



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

**CITY OF HAYWARD**

For the Month Ending  
**August 31, 2018**

### Client Management Team

#### Monique Spyke

Managing Director  
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#### Robert Cheddar, CFA

Managing Director  
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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](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 ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

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

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

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

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

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

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address [www.nasd.com](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 **August 31, 2018**

CITY OF HAYWARD - 35310000

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$120,882,954.98</b>
Maturities/Calls	(429,495.91)
Principal Dispositions	(2,827,154.88)
Principal Acquisitions	3,344,908.55
Unsettled Trades	0.00
Change in Current Value	218,075.27
<b>Closing Market Value</b>	<b>\$121,189,288.01</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	2,838,953.48
Coupon/Interest/Dividend Income	184,244.60
Principal Payments	429,495.91
Security Purchases	(3,344,908.55)
Net Cash Contribution	(107,785.44)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	196,043.20
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(42,829.45)
<b>Total Cash Basis Earnings</b>	<b>\$153,213.75</b>

### Cash Balance

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

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	122,579,745.09
Ending Accrued Interest	412,963.56
Plus Proceeds from Sales	2,838,953.48
Plus Proceeds of Maturities/Calls/Principal Payments	429,495.91
Plus Coupons/Dividends Received	184,244.60
Less Cost of New Purchases	(3,344,908.55)
Less Beginning Amortized Value of Securities	(122,509,161.70)
Less Beginning Accrued Interest	(428,726.80)
<b>Total Accrual Basis Earnings</b>	<b>\$162,605.59</b>



## Portfolio Summary and Statistics

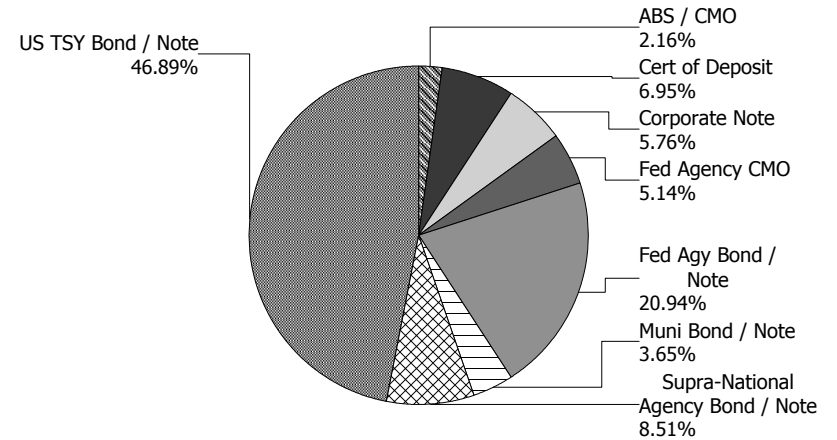
For the Month Ending **August 31, 2018**

CITY OF HAYWARD - 35310000

### Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	58,010,000.00	56,823,504.83	46.89
Supra-National Agency Bond / Note	10,425,000.00	10,315,181.23	8.51
Municipal Bond / Note	4,470,000.00	4,428,714.85	3.65
Federal Agency Collateralized Mortgage Obligation	6,241,636.10	6,230,350.01	5.14
Federal Agency Bond / Note	25,680,000.00	25,381,806.51	20.94
Corporate Note	7,030,000.00	6,974,697.34	5.76
Certificate of Deposit	8,425,000.00	8,420,252.00	6.95
Asset-Backed Security / Collateralized Mortgage Obligation	2,630,482.53	2,614,781.24	2.16
<b>Managed Account Sub-Total</b>	<b>122,912,118.63</b>	<b>121,189,288.01</b>	<b>100.00%</b>
Accrued Interest		412,963.56	
<b>Total Portfolio</b>	<b>122,912,118.63</b>	<b>121,602,251.57</b>	

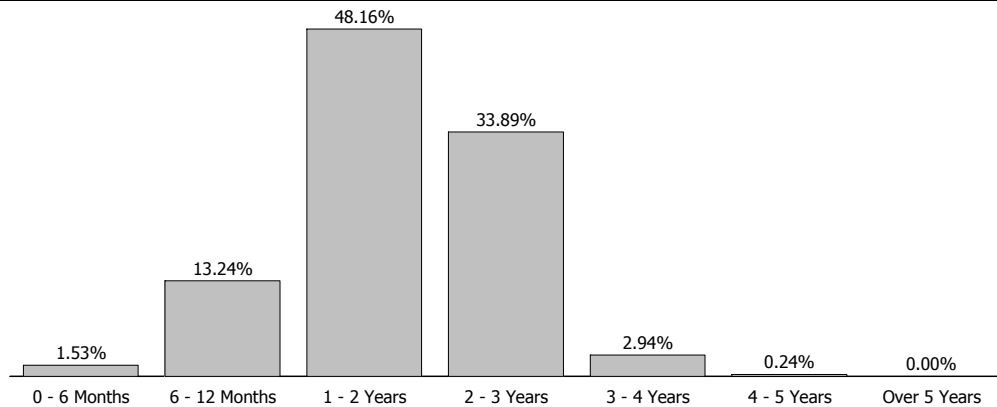
### Sector Allocation



### Unsettled Trades

0.00 0.00

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	1.87%
Yield to Maturity at Market	2.63%
Duration to Worst	1.73
Weighted Average Days to Maturity	678



