



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
August 31, 2016

CITY OF HAYWARD

Client Management Team

Monique Spyke

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Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Interactive Data, Bloomberg or Telerate. 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.

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 ratable 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
One Keystone Plaza, Suite 300
N. Front & Market Sts
Harrisburg, PA 17101



Managed Account Summary Statement

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$121,621,137.96
Maturities/Calls	(128,299.78)
Principal Dispositions	(10,719,752.43)
Principal Acquisitions	10,771,099.90
Unsettled Trades	12,030.07
Change in Current Value	(277,441.77)
Closing Market Value	\$121,278,773.95

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	13,792,621.29
Coupon/Interest/Dividend Income	68,680.80
Principal Payments	128,299.78
Security Purchases	(13,823,078.59)
Net Cash Contribution	(166,523.28)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	115,815.29
Less Purchased Interest Related to Interest/Coupons	(7,102.69)
Plus Net Realized Gains/Losses	36,902.96
Total Cash Basis Earnings	\$145,615.56

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	121,089,741.07
Ending Accrued Interest	263,057.44
Plus Proceeds from Sales	16,445,163.05
Plus Proceeds of Maturities/Calls/Principal Payments	128,299.78
Plus Coupons/Dividends Received	68,680.80
Less Cost of New Purchases	(16,469,310.59)
Less Beginning Amortized Value of Securities	(121,124,225.26)
Less Beginning Accrued Interest	(258,284.00)
Total Accrual Basis Earnings	\$143,122.29



Portfolio Summary and Statistics

For the Month Ending **August 31, 2016**

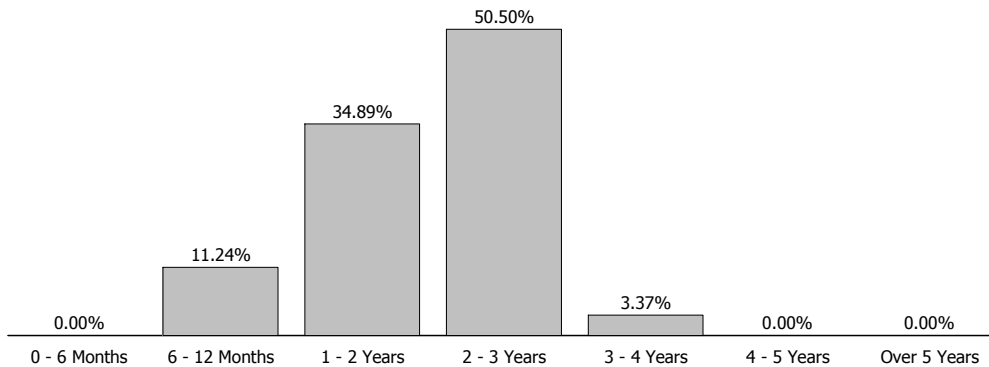
CITY OF HAYWARD - 35310000

Account Summary

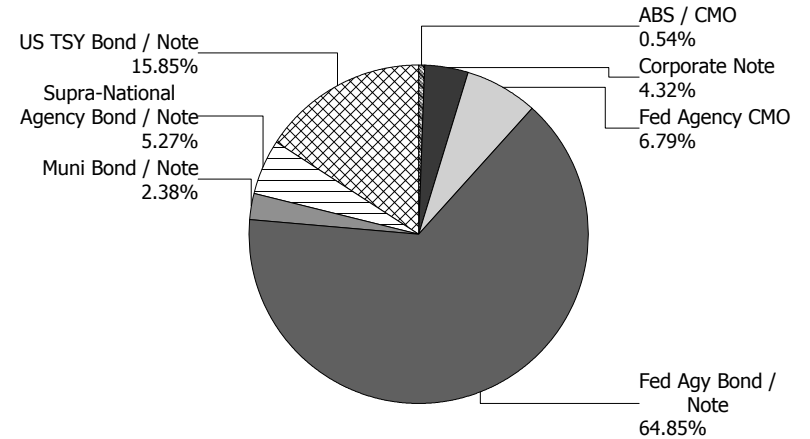
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	19,100,000.00	19,224,357.22	15.85
Supra-National Agency Bond / Note	6,400,000.00	6,388,115.26	5.27
Municipal Bond / Note	2,880,000.00	2,884,653.40	2.38
Federal Agency Collateralized Mortgage Obligation	8,196,488.65	8,230,159.21	6.79
Federal Agency Bond / Note	78,470,000.00	78,657,454.93	64.85
Corporate Note	5,215,000.00	5,242,235.55	4.32
Asset-Backed Security / Collateralized Mortgage Obligation	650,246.37	651,798.38	0.54
Managed Account Sub-Total	120,911,735.02	121,278,773.95	100.00%
Accrued Interest		263,057.44	
Total Portfolio	120,911,735.02	121,541,831.39	

