



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
January 31, 2019

CITY OF HAYWARD

Client Management Team

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Individual Accounts

Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723



Important Disclosures

Important Disclosures

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

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

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

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

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by 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 **January 31, 2019**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$121,751,360.29
Maturities/Calls	(207,360.38)
Principal Dispositions	(17,259,406.09)
Principal Acquisitions	17,725,717.79
Unsettled Trades	0.00
Change in Current Value	204,091.35
Closing Market Value	\$122,214,402.96

Cash Transactions Summary - Managed Account

Maturities/Calls	12,239.57
Sale Proceeds	17,294,393.86
Coupon/Interest/Dividend Income	254,108.09
Principal Payments	195,120.81
Security Purchases	(17,807,263.29)
Net Cash Contribution	51,400.96
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	289,095.86
Less Purchased Interest Related to Interest/Coupons	(81,545.50)
Plus Net Realized Gains/Losses	(141,554.64)
Total Cash Basis Earnings	\$65,995.72

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	122,633,265.33
Ending Accrued Interest	501,651.57
Plus Proceeds from Sales	17,294,393.86
Plus Proceeds of Maturities/Calls/Principal Payments	207,360.38
Plus Coupons/Dividends Received	254,108.09
Less Cost of New Purchases	(17,807,263.29)
Less Beginning Amortized Value of Securities	(122,529,364.52)
Less Beginning Accrued Interest	(499,323.87)
Total Accrual Basis Earnings	\$54,827.55



Portfolio Summary and Statistics

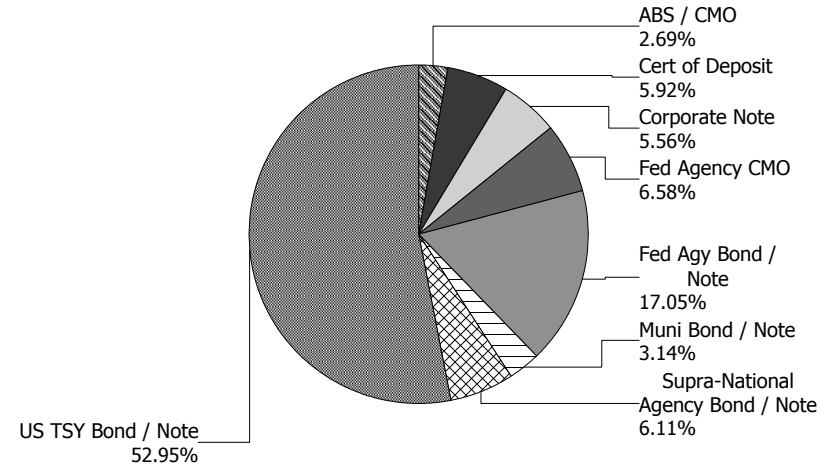
For the Month Ending **January 31, 2019**

CITY OF HAYWARD - 35310000

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	65,540,000.00	64,720,374.80	52.95
Supra-National Agency Bond / Note	7,485,000.00	7,463,745.38	6.11
Municipal Bond / Note	3,845,000.00	3,833,356.95	3.14
Federal Agency Collateralized Mortgage Obligation	8,018,562.57	8,038,446.52	6.58
Federal Agency Bond / Note	20,855,000.00	20,832,138.94	17.05
Corporate Note	6,810,000.00	6,795,138.39	5.56
Certificate of Deposit	7,225,000.00	7,237,819.65	5.92
Asset-Backed Security / Collateralized Mortgage Obligation	3,293,685.20	3,293,382.33	2.69
Managed Account Sub-Total	123,072,247.77	122,214,402.96	100.00%
Accrued Interest		501,651.57	
Total Portfolio	123,072,247.77	122,716,054.53	

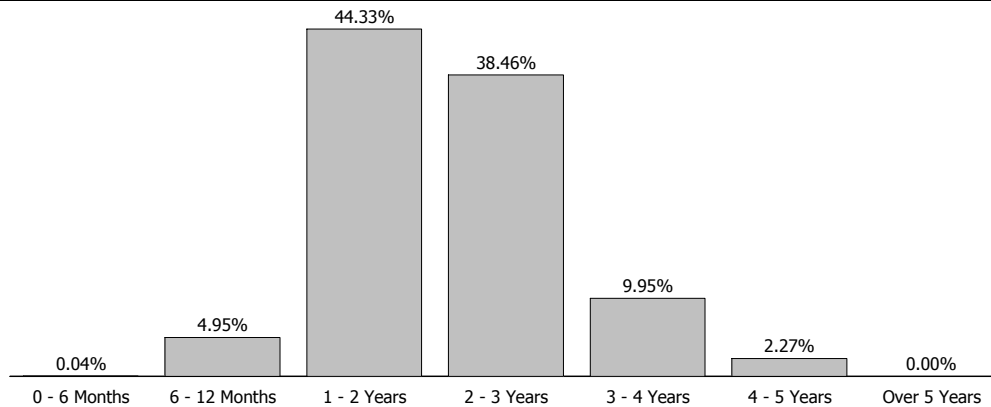
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.24%
Yield to Maturity at Market	2.57%
Duration to Worst	1.76
Weighted Average Days to Maturity	738