## Managed Account Issuer Summary

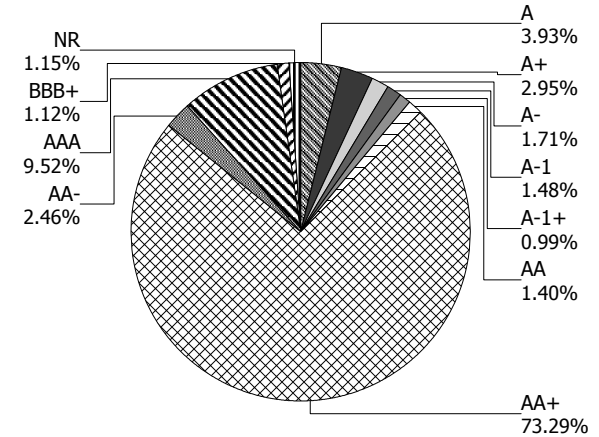
For the Month Ending **August 31, 2018**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	610,425.88	0.50
AMERICAN EXPRESS CO	592,779.60	0.49
AMERICAN HONDA FINANCE	276,639.72	0.23
APPLE INC	395,763.20	0.33
BANK OF AMERICA CO	577,807.65	0.48
BANK OF MONTREAL	1,199,757.60	0.99
BANK OF NOVA SCOTIA	603,744.60	0.50
CALIFORNIA ST	1,420,140.75	1.17
CANADIAN IMPERIAL BANK OF COMMERCE	601,588.20	0.50
CARMAX AUTO OWNER TRUST	368,051.03	0.30
CHARLES SCHWAB	235,760.93	0.19
CITIGROUP INC	911,376.56	0.75
CREDIT AGRICOLE SA	601,518.00	0.50
CREDIT SUISSE GROUP	600,351.00	0.50
DEERE & COMPANY	546,058.90	0.45
FANNIE MAE	18,363,005.00	15.14
FEDERAL HOME LOAN BANKS	5,369,543.78	4.43
FORD CREDIT AUTO OWNER TRUST	82,854.16	0.07
FREDDIE MAC	7,879,607.74	6.50
GOLDMAN SACHS GROUP INC	595,483.80	0.49
HONDA AUTO RECEIVABLES	272,783.09	0.23
HYUNDAI AUTO RECEIVABLES	257,254.74	0.21
IBM CORP	593,535.00	0.49
INTER-AMERICAN DEVELOPMENT BANK	4,288,863.72	3.54
INTERNATIONAL FINANCE CORPORATION	1,836,143.50	1.52
INTL BANK OF RECONSTRUCTION AND DEV	4,190,174.01	3.46
JOHN DEERE OWNER TRUST	118,987.18	0.10
JP MORGAN CHASE & CO	901,944.00	0.74
MITSUBISHI UFJ FINANCIAL GROUP INC	619,880.00	0.51
MORGAN STANLEY	293,919.90	0.24
NATIONAL RURAL UTILITIES CO FINANCE CORP	248,936.50	0.21
NISSAN AUTO RECEIVABLES	311,732.35	0.26

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **August 31, 2018**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
NORDEA BANK AB	597,640.80	0.49
PACCAR FINANCIAL CORP	295,369.93	0.24
ROYAL BANK OF CANADA	604,450.80	0.50
SKANDINAVISKA ENSKILDA BANKEN AB	1,192,038.00	0.98
STATE OF CONNECTICUT	1,317,769.40	1.09
SVENSKA HANDELSBANKEN AB	1,197,104.40	0.99
THE BANK OF NEW YORK MELLON CORPORATION	593,728.20	0.49
TOYOTA MOTOR CORP	508,286.26	0.42
UBS AG	602,178.60	0.50
UNITED STATES TREASURY	56,823,504.83	46.88
UNIVERSITY OF CALIFORNIA	1,690,804.70	1.40
<b>Total</b>	<b>\$121,189,288.01</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**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 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	AA+	Aaa	12/01/16	12/05/16	5,859,140.63	1.45	22,297.13	5,853,861.82	5,776,418.70
US TREASURY NOTES DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	AA+	Aaa	02/21/18	02/22/18	593,320.31	2.24	1,669.16	595,189.84	592,711.20
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	AA+	Aaa	01/03/17	01/05/17	4,037,567.19	1.52	4,423.91	4,054,896.47	3,996,707.44
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	AA+	Aaa	02/01/17	02/03/17	993,945.31	1.58	37.98	997,011.35	982,461.00
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	AA+	Aaa	08/31/17	09/01/17	3,499,863.28	1.38	132.94	3,499,917.75	3,438,613.50
US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	AA+	Aaa	03/15/17	03/17/17	2,864,784.57	1.71	13,798.46	2,888,583.95	2,849,526.19
US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	AA+	Aaa	04/03/17	04/05/17	4,280,683.59	1.53	19,922.55	4,289,431.16	4,214,670.80
US TREASURY NOTES DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	AA+	Aaa	10/03/17	10/05/17	2,494,238.28	1.59	9,528.69	2,496,192.65	2,452,735.00
US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	AA+	Aaa	06/26/17	06/28/17	7,777,851.56	1.50	21,559.95	7,767,093.79	7,612,259.25
US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	AA+	Aaa	07/05/17	07/05/17	2,750,537.11	1.62	3,885.87	2,750,344.52	2,698,759.25
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	AA+	Aaa	08/31/17	09/01/17	1,272,559.57	1.44	48.43	1,273,362.28	1,243,971.60
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	AA+	Aaa	10/31/17	10/31/17	498,125.00	1.75	2,064.55	498,625.84	488,828.00
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	AA+	Aaa	11/01/17	11/03/17	3,584,390.63	1.77	14,864.75	3,588,526.58	3,519,561.60
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	AA+	Aaa	12/01/17	12/05/17	4,578,078.13	1.91	13,781.25	4,583,279.14	4,506,022.00



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**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 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	AA+	Aaa	02/02/18	02/02/18	388,718.75	2.36	478.26	390,849.45	387,984.40
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	AA+	Aaa	12/27/17	12/28/17	441,052.73	2.04	538.04	442,973.32	436,482.45
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	AA+	Aaa	01/02/18	01/04/18	3,430,000.00	2.05	4,184.78	3,444,692.34	3,394,863.50
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	AA+	Aaa	02/07/18	02/08/18	602,319.34	2.36	19.42	606,342.95	601,831.25
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	96.34	3,003,584.27	2,985,083.00
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	16,389.34	3,172,102.61	3,166,924.20
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	5,456.86	1,478,185.46	1,477,090.50
<b>Security Type Sub-Total</b>		<b>58,010,000.00</b>					<b>57,575,516.80</b>	<b>1.76</b>	<b>155,178.66</b>	<b>57,675,047.54</b>	<b>56,823,504.83</b>
<b>Supra-National Agency Bond / Note</b>											
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	5,145.00	1,713,817.47	1,697,014.80
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	AAA	Aaa	08/28/17	08/30/17	1,214,550.75	1.51	3,598.44	1,219,187.25	1,202,758.90
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	AAA	Aaa	09/12/17	09/19/17	1,222,060.00	1.64	8,976.83	1,222,980.66	1,195,524.05
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	AAA	Aaa	10/02/17	10/10/17	1,226,261.96	1.81	8,032.50	1,223,070.09	1,198,582.92