Unsettled Trades **5,700,000.00** **5,690,777.40**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.00%
Yield to Maturity at Market	0.93%
Duration to Worst	2.02
Weighted Average Days to Maturity	758



Managed Account Issuer Summary

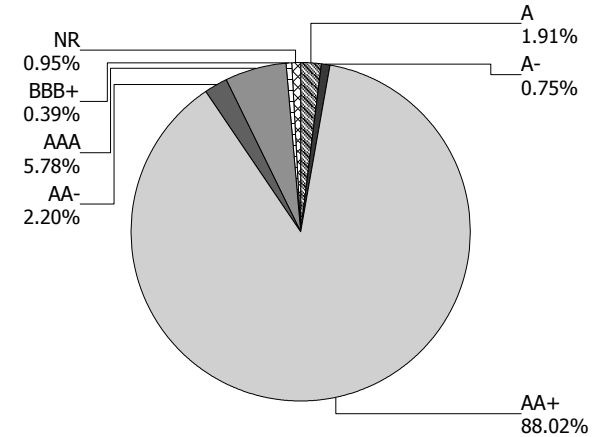
For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF NEW YORK CO INC	1,057,606.20	0.87
CA EARTHQUAKE AUTH TXBL REV BOND	1,116,127.20	0.92
CITIGROUP INC	468,740.00	0.39
EXXON MOBIL CORP	651,966.25	0.54
FANNIE MAE	38,107,019.64	31.42
FEDERAL HOME LOAN BANKS	36,301,186.26	29.93
FORD CREDIT AUTO OWNER TRUST	651,798.38	0.54
FREDDIE MAC	10,874,951.24	8.97
INTER-AMERICAN DEVELOPMENT BANK	1,711,925.01	1.41
INTL BANK OF RECONSTRUCTION AND DEV	4,676,190.25	3.86
JP MORGAN CHASE & CO	906,491.70	0.75
STATE OF CONNECTICUT	1,768,526.20	1.46
TENNESSEE VALLEY AUTHORITY NOTES	1,604,457.00	1.32
TOYOTA MOTOR CORP	902,538.90	0.74
UNITED STATES TREASURY	19,224,357.22	15.85
WELLS FARGO & COMPANY	1,254,892.50	1.03
Total	\$121,278,773.95	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **August 31, 2016**

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 08/31/2012 0.625% 08/31/2017	912828TM2	6,000,000.00	AA+	Aaa	05/04/15	05/04/15	5,982,421.87	0.75	103.59	5,992,421.04	5,996,250.00
US TREASURY NOTES DTD 09/30/2010 1.875% 09/30/2017	912828PA2	1,190,000.00	AA+	Aaa	09/02/14	09/04/14	1,219,842.97	1.04	9,388.32	1,200,595.91	1,204,967.82
US TREASURY NOTES DTD 12/31/2012 0.750% 12/31/2017	912828UE8	1,250,000.00	AA+	Aaa	05/03/16	05/06/16	1,250,830.08	0.71	1,604.96	1,250,670.13	1,250,097.50
US TREASURY NOTES DTD 01/31/2013 0.875% 01/31/2018	912828UJ7	1,850,000.00	AA+	Aaa	12/29/14	12/31/14	1,831,210.94	1.21	1,407.61	1,841,307.79	1,853,324.45
US TREASURY NOTES DTD 05/31/2013 1.000% 05/31/2018	912828VE7	2,905,000.00	AA+	Aaa	12/28/15	12/30/15	2,890,588.48	1.21	7,381.56	2,894,558.91	2,915,213.98
US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	260,000.00	AA+	Aaa	05/02/16	05/02/16	262,417.19	0.88	825.82	262,108.05	262,345.98
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	2,500,000.00	AA+	Aaa	12/01/15	12/04/15	2,521,191.40	1.22	6,419.84	2,516,132.95	2,537,207.50
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	3,145,000.00	AA+	Aaa	03/02/16	03/04/16	3,199,546.10	1.05	21,503.72	3,190,892.34	3,204,949.99
Security Type Sub-Total		19,100,000.00					19,158,049.03	0.99	48,635.42	19,148,687.12	19,224,357.22
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,010,000.00	AAA	Aaa	04/22/15	04/30/15	1,008,272.90	1.06	2,132.22	1,009,003.12	1,011,252.40
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,450,000.00	AAA	Aaa	04/12/16	04/19/16	2,445,663.50	0.95	2,501.04	2,446,359.03	2,448,370.75
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	AAA	Aaa	04/05/16	04/12/16	1,709,855.00	1.10	6,621.81	1,710,492.45	1,711,925.01
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	AAA	Aaa	07/06/16	07/13/16	1,224,742.75	0.88	476.39	1,224,752.07	1,216,567.10