Managed Account Issuer Summary

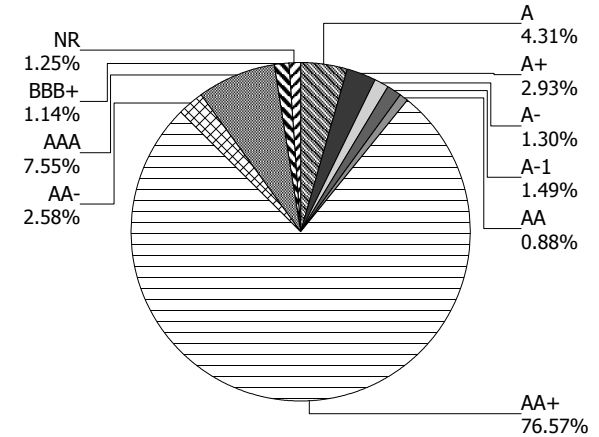
For the Month Ending **January 31, 2019**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	146,317.76	0.12
ALLY AUTO RECEIVABLES TRUST	482,231.96	0.39
AMERICAN EXPRESS CO	599,982.20	0.49
AMERICAN HONDA FINANCE	277,515.56	0.23
BANK OF AMERICA CO	582,554.79	0.48
BANK OF MONTREAL	601,635.60	0.49
BANK OF NOVA SCOTIA	603,591.00	0.49
BMW FINANCIAL SERVICES NA LLC	125,702.84	0.10
CALIFORNIA ST	1,429,759.50	1.17
CANADIAN IMPERIAL BANK OF COMMERCE	601,036.80	0.49
CARMAX AUTO OWNER TRUST	513,797.38	0.42
CATERPILLAR INC	326,736.15	0.27
CHARLES SCHWAB	236,696.23	0.19
CITIGROUP INC	298,116.90	0.24
CREDIT AGRICOLE SA	600,546.00	0.49
CREDIT SUISSE GROUP	600,274.20	0.49
DEERE & COMPANY	547,936.55	0.45
FANNIE MAE	10,653,884.31	8.72
FEDERAL HOME LOAN BANKS	7,542,869.55	6.17
FORD CREDIT AUTO LEASE TRUST	230,696.88	0.19
FORD CREDIT AUTO OWNER TRUST	201,533.98	0.16
FREDDIE MAC	10,673,831.60	8.74
GM FINANCIAL AUTO LEASING TRUST	170,418.83	0.14
GOLDMAN SACHS GROUP INC	596,987.40	0.49
HOME DEPOT INC	177,784.95	0.15
HONDA AUTO RECEIVABLES	209,375.14	0.17
HYUNDAI AUTO RECEIVABLES	404,975.71	0.33
IBM CORP	595,134.60	0.49
INTER-AMERICAN DEVELOPMENT BANK	2,605,983.62	2.13
INTERNATIONAL FINANCE CORPORATION	1,849,537.50	1.51
INTL BANK OF RECONSTRUCTION AND DEV	3,008,224.26	2.46
JOHN DEERE OWNER TRUST	96,275.87	0.08

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2019**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
JP MORGAN CHASE & CO	606,179.40	0.50
MITSUBISHI UFJ FINANCIAL GROUP INC	621,776.25	0.51
MORGAN STANLEY	296,153.70	0.24
NATIONAL RURAL UTILITIES CO FINANCE CORP	249,659.75	0.20
NISSAN AUTO LEASE TRUST	225,438.86	0.18
NISSAN AUTO RECEIVABLES	513,325.78	0.42
NORDEA BANK AB	600,962.40	0.49
PACCAR FINANCIAL CORP	295,255.77	0.24
ROYAL BANK OF CANADA	604,135.80	0.49
SKANDINAVISKA ENSKILDA BANKEN AB	1,195,314.00	0.98
STATE OF CONNECTICUT	1,326,318.60	1.09
SUMITOMO MITSUI FINANCIAL GROUP INC	606,876.60	0.50
THE BANK OF NEW YORK MELLON CORPORATION	595,990.80	0.49
TOYOTA MOTOR CORP	485,744.98	0.40
UBS AG	601,671.00	0.49
UNITED STATES TREASURY	64,720,374.80	52.97
UNIVERSITY OF CALIFORNIA	1,077,278.85	0.88
Total	\$122,214,402.96	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	AA+	Aaa	02/01/17	02/03/17	993,945.31	1.58	5,849.45	997,848.38	987,500.00
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	20,473.07	3,499,940.82	3,456,250.00
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	11,171.50	2,895,542.67	2,868,313.36
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	15,189.57	4,292,075.87	4,240,539.60
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	6,490.38	2,497,096.93	2,467,382.50
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	11,132.60	7,763,235.84	7,655,240.75
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	123.45	2,750,270.57	2,714,228.00
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	7,458.05	1,273,705.12	1,252,936.13
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	1,406.25	498,878.16	492,285.00
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	AA+	Aaa	11/01/17	11/03/17	3,584,390.63	1.77	10,125.00	3,590,632.94	3,544,452.00
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	AA+	Aaa	12/01/17	12/05/17	4,578,078.13	1.91	7,116.02	4,586,219.83	4,539,445.60
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	15.19	392,388.35	391,468.80
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	17.09	444,158.87	440,402.40
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	132.94	3,454,023.20	3,425,352.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 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	2,991.19	609,426.79	608,081.25
US TREASURY NOTES 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	14,836.33	3,019,512.50	3,016,083.00
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	AA+	Aaa	06/04/18	06/06/18	3,167,680.66	2.62	11,163.46	3,179,935.88	3,191,111.70
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	AA+	Aaa	07/03/18	07/06/18	1,477,031.25	2.66	2,817.68	1,481,302.32	1,488,399.00
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	AA+	Aaa	09/05/18	09/07/18	1,576,291.99	2.72	20,008.49	1,576,134.66	1,586,196.68
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	AA+	Aaa	09/26/18	09/28/18	1,717,655.27	2.91	21,914.06	1,718,521.59	1,737,263.03
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	AA+	Aaa	01/29/19	01/31/19	5,991,328.13	2.55	7,044.20	5,991,336.18	6,010,314.00
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	453.21	8,593,912.34	8,607,130.00
Security Type Sub-Total		65,540,000.00					64,961,486.72	2.03	177,929.18	65,106,099.81	64,720,374.80
Supra-National Agency Bond / Note											
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	7,383.31	1,223,389.84	1,204,358.75
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	5,880.94	1,221,557.90	1,204,989.62
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	19,228.18	1,849,004.55	1,849,537.50



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	AAA	Aaa	04/12/18	04/19/18	1,396,920.00	2.70	10,412.50	1,397,701.28	1,400,994.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	AAA	Aaa	07/18/18	07/25/18	1,790,799.70	2.83	1,096.94	1,791,498.04	1,803,865.51