**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**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>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	22,342.60	1,848,814.08	1,836,143.50
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	1,397,283.93	1,393,266.00
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	4,936.25	1,790,934.77	1,791,891.06

<b>Security Type Sub-Total</b>		<b>10,425,000.00</b>					<b>10,409,059.91</b>	<b>2.09</b>	<b>66,506.62</b>	<b>10,416,088.25</b>	<b>10,315,181.23</b>
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<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.61	2,962.85	625,000.00	620,575.00
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	A	A1	08/03/16	08/17/16	1,342,894.40	1.23	774.22	1,340,934.96	1,317,769.40
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	615,643.75
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	AA-	Aa3	04/18/18	04/25/18	1,425,057.00	2.80	13,965.00	1,425,039.46	1,420,140.75
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	3,292.35	455,000.00	454,585.95

<b>Security Type Sub-Total</b>		<b>4,470,000.00</b>					<b>4,472,951.40</b>	<b>2.06</b>	<b>24,490.95</b>	<b>4,470,974.42</b>	<b>4,428,714.85</b>
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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	3,719.26	AA+	Aaa	03/12/15	03/31/15	3,718.31	0.38	38.43	3,719.26	3,713.78
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	42,133.22	AA+	Aaa	11/06/15	11/30/15	42,554.55	1.20	66.64	42,133.22	41,986.94



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.332% 03/01/2019	3136ANA98	137,861.09	AA+	Aaa	06/12/15	06/30/15	137,821.20	0.43	304.05	137,861.09	137,668.32
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	119,314.38	AA+	Aaa	06/09/16	06/30/16	120,507.46	1.05	177.48	119,485.77	118,898.63
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	251,627.45	AA+	Aaa	10/07/15	10/30/15	254,147.22	1.08	345.15	252,021.05	250,547.82
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	12,886.44	AA+	Aaa	06/08/15	06/11/15	13,510.62	0.77	48.32	13,052.29	12,927.91
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	AA+	Aaa	06/12/18	06/15/18	1,249,882.81	1.57	4,339.56	1,247,022.73	1,241,035.50
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	583,968.71	AA+	Aaa	09/10/15	09/30/15	583,758.47	0.54	1,178.52	583,968.71	583,682.04
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	570,588.13	AA+	Aaa	06/23/17	06/28/17	581,442.66	1.60	1,379.87	576,472.49	570,749.83
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	AA+	Aaa	09/21/17	09/26/17	904,440.63	1.15	2,224.93	897,261.34	881,578.46
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	825,713.29	AA+	Aaa	04/11/18	04/30/18	842,137.55	2.27	2,449.62	840,775.36	837,065.44
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	110,222.99	AA+	Aaa	03/06/18	03/09/18	107,829.08	2.58	145.40	108,067.59	107,563.97
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	483,905.83	AA+	Aaa	07/12/18	07/17/18	471,675.87	2.87	638.35	471,906.11	472,232.09
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	994,695.31	AA+	Aaa	03/07/18	03/09/18	972,936.35	2.59	1,312.17	975,104.81	970,699.28
<b>Security Type Sub-Total</b>		<b>6,241,636.10</b>					<b>6,286,362.78</b>	<b>1.73</b>	<b>14,648.49</b>	<b>6,268,851.82</b>	<b>6,230,350.01</b>
<b>Federal Agency Bond / Note</b>											
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	575,000.00	AA+	Aaa	06/27/16	06/29/16	580,211.50	0.82	1,257.81	576,421.98	569,250.00



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**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>Federal Agency Bond / Note</b>											
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	3,048,414.64	3,006,156.25
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	AA+	Aaa	10/03/16	10/05/16	1,299,220.00	1.02	108.33	1,299,731.16	1,281,416.50
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	AA+	Aaa	08/31/16	09/02/16	5,416,537.00	1.05	452.08	5,422,162.13	5,347,449.63
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	AA+	Aaa	10/03/16	10/05/16	1,574,448.75	1.01	6,781.25	1,574,800.31	1,550,677.28
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	AA+	Aaa	02/24/17	02/28/17	1,509,033.60	1.52	188.75	1,509,514.01	1,485,611.99
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	AA+	Aaa	04/19/17	04/20/17	1,195,896.00	1.49	6,004.17	1,197,739.63	1,176,196.80
FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	3,250,000.00	AA+	Aaa	06/04/18	06/06/18	3,254,745.00	2.55	23,697.92	3,254,201.08	3,249,616.50
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	AA+	Aaa	07/28/17	08/01/17	3,589,092.00	1.60	4,650.00	3,592,975.18	3,524,317.20
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	8,797.71	1,744,621.58	1,744,490.46
FREDDIE MAC NOTES DTD 08/27/2018 2.900% 08/27/2021	3134GSWC5	2,450,000.00	AA+	Aaa	08/22/18	08/27/18	2,450,000.00	2.90	789.44	2,450,000.00	2,446,623.90
<b>Security Type Sub-Total</b>		<b>25,680,000.00</b>					<b>25,658,658.50</b>	<b>1.64</b>	<b>54,877.29</b>	<b>25,670,581.70</b>	<b>25,381,806.51</b>
<b>Corporate Note</b>											
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	300,000.00	A-	A3	05/17/16	05/20/16	301,317.00	1.69	2,451.25	300,231.76	298,951.80
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	2,224.25	464,936.65	462,558.75



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**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>Corporate Note</b>											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	A-	A2	01/31/17	02/03/17	595,440.00	1.99	3,428.33	598,037.60	592,779.60
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	BBB+	A3	12/08/16	12/13/16	599,550.00	2.33	2,990.00	599,803.78	595,483.80
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	A+	A1	01/24/17	01/27/17	599,424.00	1.93	1,076.67	599,726.06	593,535.00
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	400,000.00	AA+	Aa1	02/02/17	02/09/17	399,804.00	1.92	506.67	399,904.71	395,763.20
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	A+	A2	02/13/17	02/16/17	279,602.40	2.05	264.44	279,804.02	276,639.72
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	A	A1	04/10/17	04/13/17	603,102.00	1.96	250.83	601,584.96	593,728.20
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETO2	250,000.00	A	A2	03/10/17	03/15/17	249,805.00	2.23	2,566.67	249,898.46	247,501.00
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	4,025.00	299,826.50	298,557.90
NATIONAL RURAL UTIL COOP 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	3,725.69	249,769.86	248,936.50
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	4,127.54	364,871.98	364,411.26
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	295,794.54	293,919.90
CHARLES SCHWAB CORP 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	2,100.31	234,993.49	235,760.93
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	294,910.32	295,369.93



