



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
February 28, 2018

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
50 California Street, Suite 2300
San Francisco, CA 94111
415-982-5544
spykem@pfm.com

Robert Cheddar, CFA

Managing Director/Senior Portfolio Manager
213 Market Street
Harrisburg, PA 17101-2141
717-231-6202
cheddarr@pfm.com

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Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratably amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

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

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

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



Managed Account Summary Statement

For the Month Ending **February 28, 2018**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$120,355,198.53
Maturities/Calls	(424,484.18)
Principal Dispositions	(5,510,557.20)
Principal Acquisitions	6,312,669.81
Unsettled Trades	0.00
Change in Current Value	(188,151.74)
Closing Market Value	\$120,544,675.22

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,521,370.43
Coupon/Interest/Dividend Income	208,701.69
Principal Payments	424,484.18
Security Purchases	(6,335,911.27)
Net Cash Contribution	181,354.97
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	219,514.92
Less Purchased Interest Related to Interest/Coupons	(23,241.46)
Plus Net Realized Gains/Losses	(39,964.07)
Total Cash Basis Earnings	\$156,309.39

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	122,190,650.98
Ending Accrued Interest	322,872.16
Plus Proceeds from Sales	5,521,370.43
Plus Proceeds of Maturities/Calls/Principal Payments	424,484.18
Plus Coupons/Dividends Received	208,701.69
Less Cost of New Purchases	(6,335,911.27)
Less Beginning Amortized Value of Securities	(121,849,120.92)
Less Beginning Accrued Interest	(375,420.43)
Total Accrual Basis Earnings	\$107,626.82



Portfolio Summary and Statistics

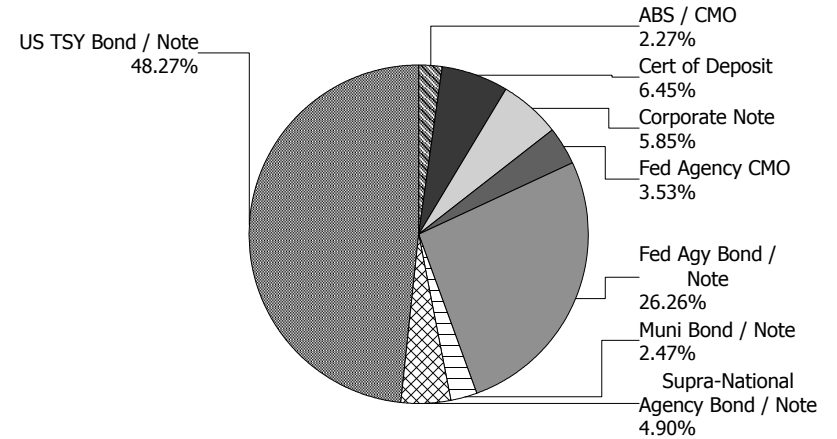
For the Month Ending **February 28, 2018**

CITY OF HAYWARD - 35310000

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	59,295,000.00	58,182,282.87	48.27
Supra-National Agency Bond / Note	6,010,000.00	5,902,227.29	4.90
Municipal Bond / Note	3,020,000.00	2,983,009.45	2.47
Federal Agency Collateralized Mortgage Obligation	4,252,751.14	4,257,431.38	3.53
Federal Agency Bond / Note	32,155,000.00	31,653,687.79	26.26
Corporate Note	7,135,000.00	7,054,288.23	5.85
Certificate of Deposit	7,825,000.00	7,775,853.19	6.45
Asset-Backed Security / Collateralized Mortgage Obligation	2,757,014.29	2,735,895.02	2.27
Managed Account Sub-Total	122,449,765.43	120,544,675.22	100.00%
Accrued Interest		322,872.16	
Total Portfolio	122,449,765.43	120,867,547.38	

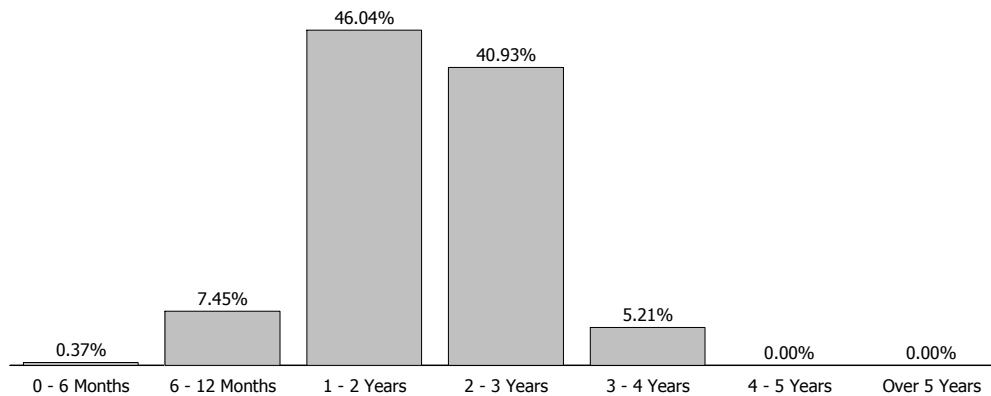
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.50%
Yield to Maturity at Market	2.29%
Duration to Worst	1.83
Weighted Average Days to Maturity	699



