST	689,121.00	0.54
SAN JOSE CA	1,182,717.50	0.94
SKANDINAVISKA ENSKILDA BANKEN AB	626,457.50	0.50
SOCIETE GENERALE	599,658.00	0.47
SUMITOMO MITSUI FINANCIAL GROUP INC	606,769.80	0.48
SUNTRUST BANKS INC	306,294.00	0.24
TAMALPAIS CA UNION HIGH SCH DIST	1,014,860.20	0.80
THE BANK OF NEW YORK MELLON CORPORATION	303,963.60	0.24
THE WALT DISNEY CORPORATION	166,676.07	0.13
UNITED PARCEL SERVICE INC	306,223.20	0.24
UNITED STATES TREASURY	66,000,582.80	52.19
UNIVERSITY OF CALIFORNIA	1,090,411.45	0.86
US BANCORP	618,600.60	0.49
VERIZON OWNER TRUST	151,826.64	0.12
VOLKSWAGEN AUTO LEASE TURST	303,190.47	0.24
<b>Total</b>	<b>\$126,491,215.70</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	2,075,000.00	AA+	Aaa	02/15/18	02/16/18	1,997,106.45	2.42	63.43	2,048,762.31	2,075,972.76
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	18,133.41	2,352,763.60	2,394,796.88
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	32,408.65	4,208,830.33	4,280,062.50
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	16,213.11	3,200,487.16	3,263,296.88
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	5,341.69	1,489,525.91	1,521,796.80
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	1,784.86	1,575,662.41	1,615,113.36
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	1,954.84	1,721,220.80	1,768,933.68
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	AA+	Aaa	10/03/19	10/04/19	4,456,890.63	1.42	3,853.02	4,444,669.15	4,472,875.00
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	1,256.87	297,997.16	301,453.14
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	AA+	Aaa	10/31/19	11/04/19	3,231,337.89	1.54	13,616.07	3,234,345.34	3,265,742.35
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	17,386.68	4,120,299.57	4,170,101.77
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	4,739.01	1,501,946.82	1,543,359.30
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	18,956.04	5,994,454.26	6,173,437.20
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	13,521.63	8,648,826.55	8,907,227.00



**Managed Account Detail of Securities Held**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	2,421.02	2,348,283.56	2,421,601.68
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	2,575.55	2,510,055.45	2,576,172.00
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	2,472.53	1,604,302.58	1,637,500.00
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	6,799.45	4,402,815.60	4,503,125.00
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	47.47	1,073,253.59	1,094,484.38
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	27,218.24	5,216,139.97	5,316,445.05
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	4,739.01	2,511,927.63	2,543,359.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	216.35	150,580.74	153,726.57
<b>Security Type Sub-Total</b>		<b>64,825,000.00</b>					<b>64,512,766.63</b>	<b>2.15</b>	<b>195,718.93</b>	<b>64,657,150.49</b>	<b>66,000,582.80</b>
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	23,290.47	1,849,509.73	1,878,867.40
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	13,475.00	1,398,807.89	1,423,023.00
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	5,210.49	1,792,999.90	1,835,265.44
<b>Security Type Sub-Total</b>		<b>5,045,000.00</b>					<b>5,036,332.20</b>	<b>2.73</b>	<b>41,975.96</b>	<b>5,041,317.52</b>	<b>5,137,155.84</b>





**Managed Account Detail of Securities Held**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
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	3,496.53	625,000.00	625,656.25
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	10,937.50	998,462.27	1,016,320.00
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	16,625.00	1,425,015.58	1,449,239.25
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	4,058.02	455,000.00	464,755.20
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	956.50	600,000.00	612,282.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	1,089.00	675,000.00	689,121.00
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	1,304.87	920,000.00	935,520.40
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	1,596.15	995,000.00	1,014,860.20
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	15,870.00	1,156,112.55	1,182,717.50
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	3,122.58	600,000.00	614,064.00
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	1,169.99	1,235,000.00	1,268,036.25

<b>Security Type Sub-Total</b>		<b>9,680,000.00</b>					<b>9,684,601.00</b>	<b>2.17</b>	<b>60,226.14</b>	<b>9,684,590.40</b>	<b>9,872,572.05</b>
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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	147,598.64	AA+	Aaa	06/23/17	06/28/17	150,406.47	1.60	356.94	147,720.01	147,737.79
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	792,028.74	AA+	Aaa	09/21/17	09/26/17	814,026.12	1.15	2,002.51	796,379.02	792,765.49