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>												
BANK OF AMERICA CORP (CALLABLE)	06051GGS2	200,000.00	A-	A3	11/27/17	11/29/17	199,026.00	2.46	1,940.00	199,213.16	195,867.00	
DTD 09/18/2017 2.328% 10/01/2021												
BANK OF AMERICA CORP (CALLABLE)	06051GGS2	390,000.00	A-	A3	09/13/17	09/18/17	390,000.00	2.33	3,783.00	390,000.00	381,940.65	
DTD 09/18/2017 2.328% 10/01/2021												
JPMORGAN CHASE & CO CORP NOTES	46647PAS5	600,000.00	A-	A3	06/11/18	06/18/18	600,000.00	3.51	4,275.37	600,000.00	602,992.20	
DTD 06/18/2018 3.514% 06/18/2022												
<b>Security Type Sub-Total</b>		<b>7,030,000.00</b>					<b>7,021,062.60</b>	<b>2.43</b>	<b>43,012.23</b>	<b>7,023,307.85</b>	<b>6,974,697.34</b>	
<b>Certificate of Deposit</b>												
SVENSKA HANDELSBANKEN NY LT CD	86958JHB8	1,200,000.00	A-1+	P-1	01/10/17	01/12/17	1,200,000.00	1.91	3,339.00	1,200,000.00	1,197,104.40	
DTD 01/12/2017 1.890% 01/10/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS	06427KRC3	600,000.00	A-1	P-1	02/08/17	02/09/17	600,000.00	1.90	752.00	600,000.00	599,695.20	
DTD 02/09/2017 1.880% 02/07/2019												
SKANDINAV ENSKILDA BANKEN NY CD	83050FXT3	1,200,000.00	A-1	P-1	08/03/17	08/04/17	1,199,532.00	1.85	1,840.00	1,199,784.65	1,192,038.00	
DTD 08/04/2017 1.840% 08/02/2019												
MUFG BANK LTD/NY CERT DEPOS	06539RGM3	625,000.00	A	A1	09/25/17	09/27/17	625,000.00	2.07	12,182.81	625,000.00	619,880.00	
DTD 09/27/2017 2.070% 09/25/2019												
CREDIT SUISSE NEW YORK CERT DEPOS	22549LFR1	600,000.00	A	A1	02/07/18	02/08/18	600,000.00	2.67	9,033.50	600,000.00	600,351.00	
DTD 02/08/2018 2.670% 02/07/2020												
NORDEA BANK AB NY CD	65590ASN7	600,000.00	AA-	Aa3	02/20/18	02/22/18	600,000.00	2.72	498.67	600,000.00	597,640.80	
DTD 02/22/2018 2.720% 02/20/2020												
UBS AG STAMFORD CT LT CD	90275DHG8	600,000.00	A+	Aa2	03/02/18	03/06/18	600,000.00	2.93	8,651.67	600,000.00	602,178.60	
DTD 03/06/2018 2.900% 03/02/2020												
CREDIT AGRICOLE CIB NY FLT CERT DEPOS	22532XHT8	600,000.00	A	A1	04/06/18	04/10/18	600,000.00	2.85	2,474.61	600,000.00	601,518.00	
DTD 04/10/2018 2.801% 04/10/2020												
CANADIAN IMP BK COMM NY FLT CERT DEPOS	13606BVF0	600,000.00	A+	Aa2	04/06/18	04/10/18	600,000.00	2.78	2,412.77	600,000.00	601,588.20	
DTD 04/10/2018 2.731% 04/10/2020												



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020		06417GU22	600,000.00	A+	Aa2	06/05/18	06/07/18	599,772.00	3.10	4,312.00	599,797.79	603,744.60
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020		06370REU9	600,000.00	A+	Aa2	08/01/18	08/03/18	600,000.00	3.23	1,541.83	600,000.00	600,062.40
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	4,482.00	600,000.00	604,450.80
<b>Security Type Sub-Total</b>			<b>8,425,000.00</b>					<b>8,424,304.00</b>	<b>2.50</b>	<b>51,520.86</b>	<b>8,424,582.44</b>	<b>8,420,252.00</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020		14314JAB6	82,521.72	NR	Aaa	01/25/17	01/31/17	82,521.68	1.60	56.48	82,521.72	82,449.96
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020		34530YAD5	82,960.81	AAA	Aaa	09/15/15	09/22/15	82,944.67	1.42	51.99	82,957.52	82,854.16
CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/19/2021		17305EGA7	450,000.00	AAA	Aaa	01/19/17	01/26/17	449,913.83	1.75	957.00	450,000.00	448,817.81
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021		89238MAD0	145,000.00	AAA	Aaa	03/07/17	03/15/17	144,982.93	1.74	111.49	144,989.12	143,875.00
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021		47787XAC1	120,000.00	NR	Aaa	02/22/17	03/02/17	119,982.91	1.79	94.93	119,986.47	118,987.18
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021		02007PAC7	135,000.00	NR	Aaa	01/24/17	01/31/17	134,988.20	1.70	102.00	134,992.71	134,044.70
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021		43814TAC6	275,000.00	NR	Aaa	03/21/17	03/28/17	274,983.64	1.72	131.39	274,985.95	272,783.09
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021		44931PAD8	260,000.00	AAA	NR	03/22/17	03/29/17	259,978.97	1.76	203.38	259,978.97	257,254.74
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021		654747AD6	315,000.00	NR	Aaa	03/21/17	03/28/17	314,966.64	1.74	243.60	314,973.96	311,732.35
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021		02007HAC5	480,000.00	NR	Aaa	03/21/17	03/29/17	479,943.41	1.79	379.73	479,962.72	476,381.18