Security Type Sub-Total		7,485,000.00					7,484,654.16	2.41	44,001.87	7,483,151.61	7,463,745.38
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Municipal Bond / Note											
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	8,032.56	1,340,528.58	1,326,318.60
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	2,506.94	625,000.00	618,425.00
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	AA-	Aa3	04/18/18	04/25/18	1,425,057.00	2.80	13,300.00	1,425,030.71	1,429,759.50
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	2,909.52	455,000.00	458,853.85

Security Type Sub-Total		3,845,000.00					3,847,951.40	2.14	26,749.02	3,845,559.29	3,833,356.95
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.636% 03/01/2019	3136ANA98	51,941.74	AA+	Aaa	06/12/15	06/30/15	51,926.71	0.43	114.10	51,941.74	51,847.86
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,796.87	AA+	Aaa	06/09/16	06/30/16	3,834.83	1.05	5.65	3,797.16	3,781.22
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	75,174.74	AA+	Aaa	10/07/15	10/30/15	75,927.53	1.08	103.11	75,207.60	74,807.15
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	2,646.38	AA+	Aaa	06/08/15	06/11/15	2,774.57	0.77	9.92	2,669.59	2,649.20



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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												
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020		31398VJ98	1,225,000.00	AA+	Aaa	06/12/18	06/15/18	1,249,882.81	1.57	4,339.56	1,240,157.67	1,235,272.36
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020		3136AP3Z3	183,543.12	AA+	Aaa	09/10/15	09/30/15	183,477.05	0.54	417.41	183,543.12	183,321.47
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020		3137AA4V2	457,059.81	AA+	Aaa	06/23/17	06/28/17	465,754.64	1.60	1,105.32	460,431.60	456,790.92
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020		3137B6ZM6	872,743.10	AA+	Aaa	09/21/17	09/26/17	896,982.19	1.15	2,206.59	886,434.21	873,187.59
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	676,690.23	AA+	Aaa	04/11/18	04/30/18	690,150.28	2.27	2,007.51	687,236.35	684,619.42
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022		3137FKK70	1,221,317.37	AA+	Aaa	12/07/18	12/14/18	1,221,307.60	3.05	3,230.38	1,221,307.60	1,226,134.00
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	98,595.70	AA+	Aaa	03/06/18	03/09/18	96,454.32	2.58	130.06	96,863.68	96,727.73
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	432,859.17	AA+	Aaa	07/12/18	07/17/18	421,919.35	2.87	571.01	423,226.07	424,658.31
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	889,766.07	AA+	Aaa	03/07/18	03/09/18	870,302.45	2.59	1,173.75	874,024.19	872,908.74
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023		3137FJYA1	1,238,375.62	AA+	Aaa	11/07/18	11/19/18	1,238,342.19	3.28	3,564.46	1,238,342.18	1,258,708.26
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	589,052.65	AA+	Aaa	12/07/18	12/17/18	589,050.88	3.11	1,572.28	589,050.88	593,032.29
Security Type Sub-Total			8,018,562.57					8,058,087.40	2.35	20,551.11	8,034,233.64	8,038,446.52
Federal Agency Bond / Note												
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	9,626.25	1,509,648.71	1,494,058.93
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	4,629.17	1,198,310.33	1,183,791.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	3,250,000.00	AA+	Aaa	06/04/18	06/06/18	3,254,745.00	2.55	14,929.69	3,253,211.10	3,255,898.75
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	150.00	3,594,485.52	3,547,792.80
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	AA+	Aaa	06/22/18	06/25/18	1,744,598.65	2.76	5,198.65	1,744,674.45	1,754,943.01
FREDDIE MAC NOTES (CALLABLE) DTD 08/27/2018 2.900% 08/27/2021	3134GSWC5	2,450,000.00	AA+	Aaa	08/22/18	08/27/18	2,450,000.00	2.90	30,393.61	2,450,000.00	2,449,970.60
FEDERAL HOME LOAN BANKS NOTES (CALLABLE) DTD 09/20/2018 3.000% 09/20/2021	3130AEXV7	1,825,000.00	AA+	Aaa	09/13/18	09/20/18	1,825,000.00	3.00	19,922.92	1,825,000.00	1,829,737.70
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	AA+	Aaa	11/02/18	11/06/18	2,423,593.50	3.02	22,027.08	2,423,717.20	2,457,233.10
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	AA+	Aaa	01/29/19	01/31/19	1,200,312.00	2.62	1,750.00	1,200,311.77	1,203,668.40
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	AA+	Aaa	01/09/19	01/11/19	1,648,812.00	2.65	2,406.25	1,648,833.29	1,655,044.05
Security Type Sub-Total		20,855,000.00					20,841,082.75	2.42	111,033.62	20,848,192.37	20,832,138.94
Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	400,000.00	A-	A2	01/31/17	02/03/17	396,960.00	1.99	1,718.89	399,156.94	396,851.60
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	1,840.00	599,866.87	596,987.40
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	126.67	599,806.46	595,134.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
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	2,597.78	279,859.64	277,515.56
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	5,625.83	601,117.87	595,990.80
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	2,108.33	249,925.74	248,365.25
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	3,330.21	299,854.23	299,571.30
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	2,738.89	249,802.79	249,659.75
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	3,230.25	364,891.72	366,135.88
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	2,083.33	296,436.85	296,153.70
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	1,485.07	234,994.39	236,696.23
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	A+	A1	08/06/18	08/09/18	294,908.55	3.16	4,439.75	294,922.42	295,255.77
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	4,095.00	324,781.81	326,736.15
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	AA-	A1	09/11/18	09/14/18	144,702.75	3.07	1,655.42	144,739.03	146,317.76
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	1,552.00	199,316.13	197,476.20
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	3,026.40	390,000.00	385,078.59
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	BBB+	A3	11/01/18	11/06/18	199,956.00	3.71	1,747.22	199,959.24	203,130.60