**Managed Account Detail of Securities Held**

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<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	535,134.51	AA+	Aaa	04/11/18	04/30/18	545,778.88	2.27	1,587.57	539,768.41	539,852.01
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	224,276.88	AA+	Aaa	08/22/19	08/27/19	224,890.13	1.94	432.85	224,709.76	225,684.74
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	1,267,960.65	1,274,039.18
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	267,737.90	AA+	Aaa	12/07/18	12/14/18	267,735.75	3.05	708.17	267,735.76	270,779.56
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	595,049.61	AA+	Aaa	03/29/19	04/03/19	590,656.46	2.65	1,126.63	591,658.54	603,005.27
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	67,196.88	AA+	Aaa	03/06/18	03/09/18	65,737.44	2.58	88.64	66,366.88	67,206.04
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	295,010.71	AA+	Aaa	07/12/18	07/17/18	287,554.78	2.87	389.17	290,416.32	295,050.93
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	606,410.91	AA+	Aaa	03/07/18	03/09/18	593,145.68	2.59	799.96	598,868.55	606,493.59
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	616,150.54
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	571,482.58	583,718.82
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	1,223,338.98	1,256,926.86
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.25	2,403.13	1,265,451.44	1,279,011.74
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.04	1,045.83	509,648.44	515,077.90
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	1,072,260.06	1,097,115.93



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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,158,793.39	AA+	Aaa	06/24/19	06/27/19	1,173,097.25	1.70	2,422.39	1,170,283.50	1,192,264.14
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	348,221.64	AA+	Aaa	09/11/19	09/16/19	350,391.40	1.82	661.62	350,061.02	356,828.97
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	461,319.26	AA+	Aaa	09/04/19	09/09/19	467,363.00	1.42	876.51	466,466.95	472,722.13
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	322,934.69	AA+	Aaa	11/07/18	11/19/18	322,925.98	3.28	929.51	322,925.97	327,747.81
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	356,114.38	AA+	Aaa	12/07/18	12/17/18	356,113.29	3.11	950.53	356,113.31	365,084.90
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	496,277.22	AA+	Aaa	11/20/19	11/26/19	496,265.31	2.03	865.18	496,265.31	507,430.46
<b>Security Type Sub-Total</b>		<b>13,136,491.36</b>					<b>13,225,106.42</b>	<b>1.95</b>	<b>27,667.44</b>	<b>13,195,134.98</b>	<b>13,392,694.80</b>

<b>Federal Agency Bond / Note</b>											
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	9,197.60	1,744,819.34	1,784,786.00
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	28,089.58	2,424,228.83	2,503,046.20
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	4,375.00	1,200,206.36	1,236,452.40
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	6,015.63	1,649,252.25	1,700,122.05
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	11,833.59	2,488,330.33	2,539,567.80
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	8,355.03	1,246,341.81	1,263,423.75
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	817.36	2,136,098.29	2,166,687.94



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<b>Federal Agency Bond / Note</b>												
<b>Security Type Sub-Total</b>			<b>12,885,000.00</b>					<b>12,891,427.80</b>	<b>2.27</b>	<b>68,683.79</b>	<b>12,889,277.21</b>	<b>13,194,086.14</b>
<b>Corporate Note</b>												
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	300.00	399,802.01	405,184.00
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	3,343.06	249,901.93	254,366.50
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	2,708.33	298,144.34	302,978.70
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	2,121.53	234,996.98	240,038.64
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	567.88	294,955.08	303,237.58
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	4,948.13	324,870.54	333,812.70
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	2,017.92	144,844.43	148,551.92
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	1,940.00	199,588.59	200,910.20
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	3,783.00	390,000.00	391,774.89
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	2,384.44	199,974.68	207,569.20
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	2,005.83	296,600.93	306,306.30
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	765.00	299,649.20	306,294.00



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<b>Corporate Note</b>											
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	2,843.75	174,693.94	182,065.45
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	8,300.00	607,863.57	618,600.60
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	6,250.00	595,501.40	608,785.20
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	2,565.00	305,884.06	309,225.90
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	A	A2	06/26/19	06/27/19	301,689.00	2.15	2,056.25	301,292.51	306,223.20
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	2,337.50	298,568.62	308,148.60
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	4,275.37	600,000.00	614,727.00
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	2,346.67	599,569.63	610,921.80
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	49.83	115,266.54	116,519.38
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	80.17	184,950.86	187,444.22
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	1,323.44	164,698.86	166,676.07
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	1491303A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	3,001.74	324,619.69	330,046.28
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	396.67	299,932.74	304,195.50



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<b>Security Type Sub-Total</b>		<b>7,905,000.00</b>					<b>7,900,439.40</b>	<b>2.74</b>	<b>62,711.51</b>	<b>7,906,171.13</b>	<b>8,064,603.83</b>
<b>Certificate of Deposit</b>											
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	11,111.83	600,000.00	604,302.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A-1	P-1	10/16/18	10/18/18	599,184.00	3.46	7,740.50	599,693.78	606,769.80
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	2.99	198.00	600,000.00	607,419.00
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	15,659.33	600,000.00	607,971.60
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	4,536.00	600,000.00	611,368.20
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	360.00	600,000.00	599,658.00
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	1.87	128.47	625,000.00	626,305.63
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	1.88	129.17	625,000.00	626,457.50
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.04	3,081.25	625,000.00	629,356.88
<b>Security Type Sub-Total</b>		<b>5,475,000.00</b>					<b>5,474,184.00</b>	<b>2.59</b>	<b>42,944.55</b>	<b>5,474,693.78</b>	<b>5,519,608.61</b>
<b>Asset-Backed Security</b>											
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	6,004.22	NR	Aaa	02/22/17	03/02/17	6,003.36	1.79	4.75	6,003.95	6,004.32
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	12,022.44	NR	Aaa	01/24/17	01/31/17	12,021.39	1.70	9.08	12,022.17	12,022.13
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	149,556.56	AAA	Aaa	09/18/18	09/26/18	149,544.75	3.19	145.32	149,550.71	150,313.66



