



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
January 31, 2017

CITY OF HAYWARD

Client Management Team

Monique Spyke

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

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

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

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

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

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested.

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

Key Terms and Definitions

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

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

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

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

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

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

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

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

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

PFM Asset Management LLC
Attn: Service Operations
One Keystone Plaza, Suite 300
N. Front & Market Sts
Harrisburg, PA 17101



Managed Account Summary Statement

For the Month Ending **January 31, 2017**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$120,252,586.63
Maturities/Calls	(142,321.78)
Principal Dispositions	(8,321,801.06)
Principal Acquisitions	8,590,743.42
Unsettled Trades	880,249.05
Change in Current Value	49,028.35
Closing Market Value	\$121,308,484.61

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	8,344,567.81
Coupon/Interest/Dividend Income	117,073.13
Principal Payments	142,321.78
Security Purchases	(8,619,992.74)
Net Cash Contribution	16,030.02
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	139,839.88
Less Purchased Interest Related to Interest/Coupons	(29,249.32)
Plus Net Realized Gains/Losses	(9,152.56)
Total Cash Basis Earnings	\$101,438.00

Cash Balance

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

	Total
Ending Amortized Value of Securities	121,698,883.25
Ending Accrued Interest	311,143.15
Plus Proceeds from Sales	8,344,567.81
Plus Proceeds of Maturities/Calls/Principal Payments	142,321.78
Plus Coupons/Dividends Received	117,073.13
Less Cost of New Purchases	(9,502,876.79)
Less Beginning Amortized Value of Securities	(120,700,123.54)
Less Beginning Accrued Interest	(296,394.36)
Total Accrual Basis Earnings	\$114,594.43



Portfolio Summary and Statistics

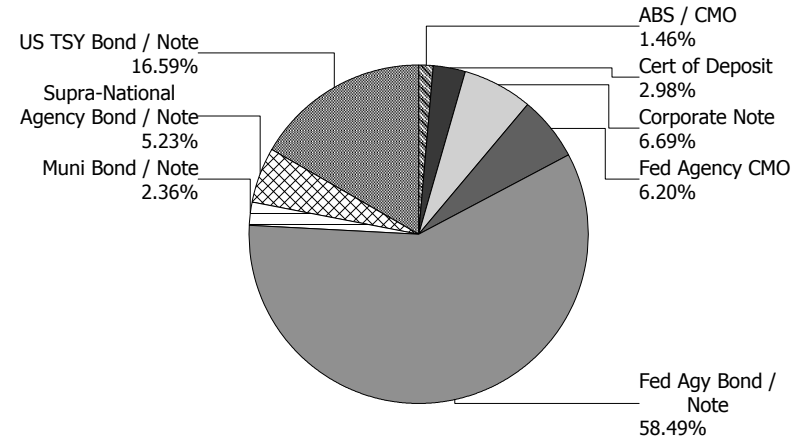
For the Month Ending **January 31, 2017**

CITY OF HAYWARD - 35310000

Account Summary

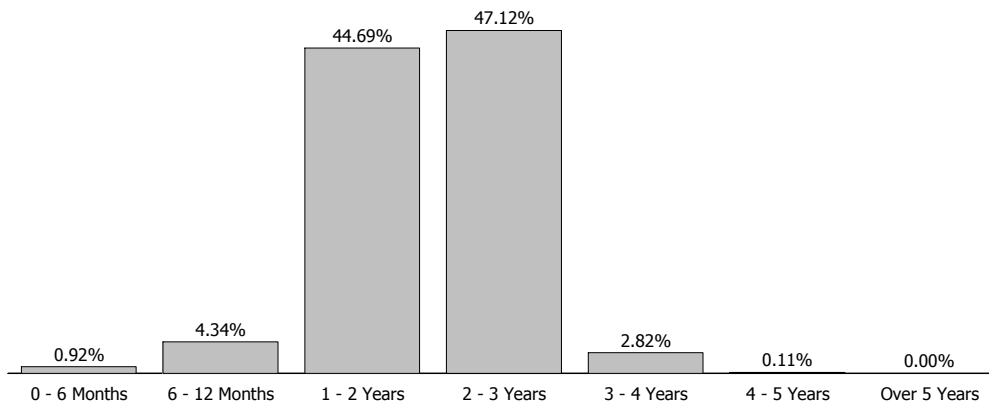
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	20,105,000.00	20,127,577.25	16.59
Supra-National Agency Bond / Note	6,400,000.00	6,347,497.02	5.23
Municipal Bond / Note	2,880,000.00	2,861,597.00	2.36
Federal Agency Collateralized Mortgage Obligation	7,501,714.40	7,518,631.97	6.20
Federal Agency Bond / Note	71,200,000.00	70,950,640.39	58.49
Corporate Note	8,130,000.00	8,112,834.67	6.69
Certificate of Deposit	3,600,000.00	3,619,068.00	2.98
Asset-Backed Security / Collateralized Mortgage Obligation	1,770,000.00	1,770,638.31	1.46
Managed Account Sub-Total	121,586,714.40	121,308,484.61	100.00%
Accrued Interest		311,143.15	
Total Portfolio	121,586,714.40	121,619,627.76	

