



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

July 31, 2018

CITY OF HAYWARD

Client Management Team

Monique Spyke

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

Robert Cheddar, CFA

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

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by 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 **July 31, 2018**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$120,691,097.55
Maturities/Calls	(275,027.78)
Principal Dispositions	(3,455,186.40)
Principal Acquisitions	4,034,083.85
Unsettled Trades	0.00
Change in Current Value	(112,012.24)
Closing Market Value	\$120,882,954.98

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	3,459,819.67
Coupon/Interest/Dividend Income	151,899.42
Principal Payments	275,027.78
Security Purchases	(4,034,950.95)
Net Cash Contribution	148,204.08
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	156,532.69
Less Purchased Interest Related to Interest/Coupons	(867.10)
Plus Net Realized Gains/Losses	(58,625.50)
Total Cash Basis Earnings	\$97,040.09

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	122,509,161.70
Ending Accrued Interest	428,526.53
Plus Proceeds from Sales	3,459,819.67
Plus Proceeds of Maturities/Calls/Principal Payments	275,027.78
Plus Coupons/Dividends Received	151,899.42
Less Cost of New Purchases	(4,034,950.95)
Less Beginning Amortized Value of Securities	(122,244,331.16)
Less Beginning Accrued Interest	(407,377.98)
Total Accrual Basis Earnings	\$137,775.01



Portfolio Summary and Statistics

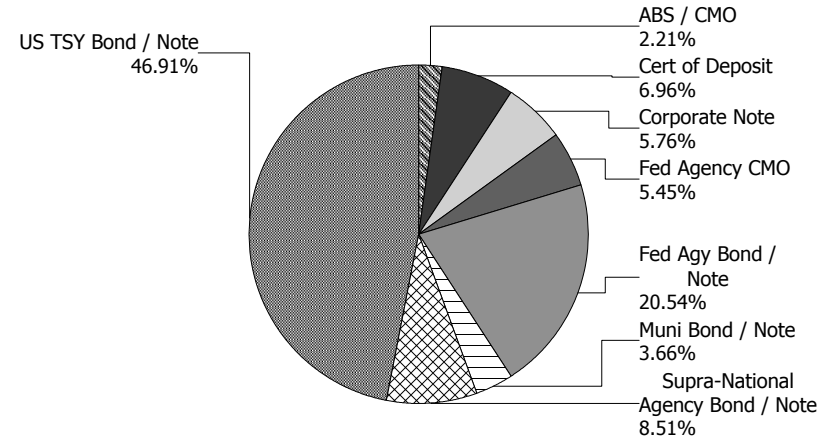
For the Month Ending **July 31, 2018**

CITY OF HAYWARD - 35310000

Account Summary

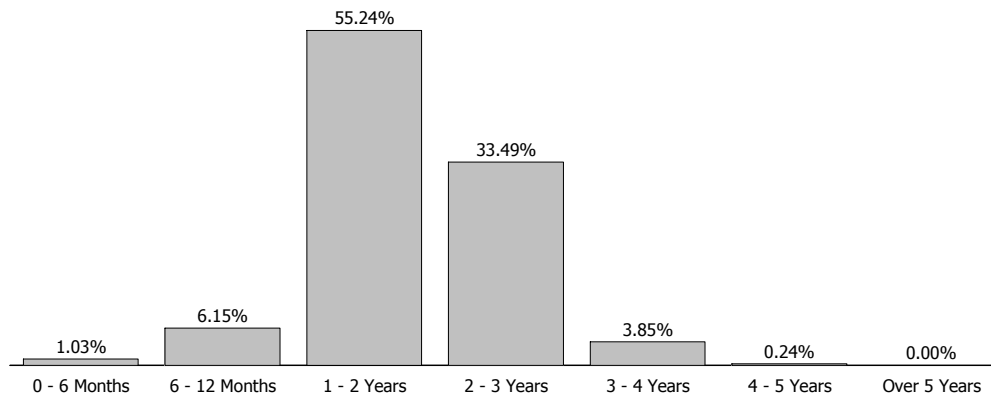
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	58,010,000.00	56,708,334.27	46.91
Supra-National Agency Bond / Note	10,425,000.00	10,290,105.39	8.51
Municipal Bond / Note	4,470,000.00	4,421,339.05	3.66
Federal Agency Collateralized Mortgage Obligation	6,606,140.33	6,587,154.97	5.45
Federal Agency Bond / Note	25,180,000.00	24,825,490.23	20.54
Corporate Note	7,035,000.00	6,960,394.83	5.76
Certificate of Deposit	8,425,000.00	8,414,393.55	6.96
Asset-Backed Security / Collateralized Mortgage Obligation	2,695,474.21	2,675,742.69	2.21
Managed Account Sub-Total	122,846,614.54	120,882,954.98	100.00%
Accrued Interest		428,526.53	
Total Portfolio	122,846,614.54	121,311,481.51	

Sector Allocation



Unsettled Trades 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.82%
Yield to Maturity at Market	2.65%
Duration to Worst	1.75
Weighted Average Days to Maturity	689