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2016**

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		6,400,000.00					6,388,534.15	1.00	11,731.46	6,390,606.67	6,388,115.26
Municipal Bond / Note											
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	190,000.00	NR	A3	10/29/14	11/06/14	190,000.00	1.82	577.60	190,000.00	191,048.80
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	920,000.00	NR	A3	04/19/16	04/20/16	927,893.60	1.10	2,796.80	925,507.18	925,078.40
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	AA-	Aa3	03/13/15	03/25/15	430,000.00	1.42	2,819.51	430,000.00	433,913.00
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	AA-	Aa3	08/03/16	08/17/16	1,342,894.40	1.23	677.44	1,342,857.36	1,334,613.20
Security Type Sub-Total		2,880,000.00					2,890,788.00	1.25	6,871.35	2,888,364.54	2,884,653.40
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	411,598.48	AA+	Aaa	01/15/15	01/30/15	415,711.37	1.26	557.72	413,190.40	412,978.12
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	385,000.00	AA+	Aaa	04/15/15	04/30/15	388,848.61	0.83	497.29	386,809.77	386,254.75
FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	257,322.32	AA+	Aaa	02/12/15	02/27/15	257,255.09	0.39	139.83	257,322.32	256,857.54
FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	237,931.66	AA+	Aaa	03/12/15	03/31/15	237,870.70	0.38	127.31	237,931.66	237,885.26
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	515,000.00	AA+	Aaa	11/06/15	11/30/15	520,149.95	1.20	814.59	518,671.25	519,146.47
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	2,028,346.99	AA+	Aaa	06/12/15	06/30/15	2,027,759.97	0.43	1,152.95	2,028,346.99	2,028,697.89
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	920,000.00	AA+	Aaa	06/09/16	06/30/16	929,199.54	1.05	1,368.50	928,579.77	926,218.74
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,125,000.00	AA+	Aaa	10/07/15	10/30/15	1,136,265.64	1.08	1,543.13	1,133,477.81	1,129,764.83



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	622,257.15	AA+	Aaa	06/08/15	06/11/15	652,397.73	0.77	2,333.46	642,776.88	639,067.24
FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	1,694,032.05	AA+	Aaa	09/10/15	09/30/15	1,693,422.19	0.54	1,089.97	1,694,032.05	1,693,288.37

Security Type Sub-Total		8,196,488.65					8,258,880.79	0.75	9,624.75	8,241,138.90	8,230,159.21
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Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 05/15/2015 0.625% 05/30/2017	3130A5EP0	2,410,000.00	AA+	Aaa	05/14/15	05/15/15	2,407,999.70	0.67	3,807.47	2,409,264.61	2,410,212.08
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	1,400,000.00	AA+	Aaa	03/19/15	03/20/15	1,404,760.00	0.85	1,283.33	1,401,847.71	1,404,088.00
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	2,700,000.00	AA+	Aaa	08/12/14	08/14/14	2,699,819.10	1.00	2,475.00	2,699,944.70	2,707,884.00
TENNESSEE VALLEY AUTHORITY NOTES DTD 12/22/1997 6.250% 12/15/2017	880591CU4	1,500,000.00	AA+	Aaa	08/18/15	08/19/15	1,679,964.00	1.01	19,791.67	1,600,394.81	1,604,457.00
FEDERAL HOME LOAN BANKS NOTES DTD 07/19/2016 0.750% 01/19/2018	3130A8SE4	3,050,000.00	AA+	Aaa	07/20/16	07/21/16	3,047,096.86	0.81	2,668.75	3,047,311.88	3,046,657.20
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	6,000,000.00	AA+	Aaa	02/17/16	02/18/16	5,998,140.00	0.89	23,625.00	5,998,608.60	6,002,244.00
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	260,000.00	AA+	Aaa	07/01/16	07/01/16	261,089.40	0.63	966.88	260,985.91	260,168.48
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	4,050,000.00	AA+	Aaa	03/02/16	03/04/16	4,041,900.00	0.97	15,060.94	4,043,809.13	4,052,624.40
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	2,275,000.00	AA+	Aaa	08/11/16	08/12/16	2,275,864.50	0.85	3,428.30	2,275,840.82	2,275,268.45
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	3,835,000.00	AA+	Aaa	05/26/16	05/27/16	3,825,757.65	0.99	5,779.13	3,826,898.45	3,835,452.53
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	6,100,000.00	AA+	Aaa	07/07/16	07/08/16	6,087,312.00	0.73	2,541.67	6,088,199.86	6,070,061.20