Sector Allocation



Unsettled Trades **885,000.00** **880,051.74**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.12%
Yield to Maturity at Market	1.29%
Duration to Worst	1.92
Weighted Average Days to Maturity	725



Managed Account Issuer Summary

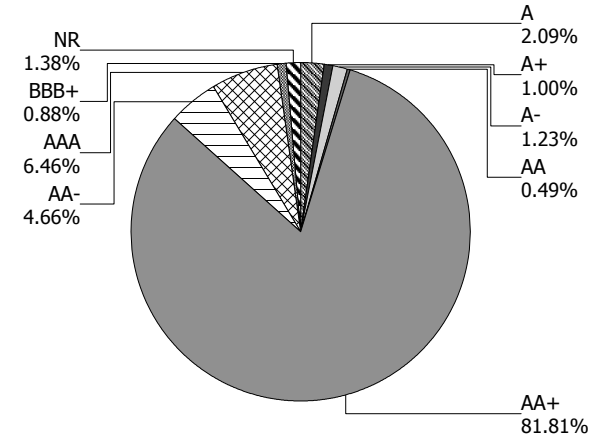
For the Month Ending **January 31, 2017**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	134,968.41	0.11
AMERICAN EXPRESS CO	594,993.60	0.49
BANK OF NEW YORK CO INC	1,050,667.80	0.87
CA EARTHQUAKE AUTH TXBL REV BOND	1,112,797.20	0.92
CANADIAN IMPERIAL BANK OF COMMERCE	1,209,883.20	1.00
CARMAX AUTO OWNER TRUST	564,999.83	0.47
CITIBANK CREDIT CARD ISSUANCE	450,493.74	0.37
CITIGROUP INC	463,815.65	0.38
DEERE & COMPANY	234,984.73	0.19
EXXON MOBIL CORP	650,185.90	0.54
FANNIE MAE	38,685,182.20	31.90
FEDERAL HOME LOAN BANKS	34,739,592.40	28.65
FORD CREDIT AUTO OWNER TRUST	620,176.33	0.51
FREDDIE MAC	3,475,382.26	2.86
GOLDMAN SACHS GROUP INC	599,368.20	0.49
INTER-AMERICAN DEVELOPMENT BANK	1,698,503.42	1.40
INTERNATIONAL BUSINESS MACHINES	600,208.80	0.49
INTL BANK OF RECONSTRUCTION AND DEV	4,648,993.60	3.83
JP MORGAN CHASE & CO	898,452.90	0.74
MICROSOFT CORP	285,058.14	0.23
NORDEA BANK AB	1,209,883.20	1.00
PFIZER INC	594,541.85	0.49
STATE OF CONNECTICUT	1,748,799.80	1.44
SVENSKA HANDELSBANKEN	1,199,301.60	0.99
TENNESSEE VALLEY AUTHORITY NOTES	1,569,115.50	1.29
TOYOTA MOTOR CORP	891,579.60	0.73
UNITED STATES TREASURY	20,127,577.25	16.59
WELLS FARGO & COMPANY	1,248,977.50	1.03
Total	\$121,308,484.61	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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 05/31/2013 1.000% 05/31/2018	912828VE7	2,905,000.00	AA+	Aaa	12/28/15	12/30/15	2,890,588.48	1.21	5,027.88	2,897,044.89	2,905,113.30
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	AA+	Aaa	12/01/15	12/04/15	342,882.03	1.22	450.83	341,805.62	341,912.50
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	3,145,000.00	AA+	Aaa	03/02/16	03/04/16	3,199,546.10	1.05	17,409.82	3,183,502.95	3,168,096.88
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	12,586.79	3,052,606.25	3,036,198.47
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	15,187.50	5,858,662.80	5,859,599.85
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,850,000.00	AA+	Aaa	01/03/17	01/05/17	4,811,351.56	1.52	167.47	4,812,268.55	4,816,656.25
Security Type Sub-Total		20,105,000.00					20,159,729.50	1.30	50,830.29	20,145,891.06	20,127,577.25
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,010,000.00	AAA	Aaa	04/22/15	04/30/15	1,008,272.90	1.06	1,290.56	1,009,233.64	1,006,990.20
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,450,000.00	AAA	Aaa	04/12/16	04/19/16	2,445,663.50	0.95	714.58	2,447,158.69	2,437,762.25
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	3,715.83	1,711,174.71	1,698,503.42
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	AAA	Aaa	07/06/16	07/13/16	1,224,742.75	0.88	4,942.53	1,224,786.63	1,204,241.15
Security Type Sub-Total		6,400,000.00					6,388,534.15	1.00	10,663.50	6,392,353.67	6,347,497.02
Municipal Bond / Note											
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	190,000.00	NR	A3	10/29/14	11/06/14	190,000.00	1.82	288.80	190,000.00	190,478.80