Managed Account Issuer Summary

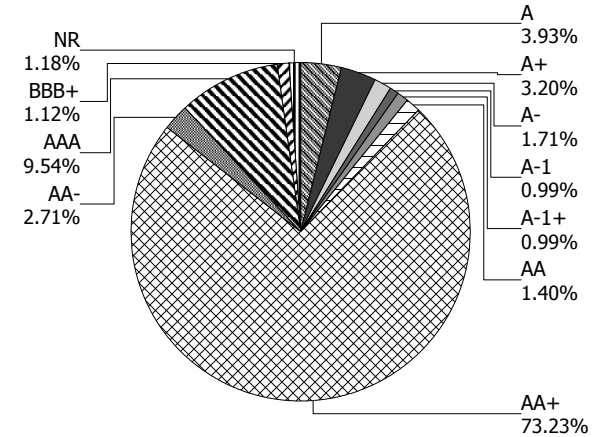
For the Month Ending July 31, 2018

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	609,750.18	0.50
AMERICAN EXPRESS CO	591,309.00	0.49
AMERICAN HONDA FINANCE	275,767.52	0.23
APPLE INC	394,760.00	0.33
BANK OF AMERICA CO	576,476.61	0.48
BANK OF MONTREAL	1,198,838.40	0.99
BANK OF NOVA SCOTIA	603,706.20	0.50
CALIFORNIA ST	1,417,661.25	1.17
CANADIAN IMPERIAL BANK OF COMMERCE	599,997.00	0.50
CARMAX AUTO OWNER TRUST	401,795.76	0.33
CHARLES SCHWAB	235,361.90	0.19
CHEVRON CORPORATION	298,618.80	0.25
CITIGROUP INC	910,287.14	0.75
CREDIT AGRICOLE SA	601,365.00	0.50
CREDIT SUISSE GROUP	600,265.80	0.50
DEERE & COMPANY	544,019.50	0.45
FANNIE MAE	18,637,096.31	15.42
FEDERAL HOME LOAN BANKS	7,289,677.98	6.03
FORD CREDIT AUTO OWNER TRUST	113,302.69	0.09
FREDDIE MAC	5,485,870.91	4.54
GOLDMAN SACHS GROUP INC	594,740.40	0.49
HONDA AUTO RECEIVABLES	272,419.70	0.23
HYUNDAI AUTO RECEIVABLES	256,690.67	0.21
IBM CORP	591,859.20	0.49
INTER-AMERICAN DEVELOPMENT BANK	4,278,159.05	3.54
INTERNATIONAL FINANCE CORPORATION	1,828,747.20	1.51
INTL BANK OF RECONSTRUCTION AND DEV	4,183,199.14	3.46
JOHN DEERE OWNER TRUST	118,834.56	0.10
JP MORGAN CHASE & CO	899,195.10	0.74
MITSUBISHI UFJ FINANCIAL GROUP INC	619,368.75	0.51
MORGAN STANLEY	292,649.40	0.24
NATIONAL RURAL UTILITIES CO FINANCE CORP	248,286.25	0.21

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending July 31, 2018

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	310,851.99	0.26
NORDEA BANK AB	597,361.80	0.49
ROYAL BANK OF CANADA	604,503.60	0.50
SKANDINAVISKA ENSKILDA BANKEN AB	1,190,718.00	0.99
STATE OF CONNECTICUT	1,313,548.40	1.09
SVENSKA HANDELSBANKEN AB	1,196,080.80	0.99
THE BANK OF NEW YORK MELLON CORPORATION	592,620.60	0.49
TOYOTA MOTOR CORP	506,540.55	0.42
UBS AG	602,188.20	0.50
UNITED STATES TREASURY	56,708,334.27	46.90
UNIVERSITY OF CALIFORNIA	1,690,129.40	1.40
Total	\$120,882,954.98	100.00%



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	14,864.75	5,854,122.09	5,769,106.20
US TREASURY NOTES DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	AA+	Aaa	02/21/18	02/22/18	593,320.31	2.24	847.83	594,888.72	592,148.40
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	AA+	Aaa	01/03/17	01/05/17	4,037,567.19	1.52	138.25	4,054,003.31	3,990,032.64
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	5,754.08	996,845.70	980,898.00
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	20,139.27	3,499,913.17	3,433,143.00
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	11,020.85	2,887,189.94	2,843,605.82
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	14,941.92	4,288,903.12	4,206,943.70
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	6,352.46	2,496,010.45	2,448,437.50
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	10,951.09	7,767,871.58	7,599,843.75
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	121.43	2,750,359.51	2,693,817.50
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	7,336.45	1,273,294.38	1,241,183.18
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	1,376.37	498,575.02	487,617.00
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	9,909.84	3,588,102.32	3,510,842.40
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	7,000.00	4,582,686.57	4,495,782.40