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	6,100,000.00	AA+	Aaa	08/25/16	08/26/16	6,095,852.00	0.91	741.32	6,095,877.93	6,092,728.80
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	6,100,000.00	AA+	Aaa	08/27/15	09/01/15	6,090,118.00	1.18	25,162.50	6,093,219.85	6,126,858.30
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	AA+	Aaa	01/06/16	01/08/16	5,191,779.10	1.40	6,547.86	5,192,440.53	5,247,744.84
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	6,100,000.00	AA+	Aaa	02/19/16	02/23/16	6,085,604.00	1.08	847.22	6,088,068.77	6,103,891.80
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,050,000.00	AA+	Aaa	08/12/16	08/15/16	1,056,489.00	0.89	5,250.00	1,056,383.07	1,054,116.00
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,500,000.00	AA+	Aaa	05/26/16	05/31/16	1,501,155.00	1.10	7,500.00	1,501,060.76	1,505,880.00
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	3,550,000.00	AA+	Aaa	03/30/16	03/31/16	3,558,449.00	1.05	17,750.00	3,557,310.62	3,563,916.00
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,550,000.00	AA+	Aaa	06/02/16	06/03/16	2,548,929.00	1.14	5,578.13	2,549,010.22	2,559,180.00
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	3,995,000.00	AA+	Aaa	06/27/16	06/29/16	4,031,208.60	0.82	8,739.06	4,029,136.32	4,009,382.00
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	AA+	Aaa	07/29/16	08/02/16	3,044,876.00	0.93	2,149.83	3,045,012.00	3,033,862.45
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,700,000.00	AA+	Aaa	08/31/16	09/02/16	5,691,108.00	1.05	0.00	5,691,108.00	5,690,777.40
Security Type Sub-Total		78,470,000.00					78,625,270.91	0.98	161,694.06	78,551,734.55	78,657,454.93
Corporate Note											
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/26/2012 1.500% 01/16/2018	94974BFG0	1,250,000.00	A	A2	05/05/15	05/08/15	1,252,550.00	1.42	2,343.75	1,251,319.83	1,254,892.50



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	650,000.00	AA+	Aaa	03/04/15	03/06/15	650,000.00	1.31	4,123.44	650,000.00	651,966.25
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	1,050,000.00	A	A1	05/22/15	05/29/15	1,049,905.50	1.60	4,620.00	1,049,944.06	1,057,606.20
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	900,000.00	A-	A3	05/17/16	05/20/16	903,951.00	1.69	7,307.50	903,562.70	906,491.70
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	AA-	Aa3	05/17/16	05/20/16	899,397.00	1.42	3,535.00	899,452.40	902,538.90
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	BBB+	Baa1	06/02/16	06/09/16	464,758.20	2.07	2,171.29	464,776.02	468,740.00
Security Type Sub-Total		5,215,000.00					5,220,561.70	1.55	24,100.98	5,219,055.01	5,242,235.55
Asset-Backed Security / Collateralized Mortgage Obligation											
FORD ABS 2015-A A2A DTD 03/24/2015 0.810% 01/15/2018	34530OAB6	30,246.37	NR	Aaa	03/17/15	03/24/15	30,246.17	0.81	10.89	30,246.28	30,238.21
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	AAA	Aaa	09/15/15	09/22/15	619,879.35	1.42	388.53	619,908.00	621,560.17
Security Type Sub-Total		650,246.37					650,125.52	1.39	399.42	650,154.28	651,798.38
Managed Account Sub-Total		120,911,735.02					121,192,210.10	1.00	263,057.44	121,089,741.07	121,278,773.95
Securities Sub-Total		\$120,911,735.02					\$121,192,210.10	1.00%	\$263,057.44	\$121,089,741.07	\$121,278,773.95
Accrued Interest											\$263,057.44
Total Investments											\$121,541,831.39