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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
Municipal Bond / Note											
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	920,000.00	NR	A3	04/19/16	04/20/16	927,893.60	1.10	1,398.40	922,759.62	922,318.40
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	AA-	Aa3	03/13/15	03/25/15	430,000.00	1.42	2,309.96	430,000.00	431,419.00
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	AA-	Aa3	08/03/16	08/17/16	1,342,894.40	1.23	7,935.78	1,342,460.55	1,317,380.80
Security Type Sub-Total		2,880,000.00					2,890,788.00	1.25	11,932.94	2,885,220.17	2,861,597.00
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	350,651.97	AA+	Aaa	01/15/15	01/30/15	354,155.85	1.26	475.13	351,461.11	351,278.51
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	385,000.00	AA+	Aaa	04/15/15	04/30/15	388,848.61	0.83	497.29	386,184.19	385,031.96
FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.800% 06/01/2018	3136AMMC0	215,736.78	AA+	Aaa	02/12/15	02/27/15	215,680.42	0.39	143.89	215,736.78	215,772.51
FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	233,134.10	AA+	Aaa	03/12/15	03/31/15	233,074.38	0.38	153.49	233,134.10	233,150.33
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	515,000.00	AA+	Aaa	11/06/15	11/30/15	520,149.95	1.20	814.59	517,852.55	516,518.07
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,841,505.08	AA+	Aaa	06/12/15	06/30/15	1,840,972.14	0.43	1,275.81	1,841,505.08	1,842,439.46
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	920,000.00	AA+	Aaa	06/09/16	06/30/16	929,199.54	1.05	1,368.50	927,048.02	921,656.00
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,115,113.96	AA+	Aaa	10/07/15	10/30/15	1,126,280.60	1.08	1,529.56	1,122,128.13	1,116,749.94
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	430,176.52	AA+	Aaa	06/08/15	06/11/15	451,013.20	0.77	1,613.16	442,461.05	438,963.91



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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 0.924% 04/01/2020	3136AP3Z3	1,495,395.99	AA+	Aaa	09/10/15	09/30/15	1,494,857.65	0.54	1,151.92	1,495,395.99	1,497,071.28
Security Type Sub-Total		7,501,714.40					7,554,232.34	0.75	9,023.34	7,532,907.00	7,518,631.97
Federal Agency Bond / Note											
TENNESSEE VALLEY AUTHORITY NOTES DTD 12/22/1997 6.250% 12/15/2017	880591CU4	1,500,000.00	AA+	Aaa	08/18/15	08/19/15	1,679,964.00	1.01	11,979.17	1,568,079.44	1,569,115.50
FEDERAL HOME LOAN BANKS NOTES DTD 07/19/2016 0.750% 01/19/2018	3130A8SE4	2,450,000.00	AA+	Aaa	07/20/16	07/21/16	2,447,667.97	0.81	612.50	2,448,488.55	2,446,898.30
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	5,450,000.00	AA+	Aaa	02/17/16	02/18/16	5,448,310.50	0.89	17,485.42	5,449,074.32	5,445,056.85
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	260,000.00	AA+	Aaa	07/01/16	07/01/16	261,089.40	0.63	777.29	260,726.06	259,720.24
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	4,050,000.00	AA+	Aaa	03/02/16	03/04/16	4,041,900.00	0.97	12,107.81	4,045,438.32	4,045,642.20
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	2,275,000.00	AA+	Aaa	08/11/16	08/12/16	2,275,864.50	0.85	1,769.44	2,275,652.81	2,268,827.93
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	3,835,000.00	AA+	Aaa	05/26/16	05/27/16	3,825,757.65	0.99	2,982.78	3,828,732.27	3,824,595.65
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	6,100,000.00	AA+	Aaa	07/07/16	07/08/16	6,087,312.00	0.73	18,427.08	6,090,728.67	6,053,133.70
FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	5,865,000.00	AA+	Aaa	08/25/16	08/26/16	5,861,011.80	0.91	17,106.25	5,861,817.65	5,837,147.12
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	6,100,000.00	AA+	Aaa	08/27/15	09/01/15	6,090,118.00	1.18	19,443.75	6,094,531.17	6,095,461.60
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	800,000.00	AA+	Aaa	12/07/16	12/08/16	799,968.00	1.25	416.67	799,968.00	799,528.80
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	AA+	Aaa	01/06/16	01/08/16	5,191,779.10	1.40	595.26	5,192,877.06	5,208,714.80