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2018**

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 / Collateralized Mortgage Obligation</b>											
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	284,961.93	285,601.07
<b>Security Type Sub-Total</b>		<b>2,630,482.53</b>					<b>2,630,168.03</b>	<b>1.91</b>	<b>2,728.46</b>	<b>2,630,311.07</b>	<b>2,614,781.24</b>
<b>Managed Account Sub-Total</b>		<b>122,912,118.63</b>					<b>122,478,084.02</b>	<b>1.87</b>	<b>412,963.56</b>	<b>122,579,745.09</b>	<b>121,189,288.01</b>
<b>Securities Sub-Total</b>		<b>\$122,912,118.63</b>					<b>\$122,478,084.02</b>	<b>1.87%</b>	<b>\$412,963.56</b>	<b>\$122,579,745.09</b>	<b>\$121,189,288.01</b>
<b>Accrued Interest</b>											<b>\$412,963.56</b>
<b>Total Investments</b>											<b>\$121,602,251.57</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**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>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		98.74	5,776,418.70	(82,721.93)	(77,443.12)	1.22	1.22	2.53
US TREASURY NOTES	DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	CITIGRP		98.79	592,711.20	(609.11)	(2,478.64)	1.30	1.30	2.56
US TREASURY NOTES	DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	HSBC		98.20	3,996,707.44	(40,859.75)	(58,189.03)	1.39	1.39	2.55
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		98.25	982,461.00	(11,484.31)	(14,550.35)	1.47	1.47	2.57
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		98.25	3,438,613.50	(61,249.78)	(61,304.25)	1.47	1.47	2.57
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		97.75	2,849,526.19	(15,258.38)	(39,057.76)	1.55	1.55	2.58
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	MORGAN_S		98.02	4,214,670.80	(66,012.79)	(74,760.36)	1.62	1.62	2.60
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		98.11	2,452,735.00	(41,503.28)	(43,457.65)	1.70	1.70	2.61
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		98.22	7,612,259.25	(165,592.31)	(154,834.54)	1.78	1.78	2.62
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		98.14	2,698,759.25	(51,777.86)	(51,585.27)	1.87	1.87	2.63
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		97.57	1,243,971.60	(28,587.97)	(29,390.68)	1.95	1.95	2.63
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		97.77	488,828.00	(9,297.00)	(9,797.84)	2.18	2.18	2.65
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		97.77	3,519,561.60	(64,829.03)	(68,964.98)	2.18	2.18	2.65
US TREASURY NOTES	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		97.96	4,506,022.00	(72,056.13)	(77,257.14)	2.26	2.26	2.66
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		97.00	387,984.40	(734.35)	(2,865.05)	2.35	2.35	2.67
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		97.00	436,482.45	(4,570.28)	(6,490.87)	2.35	2.35	2.67
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		97.00	3,394,863.50	(35,136.50)	(49,828.84)	2.35	2.35	2.67





**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**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>U.S. Treasury Bond / Note</b>											
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		96.29	601,831.25	(488.09)	(4,511.70)	2.44	2.44	2.67
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		96.29	2,985,083.00	1,454.09	(18,501.27)	2.44	2.44	2.67
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		98.20	3,166,924.20	(756.46)	(5,178.41)	2.64	2.64	2.68
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		98.47	1,477,090.50	59.25	(1,094.96)	2.72	2.72	2.69
<b>Security Type Sub-Total</b>		<b>58,010,000.00</b>				<b>56,823,504.83</b>	<b>(752,011.97)</b>	<b>(851,542.71)</b>	<b>1.87</b>	<b>1.87</b>	<b>2.62</b>

<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		98.95	1,697,014.80	(12,840.20)	(16,802.67)	0.69	0.69	2.52
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	CITIGRP		98.18	1,202,758.90	(11,791.85)	(16,428.35)	1.21	1.21	2.62
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		97.59	1,195,524.05	(26,535.95)	(27,456.61)	1.96	1.96	2.79
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		98.65	1,198,582.92	(27,679.04)	(24,487.17)	2.11	2.11	2.76
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		99.25	1,836,143.50	(12,469.00)	(12,670.58)	2.39	2.39	2.95
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		99.52	1,393,266.00	(3,654.00)	(4,017.93)	2.51	2.51	2.81
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		99.83	1,791,891.06	1,091.36	956.29	2.76	2.76	2.81
<b>Security Type Sub-Total</b>		<b>10,425,000.00</b>				<b>10,315,181.23</b>	<b>(93,878.68)</b>	<b>(100,907.02)</b>	<b>1.97</b>	<b>1.97</b>	<b>2.76</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**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>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	JEFFERIE		99.29	620,575.00	(4,425.00)	(4,425.00)	0.69	0.69	2.63
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		98.34	1,317,769.40	(25,125.00)	(23,165.56)	0.94	0.94	3.07
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		98.50	615,643.75	(9,356.25)	(9,356.25)	1.65	1.65	2.80
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		99.66	1,420,140.75	(4,916.25)	(4,898.71)	2.45	2.45	2.94
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		99.91	454,585.95	(414.05)	(414.05)	2.56	2.56	3.06

**Security Type Sub-Total** **4,470,000.00** **4,428,714.85** **(44,236.55)** **(42,259.57)** **1.65** **1.65** **2.93**

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	3,719.26	MORGANST		99.85	3,713.78	(4.53)	(5.48)	0.06	0.07	2.21
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQS1	42,133.22	GOLDMAN		99.65	41,986.94	(567.61)	(146.28)	0.33	0.28	2.69
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.332% 03/01/2019	3136ANA98	137,861.09	CITIGRP		99.86	137,668.32	(152.88)	(192.77)	0.08	0.42	2.29
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	119,314.38	CSFB		99.65	118,898.63	(1,608.83)	(587.14)	0.37	0.62	2.15
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	251,627.45	MORGANST		99.57	250,547.82	(3,599.40)	(1,473.23)	0.41	0.85	2.02
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	12,886.44	CITIGRP		100.32	12,927.91	(582.71)	(124.38)	0.26	0.71	3.80
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	CITIGRP		101.31	1,241,035.50	(8,847.31)	(5,987.23)	1.22	0.73	2.08
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	583,968.71	MERRILL		99.95	583,682.04	(76.43)	(286.67)	0.08	0.85	2.29
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	570,588.13	WELLS_FA		100.03	570,749.83	(10,692.83)	(5,722.66)	1.01	1.50	2.75
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	CITIGRP		100.18	881,578.46	(22,862.17)	(15,682.88)	1.80	1.10	2.69



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For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