Managed Account Issuer Summary

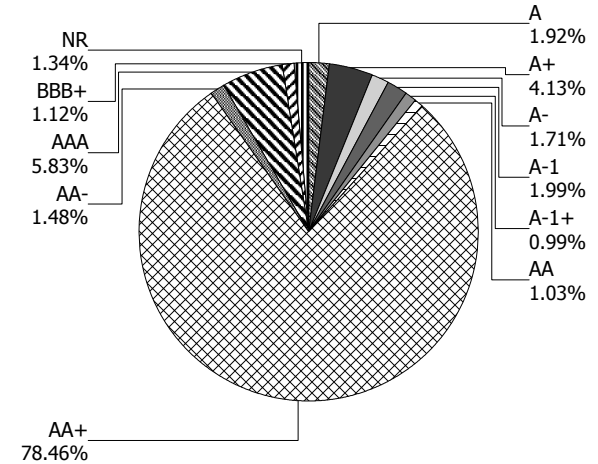
For the Month Ending February 28, 2018

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	609,709.36	0.51
AMERICAN EXPRESS CO	589,968.60	0.49
AMERICAN HONDA FINANCE	276,383.80	0.23
APPLE INC	494,178.00	0.41
BANK OF AMERICA CO	579,949.94	0.48
BANK OF MONTREAL	1,199,818.80	1.00
BANK OF NOVA SCOTIA	1,194,014.40	0.99
CANADIAN IMPERIAL BANK OF COMMERCE	1,197,312.00	0.99
CARMAX AUTO OWNER TRUST	303,351.45	0.25
CHEVRON CORPORATION	297,740.10	0.25
CITIGROUP INC	908,704.37	0.75
CREDIT SUISSE GROUP	603,469.80	0.50
DEERE & COMPANY	247,754.75	0.21
FANNIE MAE	22,033,274.07	18.27
FEDERAL HOME LOAN BANKS	8,003,334.40	6.64
FORD CREDIT AUTO OWNER TRUST	272,268.33	0.23
FREDDIE MAC	5,874,510.70	4.87
GOLDMAN SACHS GROUP INC	594,845.40	0.49
HONDA AUTO RECEIVABLES	272,032.81	0.23
HYUNDAI AUTO RECEIVABLES	257,280.45	0.21
IBM CORP	591,595.80	0.49
INTER-AMERICAN DEVELOPMENT BANK	2,892,639.13	2.40
INTL BANK OF RECONSTRUCTION AND DEV	3,009,588.16	2.50
JOHN DEERE OWNER TRUST	118,877.84	0.10
JP MORGAN CHASE & CO	894,553.20	0.74
MITSUBISHI UFJ FINANCIAL GROUP INC	619,908.75	0.51
MORGAN STANLEY	294,867.60	0.24
NATIONAL RURAL UTILITIES CO FINANCE CORP	249,526.75	0.21
NISSAN AUTO RECEIVABLES	311,055.03	0.26
NORDEA BANK AB	599,479.80	0.50
SKANDINAVISKA ENSKILDA BANKEN AB	1,167,291.64	0.97
STATE OF CONNECTICUT	1,745,590.70	1.45

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **February 28, 2018**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
SVENSKA HANDELSBANKEN AB	1,194,558.00	0.99
THE BANK OF NEW YORK MELLON CORPORATION	593,236.80	0.49
TOYOTA MOTOR CORP	1,032,302.87	0.86
UNITED STATES TREASURY	58,182,282.87	48.26
UNIVERSITY OF CALIFORNIA	1,237,418.75	1.03
Total	\$120,544,675.22	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	AA+	Aaa	03/02/16	03/04/16	3,046,944.54	1.05	20,323.21	3,013,482.92	2,978,853.96
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	AA+	Aaa	11/10/16	11/14/16	3,056,220.70	1.06	16,376.36	3,034,654.27	2,997,335.12
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	21,937.50	5,855,405.34	5,775,962.40
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	1,616.02	593,389.09	593,203.20
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	4,075.62	4,049,555.86	3,992,893.85
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	37.36	996,028.76	982,344.00
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	130.77	3,499,890.66	3,438,204.00
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	13,694.09	2,880,313.86	2,845,541.38
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	19,762.78	4,286,287.86	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	9,375.00	2,495,112.48	2,454,395.00
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	20,873.62	7,771,737.43	7,623,458.00
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	3,579.94	2,750,434.06	2,703,164.75
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	47.64	1,272,959.54	1,244,569.58
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	2,031.25	498,324.66	489,726.50