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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 BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	6,100,000.00	AA+	Aaa	02/19/16	02/23/16	6,085,604.00	1.08	26,263.89	6,090,046.81	6,062,808.30
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	10,103.13	3,055,288.46	3,036,418.35
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	3,187.50	2,549,155.21	2,535,508.35
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	4,993.75	4,024,116.88	3,972,296.42
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	13,269.62	3,045,715.42	3,009,313.00
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	5,380.56	1,299,307.14	1,285,858.60
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,700,000.00	AA+	Aaa	08/31/16	09/02/16	5,691,108.00	1.05	23,591.67	5,692,322.04	5,637,995.40
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	5,468.75	1,574,508.24	1,556,599.28
Security Type Sub-Total		71,200,000.00					71,343,396.27	1.00	195,962.29	71,246,574.52	70,950,640.39
Corporate Note											
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/26/2012 1.500% 01/16/2018	94974BFG0	1,250,000.00	A	A2	05/05/15	05/08/15	1,252,550.00	1.42	781.25	1,250,922.69	1,248,977.50
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	650,000.00	AA+	Aaa	03/04/15	03/06/15	650,000.00	1.31	3,416.56	650,000.00	650,185.90
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	1,050,000.00	A	A1	05/22/15	05/29/15	1,049,905.50	1.60	3,220.00	1,049,957.43	1,050,667.80
JOHN DEERE CAPITAL CORP DTD 01/06/2017 1.650% 10/15/2018	24422ETM1	235,000.00	A	A2	01/03/17	01/06/17	234,847.25	1.69	269.27	234,852.72	234,984.73



Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HQU7	900,000.00	A-	A3	05/17/16	05/20/16	903,951.00	1.69	5,966.25	902,974.65	898,452.90
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	2,485.00	899,534.94	891,579.60
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	1,429.88	464,808.82	463,815.65
AMERICAN EXPRESS CREDIT 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	2,635.00	595,440.00	594,993.60
GOLDMAN SACHS GROUP INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	BBB+	A3e	12/08/16	12/13/16	599,550.00	2.33	1,840.00	599,569.43	599,368.20
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	AA	A1	11/18/16	11/21/16	199,850.00	1.73	661.11	199,859.62	199,846.00
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	395,000.00	AA	A1	11/14/16	11/21/16	394,715.60	1.72	1,305.69	394,733.86	394,695.85
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	AA-	Aa3	01/24/17	01/27/17	599,424.00	1.93	126.67	599,426.08	600,208.80
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	AAA	Aaa	01/30/17	02/06/17	284,809.05	1.87	0.00	284,809.05	285,058.14
Security Type Sub-Total		8,130,000.00					8,129,197.60	1.69	24,136.68	8,126,889.29	8,112,834.67
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	A+	Aa3	12/01/16	12/05/16	1,199,064.00	1.78	3,402.67	1,199,138.88	1,209,883.20
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	AA-	Aa3	12/01/16	12/05/16	1,200,000.00	1.74	3,402.67	1,200,000.00	1,209,883.20
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	AA-	Aa2	01/10/17	01/12/17	1,200,000.00	1.91	1,260.00	1,200,000.00	1,199,301.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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		3,600,000.00					3,599,064.00	1.81	8,065.34	3,599,138.88	3,619,068.00
Asset-Backed Security / Collateralized Mortgage Obligation											
CARMX 2017-1 A2 DTD 01/31/2017 1.600% 02/15/2020	14314JAB6	565,000.00	NR	Aaa	01/25/17	01/31/17	564,999.83	1.60	25.11	564,999.84	564,999.83
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	AAA	Aaa	09/15/15	09/22/15	619,879.35	1.42	388.53	619,920.62	620,176.33
CCCT 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	108.75	450,000.00	450,493.74
ALLYA 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	AAA	Aaae	01/24/17	01/31/17	134,988.20	1.70	6.38	134,988.20	134,968.41
Security Type Sub-Total		1,770,000.00					1,769,781.21	1.58	528.77	1,769,908.66	1,770,638.31
Managed Account Sub-Total		121,586,714.40					121,834,723.07	1.12	311,143.15	121,698,883.25	121,308,484.61
Securities Sub-Total		\$121,586,714.40					\$121,834,723.07	1.12%	\$311,143.15	\$121,698,883.25	\$121,308,484.61
Accrued Interest											\$311,143.15
Total Investments											\$121,619,627.76