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<b>Federal Agency Collateralized Mortgage Obligation</b>												
FNA 2018-M5 A2		3136B1XP4	825,713.29	JPM_CHAS		101.37	837,065.44	(5,072.11)	(3,709.92)	2.36	1.54	2.52
DTD 04/01/2018 3.560% 09/25/2021												
FHMS K023 A1		3137AWQG3	110,222.99	BAIRD		97.59	107,563.97	(265.11)	(503.62)	1.84	1.82	2.86
DTD 12/01/2012 1.583% 04/25/2022												
FHMS K023 A1		3137AWOG3	483,905.83	BARCLAYS		97.59	472,232.09	556.22	325.98	1.84	1.82	2.86
DTD 12/01/2012 1.583% 04/25/2022												
FHMS K023 A1		3137AWQG3	994,695.31	BAIRD		97.59	970,699.28	(2,237.07)	(4,405.53)	1.84	1.82	2.86
DTD 12/01/2012 1.583% 04/25/2022												
<b>Security Type Sub-Total</b>			<b>6,241,636.10</b>				<b>6,230,350.01</b>	<b>(56,012.77)</b>	<b>(38,501.81)</b>	<b>1.40</b>	<b>1.24</b>	<b>2.51</b>

<b>Federal Agency Bond / Note</b>												
FHLB GLOBAL NOTE		3130A8DB6	575,000.00	NOMURA		99.00	569,250.00	(10,961.50)	(7,171.98)	0.79	0.79	2.38
DTD 06/03/2016 1.125% 06/21/2019												
FNMA BENCHMARK NOTE		3135G0N33	3,050,000.00	GOLDMAN		98.56	3,006,156.25	(38,719.75)	(42,258.39)	0.91	0.91	2.47
DTD 08/02/2016 0.875% 08/02/2019												
FNMA NOTES		3135G0P49	1,300,000.00	HSBC		98.57	1,281,416.50	(17,803.50)	(18,314.66)	0.98	0.98	2.46
DTD 09/02/2016 1.000% 08/28/2019												
FNMA NOTES		3135G0P49	5,425,000.00	GOLDMAN		98.57	5,347,449.63	(69,087.37)	(74,712.50)	0.98	0.98	2.46
DTD 09/02/2016 1.000% 08/28/2019												
FHLB GLOBAL NOTES		3130A9EP2	1,575,000.00	TD SEC U		98.46	1,550,677.28	(23,771.47)	(24,123.03)	1.05	1.05	2.47
DTD 09/09/2016 1.000% 09/26/2019												
FNMA NOTES		3135G0T29	1,510,000.00	JPM_CHAS		98.38	1,485,611.99	(23,421.61)	(23,902.02)	1.46	1.46	2.61
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	1,200,000.00	WELLS_FA		98.02	1,176,196.80	(19,699.20)	(21,542.83)	1.59	1.59	2.62
DTD 04/20/2017 1.375% 04/20/2020												
FEDERAL HOME LOAN BANKS NOTES		3130AECJ7	3,250,000.00	NOMURA		99.99	3,249,616.50	(5,128.50)	(4,584.58)	1.68	1.68	2.63
DTD 05/21/2018 2.625% 05/28/2020												
FNMA NOTES		3135G0T60	3,600,000.00	BARCLAYS		97.90	3,524,317.20	(64,774.80)	(68,657.98)	1.87	1.87	2.63
DTD 08/01/2017 1.500% 07/30/2020												
FANNIE MAE NOTES		3135G0U35	1,745,000.00	NOMURA		99.97	1,744,490.46	(108.19)	(131.12)	2.67	2.67	2.76
DTD 06/25/2018 2.750% 06/22/2021												
FREDDIE MAC NOTES		3134GSWC5	2,450,000.00	CITIGRP		99.86	2,446,623.90	(3,376.10)	(3,376.10)	2.84	2.84	2.95
DTD 08/27/2018 2.900% 08/27/2021												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

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<b>Security Type Sub-Total</b>		<b>25,680,000.00</b>				<b>25,381,806.51</b>	<b>(276,851.99)</b>	<b>(288,775.19)</b>	<b>1.54</b>	<b>1.54</b>	<b>2.59</b>

**Corporate Note**

JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	300,000.00	GOLDMAN	02/22/19	99.65	298,951.80	(2,365.20)	(1,279.96)	0.52	0.55	2.48
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	CITIGRP		99.48	462,558.75	(2,199.45)	(2,377.90)	0.75	0.75	2.74
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	JPM_CHAS	09/30/19	98.80	592,779.60	(2,660.40)	(5,258.00)	1.12	1.14	2.75
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS	11/13/19	99.25	595,483.80	(4,066.20)	(4,319.98)	1.23	1.25	2.90
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		98.92	593,535.00	(5,889.00)	(6,191.06)	1.37	1.37	2.69
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	400,000.00	JPM_CHAS		98.94	395,763.20	(4,040.80)	(4,141.51)	1.40	1.40	2.66
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	MIZUHO		98.80	276,639.72	(2,962.68)	(3,164.30)	1.42	1.42	2.85
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	US_BANCO	01/24/20	98.95	593,728.20	(9,373.80)	(7,856.76)	1.43	1.44	2.88
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETO2	250,000.00	MITSU		99.00	247,501.00	(2,304.00)	(2,397.46)	1.48	1.48	2.87
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		99.52	298,557.90	(1,238.10)	(1,268.60)	2.39	2.39	3.07
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		99.57	248,936.50	(786.00)	(833.36)	2.39	2.39	3.08
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		99.84	364,411.26	(442.74)	(460.72)	2.47	2.47	3.01
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		97.97	293,919.90	(1,040.10)	(1,874.64)	2.51	2.51	3.31
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		100.32	235,760.93	767.98	767.44	2.57	2.57	3.12



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>												
PACCAR FINANCIAL CORP BONDS		69371RP42	295,000.00	CITIGRP		100.13	295,369.93	461.38	459.61	2.78	2.78	3.10
DTD 08/09/2018 3.150% 08/09/2021												
BANK OF AMERICA CORP (CALLABLE)		06051GGS2	200,000.00	MERRILL	10/01/20	97.93	195,867.00	(3,159.00)	(3,346.16)	2.24	2.92	3.03
DTD 09/18/2017 2.328% 10/01/2021												
BANK OF AMERICA CORP (CALLABLE)		06051GGS2	390,000.00	MERRILL	10/01/20	97.93	381,940.65	(8,059.35)	(8,059.35)	2.24	2.92	3.03
DTD 09/18/2017 2.328% 10/01/2021												
JPMORGAN CHASE & CO CORP NOTES		46647PAS5	600,000.00	JPM_CHAS		100.50	602,992.20	2,992.20	2,992.20	3.51	3.51	3.37
DTD 06/18/2018 3.514% 06/18/2022												
<b>Security Type Sub-Total</b>			<b>7,030,000.00</b>				<b>6,974,697.34</b>	<b>(46,365.26)</b>	<b>(48,610.51)</b>	<b>1.81</b>	<b>1.88</b>	<b>2.93</b>