**Managed Account Detail of Securities Held**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
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	124,990.99	126,225.51
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	224,989.21	226,919.50
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	229,988.96	231,788.69
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	199,979.56	202,540.48
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	244,986.99	245,690.92
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	299,996.00	303,190.47
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	149,998.76	152,707.31
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	169,996.59	173,556.55
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	199,975.77	203,538.94
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	199,971.76	204,617.46
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	249,974.02	254,694.85
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	284,973.44	290,554.59
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	224,998.61	230,260.97
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	174,970.15	178,288.78



**Managed Account Detail of Securities Held**

For the Month Ending **February 29, 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
<b>Asset-Backed Security</b>											
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	214,961.04	218,166.05
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	299,980.07	302,783.22
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	344,976.82	350,301.93
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/20/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.86	246.67	149,982.93	151,826.64
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	599,864.26	607,231.80
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	2.36	112.20	134,970.91	136,813.87
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.90	289.80	344,933.59	349,872.99
<b>Security Type Sub-Total</b>		<b>5,237,583.22</b>					<b>5,236,905.26</b>	<b>2.75</b>	<b>5,852.14</b>	<b>5,237,037.26</b>	<b>5,309,911.63</b>
<b>Managed Account Sub-Total</b>		<b>124,189,074.58</b>					<b>123,961,762.71</b>	<b>2.25</b>	<b>505,780.46</b>	<b>124,085,372.77</b>	<b>126,491,215.70</b>
<b>Securities Sub-Total</b>		<b>\$124,189,074.58</b>					<b>\$123,961,762.71</b>	<b>2.25%</b>	<b>\$505,780.46</b>	<b>\$124,085,372.77</b>	<b>\$126,491,215.70</b>
<b>Accrued Interest</b>											<b>\$505,780.46</b>
<b>Total Investments</b>											<b>\$126,996,996.16</b>





**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	2,075,000.00	MORGAN_S		100.05	2,075,972.76	78,866.31	27,210.45	0.99	0.99	1.08
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	MORGAN_S		101.91	2,394,796.88	39,839.85	42,033.28	1.18	1.18	1.03
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	CITIGRP		101.91	4,280,062.50	63,820.31	71,232.17	1.18	1.18	1.03
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		101.19	3,263,296.88	95,616.22	62,809.72	1.23	1.23	1.04
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		101.45	1,521,796.80	44,765.55	32,270.89	1.31	1.31	1.03
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		102.55	1,615,113.36	38,821.37	39,450.95	1.43	1.43	0.99
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		102.55	1,768,933.68	51,278.41	47,712.88	1.43	1.43	0.99
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	NOMURA		101.66	4,472,875.00	15,984.37	28,205.85	1.44	1.44	0.98
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		100.48	301,453.14	3,691.42	3,455.98	1.64	1.64	0.96
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	JPM_CHAS		100.48	3,265,742.35	34,404.46	31,397.01	1.64	1.64	0.96
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	MORGAN_S		100.48	4,170,101.77	55,117.39	49,802.20	1.64	1.64	0.96
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		102.89	1,543,359.30	40,371.02	41,412.48	1.83	1.83	0.94
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		102.89	6,173,437.20	182,109.07	178,982.94	1.83	1.83	0.94
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		101.80	8,907,227.00	316,504.34	258,400.45	1.88	1.88	0.93
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	MORGAN_S		103.05	2,421,601.68	74,171.99	73,318.12	1.92	1.92	0.93
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	TD		103.05	2,576,172.00	61,621.22	66,116.55	1.92	1.92	0.93
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		102.34	1,637,500.00	32,062.50	33,197.42	2.36	2.36	0.89