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	6,000,000.00	RBC CAP		99.94	5,996,250.00	13,828.13	3,828.96	1.00	1.00	0.69
US TREASURY NOTES DTD 09/30/2010 1.875% 09/30/2017	912828PA2	1,190,000.00	MORGANST		101.26	1,204,967.82	(14,875.15)	4,371.91	1.06	1.06	0.71
US TREASURY NOTES DTD 12/31/2012 0.750% 12/31/2017	912828UE8	1,250,000.00	MERRILL		100.01	1,250,097.50	(732.58)	(572.63)	1.32	1.32	0.74
US TREASURY NOTES DTD 01/31/2013 0.875% 01/31/2018	912828UJ7	1,850,000.00	CITIGRP		100.18	1,853,324.45	22,113.51	12,016.66	1.40	1.40	0.75
US TREASURY NOTES DTD 05/31/2013 1.000% 05/31/2018	912828VE7	2,905,000.00	MORGANST		100.35	2,915,213.98	24,625.50	20,655.07	1.73	1.73	0.80
US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	260,000.00	JEFFERIE		100.90	262,345.98	(71.21)	237.93	2.21	2.21	0.84
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	2,500,000.00	NOMURA		101.49	2,537,207.50	16,016.10	21,074.55	2.29	2.29	0.85
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	3,145,000.00	CITIGRP		101.91	3,204,949.99	5,403.89	14,057.65	2.51	2.51	0.88
Security Type Sub-Total		19,100,000.00				19,224,357.22	66,308.19	75,670.10	1.61	1.61	0.77
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,010,000.00	BARCLAYS		100.12	1,011,252.40	2,979.50	2,249.28	1.77	1.77	0.93
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,450,000.00	BNP PARI		99.93	2,448,370.75	2,707.25	2,011.72	1.86	1.86	0.91
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		99.82	1,711,925.01	2,070.01	1,432.56	2.65	2.65	1.07
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	BNP PARI		99.31	1,216,567.10	(8,175.65)	(8,184.97)	2.91	2.91	1.11
Security Type Sub-Total		6,400,000.00				6,388,115.26	(418.89)	(2,491.41)	2.26	2.26	0.99
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Municipal Bond / Note												
CA EARTHQUAKE AUTH TXBL REV BONDS	11/06/2014 1.824% 07/01/2017	13017HAD8	190,000.00	GOLDMAN		100.55	191,048.80	1,048.80	1,048.80	0.82	0.82	1.16
CA EARTHQUAKE AUTH TXBL REV BONDS	11/06/2014 1.824% 07/01/2017	13017HAD8	920,000.00	CITIGRP		100.55	925,078.40	(2,815.20)	(428.78)	0.82	0.82	1.16
CT ST TXBL GO BONDS	03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	CITIGRP		100.91	433,913.00	3,913.00	3,913.00	1.51	1.51	0.83
CT ST TXBL GO BONDS	08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		99.60	1,334,613.20	(8,281.20)	(8,244.16)	2.89	2.89	1.44
Security Type Sub-Total			2,880,000.00				2,884,653.40	(6,134.60)	(3,711.14)	1.88	1.88	1.24