Managed Account Detail of Securities Held

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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											
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	BBB+	Baa1	01/15/19	01/17/19	294,543.00	3.57	1,280.83	294,613.75	298,116.90
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	868.92	174,538.52	177,784.95
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	A-	A2	06/11/18	06/18/18	600,000.00	3.51	2,518.37	600,000.00	606,179.40
Security Type Sub-Total		6,810,000.00					6,795,175.40	2.70	48,069.16	6,798,584.40	6,795,138.39
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	A-1	P-1	08/03/17	08/04/17	1,199,532.00	1.85	11,224.00	1,199,883.00	1,195,314.00
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	A-1	P-1	09/25/17	09/27/17	625,000.00	2.07	4,635.94	625,000.00	621,776.25
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	15,708.50	600,000.00	600,274.20
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	7,298.67	600,000.00	600,962.40
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	A+	Aa2	03/02/18	03/06/18	600,000.00	2.93	7,250.00	600,000.00	601,671.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	600,000.00	A+	A1	04/06/18	04/10/18	600,000.00	2.85	1,192.58	600,000.00	600,546.00
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	600,000.00	A+	Aa2	04/06/18	04/10/18	600,000.00	2.78	1,166.92	600,000.00	601,036.80
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	A+	Aa2	06/05/18	06/07/18	599,772.00	3.10	2,874.67	599,844.34	603,591.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A+	Aa2	08/01/18	08/03/18	600,000.00	3.23	9,676.33	600,000.00	601,635.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A	A1	10/16/18	10/18/18	599,184.00	3.46	5,819.50	599,297.65	606,876.60
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	AA-	Aa2	06/07/18	06/08/18	600,000.00	3.24	2,916.00	600,000.00	604,135.80

Security Type Sub-Total		7,225,000.00					7,223,488.00	2.73	69,763.11	7,224,024.99	7,237,819.65
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Asset-Backed Security / Collateralized Mortgage Obligation											
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	120,296.11	AAA	Aaa	03/07/17	03/15/17	120,281.94	1.74	92.49	120,288.56	119,609.10
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	96,897.64	NR	Aaa	02/22/17	03/02/17	96,883.84	1.79	76.66	96,888.65	96,275.87
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	95,782.79	NR	Aaa	01/24/17	01/31/17	95,774.42	1.70	72.37	95,778.46	95,193.87
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	AAA	Aaa	09/18/18	09/26/18	169,986.57	3.19	165.18	169,988.22	170,418.83
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	AAA	Aaa	10/10/18	10/17/18	124,982.63	3.27	124.51	124,984.45	125,702.84
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	211,011.34	NR	Aaa	03/21/17	03/28/17	210,998.79	1.72	100.82	211,002.32	209,375.14
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	255,927.09	AAA	NR	03/22/17	03/29/17	255,906.39	1.76	200.19	255,908.92	253,996.58
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	65474AD6	314,152.79	NR	Aaa	03/21/17	03/28/17	314,119.52	1.74	242.94	314,130.73	311,834.50
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	389,617.44	NR	Aaa	03/21/17	03/29/17	389,571.51	1.79	308.23	389,591.80	387,038.09
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	AAA	Aaa	10/16/18	10/24/18	224,980.34	3.26	325.00	224,982.11	225,438.86
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	NR	Aaa	09/18/18	09/21/18	229,980.57	3.41	326.09	229,982.68	230,696.88



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Asset-Backed Security / Collateralized Mortgage Obligation											
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	AAA	Aaa	12/04/18	12/12/18	149,998.20	3.48	213.33	149,998.31	150,979.13
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	NR	Aaa	10/16/18	10/23/18	199,965.80	3.34	288.00	199,967.78	201,533.98
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	AAA	Aaa	12/04/18	12/12/18	199,961.68	3.53	286.22	199,962.91	201,491.28
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	AAA	NR	07/18/18	07/25/18	284,961.15	3.36	396.47	284,965.11	286,525.55
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	AAA	NR	10/17/18	10/24/18	224,997.93	3.36	336.00	224,998.21	227,271.83
Security Type Sub-Total		3,293,685.20					3,293,351.28	2.64	3,554.50	3,293,419.22	3,293,382.33
Managed Account Sub-Total		123,072,247.77					122,505,277.11	2.24	501,651.57	122,633,265.33	122,214,402.96
Securities Sub-Total		\$123,072,247.77					\$122,505,277.11	2.24%	\$501,651.57	\$122,633,265.33	\$122,214,402.96
Accrued Interest											\$501,651.57
Total Investments											\$122,716,054.53



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 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		98.75	987,500.00	(6,445.31)	(10,348.38)	1.05	1.05	2.56
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		98.75	3,456,250.00	(43,613.28)	(43,690.82)	1.05	1.05	2.56
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		98.40	2,868,313.36	3,528.79	(27,229.31)	1.14	1.14	2.53
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	MORGAN_S		98.62	4,240,539.60	(40,143.99)	(51,536.27)	1.22	1.22	2.51
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		98.70	2,467,382.50	(26,855.78)	(29,714.43)	1.30	1.30	2.50
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		98.78	7,655,240.75	(122,610.81)	(107,995.09)	1.38	1.38	2.51
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		98.70	2,714,228.00	(36,309.11)	(36,042.57)	1.47	1.47	2.51
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		98.27	1,252,936.13	(19,623.44)	(20,768.99)	1.54	1.54	2.50
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		98.46	492,285.00	(5,840.00)	(6,593.16)	1.78	1.78	2.49
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		98.46	3,544,452.00	(39,938.63)	(46,180.94)	1.78	1.78	2.49
US TREASURY NOTES	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		98.68	4,539,445.60	(38,632.53)	(46,774.23)	1.87	1.87	2.46
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		97.87	391,468.80	2,750.05	(919.55)	1.96	1.96	2.47
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		97.87	440,402.40	(650.33)	(3,756.47)	1.96	1.96	2.47
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		97.87	3,425,352.00	(4,648.00)	(28,671.20)	1.96	1.96	2.47
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		97.29	608,081.25	5,761.91	(1,345.54)	2.02	2.02	2.47
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		97.29	3,016,083.00	32,454.09	(3,429.50)	2.02	2.02	2.47
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		98.95	3,191,111.70	23,431.04	11,175.82	2.25	2.25	2.47