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<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES		9128282P4	4,400,000.00	GOLDMAN		102.34	4,503,125.00	99,515.62	100,309.40	2.36	2.36	0.89
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		9128282S8	1,075,000.00	MORGAN_S		101.81	1,094,484.38	21,625.98	21,230.79	2.45	2.45	0.89
DTD 08/31/2017 1.625% 08/31/2022												
UNITED STATES TREASURY NOTES		912828YK0	5,250,000.00	DEUTSCHE		101.27	5,316,445.05	103,359.11	100,305.08	2.56	2.56	0.89
DTD 10/15/2019 1.375% 10/15/2022												
UNITED STATES TREASURY NOTES		912828Z29	2,500,000.00	MERRILL		101.73	2,543,359.50	31,152.47	31,431.87	2.81	2.81	0.89
DTD 01/15/2020 1.500% 01/15/2023												
US TREASURY NOTES		912828P38	150,000.00	MORGAN_S		102.48	153,726.57	3,117.19	3,145.83	2.84	2.84	0.89
DTD 02/01/2016 1.750% 01/31/2023												
<b>Security Type Sub-Total</b>			<b>64,825,000.00</b>				<b>66,000,582.80</b>	<b>1,487,816.17</b>	<b>1,343,432.31</b>	<b>1.80</b>	<b>1.80</b>	<b>0.95</b>
<b>Supra-National Agency Bond / Note</b>												
INTERNATIONAL FINANCE CORPORATION		45950VLO7	1,850,000.00	HSBC		101.56	1,878,867.40	30,254.90	29,357.67	1.00	1.00	1.10
NOTE												
DTD 03/16/2018 2.635% 03/09/2021												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DB1	1,400,000.00	CITIGRP		101.64	1,423,023.00	26,103.00	24,215.11	1.11	1.11	1.17
NOTE												
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND		459058GH0	1,795,000.00	MORGAN_S		102.24	1,835,265.44	44,465.74	42,265.54	1.37	1.37	1.13
DEV NOTE												
DTD 07/25/2018 2.750% 07/23/2021												
<b>Security Type Sub-Total</b>			<b>5,045,000.00</b>				<b>5,137,155.84</b>	<b>100,823.64</b>	<b>95,838.32</b>	<b>1.17</b>	<b>1.17</b>	<b>1.13</b>
<b>Municipal Bond / Note</b>												
UNIV OF CAL TXBL REV BOND		91412GS89	625,000.00	JEFFERIE		100.11	625,656.25	656.25	656.25	0.21	0.21	1.41
DTD 05/18/2017 1.900% 05/15/2020												
CA ST TXBL GO BONDS		13063DAC2	1,000,000.00	JPM_CHAS		101.63	1,016,320.00	19,320.00	17,857.73	1.06	1.06	1.11
DTD 04/27/2017 2.625% 04/01/2021												
CA ST TXBL GO BONDS		13063DGA0	1,425,000.00	JPM_CHAS		101.70	1,449,239.25	24,182.25	24,223.67	1.06	1.06	1.22
DTD 04/25/2018 2.800% 04/01/2021												



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For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

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<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		102.14	464,755.20	9,755.20	9,755.20	1.18	1.18	1.24
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		102.05	612,282.00	12,282.00	12,282.00	2.36	2.36	1.05
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		102.09	689,121.00	14,121.00	14,121.00	2.36	2.36	1.06
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		101.69	935,520.40	15,520.40	15,520.40	2.37	2.37	1.00
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		102.00	1,014,860.20	19,860.20	19,860.20	2.36	2.36	1.09
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		102.85	1,182,717.50	25,173.50	26,604.95	2.41	2.41	1.14
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		102.34	614,064.00	14,064.00	14,064.00	2.63	2.63	0.98
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		102.68	1,268,036.25	33,036.25	33,036.25	3.24	3.24	0.98
<b>Security Type Sub-Total</b>		<b>9,680,000.00</b>				<b>9,872,572.05</b>	<b>187,971.05</b>	<b>187,981.65</b>	<b>1.98</b>	<b>1.98</b>	<b>1.11</b>

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	147,598.64	WELLS_FA		100.09	147,737.79	(2,668.68)	17.78	0.26	0.32	1.99
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	792,028.74	CITIGRP		100.09	792,765.49	(21,260.63)	(3,613.53)	0.41	0.36	2.22
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	535,134.51	JPM_CHAS		100.88	539,852.01	(5,926.87)	83.60	1.06	0.82	2.19
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	224,276.88	BARCLAYS		100.63	225,684.74	794.61	974.98	0.99	0.90	1.45
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	AMHERST		101.92	1,274,039.18	1,382.93	6,078.53	1.73	0.99	0.67
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	267,737.90	GOLDMAN		101.14	270,779.56	3,043.81	3,043.80	1.02	1.06	1.91
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	595,049.61	MORGAN_S		101.34	603,005.27	12,348.81	11,346.73	1.84	1.07	0.89