Federal Agency Collateralized Mortgage Obligation												
FNMA SERIES 2015-M1 ASQ2	01/15/2015 1.626% 02/01/2018	3136AMKW8	411,598.48	MERRILL		100.34	412,978.12	(2,733.25)	(212.28)	1.20	1.24	1.27
FNMA SERIES 2015-M7 ASQ2	04/01/2015 1.550% 04/01/2018	3136ANJY4	385,000.00	GOLDMAN		100.33	386,254.75	(2,593.86)	(555.02)	1.43	1.40	1.24
FNMA SERIES 2015-M3 FA	02/01/2015 0.652% 06/01/2018	3136AMMC0	257,322.32	GOLDMAN		99.82	256,857.54	(397.55)	(464.78)	0.08	1.60	0.74
FNMA SERIES M4 FA	03/01/2015 0.642% 09/01/2018	3136AMTM1	237,931.66	MORGANST		99.98	237,885.26	14.56	(46.40)	0.05	1.87	0.63
FNMA SERIES 2015-M15 ASQ2	11/01/2015 1.898% 01/01/2019	3136AQSW1	515,000.00	GOLDMAN		100.81	519,146.47	(1,003.48)	475.22	1.67	2.11	1.46
FNMA SERIES 2015-M10 FA	06/01/2015 0.682% 03/01/2019	3136ANA98	2,028,346.99	CITIGRP		100.02	2,028,697.89	937.92	350.90	0.08	2.36	0.66
FNMA SERIES 2016-M9 ASQ2	06/01/2016 1.785% 06/01/2019	3136ASPX8	920,000.00	CSFB		100.68	926,218.74	(2,980.80)	(2,361.03)	1.81	2.53	1.47
FANNIE MAE SERIES 2015-M13 ASQ2	10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,125,000.00	MORGANST		100.42	1,129,764.83	(6,500.81)	(3,712.98)	1.98	2.77	1.45
FREDDIE MAC SERIES 4459 NB	04/01/2015 4.500% 01/01/2020	3137BHU39	622,257.15	CITIGRP		102.70	639,067.24	(13,330.49)	(3,709.64)	0.85	1.69	2.82
FNMA SERIES 2015-M12 FA	09/01/2015 0.772% 04/01/2020	3136AP3Z3	1,694,032.05	MERRILL		99.96	1,693,288.37	(133.82)	(743.68)	0.08	3.41	0.77
Security Type Sub-Total			8,196,488.65				8,230,159.21	(28,721.58)	(10,979.69)	0.82	2.44	1.16



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 05/15/2015 0.625% 05/30/2017	3130A5EP0	2,410,000.00	CITIGRP		100.01	2,410,212.08	2,212.38	947.47	0.75	0.75	0.61
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	1,400,000.00	BARCLAYS		100.29	1,404,088.00	(672.00)	2,240.29	0.90	0.90	0.68
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	2,700,000.00	BARCLAYS		100.29	2,707,884.00	8,064.90	7,939.30	0.90	0.90	0.68
TENNESSEE VALLEY AUTHORITY NOTES DTD 12/22/1997 6.250% 12/15/2017	880591CU4	1,500,000.00	WELLSFAR		106.96	1,604,457.00	(75,507.00)	4,062.19	1.24	1.24	0.81
FEDERAL HOME LOAN BANKS NOTES DTD 07/19/2016 0.750% 01/19/2018	3130A8SE4	3,050,000.00	RBS_SEC		99.89	3,046,657.20	(439.66)	(654.68)	1.37	1.37	0.83
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	6,000,000.00	BARCLAYS		100.04	6,002,244.00	4,104.00	3,635.40	1.53	1.53	0.85
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	260,000.00	CITIGRP		100.06	260,168.48	(920.92)	(817.43)	1.56	1.56	0.83
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	4,050,000.00	CITIGRP		100.06	4,052,624.40	10,724.40	8,815.27	1.56	1.56	0.83
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	2,275,000.00	NOMURA		100.01	2,275,268.45	(596.05)	(572.37)	1.81	1.81	0.87
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	3,835,000.00	MORGANST		100.01	3,835,452.53	9,694.88	8,554.08	1.81	1.81	0.87
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	6,100,000.00	BARCLAYS		99.51	6,070,061.20	(17,250.80)	(18,138.66)	1.92	1.92	0.88
FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	6,100,000.00	MERRILL		99.88	6,092,728.80	(3,123.20)	(3,149.13)	2.06	2.06	0.93
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	6,100,000.00	BARCLAYS		100.44	6,126,858.30	36,740.30	33,638.45	2.10	2.10	0.92
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	JPMCHASE		101.02	5,247,744.84	55,965.74	55,304.31	2.36	2.36	0.95
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	6,100,000.00	JPMCHASE		100.06	6,103,891.80	18,287.80	15,823.03	2.45	2.45	0.97
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,050,000.00	WELLSFAR		100.39	1,054,116.00	(2,373.00)	(2,267.07)	2.57	2.57	0.97
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,500,000.00	HSBC		100.39	1,505,880.00	4,725.00	4,819.24	2.57	2.57	0.97