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		99.23	1,488,399.00	11,367.75	7,096.68	2.33	2.33	2.46
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		100.71	1,586,196.68	9,904.69	10,062.02	2.41	2.41	2.46
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		100.71	1,737,263.03	19,607.76	18,741.44	2.41	2.41	2.46
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		100.17	6,010,314.00	18,985.87	18,977.82	2.83	2.83	2.44
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		98.37	8,607,130.00	16,407.34	13,217.66	2.90	2.90	2.44

Security Type Sub-Total **65,540,000.00** **64,720,374.80** **(241,111.92)** **(385,725.01)** **1.93** **1.93** **2.48**

Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		98.32	1,204,358.75	(17,701.25)	(19,031.09)	1.57	1.57	2.63
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		99.18	1,204,989.62	(21,272.34)	(16,568.28)	1.72	1.72	2.60
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		99.98	1,849,537.50	925.00	532.95	2.01	2.01	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		100.07	1,400,994.00	4,074.00	3,292.72	2.13	2.13	2.59
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		100.49	1,803,865.51	13,065.81	12,367.47	2.38	2.38	2.54

Security Type Sub-Total **7,485,000.00** **7,463,745.38** **(20,908.78)** **(19,406.23)** **2.00** **2.00** **2.60**

Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		98.98	1,326,318.60	(16,575.80)	(14,209.98)	0.53	0.53	3.23



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Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		98.95	618,425.00	(6,575.00)	(6,575.00)	1.26	1.26	2.73
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		100.33	1,429,759.50	4,702.50	4,728.79	2.07	2.07	2.64
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		100.85	458,853.85	3,853.85	3,853.85	2.19	2.19	2.64

Security Type Sub-Total **3,845,000.00** **3,833,356.95** **(14,594.45)** **(12,202.34)** **1.42** **1.42** **2.86**

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.636% 03/01/2019	3136ANA98	51,941.74	CITIGRP		99.82	51,847.86	(78.85)	(93.88)	0.08	0.12	2.68
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,796.87	CSFB		99.59	3,781.22	(53.61)	(15.94)	0.28	0.28	2.82
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	75,174.74	MORGANST		99.51	74,807.15	(1,120.38)	(400.45)	0.34	0.48	2.44
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	2,646.38	CITIGRP		100.11	2,649.20	(125.37)	(20.39)	0.16	0.50	3.94
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	CITIGRP		100.84	1,235,272.36	(14,610.45)	(4,885.31)	0.82	0.52	2.11
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020	3136AP3Z3	183,543.12	MERRILL		99.88	183,321.47	(155.58)	(221.65)	0.08	0.65	2.63
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	457,059.81	WELLS_FA		99.94	456,790.92	(8,963.72)	(3,640.68)	0.79	1.13	2.78
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	872,743.10	CITIGRP		100.05	873,187.59	(23,794.60)	(13,246.62)	1.41	0.89	2.75
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	676,690.23	JPM_CHAS		101.17	684,619.42	(5,530.86)	(2,616.93)	2.01	1.34	2.51
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,221,317.37	GOLDMAN		100.39	1,226,134.00	4,826.40	4,826.40	2.48	1.58	2.79
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	98,595.70	BAIRD		98.11	96,727.73	273.41	(135.95)	1.63	1.62	2.69
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	432,859.17	BARCLAYS		98.11	424,658.31	2,738.96	1,432.24	1.63	1.62	2.69



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Federal Agency Collateralized Mortgage Obligation												
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	889,766.07	BAIRD			98.11	872,908.74	2,606.29	(1,115.45)	1.63	1.62	2.69
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	1,238,375.62	MORGAN_S			101.64	1,258,708.26	20,366.07	20,366.08	2.63	2.15	2.59
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	589,052.65	CSFB			100.68	593,032.29	3,981.41	3,981.41	1.73	2.22	2.80
Security Type Sub-Total		8,018,562.57					8,038,446.52	(19,640.88)	4,212.88	1.70	1.40	2.60
Federal Agency Bond / Note												
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	JPM_CHAS			98.94	1,494,058.93	(14,974.67)	(15,589.78)	1.05	1.05	2.50
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	WELLS_FA			98.65	1,183,791.60	(12,104.40)	(14,518.73)	1.19	1.19	2.51
FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	3,250,000.00	NOMURA			100.18	3,255,898.75	1,153.75	2,687.65	1.29	1.29	2.48
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	BARCLAYS			98.55	3,547,792.80	(41,299.20)	(46,692.72)	1.47	1.47	2.49
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA			100.57	1,754,943.01	10,344.36	10,268.56	2.30	2.30	2.50
FREDDIE MAC NOTES (CALLABLE) DTD 08/27/2018 2.900% 08/27/2021	3134GSWC5	2,450,000.00	CITIGRP		02/27/19	100.00	2,449,970.60	(29.40)	(29.40)	0.78	0.07	2.90
FEDERAL HOME LOAN BANKS NOTES (CALLABLE) DTD 09/20/2018 3.000% 09/20/2021	3130AEXV7	1,825,000.00	CITIGRP		09/20/19	100.26	1,829,737.70	4,737.70	4,737.70	1.28	0.62	2.90
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP			101.33	2,457,233.10	33,639.60	33,515.90	2.56	2.56	2.49
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA			100.31	1,203,668.40	3,356.40	3,356.63	2.81	2.81	2.52
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA			100.31	1,655,044.05	6,232.05	6,210.76	2.81	2.81	2.52
Security Type Sub-Total		20,855,000.00					20,832,138.94	(8,943.81)	(16,053.43)	1.68	1.54	2.58