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note											
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	14,625.00	3,586,012.56	3,526,030.80
US TREASURY N/B 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	13,342.54	4,579,745.88	4,517,163.20
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	440.61	388,991.60	388,156.40
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	495.68	441,540.38	436,675.95
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	3,855.32	3,433,414.85	3,396,368.50
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	19.11	602,736.78	601,269.38
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	94.77	2,984,963.06	2,982,296.10
Security Type Sub-Total		59,295,000.00					59,033,970.13	1.62	166,734.19	59,014,981.90	58,182,282.87
Supra-National Agency Bond / Note											
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	1,712,977.95	1,689,446.50
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	630,000.00	AAA	Aaa	07/06/16	07/13/16	629,867.70	0.88	245.00	629,936.79	617,032.08
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	1,216,870.99	1,199,222.33
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	8,605.01	1,222,493.70	1,193,333.75
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	1,224,869.63	1,203,192.63



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Security Type Sub-Total		6,010,000.00					6,002,595.41	1.42	25,625.95	6,007,149.06	5,902,227.29
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	A+	A1	03/13/15	03/25/15	430,000.00	1.42	2,819.51	430,000.00	429,858.10
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	620,737.50
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	1,341,419.90	1,315,732.60
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	616,681.25
Security Type Sub-Total		3,020,000.00					3,022,894.40	1.47	10,053.11	3,021,419.90	2,983,009.45
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	7,454.74	AA+	Aaa	04/15/15	04/30/15	7,529.26	0.83	9.63	7,454.74	7,442.95
FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.772% 06/01/2018	3136AMMC0	6,194.04	AA+	Aaa	02/12/15	02/27/15	6,192.42	0.39	21.64	6,194.04	6,189.42
FNMA SERIES M4 FA DTD 03/01/2015 1.762% 09/01/2018	3136AMTM1	58,956.06	AA+	Aaa	03/12/15	03/31/15	58,940.96	0.38	86.56	58,956.06	58,900.13
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	185,067.35	AA+	Aaa	11/06/15	11/30/15	186,918.00	1.20	292.73	185,345.71	184,611.18
FNMA SERIES 2015-M10 FA DTD 06/01/2015 1.803% 03/01/2019	3136ANA98	617,920.75	AA+	Aaa	06/12/15	06/30/15	617,741.92	0.43	928.51	617,920.75	617,601.47
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	274,360.01	AA+	Aaa	06/09/16	06/30/16	277,103.47	1.05	408.11	275,274.13	273,312.94
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	501,998.31	AA+	Aaa	10/07/15	10/30/15	507,025.27	1.08	688.57	503,521.20	499,290.58
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	85,433.13	AA+	Aaa	06/08/15	06/11/15	89,571.30	0.77	320.37	86,952.25	85,893.12



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Federal Agency Collateralized Mortgage Obligation												
FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.896% 04/01/2020		3136AP3Z3	927,293.84	AA+	Aaa	09/10/15	09/30/15	926,960.01	0.54	1,465.25	927,293.84	927,747.66
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020		3137AA4V2	708,072.91	AA+	Aaa	06/23/17	06/28/17	721,542.87	1.60	1,712.36	717,971.22	711,127.61
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	901,413.14	885,314.32
Security Type Sub-Total			4,252,751.14					4,303,966.11	0.96	8,158.66	4,288,297.08	4,257,431.38
Federal Agency Bond / Note												
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019		3135G0J53	4,900,000.00	AA+	Aaa	02/19/16	02/23/16	4,888,436.00	1.08	680.56	4,896,167.81	4,846,967.30
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019		3137EADZ9	3,050,000.00	AA+	Aaa	03/30/16	03/31/16	3,057,259.00	1.05	12,962.50	3,052,705.84	3,015,489.25
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	2,549,535.54	2,516,125.80
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	4,010,981.12	3,941,930.42
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	3,047,558.05	2,993,751.90
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	1,299,596.64	1,276,896.40
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	5,420,742.46	5,328,586.90
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	1,574,707.66	1,545,278.18
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	1,509,353.54	1,485,483.64
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	1,197,059.59	1,176,686.40



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Federal Agency Bond / Note											
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	3,591,174.78	3,526,491.60
Security Type Sub-Total		32,155,000.00					32,154,935.95	1.12	48,294.66	32,149,583.03	31,653,687.79
Corporate Note											
CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	AA-	Aa2	02/28/17	03/03/17	300,000.00	1.69	42.15	300,000.00	297,740.10
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	7,353.75	901,424.38	894,553.20
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	899,751.88	888,618.60
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	464,895.84	461,068.89
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	597,207.93	589,968.60
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	599,728.85	594,845.40
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	599,630.36	591,595.80
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	AA+	Aa1	02/02/17	02/09/17	499,755.00	1.92	633.33	499,840.09	494,178.00
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	279,737.89	276,383.80
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	602,140.24	593,236.80