<b>Certificate of Deposit</b>												
SVENSKA HANDELSBANKEN NY LT CD		86958JHB8	1,200,000.00	MERRILL		99.76	1,197,104.40	(2,895.60)	(2,895.60)	0.36	0.36	2.09
DTD 01/12/2017 1.890% 01/10/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS		06427KRC3	600,000.00	GOLDMAN		99.95	599,695.20	(304.80)	(304.80)	0.43	0.43	1.82
DTD 02/09/2017 1.880% 02/07/2019												
SKANDINAV ENSKILDA BANKEN NY CD		83050FXT3	1,200,000.00	BARCLAYS		99.34	1,192,038.00	(7,494.00)	(7,746.65)	0.90	0.90	2.52
DTD 08/04/2017 1.840% 08/02/2019												
MUFG BANK LTD/NY CERT DEPOS		06539RGM3	625,000.00	MITSU		99.18	619,880.00	(5,120.00)	(5,120.00)	1.06	1.06	0.89
DTD 09/27/2017 2.070% 09/25/2019												
CREDIT SUISSE NEW YORK CERT DEPOS		22549LFR1	600,000.00	CSFB		100.06	600,351.00	351.00	351.00	1.37	1.37	2.62
DTD 02/08/2018 2.670% 02/07/2020												
NORDEA BANK AB NY CD		65590ASN7	600,000.00	GOLDMAN		99.61	597,640.80	(2,359.20)	(2,359.20)	1.43	1.43	3.00
DTD 02/22/2018 2.720% 02/20/2020												
UBS AG STAMFORD CT LT CD		90275DHG8	600,000.00	UBS		100.36	602,178.60	2,178.60	2,178.60	1.44	1.44	2.69
DTD 03/06/2018 2.900% 03/02/2020												
CREDIT AGRICOLE CIB NY FLT CERT DEPOS		22532XHT8	600,000.00	CREDAG		100.25	601,518.00	1,518.00	1,518.00	0.11	1.56	2.68
DTD 04/10/2018 2.801% 04/10/2020												
CANADIAN IMP BK COMM NY FLT CERT DEPOS		13606BVF0	600,000.00	MERRILL		100.26	601,588.20	1,588.20	1,588.20	0.11	1.57	2.60
DTD 04/10/2018 2.731% 04/10/2020												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

**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>Certificate of Deposit</b>												
BANK OF NOVA SCOTIA HOUSTON CD	06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	GOLDMAN		100.62	603,744.60	3,972.60	3,946.81	1.69	1.69	2.71
BANK OF MONTREAL CHICAGO CERT DEPOS	08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.01	600,062.40	62.40	62.40	1.86	1.86	3.20
ROYAL BANK OF CANADA NY CD	06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		100.74	604,450.80	4,450.80	4,450.80	2.61	2.61	2.96
<b>Security Type Sub-Total</b>			<b>8,425,000.00</b>				<b>8,420,252.00</b>	<b>(4,052.00)</b>	<b>(4,330.44)</b>	<b>1.05</b>	<b>1.25</b>	<b>2.45</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
CARMAX ABS 2017-1 A2	01/31/2017 1.540% 02/15/2020	14314JAB6	82,521.72	BARCLAYS		99.91	82,449.96	(71.72)	(71.76)	0.10	1.27	1.61
FORD ABS 2015-C A3	09/22/2015 1.410% 02/15/2020	34530YAD5	82,960.81	MERRILL		99.87	82,854.16	(90.51)	(103.36)	0.12	0.74	1.58
CITIBANK ABS 2017-A2 A2	01/26/2017 1.740% 01/19/2021	17305EGA7	450,000.00	CITIGRP		99.74	448,817.81	(1,096.02)	(1,182.19)	0.38	1.34	1.93
TOYOTA ABS 2017-A A3	03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	MERRILL		99.22	143,875.00	(1,107.93)	(1,114.12)	2.01	1.23	2.36
JOHN DEERE ABS 2017-A A3	03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	MERRILL		99.16	118,987.18	(995.73)	(999.29)	0.75	1.64	2.30
ALLY ABS 2017-1 A3	01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	CITIGRP		99.29	134,044.70	(943.50)	(948.01)	0.67	2.44	1.99
HONDA ABS 2017-1 A3	03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	MERRILL		99.19	272,783.09	(2,200.55)	(2,202.86)	0.90	1.85	2.16
HYUNDAI ABS 2017-A A3	03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	SOCGEN		98.94	257,254.74	(2,724.23)	(2,724.23)	1.12	2.29	2.22
NISSAN ABS 2017-A A3	03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	MERRILL		98.96	311,732.35	(3,234.29)	(3,241.61)	1.11	1.69	2.36
ALLY ABS 2017-2 A3	03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	MERRILL		99.25	476,381.18	(3,562.23)	(3,581.54)	0.76	2.60	2.07
CARMAX AUTO OWNER TRUST	07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		100.21	285,601.07	639.92	639.14	2.31	2.35	3.04
<b>Security Type Sub-Total</b>			<b>2,630,482.53</b>				<b>2,614,781.24</b>	<b>(15,386.79)</b>	<b>(15,529.83)</b>	<b>0.98</b>	<b>1.91</b>	<b>2.20</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2018**

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
<b>Managed Account Sub-Total</b>		<b>122,912,118.63</b>				<b>121,189,288.01</b>	<b>(1,288,796.01)</b>	<b>(1,390,457.08)</b>	<b>1.70</b>	<b>1.73</b>	<b>2.63</b>
<b>Securities Sub-Total</b>		<b>\$122,912,118.63</b>				<b>\$121,189,288.01</b>	<b>(\$1,288,796.01)</b>	<b>(\$1,390,457.08)</b>	<b>1.70</b>	<b>1.73</b>	<b>2.63%</b>
<b>Accrued Interest</b>						<b>\$412,963.56</b>					
<b>Total Investments</b>						<b>\$121,602,251.57</b>					