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2013 1.000% 05/31/2018	912828VE7	2,905,000.00	MORGANST		100.00	2,905,113.30	14,524.82	8,068.41	1.32	1.32	1.00
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	NOMURA		100.56	341,912.50	(969.53)	106.88	1.88	1.88	1.20
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	3,145,000.00	CITIGRP		100.73	3,168,096.88	(31,449.22)	(15,406.07)	2.11	2.11	1.28
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	CITIGRP		100.70	3,036,198.47	(20,022.23)	(16,407.78)	2.19	2.19	1.31
US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		100.16	5,859,599.85	459.22	937.05	2.75	2.75	1.44
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,850,000.00	HSBC		99.31	4,816,656.25	5,304.69	4,387.70	2.93	2.93	1.49
Security Type Sub-Total		20,105,000.00				20,127,577.25	(32,152.25)	(18,313.81)	2.39	2.39	1.34
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,010,000.00	BARCLAYS		99.70	1,006,990.20	(1,282.70)	(2,243.44)	1.36	1.36	1.22
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,450,000.00	BNP PARI		99.50	2,437,762.25	(7,901.25)	(9,396.44)	1.45	1.45	1.22
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		99.04	1,698,503.42	(11,351.58)	(12,671.29)	2.24	2.24	1.43
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	BNP PARI		98.31	1,204,241.15	(20,501.60)	(20,545.48)	2.49	2.49	1.56
Security Type Sub-Total		6,400,000.00				6,347,497.02	(41,037.13)	(44,856.65)	1.84	1.84	1.34
Municipal Bond / Note											
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	190,000.00	GOLDMAN		100.25	190,478.80	478.80	478.80	0.42	0.42	1.21
CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	920,000.00	CITIGRP		100.25	922,318.40	(5,575.20)	(441.22)	0.42	0.42	1.21



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Municipal Bond / Note												
CT ST TXBL GO BONDS		20772JZJ4	430,000.00	CITIGRP		100.33	431,419.00	1,419.00	1,419.00	1.11	1.11	1.12
DTD 03/25/2015 1.422% 03/15/2018												
CT ST TXBL GO BONDS		20772J3D2	1,340,000.00	MORGANST		98.31	1,317,380.80	(25,513.60)	(25,079.75)	2.47	2.47	1.98
DTD 08/17/2016 1.300% 08/15/2019												
Security Type Sub-Total			2,880,000.00				2,861,597.00	(29,191.00)	(23,623.17)	1.46	1.46	1.55

Federal Agency Collateralized Mortgage Obligation												
FNMA SERIES 2015-M1 ASQ2		3136AMKW8	350,651.97	MERRILL		100.18	351,278.51	(2,877.34)	(182.60)	0.89	0.84	1.29
DTD 01/15/2015 1.626% 02/01/2018												
FNMA SERIES 2015-M7 ASQ2		3136ANJY4	385,000.00	GOLDMAN		100.01	385,031.96	(3,816.65)	(1,152.23)	1.01	1.00	1.44
DTD 04/01/2015 1.550% 04/01/2018												
FNMA SERIES 2015-M3 FA		3136AMMC0	215,736.78	GOLDMAN		100.02	215,772.51	92.09	35.73	0.08	1.19	0.74
DTD 02/01/2015 0.800% 06/01/2018												
FNMA SERIES M4 FA		3136AMTM1	233,134.10	MORGANST		100.01	233,150.33	75.95	16.23	0.06	1.45	0.75
DTD 03/01/2015 0.790% 09/01/2018												
FNMA SERIES 2015-M15 ASQ2		3136AOSW1	515,000.00	GOLDMAN		100.29	516,518.07	(3,631.88)	(1,334.48)	1.21	1.71	1.65
DTD 11/01/2015 1.898% 01/01/2019												
FNMA SERIES 2015-M10 FA		3136ANA98	1,841,505.08	CITIGRP		100.05	1,842,439.46	1,467.32	934.38	0.08	1.94	0.78
DTD 06/01/2015 0.831% 03/01/2019												
FNMA SERIES 2016-M9 ASQ2		3136ASPX8	920,000.00	CSFB		100.18	921,656.00	(7,543.54)	(5,392.02)	1.22	2.13	1.64
DTD 06/01/2016 1.785% 06/01/2019												
FANNIE MAE SERIES 2015-M13 ASQ2		3136AODO0	1,115,113.96	MORGANST		100.15	1,116,749.94	(9,530.66)	(5,378.19)	1.56	2.37	1.54
DTD 10/01/2015 1.646% 09/01/2019												
FREDDIE MAC SERIES 4459 NB		3137BHU39	430,176.52	CITIGRP		102.04	438,963.91	(12,049.29)	(3,497.14)	0.69	1.50	3.04
DTD 04/01/2015 4.500% 01/01/2020												
FNMA SERIES 2015-M12 FA		3136AP3Z3	1,495,395.99	MERRILL		100.11	1,497,071.28	2,213.63	1,675.29	0.08	2.99	0.87
DTD 09/01/2015 0.924% 04/01/2020												
Security Type Sub-Total			7,501,714.40				7,518,631.97	(35,600.37)	(14,275.03)	0.64	2.06	1.26