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Corporate Note											
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	A	A2	03/10/17	03/15/17	249,805.00	2.23	2,566.67	249,866.08	247,754.75
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	100.69	249,723.78	249,526.75
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	295,028.72	294,867.60
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A3	11/27/17	11/29/17	199,026.00	2.46	2,108.13	199,091.20	196,593.20
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	A-	A3	09/13/17	09/18/17	390,000.00	2.33	4,110.86	390,000.00	383,356.74
Security Type Sub-Total		7,135,000.00					7,128,493.10	2.01	33,393.43	7,128,067.24	7,054,288.23
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	A-1	P-1	12/01/16	12/05/16	1,199,064.00	1.78	5,338.67	1,199,646.25	1,197,312.00
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	A-1+	P-1	01/10/17	01/12/17	1,200,000.00	1.91	3,150.00	1,200,000.00	1,194,558.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	A-1	P-1	02/08/17	02/09/17	1,200,000.00	1.90	1,504.00	1,200,000.00	1,199,818.80
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	A+	A1	04/05/17	04/06/17	1,200,000.00	1.91	9,359.00	1,200,000.00	1,194,014.40
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	A+	Aa3	08/03/17	08/04/17	1,199,532.00	1.85	1,656.00	1,199,666.35	1,167,291.64
BANK OF TOKYO-MITSUBISHI NY CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	A	A1	09/25/17	09/27/17	625,000.00	2.07	5,570.31	625,000.00	619,908.75
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	A	A1	02/07/18	02/08/18	600,000.00	2.67	1,023.50	600,000.00	603,469.80
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	AA-	Aa3	02/20/18	02/22/18	600,000.00	2.72	408.00	600,000.00	599,479.80



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
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Certificate of Deposit

Security Type Sub-Total		7,825,000.00					7,823,596.00	2.01	28,009.48	7,824,312.60	7,775,853.19
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Asset-Backed Security / Collateralized Mortgage Obligation

FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	273,090.22	AAA	Aaa	09/15/15	09/22/15	273,037.08	1.42	171.14	273,069.42	272,268.33
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	303,924.07	NR	Aaa	01/25/17	01/31/17	303,923.96	1.60	208.02	303,924.05	303,351.45
CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021	17305EGA7	450,000.00	AAA	Aaa	01/19/17	01/26/17	449,913.83	1.75	957.00	450,000.00	447,635.48
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	144,984.31	143,684.27
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	119,983.46	118,877.84
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	134,991.28	133,715.06
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	274,983.64	272,032.81
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	257,280.45
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	314,969.12	311,055.03
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	479,955.92	475,994.30

Security Type Sub-Total		2,757,014.29					2,756,701.57	1.70	2,602.68	2,756,840.17	2,735,895.02
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Managed Account Sub-Total		122,449,765.43					122,227,152.67	1.50	322,872.16	122,190,650.98	120,544,675.22
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Managed Account Detail of Securities Held

For the Month Ending **February 28, 2018**

CITY OF HAYWARD - 35310000

Securities Sub-Total	\$122,449,765.43	\$122,227,152.67	1.50%	\$322,872.16	\$122,190,650.98	\$120,544,675.22
Accrued Interest						\$322,872.16
Total Investments						\$120,867,547.38



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	CITIGRP		99.46	2,978,853.96	(68,090.58)	(34,628.96)	1.06	1.06	2.13
US TREASURY NOTES	DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	CITIGRP		99.41	2,997,335.12	(58,885.58)	(37,319.15)	1.14	1.14	2.13
US TREASURY NOTES	DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		98.73	5,775,962.40	(83,178.23)	(79,442.94)	1.71	1.71	2.24
US TREASURY NOTES	DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	CITIGRP		98.87	593,203.20	(117.11)	(185.89)	1.79	1.79	2.26
US TREASURY NOTES	DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	HSBC		98.11	3,992,893.85	(44,673.34)	(56,662.01)	1.88	1.88	2.26
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		98.23	982,344.00	(11,601.31)	(13,684.76)	1.96	1.96	2.28
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		98.23	3,438,204.00	(61,659.28)	(61,686.66)	1.96	1.96	2.28
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		97.62	2,845,541.38	(19,243.19)	(34,772.48)	2.03	2.03	2.30
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)	(71,617.06)	2.11	2.11	2.32
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		98.18	2,454,395.00	(39,843.28)	(40,717.48)	2.19	2.19	2.34
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		98.37	7,623,458.00	(154,393.56)	(148,279.43)	2.27	2.27	2.35
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		98.30	2,703,164.75	(47,372.36)	(47,269.31)	2.35	2.35	2.35
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		97.61	1,244,569.58	(27,989.99)	(28,389.96)	2.44	2.44	2.36
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		97.95	489,726.50	(8,398.50)	(8,598.16)	2.66	2.66	2.40
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		97.95	3,526,030.80	(58,359.83)	(59,981.76)	2.66	2.66	2.40
US TREASURY N/B	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		98.20	4,517,163.20	(60,914.93)	(62,582.68)	2.74	2.74	2.41
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		97.04	388,156.40	(562.35)	(835.20)	2.84	2.84	2.43