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<b>Federal Agency Collateralized Mortgage Obligation</b>												
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	67,196.88	BAIRD		100.01	67,206.04	1,468.60	839.16	1.12	1.11	1.48
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	295,010.71	BARCLAYS		100.01	295,050.93	7,496.15	4,634.61	1.12	1.11	1.48
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	606,410.91	BAIRD		100.01	606,493.59	13,347.91	7,625.04	1.12	1.11	1.48
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	JPM_CHAS		102.69	616,150.54	16,897.02	16,897.02	2.03	1.20	0.33
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	WELLS_FA		102.41	583,718.82	11,625.85	12,236.24	2.25	1.24	0.30
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	WELLS_FA		102.41	1,256,926.86	34,335.34	33,587.88	2.25	1.24	0.30
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/25/2022	3137AWQH1	1,250,000.00	CANT_FIT		102.32	1,279,011.74	10,554.71	13,560.30	2.34	1.28	0.39
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	500,000.00	PTRU		103.02	515,077.90	5,429.46	5,429.46	2.54	1.40	0.26
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	CITIGRP		103.02	1,097,115.93	22,797.18	24,855.87	2.54	1.40	0.26
FANNIEMAE-ACES	DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,158,793.39	JPM_CHAS		102.89	1,192,264.14	19,166.89	21,980.64	2.47	1.40	0.35
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	348,221.64	BAIRD		102.47	356,828.97	6,437.57	6,767.95	2.59	1.44	0.48
FNA 2013-M7 A2	DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	461,319.26	BAIRD		102.47	472,722.13	5,359.13	6,255.18	2.59	1.44	0.48
FHMS J22F A1	DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	322,934.69	MORGAN_S		101.49	327,747.81	4,821.83	4,821.84	1.10	1.63	2.41
FHMS KP05 A	DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	356,114.38	CSFB		102.52	365,084.90	8,971.61	8,971.59	1.66	1.72	1.63
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	496,277.22	JPM_CHAS		102.25	507,430.46	11,165.15	11,165.15	2.84	2.22	1.03
<b>Security Type Sub-Total</b>			<b>13,136,491.36</b>				<b>13,392,694.80</b>	<b>167,588.38</b>	<b>197,559.82</b>	<b>1.93</b>	<b>1.22</b>	<b>0.84</b>

**Federal Agency Bond / Note**



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>Duration</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>to Worst at Mkt</b>	
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA		102.28	1,784,786.00	40,187.35	39,966.66	1.29	1.29	1.00
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		103.22	2,503,046.20	79,452.70	78,817.37	1.57	1.57	0.99
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		103.04	1,236,452.40	36,140.40	36,246.04	1.82	1.82	0.98
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		103.04	1,700,122.05	51,310.05	50,869.80	1.82	1.82	0.98
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	CITIGRP		102.61	2,539,567.80	47,168.55	51,237.47	2.22	2.22	0.97
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		101.07	1,263,423.75	17,773.75	17,081.94	2.46	2.46	0.94
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	WELLS_FA		101.25	2,166,687.94	30,625.54	30,589.65	2.90	2.90	0.95
<b>Security Type Sub-Total</b>		<b>12,885,000.00</b>				<b>13,194,086.14</b>	<b>302,658.34</b>	<b>304,808.93</b>	<b>2.02</b>	<b>2.02</b>	<b>0.97</b>

<b>Corporate Note</b>											
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		101.30	405,184.00	5,584.00	5,381.99	0.97	0.97	1.66
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		101.75	254,366.50	4,644.00	4,464.57	1.02	1.02	1.21
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		100.99	302,978.70	8,018.70	4,834.36	1.12	1.12	1.62
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		102.14	240,038.64	5,045.69	5,041.66	1.20	1.20	1.48
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.79	303,237.58	8,329.03	8,282.50	1.41	1.41	1.19
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	BARCLAYS		102.71	333,812.70	9,062.95	8,942.16	1.47	1.47	1.34
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		102.45	148,551.92	3,849.17	3,707.49	1.49	1.49	1.39



**Managed Account Fair Market Value & Analytics**

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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>	
<b>Corporate Note</b>												
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.46	200,910.20	1,884.20	1,321.61	0.58	0.58	2.03	
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.46	391,774.89	1,774.89	1,774.89	0.58	0.58	2.03	
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		103.78	207,569.20	7,613.20	7,594.52	1.62	1.62	1.42	
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	102.10	306,306.30	11,763.30	9,705.37	1.65	1.64	1.69	
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	102.10	306,294.00	6,792.00	6,644.80	1.79	1.78	1.58	
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		104.04	182,065.45	7,544.95	7,371.51	1.92	1.92	1.21	
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	103.10	618,600.60	8,010.60	10,737.03	1.89	1.88	1.46	
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.46	608,785.20	15,373.20	13,283.80	1.33	1.13	2.30	
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		103.08	309,225.90	2,499.90	3,341.84	2.12	2.12	1.43	
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	102.07	306,223.20	4,534.20	4,930.69	2.08	2.06	1.39	
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		102.72	308,148.60	10,137.60	9,579.98	2.14	2.14	1.50	
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.45	614,727.00	14,727.00	14,727.00	2.19	2.19	2.41	
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		101.82	610,921.80	11,473.80	11,352.17	2.26	2.26	1.40	
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		101.32	116,519.38	1,201.98	1,252.84	2.42	2.42	1.41	
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		101.32	187,444.22	2,503.42	2,493.36	2.42	2.42	1.41	