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Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	400,000.00	JPM_CHAS	09/30/19	99.21	396,851.60	(108.40)	(2,305.34)	0.72	0.74	2.77
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS	11/13/19	99.50	596,987.40	(2,562.60)	(2,879.47)	0.83	0.85	2.89
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		99.19	595,134.60	(4,289.40)	(4,671.86)	0.97	0.97	2.74
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	MIZUHO		99.11	277,515.56	(2,086.84)	(2,344.08)	1.01	1.01	2.87
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	US_BANCO	01/24/20	99.33	595,990.80	(7,111.20)	(5,127.07)	1.01	1.03	2.79
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	MITSU		99.35	248,365.25	(1,439.75)	(1,560.49)	1.09	1.09	2.80
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		99.86	299,571.30	(224.70)	(282.93)	2.01	2.01	2.94
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		99.86	249,659.75	(62.75)	(143.04)	2.02	2.02	2.97
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		100.31	366,135.88	1,281.88	1,244.16	2.10	2.10	2.80
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		98.72	296,153.70	1,193.70	(283.15)	2.13	2.13	3.10
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		100.72	236,696.23	1,703.28	1,701.84	2.20	2.20	2.92
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		100.09	295,255.77	347.22	333.35	2.37	2.37	3.11
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913Q2N8	325,000.00	BARCLAYS		100.53	326,736.15	1,986.40	1,954.34	2.45	2.45	2.93
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		100.91	146,317.76	1,615.01	1,578.73	2.48	2.48	2.64
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	98.74	197,476.20	(1,549.80)	(1,839.93)	1.67	2.55	2.82



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Corporate Note												
BANK OF AMERICA CORP (CALLABLE)	06051GGS2	390,000.00	MERRILL	10/01/20	98.74	385,078.59	(4,921.41)	(4,921.41)	1.67	2.55	2.82	
DTD 09/18/2017 2.328% 10/01/2021												
AMERICAN EXPRESS CREDIT CORP NOTES	025816BY4	200,000.00	RBC		101.57	203,130.60	3,174.60	3,171.36	2.59	2.59	3.10	
DTD 11/06/2018 3.700% 11/05/2021												
CITIGROUP INC CORP (CALLABLE) NOTE	172967LC3	300,000.00	RBC	11/08/21	99.37	298,116.90	3,573.90	3,503.15	2.67	2.70	3.13	
DTD 12/08/2016 2.900% 12/08/2021												
HOME DEPOT INC	437076BV3	175,000.00	JPM_CHAS		101.59	177,784.95	3,264.45	3,246.43	2.91	2.91	2.71	
DTD 12/06/2018 3.250% 03/01/2022												
JPMORGAN CHASE & CO CORP NOTES	46647PAS5	600,000.00	JPM_CHAS		101.03	606,179.40	6,179.40	6,179.40	3.16	3.16	3.19	
DTD 06/18/2018 3.514% 06/18/2022												
Security Type Sub-Total		6,810,000.00				6,795,138.39	(37.01)	(3,446.01)	1.78	1.87	2.91	
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD	83050FXT3	1,200,000.00	BARCLAYS		99.61	1,195,314.00	(4,218.00)	(4,569.00)	0.49	0.49	2.55	
DTD 08/04/2017 1.840% 08/02/2019												
MUFG BANK LTD/NY CERT DEPOS	06539RGM3	625,000.00	MITSU		99.48	621,776.25	(3,223.75)	(3,223.75)	0.64	0.64	2.81	
DTD 09/27/2017 2.070% 09/25/2019												
CREDIT SUISSE NEW YORK CERT DEPOS	22549LFR1	600,000.00	CSFB		100.05	600,274.20	274.20	274.20	0.97	0.97	2.62	
DTD 02/08/2018 2.670% 02/07/2020												
NORDEA BANK AB NY CD	65590ASN7	600,000.00	GOLDMAN		100.16	600,962.40	962.40	962.40	1.02	1.02	2.56	
DTD 02/22/2018 2.720% 02/20/2020												
UBS AG STAMFORD CT LT CD	90275DHG8	600,000.00	UBS		100.28	601,671.00	1,671.00	1,671.00	1.05	1.05	2.67	
DTD 03/06/2018 2.900% 03/02/2020												
CREDIT AGRICOLE CIB NY FLT CERT DEPOS	22532XHT8	600,000.00	CREDAG		100.09	600,546.00	546.00	546.00	0.19	1.16	3.22	
DTD 04/10/2018 3.253% 04/10/2020												
CANADIAN IMP BK COMM NY FLT CERT DEPOS	13606BVF0	600,000.00	MERRILL		100.17	601,036.80	1,036.80	1,036.80	0.19	1.16	3.08	
DTD 04/10/2018 3.183% 04/10/2020												
BANK OF NOVA SCOTIA HOUSTON CD	06417GU22	600,000.00	GOLDMAN		100.60	603,591.00	3,819.00	3,746.66	1.30	1.30	2.62	
DTD 06/07/2018 3.080% 06/05/2020												