Managed Account Fair Market Value & Analytics

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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 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		97.04	436,675.95	(4,376.78)	(4,864.43)	2.84	2.84	2.43
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		97.04	3,396,368.50	(33,631.50)	(37,046.35)	2.84	2.84	2.43
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		96.20	601,269.38	(1,049.96)	(1,467.40)	2.92	2.92	2.45
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		96.20	2,982,296.10	(1,332.81)	(2,666.96)	2.92	2.92	2.45
Security Type Sub-Total			59,295,000.00				58,182,282.87	(851,687.26)	(832,699.03)	2.16	2.16	2.32

Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK	DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		98.51	1,689,446.50	(20,408.50)	(23,531.45)	1.19	1.19	2.26
INTL BANK OF RECON AND DEV SN NOTE	DTD 07/13/2016 0.875% 08/15/2019	459058FK4	630,000.00	BNP PARI		97.94	617,032.08	(12,835.62)	(12,904.71)	1.44	1.44	2.31
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	CITIGRP		97.90	1,199,222.33	(15,328.42)	(17,648.66)	1.71	1.71	2.36
INTL BANK OF RECONSTRUCTION AND DEV NOTE	DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		97.42	1,193,333.75	(28,726.25)	(29,159.95)	2.45	2.45	2.62
INTER-AMERICAN DEVELOPMENT BANK	DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		99.03	1,203,192.63	(23,069.33)	(21,677.00)	2.59	2.59	2.50
Security Type Sub-Total			6,010,000.00				5,902,227.29	(100,368.12)	(104,921.77)	1.86	1.86	2.41

Municipal Bond / Note												
CT ST TXBL GO BONDS	DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	CITIGRP		99.97	429,858.10	(141.90)	(141.90)	0.04	0.04	2.39
UNIV OF CAL TXBL REV BOND	DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	JEFFERIE		99.32	620,737.50	(4,262.50)	(4,262.50)	1.19	1.19	2.18
CT ST TXBL GO BONDS	DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		98.19	1,315,732.60	(27,161.80)	(25,687.30)	1.44	1.44	2.57



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		98.67	616,681.25	(8,318.75)	(8,318.75)	2.14	2.14	2.52
Security Type Sub-Total		3,020,000.00				2,983,009.45	(39,884.95)	(38,410.45)	1.33	1.33	2.45

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	7,454.74	GOLDMAN		99.84	7,442.95	(86.31)	(11.79)	0.15	0.12	2.00
FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.772% 06/01/2018	3136AMMC0	6,194.04	GOLDMAN		99.93	6,189.42	(3.00)	(4.62)	0.08	0.23	1.58
FNMA SERIES M4 FA DTD 03/01/2015 1.762% 09/01/2018	3136AMTM1	58,956.06	MORGANST		99.91	58,900.13	(40.83)	(55.93)	0.06	0.43	1.71
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	185,067.35	GOLDMAN		99.75	184,611.18	(2,306.82)	(734.53)	0.47	0.70	2.07
FNMA SERIES 2015-M10 FA DTD 06/01/2015 1.803% 03/01/2019	3136ANA98	617,920.75	CITIGRP		99.95	617,601.47	(140.45)	(319.28)	0.08	0.88	1.73
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	274,360.01	CSFB		99.62	273,312.94	(3,790.53)	(1,961.19)	0.64	1.10	2.02
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	501,998.31	MORGANST		99.46	499,290.58	(7,734.69)	(4,230.62)	0.72	1.34	1.97
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	85,433.13	CITIGRP		100.54	85,893.12	(3,678.18)	(1,059.13)	0.30	0.96	3.76
FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.896% 04/01/2020	3136AP3Z3	927,293.84	MERRILL		100.05	927,747.66	787.65	453.82	0.08	1.11	1.74
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	708,072.91	WELLS_FA		100.43	711,127.61	(10,415.26)	(6,843.61)	1.26	1.96	2.58
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	CITIGRP		100.60	885,314.32	(19,126.31)	(16,098.82)	2.27	1.35	2.44
Security Type Sub-Total		4,252,751.14				4,257,431.38	(46,534.73)	(30,865.70)	0.86	1.26	2.12

Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	4,900,000.00	JPMCHASE		98.92	4,846,967.30	(41,468.70)	(49,200.51)	0.98	0.98	2.11