**Managed Account Fair Market Value & Analytics**

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<b>Corporate Note</b>											
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	JPM_CHAS		101.02	166,676.07	2,034.12	1,977.21	2.43	2.43	1.24
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		101.55	330,046.28	5,498.03	5,426.59	2.44	2.44	1.27
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		101.40	304,195.50	4,264.50	4,262.76	2.84	2.84	1.21
<b>Security Type Sub-Total</b>		<b>7,905,000.00</b>				<b>8,064,603.83</b>	<b>164,164.43</b>	<b>158,432.70</b>	<b>1.73</b>	<b>1.71</b>	<b>1.61</b>
<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.72	604,302.00	4,302.00	4,302.00	0.43	0.43	1.50
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	GOLDMAN		101.13	606,769.80	7,585.80	7,076.02	0.62	0.62	1.63
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		101.24	607,419.00	7,419.00	7,419.00	0.99	0.99	1.67
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.33	607,971.60	7,971.60	7,971.60	1.05	1.05	1.63
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		101.89	611,368.20	11,368.20	11,368.20	1.24	1.24	1.73
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	MERRILL		99.94	599,658.00	(342.00)	(342.00)	1.91	1.91	1.83
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		100.21	626,305.63	1,305.63	1,305.63	2.43	2.43	1.78
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		100.23	626,457.50	1,457.50	1,457.50	2.43	2.43	1.78
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		100.70	629,356.88	4,356.88	4,356.88	2.66	2.66	1.78
<b>Security Type Sub-Total</b>		<b>5,475,000.00</b>				<b>5,519,608.61</b>	<b>45,424.61</b>	<b>44,914.83</b>	<b>1.54</b>	<b>1.54</b>	<b>1.70</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 29, 2020**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Asset-Backed Security</b>												
JOHN DEERE ABS 2017-A A3	DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	6,004.22	MERRILL		100.00	6,004.32	0.96	0.37	0.07	0.65	1.78
ALLY ABS 2017-1 A3	DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	12,022.44	CITIGRP		100.00	12,022.13	0.74	(0.04)	0.12	1.01	1.70
GMALT 2018-3 A3	DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	149,556.56	RBC		100.51	150,313.66	768.91	762.95	0.39	0.68	2.44
BMWLT 2018-1 A3	DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	SOCGEN		100.98	126,225.51	1,242.88	1,234.52	0.50	0.72	1.90
NISSAN AUTO LEASE TRUST	DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	CITIGRP		100.85	226,919.50	1,939.16	1,930.29	0.53	0.79	2.17
FORDL 2018-B A3	DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	JPM_CHAS		100.78	231,788.69	1,808.12	1,799.73	0.44	0.91	2.34
GMALT 2019-1 A3	DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	WELLS_FA		101.27	202,540.48	2,571.88	2,560.92	0.79	0.93	1.62
FORDL 2019-A A3	DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	CITIGRP		100.28	245,690.92	710.08	703.93	0.85	1.11	2.65
VWALT 2019-A A3	DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		101.06	303,190.47	3,195.21	3,194.47	1.74	1.38	1.22
HART 2018-B A3	DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		101.80	152,707.31	2,709.11	2,708.55	1.00	1.40	1.92
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		102.09	173,556.55	3,561.11	3,559.96	1.45	1.54	1.48
FORD CREDIT AUTO OWNER TRUST	DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		101.77	203,538.94	3,573.14	3,563.17	1.14	1.57	2.12
NAROT 2018-C A3	DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		102.31	204,617.46	4,655.78	4,645.70	1.23	1.65	1.83
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		101.88	254,694.85	4,727.75	4,720.83	1.38	1.65	1.53
CARMAX AUTO OWNER TRUST	DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		101.95	290,554.59	5,593.44	5,581.15	1.10	1.65	1.96
CARMAX AUTO OWNER TRUST	DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		102.34	230,260.97	5,263.04	5,262.36	1.33	1.77	2.05
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		101.88	178,288.78	3,324.23	3,318.63	1.59	1.86	1.51





**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 29, 2020**

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<b>Asset-Backed Security</b>											
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		101.47	218,166.05	3,213.31	3,205.01	1.41	1.89	1.87
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		100.93	302,783.22	2,806.44	2,803.15	1.57	1.97	1.87
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		101.54	350,301.93	5,330.01	5,325.11	1.39	1.98	1.88
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/20/2024	92348TAA2	150,000.00	MERRILL		101.22	151,826.64	1,844.20	1,843.71	2.32	2.20	1.30
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		101.21	607,231.80	7,382.88	7,367.54	2.40	2.23	1.18
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		101.34	136,813.87	1,843.31	1,842.96	2.19	2.31	1.29
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	MERRILL		101.41	349,872.99	4,940.68	4,939.40	2.52	2.39	1.30
<b>Security Type Sub-Total</b>		<b>5,237,583.22</b>				<b>5,309,911.63</b>	<b>73,006.37</b>	<b>72,874.37</b>	<b>1.44</b>	<b>1.66</b>	<b>1.74</b>
<b>Managed Account Sub-Total</b>		<b>124,189,074.58</b>				<b>126,491,215.70</b>	<b>2,529,452.99</b>	<b>2,405,842.93</b>	<b>1.79</b>	<b>1.73</b>	<b>1.07</b>
<b>Securities Sub-Total</b>		<b>\$124,189,074.58</b>				<b>\$126,491,215.70</b>	<b>\$2,529,452.99</b>	<b>\$2,405,842.93</b>	<b>1.79</b>	<b>1.73</b>	<b>1.07%</b>
<b>Accrued Interest</b>						<b>\$505,780.46</b>					
<b>Total Investments</b>						<b>\$126,996,996.16</b>					