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Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS		06370REU9	600,000.00	BMO		100.27	601,635.60	1,635.60	1,635.60	1.45	1.45	3.02
DTD 08/03/2018 3.190% 08/03/2020												
SUMITOMO MITSUI BANK NY CERT DEPOS		86565BPC9	600,000.00	GOLDMAN		101.15	606,876.60	7,692.60	7,578.95	1.64	1.64	2.70
DTD 10/18/2018 3.390% 10/16/2020												
ROYAL BANK OF CANADA NY CD		78012UEE1	600,000.00	RBC		100.69	604,135.80	4,135.80	4,135.80	2.24	2.24	2.93
DTD 06/08/2018 3.240% 06/07/2021												
Security Type Sub-Total			7,225,000.00				7,237,819.65	14,331.65	13,794.66	0.97	1.13	2.78
Asset-Backed Security / Collateralized Mortgage Obligation												
TOYOTA ABS 2017-A A3		89238MAD0	120,296.11	MERRILL		99.43	119,609.10	(672.84)	(679.46)	2.01	1.03	2.29
DTD 03/15/2017 1.730% 02/15/2021												
JOHN DEERE ABS 2017-A A3		47787XAC1	96,897.64	MERRILL		99.36	96,275.87	(607.97)	(612.78)	0.66	1.35	2.26
DTD 03/02/2017 1.780% 04/15/2021												
ALLY ABS 2017-1 A3		02007PAC7	95,782.79	CITIGRP		99.39	95,193.87	(580.55)	(584.59)	0.57	2.04	2.00
DTD 01/31/2017 1.700% 06/15/2021												
GMALT 2018-3 A3		36256GAD1	170,000.00	RBC		100.25	170,418.83	432.26	430.61	1.32	1.20	2.98
DTD 09/26/2018 3.180% 06/20/2021												
BMWLT 2018-1 A3		05586CAC8	125,000.00	SOCGEN		100.56	125,702.84	720.21	718.39	1.58	1.24	2.81
DTD 10/17/2018 3.260% 07/20/2021												
HONDA ABS 2017-1 A3		43814TAC6	211,011.34	MERRILL		99.22	209,375.14	(1,623.65)	(1,627.18)	0.76	1.55	2.22
DTD 03/28/2017 1.720% 07/21/2021												
HYUNDAI ABS 2017-A A3		44931PAD8	255,927.09	SOCGEN		99.25	253,996.58	(1,909.81)	(1,912.34)	0.71	1.91	2.16
DTD 03/29/2017 1.760% 08/15/2021												
NISSAN ABS 2017-A A3		65474AD6	314,152.79	MERRILL		99.26	311,834.50	(2,285.02)	(2,296.23)	0.67	1.43	2.26
DTD 03/28/2017 1.740% 08/15/2021												
ALLY ABS 2017-2 A3		02007HAC5	389,617.44	MERRILL		99.34	387,038.09	(2,533.42)	(2,553.71)	0.63	2.20	2.08
DTD 03/29/2017 1.780% 08/15/2021												
NISSAN AUTO LEASE TRUST		65478BAD3	225,000.00	CITIGRP		100.20	225,438.86	458.52	456.75	1.69	1.31	3.10
DTD 10/24/2018 3.250% 09/15/2021												
FORDL 2018-B A3		34531LAD2	230,000.00	JPM_CHAS		100.30	230,696.88	716.31	714.20	1.54	1.43	2.98
DTD 09/21/2018 3.190% 12/15/2021												



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation												
HART 2018-B A3	DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		100.65	150,979.13	980.93	980.82	1.13	1.91	2.86
FORD CREDIT AUTO OWNER TRUST	DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		100.77	201,533.98	1,568.18	1,566.20	1.94	2.07	2.87
NAROT 2018-C A3	DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		100.75	201,491.28	1,529.60	1,528.37	2.35	2.15	2.88
CARMAX AUTO OWNER TRUST	DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		100.54	286,525.55	1,564.40	1,560.44	2.07	2.15	2.88
CARMAX AUTO OWNER TRUST	DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		101.01	227,271.83	2,273.90	2,273.62	2.37	2.27	2.92
Security Type Sub-Total			3,293,685.20				3,293,382.33	31.05	(36.89)	1.36	1.77	2.59
Managed Account Sub-Total			123,072,247.77				122,214,402.96	(290,874.15)	(418,862.37)	1.78	1.76	2.57
Securities Sub-Total			\$123,072,247.77				\$122,214,402.96	(\$290,874.15)	(\$418,862.37)	1.78	1.76	2.57%
Accrued Interest							\$501,651.57					
Total Investments							\$122,716,054.53					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	01/07/19	01/09/19	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	(8,590,722.66)	(72,223.17)	(8,662,945.83)			
	01/09/19	01/11/19	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	(1,648,812.00)	0.00	(1,648,812.00)			
	01/15/19	01/17/19	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	(294,543.00)	(942.50)	(295,485.50)			
	01/29/19	01/31/19	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	(1,200,312.00)	(1,750.00)	(1,202,062.00)			
	01/29/19	01/31/19	UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	(5,991,328.13)	(6,629.83)	(5,997,957.96)			

Transaction Type Sub-Total **17,900,000.00** **(17,725,717.79)** **(81,545.50)** **(17,807,263.29)**