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Federal Agency Bond / Note												
FREDDIE MAC NOTES		3137EADZ9	3,050,000.00	NOMURA		98.87	3,015,489.25	(41,769.75)	(37,216.59)	1.11	1.11	2.14
DTD 03/21/2016 1.125% 04/15/2019												
FHLB GLOBAL NOTE		3130A8DB6	2,550,000.00	WELLSFAR		98.67	2,516,125.80	(32,803.20)	(33,409.74)	1.29	1.29	2.16
DTD 06/03/2016 1.125% 06/21/2019												
FHLB GLOBAL NOTE		3130A8DB6	3,995,000.00	NOMURA		98.67	3,941,930.42	(89,278.18)	(69,050.70)	1.29	1.29	2.16
DTD 06/03/2016 1.125% 06/21/2019												
FNMA BENCHMARK NOTE		3135G0N33	3,050,000.00	GOLDMAN		98.16	2,993,751.90	(51,124.10)	(53,806.15)	1.41	1.41	2.19
DTD 08/02/2016 0.875% 08/02/2019												
FNMA NOTES		3135G0P49	1,300,000.00	HSBC		98.22	1,276,896.40	(22,323.60)	(22,700.24)	1.48	1.48	2.21
DTD 09/02/2016 1.000% 08/28/2019												
FNMA NOTES		3135G0P49	5,425,000.00	GOLDMAN		98.22	5,328,586.90	(87,950.10)	(92,155.56)	1.48	1.48	2.21
DTD 09/02/2016 1.000% 08/28/2019												
FHLB GLOBAL NOTES		3130A9EP2	1,575,000.00	TD SEC U		98.11	1,545,278.18	(29,170.57)	(29,429.48)	1.55	1.55	2.22
DTD 09/09/2016 1.000% 09/26/2019												
FNMA NOTES		3135G0T29	1,510,000.00	JPM_CHAS		98.38	1,485,483.64	(23,549.96)	(23,869.90)	1.95	1.95	2.34
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	1,200,000.00	WELLS_FA		98.06	1,176,686.40	(19,209.60)	(20,373.19)	2.09	2.09	2.31
DTD 04/20/2017 1.375% 04/20/2020												
FNMA NOTES		3135G0T60	3,600,000.00	BARCLAYS		97.96	3,526,491.60	(62,600.40)	(64,683.18)	2.36	2.36	2.37
DTD 08/01/2017 1.500% 07/30/2020												

Security Type Sub-Total			32,155,000.00				31,653,687.79	(501,248.16)	(495,895.24)	1.47	1.47	2.20
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Corporate Note												
CHEVRON CORP NOTES		166764BS8	300,000.00	BARCLAYS		99.25	297,740.10	(2,259.90)	(2,259.90)	0.98	0.98	2.45
DTD 03/03/2017 1.686% 02/28/2019												
JP MORGAN CHASE & CORP NOTES (CALLABLE)		46625HQU7	900,000.00	GOLDMAN	02/22/19	99.39	894,553.20	(9,397.80)	(6,871.18)	1.02	1.04	2.43
DTD 03/23/2016 1.850% 03/22/2019												
TOYOTA MOTOR CREDIT CORP NOTES		89236TDE2	900,000.00	CREDITAG		98.74	888,618.60	(10,778.40)	(11,133.28)	1.20	1.20	2.45
DTD 05/20/2016 1.400% 05/20/2019												
CITIGROUP INC CORP NOTES		172967KS9	465,000.00	CITIGRP		99.15	461,068.89	(3,689.31)	(3,826.95)	1.24	1.24	2.73
DTD 06/09/2016 2.050% 06/07/2019												



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Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	JPM_CHAS	09/30/19	98.33	589,968.60	(5,471.40)	(7,239.33)	1.62	1.62	2.73
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS	11/13/19	99.14	594,845.40	(4,704.60)	(4,883.45)	1.72	1.73	2.79
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		98.60	591,595.80	(7,828.20)	(8,034.56)	1.86	1.86	2.65
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	JPM_CHAS		98.84	494,178.00	(5,577.00)	(5,662.09)	1.89	1.89	2.52
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	MIZUHO		98.71	276,383.80	(3,218.60)	(3,354.09)	1.91	1.91	2.68
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	US_BANCO	01/24/20	98.87	593,236.80	(9,865.20)	(8,903.44)	1.92	1.93	2.74
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETO2	250,000.00	MITSU		99.10	247,754.75	(2,050.25)	(2,111.33)	1.96	1.96	2.65
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		99.81	249,526.75	(195.75)	(197.03)	2.90	2.90	2.96
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		98.29	294,867.60	(92.40)	(161.12)	2.97	2.97	3.07
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	98.30	196,593.20	(2,432.80)	(2,498.00)	2.73	3.38	2.83
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	98.30	383,356.74	(6,643.26)	(6,643.26)	2.73	3.38	2.83
Security Type Sub-Total		7,135,000.00				7,054,288.23	(74,204.87)	(73,779.01)	1.73	1.79	2.66
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	GOLDMAN		99.78	1,197,312.00	(1,752.00)	(2,334.25)	0.74	0.74	2.03
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	MERRILL		99.55	1,194,558.00	(5,442.00)	(5,442.00)	0.86	0.86	2.38



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Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS	02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	GOLDMAN		99.98	1,199,818.80	(181.20)	(181.20)	0.93	0.93	1.85
BANK OF NOVA SCOTIA HOUSTON LT CD	04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	MERRILL		99.50	1,194,014.40	(5,985.60)	(5,985.60)	1.09	1.09	1.47
SKANDINAV ENSKILDA BANKEN NY CD	08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	BARCLAYS		97.27	1,167,291.64	(32,240.36)	(32,374.71)	1.39	1.39	2.48
BANK OF TOKYO-MITSUBISHI NY CD	09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	MITSU		99.19	619,908.75	(5,091.25)	(5,091.25)	1.56	1.56	2.02
CREDIT SUISSE NEW YORK CERT DEPOS	02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	CSFB		100.58	603,469.80	3,469.80	3,469.80	1.87	1.87	2.36
NORDEA BANK AB NY CD	02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	GOLDMAN		99.91	599,479.80	(520.20)	(520.20)	1.91	1.91	2.77