**Managed Account Security Transactions & Interest**

For the Month Ending **February 29, 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									
<b>BUY</b>										
01/10/20	02/12/20	AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	(1,235,000.00)	0.00	(1,235,000.00)			
01/23/20	02/03/20	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	(299,931.00)	0.00	(299,931.00)			
02/03/20	02/05/20	UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	(2,512,207.03)	(2,163.46)	(2,514,370.49)			
02/14/20	02/19/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	(600,000.00)	0.00	(600,000.00)			
02/18/20	02/21/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	500,000.00	(509,648.44)	(697.22)	(510,345.66)			
02/20/20	02/21/20	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	(2,136,062.40)	0.00	(2,136,062.40)			
<b>Transaction Type Sub-Total</b>				<b>7,275,000.00</b>	<b>(7,292,848.87)</b>	<b>(2,860.68)</b>	<b>(7,295,709.55)</b>			
<b>INTEREST</b>										
01/01/20	02/07/20	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	0.00	0.00	(78.92)	(78.92)			
02/01/20	02/01/20	TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	0.00	5,958.94	5,958.94			
02/01/20	02/01/20	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	0.00	1,785.47	1,785.47			
02/01/20	02/01/20	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	0.00	3,811.50	3,811.50			
02/01/20	02/01/20	LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	0.00	4,262.56	4,262.56			
02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	627,977.86	0.00	828.41	828.41			
02/01/20	02/25/20	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			
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	539,682.25	0.00	1,604.30	1,604.30			
02/01/20	02/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,185,071.59	0.00	2,599.87	2,599.87			



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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									
<b>INTEREST</b>										
02/01/20	02/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	370,136.75	0.00	810.29	810.29			
02/01/20	02/25/20	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			
02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	69,586.74	0.00	91.80	91.80			
02/01/20	02/25/20	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			
02/01/20	02/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	596,454.29	0.00	20,712.69	20,712.69			
02/01/20	02/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	793,509.76	0.00	2,006.26	2,006.26			
02/01/20	02/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	171,130.93	0.00	413.85	413.85			
02/01/20	02/25/20	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			
02/01/20	02/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	233,109.73	0.00	449.90	449.90			
02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	305,502.74	0.00	403.01	403.01			
02/01/20	02/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	356,701.91	0.00	952.10	952.10			
02/01/20	02/25/20	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			
02/01/20	02/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	331,317.33	0.00	2,471.53	2,471.53			
02/01/20	02/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
02/01/20	02/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	596,487.18	0.00	1,129.35	1,129.35			
02/01/20	02/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	490,352.10	0.00	1,073.46	1,073.46			
02/01/20	02/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	619,460.21	0.00	2,185.77	2,185.77			



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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									
<b>INTEREST</b>										
02/09/20	02/09/20	PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	0.00	4,646.25	4,646.25			
02/15/20	02/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
02/15/20	02/15/20	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
02/15/20	02/15/20	US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	0.00	31,250.00	31,250.00			
02/15/20	02/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	0.00	416.59	416.59			
02/15/20	02/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
02/15/20	02/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
02/15/20	02/15/20	US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	0.00	46,750.00	46,750.00			
02/15/20	02/15/20	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
02/15/20	02/15/20	US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	0.00	29,375.00	29,375.00			
02/15/20	02/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
02/15/20	02/15/20	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	11,541.19	0.00	17.12	17.12			
02/15/20	02/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
02/15/20	02/15/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	0.00	23,718.75	23,718.75			
02/15/20	02/15/20	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	112.20	112.20			
02/15/20	02/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
02/15/20	02/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			



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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									
<b>INTEREST</b>										
02/15/20	02/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
02/15/20	02/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
02/15/20	02/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
02/15/20	02/15/20	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	90,841.59	0.00	134.75	134.75			
02/15/20	02/15/20	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	16,946.08	0.00	24.01	24.01			
02/15/20	02/15/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	0.00	21,656.25	21,656.25			
02/15/20	02/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
02/16/20	02/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			
02/18/20	02/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
02/20/20	02/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
02/20/20	02/20/20	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
02/20/20	02/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
02/20/20	02/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	164,064.62	0.00	434.77	434.77			
02/22/20	02/22/20	AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	0.00	6,000.00	6,000.00			
02/23/20	02/23/20	BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	0.00	1,121.25	1,121.25			
02/23/20	02/23/20	BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	0.00	1,803.75	1,803.75			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	02/26/20	02/26/20	MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	0.00	17,968.50	17,968.50			
	02/26/20	02/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	0.00	5,813.37	5,813.37			
	02/26/20	02/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	0.00	5,683.33	5,683.33			
	02/29/20	02/29/20	US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	2,075,000.00	0.00	11,671.88	11,671.88			
	02/29/20	02/29/20	US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	0.00	8,734.38	8,734.38			
<b>Transaction Type Sub-Total</b>					<b>40,187,260.85</b>	<b>0.00</b>	<b>293,225.41</b>	<b>293,225.41</b>			