Federal Agency Bond / Note												
TENNESSEE VALLEY AUTHORITY NOTES		880591CU4	1,500,000.00	WELLSFAR		104.61	1,569,115.50	(110,848.50)	1,036.06	0.85	0.85	0.93
DTD 12/22/1997 6.250% 12/15/2017												



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 07/19/2016 0.750% 01/19/2018	3130A8SE4	2,450,000.00	RBS_SEC		99.87	2,446,898.30	(769.67)	(1,590.25)	0.96	0.96	0.88
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	5,450,000.00	BARCLAYS		99.91	5,445,056.85	(3,253.65)	(4,017.47)	1.12	1.12	0.96
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	260,000.00	CITIGRP		99.89	259,720.24	(1,369.16)	(1,005.82)	1.15	1.15	0.97
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	4,050,000.00	CITIGRP		99.89	4,045,642.20	3,742.20	203.88	1.15	1.15	0.97
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	2,275,000.00	NOMURA		99.73	2,268,827.93	(7,036.57)	(6,824.88)	1.40	1.40	1.07
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	3,835,000.00	MORGANST		99.73	3,824,595.65	(1,162.00)	(4,136.62)	1.40	1.40	1.07
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	6,100,000.00	BARCLAYS		99.23	6,053,133.70	(34,178.30)	(37,594.97)	1.50	1.50	1.14
FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	5,865,000.00	MERRILL		99.53	5,837,147.12	(23,864.68)	(24,670.53)	1.64	1.64	1.16
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	6,100,000.00	BARCLAYS		99.93	6,095,461.60	5,343.60	930.43	1.69	1.69	1.17
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	800,000.00	BAML		99.94	799,528.80	(439.20)	(439.20)	1.93	1.93	1.28
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	JPMCHASE		100.26	5,208,714.80	16,935.70	15,837.74	1.96	1.96	1.24
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	6,100,000.00	JPMCHASE		99.39	6,062,808.30	(22,795.70)	(27,238.51)	2.03	2.03	1.30
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	3,050,000.00	NOMURA		99.55	3,036,418.35	(20,840.65)	(18,870.11)	2.16	2.16	1.33
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,550,000.00	WELLSFAR		99.43	2,535,508.35	(13,420.65)	(13,646.86)	2.35	2.35	1.37
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	3,995,000.00	NOMURA		99.43	3,972,296.42	(58,912.18)	(51,820.46)	2.35	2.35	1.37
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	GOLDMAN		98.67	3,009,313.00	(35,563.00)	(36,402.42)	2.45	2.45	1.42
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	HSBC		98.91	1,285,858.60	(13,361.40)	(13,448.54)	2.52	2.52	1.43



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Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,700,000.00	GOLDMAN		98.91	5,637,995.40	(53,112.60)	(54,326.64)	2.52	2.52	1.43
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	TD SEC U		98.83	1,556,599.28	(17,849.47)	(17,908.96)	2.60	2.60	1.45
Security Type Sub-Total		71,200,000.00				70,950,640.39	(392,755.88)	(295,934.13)	1.79	1.79	1.20
Corporate Note											
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/26/2012 1.500% 01/16/2018	94974BFG0	1,250,000.00	MKTX		99.92	1,248,977.50	(3,572.50)	(1,945.19)	0.95	0.95	1.59
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	650,000.00	JPMCHASE		100.03	650,185.90	185.90	185.90	1.08	1.08	1.28
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	1,050,000.00	GOLDMAN	04/22/18	100.06	1,050,667.80	762.30	710.37	1.26	1.21	1.55
JOHN DEERE CAPITAL CORP DTD 01/06/2017 1.650% 10/15/2018	24422ETM1	235,000.00	BAML		99.99	234,984.73	137.48	132.01	1.67	1.67	1.65
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	900,000.00	GOLDMAN	02/22/19	99.83	898,452.90	(5,498.10)	(4,521.75)	2.06	2.08	1.93
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	CREDITAG		99.06	891,579.60	(7,817.40)	(7,955.34)	2.25	2.25	1.82
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	CITIGRP		99.75	463,815.65	(942.55)	(993.17)	2.28	2.28	2.16
AMERICAN EXPRESS CREDIT CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	JPM		99.17	594,993.60	(446.40)	(446.40)	2.66	2.66	2.01
GOLDMAN SACHS GROUP INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS		99.89	599,368.20	(181.80)	(201.23)	2.75	2.75	2.34
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	JPMCHASE		99.92	199,846.00	(4.00)	(13.62)	2.78	2.78	1.73
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	395,000.00	MERRILL		99.92	394,695.85	(19.75)	(38.01)	2.78	2.78	1.73