Security Type Sub-Total **7,825,000.00** **7,775,853.19** **(47,742.81)** **(48,459.41)** **1.18** **1.18** **2.12**

Asset-Backed Security / Collateralized Mortgage Obligation												
FORD ABS 2015-C A3	09/22/2015 1.410% 02/15/2020	34530YAD5	273,090.22	MERRILL		99.70	272,268.33	(768.75)	(801.09)	0.34	1.47	1.61
CARMAX ABS 2017-1 A2	01/31/2017 1.540% 02/15/2020	14314JAB6	303,924.07	BARCLAYS		99.81	303,351.45	(572.51)	(572.60)	0.26	1.76	1.65
CITIBANK ABS 2017-A2 A2	01/26/2017 1.740% 01/17/2021	17305EGA7	450,000.00	CITIGRP		99.47	447,635.48	(2,278.35)	(2,364.52)	0.88	1.59	2.07
TOYOTA ABS 2017-A A3	03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	MERRILL		99.09	143,684.27	(1,298.66)	(1,300.04)	2.01	1.81	2.23
JOHN DEERE ABS 2017-A A3	03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	MERRILL		99.06	118,877.84	(1,105.07)	(1,105.62)	1.11	2.02	2.24
ALLY ABS 2017-1 A3	01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	CITIGRP		99.05	133,715.06	(1,273.14)	(1,276.22)	1.09	2.92	2.03
HONDA ABS 2017-1 A3	03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	MERRILL		98.92	272,032.81	(2,950.83)	(2,950.83)	1.44	2.24	2.20
HYUNDAI ABS 2017-A A3	03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	SOCGEN		98.95	257,280.45	(2,698.52)	(2,698.52)	1.55	2.76	2.14



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Asset-Backed Security / Collateralized Mortgage Obligation											
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	MERRILL		98.75	311,055.03	(3,911.61)	(3,914.09)	1.54	2.01	2.36
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	MERRILL		99.17	475,994.30	(3,949.11)	(3,961.62)	1.15	3.08	2.05
Security Type Sub-Total		2,757,014.29				2,735,895.02	(20,806.55)	(20,945.15)	1.08	2.17	2.04
Managed Account Sub-Total		122,449,765.43				120,544,675.22	(1,682,477.45)	(1,645,975.76)	1.79	1.83	2.29
Securities Sub-Total		\$122,449,765.43				\$120,544,675.22	(\$1,682,477.45)	(\$1,645,975.76)	1.79	1.83	2.29%
Accrued Interest						\$322,872.16					
Total Investments						\$120,867,547.38					