<b>PAYDOWNS</b>											
	02/01/20	02/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	8,832.85	8,832.85	0.00	8,832.85	(24.15)	0.00	
	02/01/20	02/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	63,579.43	63,579.43	0.00	63,579.43	0.51	0.00	
	02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	21,566.95	21,566.95	0.00	21,566.95	471.78	0.00	
	02/01/20	02/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	587.53	587.53	0.00	587.53	0.00	0.00	
	02/01/20	02/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	273,519.60	273,519.60	0.00	273,519.60	7.38	0.00	
	02/01/20	02/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	26,278.20	26,278.20	0.00	26,278.20	(324.37)	0.00	
	02/01/20	02/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	123,182.99	123,182.99	0.00	123,182.99	2.96	0.00	
	02/01/20	02/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	21,915.11	21,915.11	0.00	21,915.11	(136.55)	0.00	
	02/01/20	02/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	1,481.02	1,481.02	0.00	1,481.02	(41.13)	0.00	
	02/01/20	02/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	29,032.84	29,032.84	0.00	29,032.84	(380.36)	0.00	



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Trade	Settle									
<b>PAYDOWNS</b>										
02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	10,492.03	10,492.03	0.00	10,492.03	265.17	0.00	
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	4,547.74	4,547.74	0.00	4,547.74	(90.46)	0.00	
02/01/20	02/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	23,532.29	23,532.29	0.00	23,532.29	(447.66)	0.00	
02/01/20	02/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	2,389.86	2,389.86	0.00	2,389.86	51.91	0.00	
02/01/20	02/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	1,437.57	1,437.57	0.00	1,437.57	10.61	0.00	
02/15/20	02/15/20	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	4,923.64	4,923.64	0.00	4,923.64	0.43	0.00	
02/15/20	02/15/20	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	5,536.97	5,536.97	0.00	5,536.97	0.79	0.00	
02/15/20	02/15/20	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	18,146.12	18,146.12	0.00	18,146.12	2.14	0.00	
02/20/20	02/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	14,508.06	14,508.06	0.00	14,508.06	1.15	0.00	
<b>Transaction Type Sub-Total</b>				<b>655,490.80</b>	<b>655,490.80</b>	<b>0.00</b>	<b>655,490.80</b>	<b>(629.85)</b>	<b>0.00</b>	
<b>SELL</b>										
01/23/20	02/03/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	300,000.00	299,367.19	34.00	299,401.19	5,367.19	1,344.08	FIFO
02/03/20	02/05/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	850,000.00	848,937.50	160.54	849,098.04	15,937.50	4,507.82	FIFO
02/03/20	02/05/20	US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	622,583.01	3,052.02	625,635.03	21,044.92	6,020.48	FIFO
02/03/20	02/05/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	399,500.00	75.55	399,575.55	10,781.25	3,302.97	FIFO
02/03/20	02/05/20	US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	622,583.01	3,052.03	625,635.04	20,263.67	5,678.29	FIFO
02/03/20	02/12/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	600,000.00	599,250.00	271.98	599,521.98	11,250.00	3,105.72	FIFO



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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									
<b>SELL</b>										
02/14/20	02/19/20	JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	303,807.00	3,761.46	307,568.46	4,011.00	3,881.47	FIFO
02/14/20	02/19/20	TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	370,394.70	3,768.63	374,163.33	5,540.70	5,452.16	FIFO
02/18/20	02/19/20	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	72,695.47	72,698.31	14.38	72,712.69	11.42	5.45	FIFO
02/18/20	02/21/20	US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	400,000.00	398,515.63	2,151.10	400,666.73	13,531.26	3,696.67	FIFO
02/20/20	02/21/20	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,100,000.00	2,122,230.47	2,120.19	2,124,350.66	13,699.22	14,032.59	FIFO
<b>Transaction Type Sub-Total</b>				<b>6,637,695.47</b>	<b>6,659,866.82</b>	<b>18,461.88</b>	<b>6,678,328.70</b>	<b>121,438.13</b>	<b>51,027.70</b>	
<b>Managed Account Sub-Total</b>					<b>22,508.75</b>	<b>308,826.61</b>	<b>331,335.36</b>	<b>120,808.28</b>	<b>51,027.70</b>	
<b>Total Security Transactions</b>					<b>\$22,508.75</b>	<b>\$308,826.61</b>	<b>\$331,335.36</b>	<b>\$120,808.28</b>	<b>\$51,027.70</b>	