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	3,550,000.00	NOMURA		100.39	3,563,916.00	5,467.00	6,605.38	2.57	2.57	0.97
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,550,000.00	WELLSFAR		100.36	2,559,180.00	10,251.00	10,169.78	2.75	2.75	0.99
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	3,995,000.00	NOMURA		100.36	4,009,382.00	(21,826.60)	(19,754.32)	2.75	2.75	0.99
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	GOLDMAN		99.47	3,033,862.45	(11,013.55)	(11,149.55)	2.87	2.87	1.06
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,700,000.00	GOLDMAN		99.84	5,690,777.40	(330.60)	(330.60)	2.94	2.94	1.06
Security Type Sub-Total		78,470,000.00				78,657,454.93	32,184.02	105,720.38	2.06	2.06	0.91

Corporate Note											
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/26/2012 1.500% 01/16/2018	94974BFG0	1,250,000.00	MKTX		100.39	1,254,892.50	2,342.50	3,572.67	1.36	1.36	1.21
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	650,000.00	JPMCHASE		100.30	651,966.25	1,966.25	1,966.25	1.49	1.49	1.10
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	1,050,000.00	GOLDMAN	04/22/18	100.72	1,057,606.20	7,700.70	7,662.14	1.64	1.61	1.17
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	900,000.00	GOLDMAN	02/22/19	100.72	906,491.70	2,540.70	2,929.00	2.43	2.39	1.56
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	CREDITAG		100.28	902,538.90	3,141.90	3,086.50	2.65	2.65	1.29
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	CITIGRP		100.80	468,740.00	3,981.80	3,963.98	2.67	2.67	1.75
Security Type Sub-Total		5,215,000.00				5,242,235.55	21,673.85	23,180.54	1.95	1.94	1.31

Asset-Backed Security / Collateralized Mortgage Obligation



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation											
FORD ABS 2015-A A2A DTD 03/24/2015 0.810% 01/15/2018	34530OAB6	30,246.37	JPMCHASE		99.97	30,238.21	(7.96)	(8.07)	0.07	1.04	0.84
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	MERRILL		100.25	621,560.17	1,680.82	1,652.17	1.47	2.88	1.32
Security Type Sub-Total		650,246.37				651,798.38	1,672.86	1,644.10	1.40	2.79	1.30
Managed Account Sub-Total		120,911,735.02				121,278,773.95	86,563.85	189,032.88	1.90	2.02	0.93
Securities Sub-Total		\$120,911,735.02				\$121,278,773.95	\$86,563.85	\$189,032.88	1.90	2.02	0.93%
Accrued Interest						\$263,057.44					
Total Investments						\$121,541,831.39					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/29/16	08/02/16	FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	(3,044,876.00)	0.00	(3,044,876.00)			
08/03/16	08/17/16	CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	(1,342,894.40)	0.00	(1,342,894.40)			
08/11/16	08/12/16	FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	2,275,000.00	(2,275,864.50)	(2,377.69)	(2,278,242.19)			
08/12/16	08/15/16	FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,050,000.00	(1,056,489.00)	(4,725.00)	(1,061,214.00)			
08/25/16	08/26/16	FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	6,100,000.00	(6,095,852.00)	0.00	(6,095,852.00)			
08/31/16	09/02/16	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,700,000.00	(5,691,108.00)	0.00	(5,691,108.00)			
Transaction Type Sub-Total				19,515,000.00	(19,507,083.90)	(7,102.69)	(19,514,186.59)			