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
02/02/18	02/02/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	(388,718.75)	(30.39)	(388,749.14)			
02/07/18	02/08/18	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	(602,319.34)	(3,127.16)	(605,446.50)			
02/07/18	02/08/18	CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	(600,000.00)	0.00	(600,000.00)			
02/13/18	02/15/18	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	(294,960.00)	(2,375.00)	(297,335.00)			
02/15/18	02/16/18	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	(2,983,628.91)	(16,281.42)	(2,999,910.33)			
02/20/18	02/22/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	(600,000.00)	0.00	(600,000.00)			
02/21/18	02/22/18	US TREASURY NOTES DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	(593,320.31)	(1,427.49)	(594,747.80)			
02/21/18	02/26/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	(249,722.50)	0.00	(249,722.50)			
Transaction Type Sub-Total				6,475,000.00	(6,312,669.81)	(23,241.46)	(6,335,911.27)			
INTEREST										
02/01/18	02/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	108,136.27	0.00	405.51	405.51			
02/01/18	02/25/18	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.772% 06/01/2018	3136AMMC0	8,235.27	0.00	12.16	12.16			
02/01/18	02/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	537,466.95	0.00	872.44	872.44			
02/01/18	02/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 1.803% 03/01/2019	3136ANA98	753,755.81	0.00	1,132.62	1,132.62			
02/01/18	02/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.896% 04/01/2020	3136AP3Z3	928,716.36	0.00	1,467.50	1,467.50			
02/01/18	02/25/18	FNMA SERIES M4 FA DTD 03/01/2015 1.762% 09/01/2018	3136AMTM1	66,865.08	0.00	98.17	98.17			
02/01/18	02/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	729,270.78	0.00	1,763.62	1,763.62			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/01/18	02/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	102,816.93	0.00	132.81	132.81			
02/01/18	02/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	185,361.59	0.00	293.19	293.19			
02/01/18	02/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	302,018.12	0.00	449.25	449.25			
02/01/18	02/25/18	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	0.00	2,224.93	2,224.93			
02/02/18	02/02/18	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			
02/02/18	02/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	0.00	11,162.67	11,162.67			
02/06/18	02/06/18	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	0.00	2,636.25	2,636.25			
02/07/18	02/07/18	APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	0.00	4,750.00	4,750.00			
02/07/18	02/07/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	0.00	11,280.00	11,280.00			
02/14/18	02/14/18	AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	0.00	2,800.00	2,800.00			
02/15/18	02/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	308,811.50	0.00	362.85	362.85			
02/15/18	02/15/18	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			
02/15/18	02/15/18	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
02/15/18	02/15/18	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	0.00	209.04	209.04			
02/15/18	02/15/18	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	0.00	191.25	191.25			
02/15/18	02/15/18	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			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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									
INTEREST										
02/15/18	02/15/18	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	0.00	712.00	712.00			
02/15/18	02/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	342,794.95	0.00	439.92	439.92			
02/15/18	02/15/18	INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	630,000.00	0.00	2,756.25	2,756.25			
02/15/18	02/15/18	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
02/21/18	02/21/18	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	0.00	394.17	394.17			
02/24/18	02/24/18	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			
02/26/18	02/26/18	FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	4,900,000.00	0.00	24,500.00	24,500.00			
02/28/18	02/28/18	CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	0.00	2,529.00	2,529.00			
02/28/18	02/28/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	0.00	6,500.00	6,500.00			
02/28/18	02/28/18	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			
02/28/18	02/28/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	0.00	27,125.00	27,125.00			
02/28/18	02/28/18	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			
02/28/18	02/28/18	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			
02/28/18	02/28/18	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			
02/28/18	02/28/18	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			
02/28/18	02/28/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	0.00	11,325.00	11,325.00			
Transaction Type Sub-Total				39,004,249.61	0.00	208,701.69	208,701.69			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2018**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	02/01/18	02/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	22,703.14	22,703.14	0.00	22,703.14	(1,099.68)	0.00	
	02/01/18	02/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.896% 04/01/2020	3136AP3Z3	1,422.52	1,422.52	0.00	1,422.52	0.51	0.00	
	02/01/18	02/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	35,468.64	35,468.64	0.00	35,468.64	(355.18)	0.00	
	02/01/18	02/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 1.803% 03/01/2019	3136ANA98	135,835.06	135,835.06	0.00	135,835.06	39.31	0.00	
	02/01/18	02/25/18	FNMA SERIES M4 FA DTD 03/01/2015 1.762% 09/01/2018	3136AMTM1	7,909.02	7,909.02	0.00	7,909.02	2.03	0.00	
	02/01/18	02/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	27,658.11	27,658.11	0.00	27,658.11	(276.57)	0.00	
	02/01/18	02/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	294.24	294.24	0.00	294.24	(2.94)	0.00	
	02/01/18	02/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	95,362.19	95,362.19	0.00	95,362.19	(953.28)	0.00	
	02/01/18	02/25/18	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.772% 06/01/2018	3136AMMC0	2,041.23	2,041.23	0.00	2,041.23	0.53	0.00	
	02/01/18	02/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	21,197.87	21,197.87	0.00	21,197.87	(403.26)	0.00	
	02/15/18	02/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	38,870.88	38,870.88	0.00	38,870.88	0.01	0.00	
	02/15/18	02/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	35,721.28	35,721.28	0.00	35,721.28	6.95	0.00	
Transaction Type Sub-Total					424,484.18	424,484.18	0.00	424,484.18	(3,041.57)	0.00	
SELL											
	02/07/18	02/08/18	INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	595,000.00	586,681.90	2,504.75	589,186.65	(8,193.15)	(8,255.80)	FIFO
	02/07/18	02/08/18	PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	130,000.00	128,631.10	325.36	128,956.46	(1,275.30)	(1,311.44)	FIFO
	02/07/18	02/08/18	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	282,651.60	29.29	282,680.89	(2,157.45)	(2,220.27)	FIFO



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
02/13/18	02/15/18	PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	197,498.00	566.66	198,064.66	(2,352.00)	(2,410.89)	FIFO
02/13/18	02/15/18	PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	140,000.00	138,248.60	396.67	138,645.27	(1,650.60)	(1,690.16)	FIFO
02/15/18	02/16/18	FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	3,000,000.00	2,980,770.00	2,062.50	2,982,832.50	(17,370.00)	(18,641.07)	FIFO
02/20/18	02/22/18	NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	1,196,076.00	4,928.00	1,201,004.00	(3,924.00)	(3,924.00)	FIFO
Transaction Type Sub-Total				5,550,000.00	5,510,557.20	10,813.23	5,521,370.43	(36,922.50)	(38,453.63)	
Managed Account Sub-Total					(377,628.43)	196,273.46	(181,354.97)	(39,964.07)	(38,453.63)	
Total Security Transactions					(377,628.43)	\$196,273.46	(181,354.97)	(39,964.07)	(38,453.63)	