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2018**

**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
<b>BUY</b>											
	08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	(600,000.00)	0.00	(600,000.00)			
	08/06/18	08/09/18	PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	(294,908.55)	0.00	(294,908.55)			
	08/22/18	08/27/18	FREDDIE MAC NOTES DTD 08/27/2018 2.900% 08/27/2021	3134GSWC5	2,450,000.00	(2,450,000.00)	0.00	(2,450,000.00)			

<b>Transaction Type Sub-Total</b>					<b>3,345,000.00</b>	<b>(3,344,908.55)</b>	<b>0.00</b>	<b>(3,344,908.55)</b>			
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<b>INTEREST</b>											
	08/01/18	08/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	19,245.49	0.00	72.17	72.17			
	08/01/18	08/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	7,031.15	0.00	13.89	13.89			
	08/01/18	08/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	632,063.15	0.00	1,319.84	1,319.84			
	08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	850,000.00	0.00	2,607.66	2,607.66			
	08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	42,228.29	0.00	66.79	66.79			
	08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	1,014,973.79	0.00	1,338.92	1,338.92			
	08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	493,771.03	0.00	651.37	651.37			
	08/01/18	08/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.332% 03/01/2019	3136ANA98	178,037.67	0.00	357.97	357.97			
	08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	369,715.26	0.00	507.13	507.13			
	08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	112,470.07	0.00	148.37	148.37			
	08/01/18	08/25/18	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	0.00	2,224.93	2,224.93			
	08/01/18	08/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	592,358.64	0.00	1,432.52	1,432.52			





**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/01/18	08/25/18	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	0.00	4,339.56	4,339.56			
08/01/18	08/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	189,245.78	0.00	341.21	341.21			
08/02/18	08/02/18	FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	0.00	13,343.75	13,343.75			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	0.00	11,101.33	11,101.33			
08/07/18	08/07/18	APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	400,000.00	0.00	3,800.00	3,800.00			
08/07/18	08/07/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	0.00	5,640.00	5,640.00			
08/14/18	08/14/18	AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	0.00	2,800.00	2,800.00			
08/15/18	08/15/18	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	0.00	712.00	712.00			
08/15/18	08/15/18	CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	0.00	8,710.00	8,710.00			
08/15/18	08/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	113,495.79	0.00	133.36	133.36			
08/15/18	08/15/18	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
08/15/18	08/15/18	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
08/15/18	08/15/18	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	0.00	209.04	209.04			
08/15/18	08/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	116,978.42	0.00	150.12	150.12			
08/15/18	08/15/18	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	495.58	495.58			
08/15/18	08/15/18	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	0.00	191.25	191.25			



## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2018**

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
<b>INTEREST</b>											
	08/15/18	08/15/18	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	0.00	178.00	178.00			
	08/20/18	08/20/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	0.00	8,069.33	8,069.33			
	08/21/18	08/21/18	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	0.00	394.17	394.17			
	08/24/18	08/24/18	BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	0.00	6,450.00	6,450.00			
	08/28/18	08/28/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	0.00	27,125.00	27,125.00			
	08/28/18	08/28/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	0.00	11,325.00	11,325.00			
	08/28/18	08/28/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	0.00	6,500.00	6,500.00			
	08/31/18	08/31/18	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	0.00	17,437.50	17,437.50			
	08/31/18	08/31/18	US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	0.00	6,875.00	6,875.00			
	08/31/18	08/31/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	0.00	8,765.63	8,765.63			
	08/31/18	08/31/18	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	0.00	3,515.63	3,515.63			
	08/31/18	08/31/18	US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	0.00	24,062.50	24,062.50			
<b>Transaction Type Sub-Total</b>					<b>34,656,614.53</b>	<b>0.00</b>	<b>184,244.60</b>	<b>184,244.60</b>			
<b>PAYDOWNS</b>											
	08/01/18	08/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	6,359.05	6,359.05	0.00	6,359.05	(308.02)	0.00	
	08/01/18	08/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.332% 03/01/2019	3136ANA98	40,176.58	40,176.58	0.00	40,176.58	11.63	0.00	
	08/01/18	08/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	3,311.89	3,311.89	0.00	3,311.89	0.85	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2018**

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
08/01/18	08/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	48,094.44	48,094.44	0.00	48,094.44	17.31	0.00	
08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,247.08	2,247.08	0.00	2,247.08	48.80	0.00	
08/01/18	08/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	69,931.40	69,931.40	0.00	69,931.40	(699.28)	0.00	
08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	9,865.21	9,865.21	0.00	9,865.21	249.33	0.00	
08/01/18	08/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	20,278.48	20,278.48	0.00	20,278.48	443.59	0.00	
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	24,286.71	24,286.71	0.00	24,286.71	(483.09)	0.00	
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	95.07	95.07	0.00	95.07	(0.95)	0.00	
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	118,087.81	118,087.81	0.00	118,087.81	(1,182.52)	0.00	
08/01/18	08/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	21,770.51	21,770.51	0.00	21,770.51	(414.15)	0.00	
08/15/18	08/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	34,456.70	34,456.70	0.00	34,456.70	0.01	0.00	
08/15/18	08/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	30,534.98	30,534.98	0.00	30,534.98	5.94	0.00	
<b>Transaction Type Sub-Total</b>				<b>429,495.91</b>	<b>429,495.91</b>	<b>0.00</b>	<b>429,495.91</b>	<b>(2,310.55)</b>	<b>0.00</b>	
<b>SELL</b>										
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	598,112.88	5,514.67	603,627.55	(1,887.12)	(1,887.12)	FIFO
08/06/18	08/09/18	CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	298,776.00	2,262.05	301,038.05	(1,224.00)	(1,224.00)	FIFO
08/22/18	08/27/18	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	1,950,000.00	1,930,266.00	4,021.88	1,934,287.88	(37,407.78)	(24,622.69)	FIFO
<b>Transaction Type Sub-Total</b>				<b>2,850,000.00</b>	<b>2,827,154.88</b>	<b>11,798.60</b>	<b>2,838,953.48</b>	<b>(40,518.90)</b>	<b>(27,733.81)</b>	



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2018**

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>Managed Account Sub-Total</b>					<b>(88,257.76)</b>	<b>196,043.20</b>	<b>107,785.44</b>	<b>(42,829.45)</b>	<b>(27,733.81)</b>	
<b>Total Security Transactions</b>					<b>(\$88,257.76)</b>	<b>\$196,043.20</b>	<b>\$107,785.44</b>	<b>(\$42,829.45)</b>	<b>(\$27,733.81)</b>	