INTEREST											
	01/01/19	01/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	4,189.46	0.00	15.71	15.71			
	01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	75,321.73	0.00	103.32	103.32			
	01/01/19	01/25/19	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,802.55	0.00	5.66	5.66			
	01/01/19	01/25/19	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.636% 03/01/2019	3136ANA98	52,047.29	0.00	114.33	114.33			
	01/01/19	01/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,225,000.00	0.00	3,240.13	3,240.13			
	01/01/19	01/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	0.00	4,339.56	4,339.56			
	01/01/19	01/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	479,303.06	0.00	1,159.11	1,159.11			
	01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	910,392.71	0.00	1,200.96	1,200.96			
	01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	717,722.36	0.00	2,265.43	2,265.43			
	01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	100,881.35	0.00	133.08	133.08			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	442,893.75	0.00	584.25	584.25			
01/01/19	01/25/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	12,239.57	0.00	19.36	19.36			
01/01/19	01/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	874,261.87	0.00	2,210.43	2,210.43			
01/01/19	01/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	1,252,033.53	0.00	3,924.19	3,924.19			
01/01/19	01/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020	3136AP3Z3	183,982.10	0.00	418.41	418.41			
01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	590,000.00	0.00	1,574.81	1,574.81			
01/10/19	01/10/19	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	600,000.00	0.00	4,315.18	4,315.18			
01/10/19	01/10/19	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	600,000.00	0.00	4,422.52	4,422.52			
01/15/19	01/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
01/15/19	01/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
01/15/19	01/15/19	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
01/15/19	01/15/19	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
01/15/19	01/15/19	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
01/15/19	01/15/19	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
01/15/19	01/15/19	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	130,357.85	0.00	187.93	187.93			
01/15/19	01/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	419,709.29	0.00	622.57	622.57			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/15/19	01/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
01/15/19	01/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	105,684.09	0.00	156.76	156.76			
01/15/19	01/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	103,854.09	0.00	147.13	147.13			
01/15/19	01/15/19	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	440.00	440.00			
01/15/19	01/15/19	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	590.33	590.33			
01/20/19	01/20/19	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	0.00	450.50	450.50			
01/20/19	01/20/19	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
01/21/19	01/21/19	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	225,931.50	0.00	323.84	323.84			
01/23/19	01/23/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	0.00	24,412.00	24,412.00			
01/27/19	01/27/19	IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	0.00	5,700.00	5,700.00			
01/30/19	01/30/19	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	0.00	27,000.00	27,000.00			
01/31/19	01/31/19	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	0.00	82,031.25	82,031.25			
01/31/19	01/31/19	US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	0.00	22,343.75	22,343.75			
01/31/19	01/31/19	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	0.00	2,750.00	2,750.00			
01/31/19	01/31/19	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	0.00	24,062.50	24,062.50			
01/31/19	01/31/19	US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	0.00	25,437.50	25,437.50			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/31/19	01/31/19	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	0.00	3,093.75	3,093.75			
Transaction Type Sub-Total				38,634,608.15	0.00	254,108.09	254,108.09			
MATURITY										
01/01/19	01/01/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	12,239.57	12,239.57	0.00	12,239.57	(122.39)	0.00	
Transaction Type Sub-Total				12,239.57	12,239.57	0.00	12,239.57	(122.39)	0.00	
PAYDOWNS										
01/01/19	01/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	1,543.08	1,543.08	0.00	1,543.08	(74.74)	0.00	
01/01/19	01/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020	3136AP3Z3	438.98	438.98	0.00	438.98	0.16	0.00	
01/01/19	01/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,682.63	3,682.63	0.00	3,682.63	0.03	0.00	
01/01/19	01/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	13,657.91	13,657.91	0.00	13,657.91	0.37	0.00	
01/01/19	01/25/19	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.636% 03/01/2019	3136ANA98	105.55	105.55	0.00	105.55	0.03	0.00	
01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	947.35	947.35	0.00	947.35	0.00	0.00	
01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	10,034.58	10,034.58	0.00	10,034.58	253.61	0.00	
01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	20,626.64	20,626.64	0.00	20,626.64	451.21	0.00	
01/01/19	01/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,285.65	2,285.65	0.00	2,285.65	49.64	0.00	
01/01/19	01/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	1,518.77	1,518.77	0.00	1,518.77	(42.18)	0.00	
01/01/19	01/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	22,243.25	22,243.25	0.00	22,243.25	(423.14)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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									
PAYDOWNS										
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	41,032.13	41,032.13	0.00	41,032.13	(816.17)	0.00	
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	146.99	146.99	0.00	146.99	(1.47)	0.00	
01/01/19	01/25/19	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	5.68	5.68	0.00	5.68	(0.06)	0.00	
01/15/19	01/15/19	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	847.21	847.21	0.00	847.21	0.09	0.00	
01/15/19	01/15/19	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	10,061.74	10,061.74	0.00	10,061.74	1.18	0.00	
01/15/19	01/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	8,786.45	8,786.45	0.00	8,786.45	1.25	0.00	
01/15/19	01/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	4,072.91	4,072.91	0.00	4,072.91	0.33	0.00	
01/15/19	01/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	8,071.30	8,071.30	0.00	8,071.30	0.71	0.00	
01/15/19	01/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	30,091.85	30,091.85	0.00	30,091.85	3.55	0.00	
01/21/19	01/21/19	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	14,920.16	14,920.16	0.00	14,920.16	0.89	0.00	
Transaction Type Sub-Total				195,120.81	195,120.81	0.00	195,120.81	(594.71)	0.00	
SELL										
01/07/19	01/09/19	US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	2,000,000.00	1,980,468.75	3,296.70	1,983,765.45	(22,656.25)	(20,476.93)	FIFO
01/07/19	01/09/19	INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	1,207,825.50	1,609.24	1,209,434.74	(6,725.25)	(13,018.91)	FIFO
01/07/19	01/09/19	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	1,557,265.50	4,506.25	1,561,771.75	(17,183.25)	(17,600.99)	FIFO
01/07/19	01/09/19	US TREASURY NOTES DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	594,421.88	242.40	594,664.28	1,101.57	(2,033.15)	FIFO
01/07/19	01/09/19	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	1,287,273.00	4,730.56	1,292,003.56	(11,947.00)	(12,554.31)	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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									
SELL										
01/07/19	01/09/19	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,800,000.00	1,782,378.00	6,550.00	1,788,928.00	(14,814.00)	(17,017.11)	FIFO
01/09/19	01/11/19	US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	1,650,000.00	1,633,822.27	2,855.77	1,636,678.04	(18,755.86)	(16,953.11)	FIFO
01/15/19	01/17/19	APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	300,000.00	297,558.00	2,533.33	300,091.33	(2,295.00)	(2,389.18)	FIFO
01/29/19	01/31/19	APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	100,000.00	99,176.00	918.33	100,094.33	(775.00)	(807.03)	FIFO
01/29/19	01/31/19	US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	2,200,000.00	2,180,234.38	5,620.88	2,185,855.26	(23,203.12)	(20,735.51)	FIFO
01/29/19	01/31/19	US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	4,015,945.31	0.00	4,015,945.31	(21,621.88)	(43,330.73)	FIFO
01/29/19	01/31/19	UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	623,037.50	2,124.31	625,161.81	(1,962.50)	(1,962.50)	FIFO
Transaction Type Sub-Total				17,445,000.00	17,259,406.09	34,987.77	17,294,393.86	(140,837.54)	(168,879.46)	
Managed Account Sub-Total					(258,951.32)	207,550.36	(51,400.96)	(141,554.64)	(168,879.46)	
Total Security Transactions					(\$258,951.32)	\$207,550.36	(\$51,400.96)	(\$141,554.64)	(\$168,879.46)	