INTEREST										
08/01/16	08/15/16	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	660,418.07	0.00	2,476.57	2,476.57			
08/01/16	08/25/16	FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	246,599.04	0.00	139.74	139.74			
08/01/16	08/25/16	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	265,391.78	0.00	152.67	152.67			
08/01/16	08/25/16	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	2,045,810.38	0.00	1,229.72	1,229.72			
08/01/16	08/25/16	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	1,730,462.45	0.00	1,174.28	1,174.28			
08/01/16	08/25/16	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	920,000.00	0.00	1,368.50	1,368.50			
08/01/16	08/25/16	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	515,000.00	0.00	814.59	814.59			
08/01/16	08/25/16	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	385,000.00	0.00	497.29	497.29			
08/01/16	08/25/16	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,125,000.00	0.00	1,543.13	1,543.13			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/01/16	08/25/16	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	416,081.57	0.00	563.79	563.79			
	08/07/16	08/07/16	FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	6,100,000.00	0.00	3,071.18	3,071.18			
	08/15/16	08/15/16	FORD ABS 2015-A A2A DTD 03/24/2015 0.810% 01/15/2018	34530OAB6	45,271.51	0.00	30.56	30.56			
	08/15/16	08/15/16	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	0.00	728.50	728.50			
	08/15/16	08/15/16	INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	0.00	952.78	952.78			
	08/26/16	08/26/16	FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	6,100,000.00	0.00	30,500.00	30,500.00			
	08/31/16	08/31/16	US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	7,500,000.00	0.00	23,437.50	23,437.50			
Transaction Type Sub-Total					29,900,034.80	0.00	68,680.80	68,680.80			
PAYDOWNS											
	08/01/16	08/15/16	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	38,160.92	38,160.92	0.00	38,160.92	(1,848.42)	0.00	
	08/01/16	08/25/16	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	4,483.09	4,483.09	0.00	4,483.09	(44.80)	0.00	
	08/01/16	08/25/16	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	8,069.46	8,069.46	0.00	8,069.46	2.11	0.00	
	08/01/16	08/25/16	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	17,463.39	17,463.39	0.00	17,463.39	5.05	0.00	
	08/01/16	08/25/16	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	36,430.40	36,430.40	0.00	36,430.40	13.12	0.00	
	08/01/16	08/25/16	FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	8,667.38	8,667.38	0.00	8,667.38	2.22	0.00	
	08/15/16	08/15/16	FORD ABS 2015-A A2A DTD 03/24/2015 0.810% 01/15/2018	34530OAB6	15,025.14	15,025.14	0.00	15,025.14	0.10	0.00	
Transaction Type Sub-Total					128,299.78	128,299.78	0.00	128,299.78	(1,870.62)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
SELL											
	07/29/16	08/02/16	US TREASURY NOTES DTD 07/31/2012 0.500% 07/31/2017	912828TG5	500,000.00	499,550.78	13.59	499,564.37	6,484.37	1,821.92	SPEC LOT
	07/29/16	08/02/16	US TREASURY NOTES DTD 05/31/2012 0.625% 05/31/2017	912828SY7	2,525,000.00	2,526,183.59	2,716.44	2,528,900.03	15,189.45	5,092.11	SPEC LOT
	08/10/16	08/17/16	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	1,330,000.00	1,337,541.10	2,327.50	1,339,868.60	(4,513.33)	(3,979.21)	SPEC LOT
	08/11/16	08/12/16	US TREASURY NOTES DTD 05/31/2013 1.000% 05/31/2018	912828VE7	2,265,000.00	2,274,997.85	4,517.62	2,279,515.47	21,234.37	18,390.83	SPEC LOT
	08/12/16	08/15/16	US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	1,025,000.00	1,047,461.91	6,234.72	1,053,696.63	4,684.57	7,239.67	SPEC LOT
	08/25/16	08/26/16	US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	765,000.00	772,500.59	2,273.05	774,773.64	388.48	1,253.24	SPEC LOT
	08/25/16	08/26/16	US TREASURY NOTES DTD 09/30/2011 1.375% 09/30/2018	912828RH5	5,225,000.00	5,287,250.98	29,051.57	5,316,302.55	(4,694.33)	14,907.99	SPEC LOT
	08/31/16	09/02/16	US TREASURY NOTES DTD 07/31/2012 0.500% 07/31/2017	912828TG5	320,000.00	319,587.50	143.48	319,730.98	4,025.00	918.21	SPEC LOT
	08/31/16	09/02/16	US TREASURY NOTES DTD 07/31/2012 0.500% 07/31/2017	912828TG5	2,750,000.00	2,746,455.08	1,233.02	2,747,688.10	5,156.25	(347.22)	SPEC LOT
	08/31/16	09/02/16	US TREASURY NOTES DTD 07/31/2012 0.500% 07/31/2017	912828TG5	1,115,000.00	1,113,562.69	499.93	1,114,062.62	7,883.39	2,016.41	SPEC LOT
	08/31/16	09/02/16	US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	1,500,000.00	1,499,472.66	51.80	1,499,524.46	3,867.19	1,362.16	SPEC LOT
Transaction Type Sub-Total					19,320,000.00	19,424,564.73	49,062.72	19,473,627.45	59,705.41	48,676.11	
Managed Account Sub-Total						45,780.61	110,640.83	156,421.44	57,834.79	48,676.11	
Total Security Transactions						\$45,780.61	\$110,640.83	\$156,421.44	\$57,834.79	\$48,676.11	

Bolded items are forward settling trades.