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		100.03	600,208.80	784.80	782.72	2.89	2.89	1.89
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	HSBC		100.02	285,058.14	249.09	249.09	2.91	2.91	1.84
Security Type Sub-Total		8,130,000.00				8,112,834.67	(16,362.93)	(14,054.62)	1.97	1.96	1.78
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	GOLDMAN		100.82	1,209,883.20	10,819.20	10,744.32	1.82	1.82	1.14
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	MERRILL		100.82	1,209,883.20	9,883.20	9,883.20	1.82	1.82	1.14
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	BAML		99.94	1,199,301.60	(698.40)	(698.40)	1.92	1.92	1.85
Security Type Sub-Total		3,600,000.00				3,619,068.00	20,004.00	19,929.12	1.85	1.85	1.38
Asset-Backed Security / Collateralized Mortgage Obligation											
CARMX 2017-1 A2 DTD 01/31/2017 1.600% 02/15/2020	14314JAB6	565,000.00	BARC		100.00	564,999.83	0.00	(0.01)	1.52	1.52	1.60
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	MERRILL		100.03	620,176.33	296.98	255.71	1.02	2.47	1.40
CCCIT 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021	17305EGA7	450,000.00	CITI		100.11	450,493.74	579.91	493.74	1.92	2.16	1.69
ALLYA 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	CITI		99.98	134,968.41	(19.79)	(19.79)	2.21	3.93	1.71
Security Type Sub-Total		1,770,000.00				1,770,638.31	857.10	729.65	1.50	2.20	1.56
Managed Account Sub-Total		121,586,714.40				121,308,484.61	(526,238.46)	(390,398.64)	1.82	1.92	1.29



Managed Account Fair Market Value & Analytics

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Securities Sub-Total	\$121,586,714.40	\$121,308,484.61	(\$526,238.46)	(\$390,398.64)	1.82	1.92	1.29%
Accrued Interest		\$311,143.15					
Total Investments		\$121,619,627.76					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/03/17	01/05/17	US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	5,450,000.00	(5,406,570.31)	(29,249.32)	(5,435,819.63)			
01/03/17	01/06/17	JOHN DEERE CAPITAL CORP DTD 01/06/2017 1.650% 10/15/2018	24422ETM1	235,000.00	(234,847.25)	0.00	(234,847.25)			
01/10/17	01/12/17	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	(1,200,000.00)	0.00	(1,200,000.00)			
01/19/17	01/26/17	CCCIT 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021	17305EGA7	450,000.00	(449,913.83)	0.00	(449,913.83)			
01/24/17	01/27/17	IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	(599,424.00)	0.00	(599,424.00)			
01/24/17	01/31/17	ALLYA 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	(134,988.20)	0.00	(134,988.20)			
01/25/17	01/31/17	CARMX 2017-1 A2 DTD 01/31/2017 1.600% 02/15/2020	14314JAB6	565,000.00	(564,999.83)	0.00	(564,999.83)			
01/30/17	02/06/17	MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	(284,809.05)	0.00	(284,809.05)			
01/31/17	02/03/17	AMERICAN EXPRESS CREDIT CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	(595,440.00)	(2,635.00)	(598,075.00)			
Transaction Type Sub-Total				9,520,000.00	(9,470,992.47)	(31,884.32)	(9,502,876.79)			
INTEREST										
01/01/17	01/01/17	CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	920,000.00	0.00	8,390.40	8,390.40			
01/01/17	01/01/17	CA EARTHQUAKE AUTH TXBL REV BONDS DTD 11/06/2014 1.824% 07/01/2017	13017HAD8	190,000.00	0.00	1,732.80	1,732.80			
01/01/17	01/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	462,595.28	0.00	1,734.73	1,734.73			
01/01/17	01/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.924% 04/01/2020	3136AP3Z3	1,507,361.20	0.00	1,161.13	1,161.13			



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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										
01/01/17	01/25/17	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	920,000.00	0.00	1,368.50	1,368.50			
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,125,000.00	0.00	1,543.13	1,543.13			
01/01/17	01/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	402,860.70	0.00	545.88	545.88			
01/01/17	01/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	515,000.00	0.00	814.59	814.59			
01/01/17	01/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	233,363.81	0.00	153.64	153.64			
01/01/17	01/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,856,877.23	0.00	1,286.46	1,286.46			
01/01/17	01/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.800% 06/01/2018	3136AMMC0	235,977.96	0.00	157.39	157.39			
01/01/17	01/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	385,000.00	0.00	497.29	497.29			
01/15/17	01/15/17	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	620,000.00	0.00	728.50	728.50			
01/16/17	01/16/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	1,250,000.00	0.00	1,649.31	1,649.31			
01/16/17	01/16/17	WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/26/2012 1.500% 01/16/2018	94974BFG0	1,250,000.00	0.00	9,375.00	9,375.00			
01/19/17	01/19/17	INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,450,000.00	0.00	10,718.75	10,718.75			
01/19/17	01/19/17	FEDERAL HOME LOAN BANKS NOTES DTD 07/19/2016 0.750% 01/19/2018	3130A8SE4	2,450,000.00	0.00	9,187.50	9,187.50			
01/28/17	01/28/17	FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	0.00	35,715.63	35,715.63			
01/31/17	01/31/17	US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,850,000.00	0.00	30,312.50	30,312.50			
Transaction Type Sub-Total				26,819,036.18	0.00	117,073.13	117,073.13			



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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									
PAYDOWNS										
01/01/17	01/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	32,418.76	32,418.76	0.00	32,418.76	(1,570.28)	0.00	
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	9,886.04	9,886.04	0.00	9,886.04	(99.00)	0.00	
01/01/17	01/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.800% 06/01/2018	3136AMMC0	20,241.18	20,241.18	0.00	20,241.18	5.29	0.00	
01/01/17	01/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	229.71	229.71	0.00	229.71	0.06	0.00	
01/01/17	01/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	15,372.15	15,372.15	0.00	15,372.15	4.45	0.00	
01/01/17	01/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	52,208.73	52,208.73	0.00	52,208.73	(521.70)	0.00	
01/01/17	01/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.924% 04/01/2020	3136AP3Z3	11,965.21	11,965.21	0.00	11,965.21	4.31	0.00	
Transaction Type Sub-Total				142,321.78	142,321.78	0.00	142,321.78	(2,176.87)	0.00	
SELL										
01/03/17	01/05/17	US TREASURY NOTES DTD 12/31/2012 0.750% 12/31/2017	912828UE8	1,250,000.00	1,247,998.05	129.49	1,248,127.54	(2,832.03)	(2,499.95)	FIFO
01/03/17	01/05/17	US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	1,000,000.00	999,140.63	2,192.68	1,001,333.31	2,070.32	(36.26)	FIFO
01/03/17	01/05/17	US TREASURY NOTES DTD 01/31/2013 0.875% 01/31/2018	912828UJ7	1,850,000.00	1,848,193.36	6,950.07	1,855,143.43	16,982.42	4,792.86	FIFO
01/03/17	01/05/17	US TREASURY NOTES DTD 09/30/2010 1.875% 09/30/2017	912828PA2	1,190,000.00	1,199,110.94	5,945.91	1,205,056.85	(20,732.03)	1,898.36	FIFO
01/03/17	01/06/17	FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	235,000.00	233,676.95	542.62	234,219.57	(1,163.25)	(1,190.27)	FIFO
01/10/17	01/12/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	1,200,000.00	1,199,508.00	1,416.67	1,200,924.67	(444.00)	(444.00)	FIFO
01/19/17	01/26/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	450,000.00	449,473.50	156.25	449,629.75	(508.50)	(508.50)	FIFO
01/24/17	01/27/17	US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	600,000.00	595,453.13	3,668.48	599,121.61	234.38	141.96	FIFO



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
01/25/17	01/31/17	FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	550,000.00	549,246.50	1,764.58	551,011.08	(583.00)	(660.08)	FIFO
Transaction Type Sub-Total				8,325,000.00	8,321,801.06	22,766.75	8,344,567.81	(6,975.69)	1,494.12	
Managed Account Sub-Total					(1,006,869.63)	107,955.56	(898,914.07)	(9,152.56)	1,494.12	
Total Security Transactions					(\$1,006,869.63)	\$107,955.56	(\$898,914.07)	(\$9,152.56)	\$1,494.12	

Bolded items are forward settling trades.