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	14.95	390,537.71	386,890.80
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	16.81	442,733.15	435,252.15
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	130.77	3,442,802.13	3,385,294.50
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	AA+	Aaa	02/07/18	02/08/18	602,319.34	2.36	2,942.43	605,734.93	599,902.50
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	14,594.43	3,000,444.59	2,975,516.40
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	10,926.23	3,170,526.98	3,158,735.93
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	2,771.74	1,477,557.74	1,473,340.50
Security Type Sub-Total		58,010,000.00					57,575,516.80	1.76	142,151.95	57,663,103.11	56,708,334.27
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	AAA	Aaa	04/05/16	04/12/16	1,709,855.00	1.10	3,715.83	1,713,677.25	1,693,809.46
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	AAA	Aaa	08/28/17	08/30/17	1,214,550.75	1.51	2,450.00	1,218,799.81	1,200,781.75
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	1,222,899.44	1,192,581.60
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	1,223,371.03	1,195,931.79



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
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	18,280.31	1,848,777.43	1,828,747.20
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	1,397,201.22	1,388,417.80
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	822.71	1,790,822.21	1,789,835.79

Security Type Sub-Total **10,425,000.00** **10,409,059.91** **2.09** **48,945.60** **10,415,548.39** **10,290,105.39**

Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.61	2,124.31	625,000.00	620,062.50
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	A	A1	08/03/16	08/17/16	1,342,894.40	1.23	8,032.56	1,341,016.00	1,313,548.40
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.90	2,506.94	625,000.00	615,212.50
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	10,640.00	1,425,043.63	1,417,661.25
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	2,143.86	455,000.00	454,854.40

Security Type Sub-Total **4,470,000.00** **4,472,951.40** **2.06** **25,447.67** **4,471,059.63** **4,421,339.05**

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	7,031.15	AA+	Aaa	03/12/15	03/31/15	7,029.35	0.38	44.78	7,031.15	7,020.92
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	42,228.29	AA+	Aaa	11/06/15	11/30/15	42,650.57	1.20	66.79	42,235.58	42,047.15



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.335% 03/01/2019	3136ANA98	178,037.67	AA+	Aaa	06/12/15	06/30/15	177,986.15	0.43	382.59	178,037.67	177,794.63
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	189,245.78	AA+	Aaa	06/09/16	06/30/16	191,138.14	1.05	281.50	189,574.82	188,581.70
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	369,715.26	AA+	Aaa	10/07/15	10/30/15	373,417.55	1.08	507.13	370,382.10	368,045.07
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	19,245.49	AA+	Aaa	06/08/15	06/11/15	20,177.69	0.77	72.17	19,508.96	19,310.51
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	1,248,396.92	1,241,406.55
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	632,063.15	AA+	Aaa	09/10/15	09/30/15	631,835.60	0.54	1,277.26	632,063.15	631,818.35
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	592,358.64	AA+	Aaa	06/23/17	06/28/17	603,627.32	1.60	1,432.52	598,824.50	592,345.85
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	AA+	Aaa	09/21/17	09/26/17	904,440.63	1.15	2,224.93	897,952.99	879,179.14
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	850,000.00	AA+	Aaa	04/11/18	04/30/18	866,907.35	2.27	2,521.67	865,956.26	859,763.44
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	112,470.07	AA+	Aaa	03/06/18	03/09/18	110,027.36	2.58	148.37	110,226.15	109,599.85
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	493,771.04	AA+	Aaa	07/12/18	07/17/18	481,291.75	2.87	651.37	481,291.75	481,170.05
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	1,014,973.79	AA+	Aaa	03/07/18	03/09/18	992,771.24	2.59	1,338.92	994,578.56	989,071.76
Security Type Sub-Total		6,606,140.33					6,653,183.51	1.69	15,289.56	6,636,060.56	6,587,154.97
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,525,000.00	AA+	Aaa	06/27/16	06/29/16	2,547,885.28	0.82	3,156.25	2,531,888.65	2,496,126.63



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	3,048,271.35	3,002,108.90
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	AA+	Aaa	10/03/16	10/05/16	1,299,220.00	1.02	5,525.00	1,299,708.74	1,279,621.20
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	AA+	Aaa	08/31/16	09/02/16	5,416,537.00	1.05	23,056.25	5,421,925.44	5,339,957.70
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	1,574,784.86	1,547,103.60
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	1,509,487.23	1,483,057.07
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	1,197,626.06	1,173,787.20
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	16,588.54	3,254,393.06	3,246,447.75
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	3,592,673.10	3,516,321.60
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	4,798.75	1,744,611.16	1,740,958.58
Security Type Sub-Total		25,180,000.00					25,176,332.28	1.45	86,268.58	25,175,369.65	24,825,490.23

Corporate Note											
CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	AA-	Aa2	02/28/17	03/03/17	300,000.00	1.69	2,149.65	300,000.00	298,618.80
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	300,000.00	A-	A3	05/17/16	05/20/16	301,317.00	1.69	1,988.75	300,272.33	298,695.30
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	464,929.81	461,894.27



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	A-	A2	01/31/17	02/03/17	595,440.00	1.99	2,578.33	597,898.87	591,309.00
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	599,791.21	594,740.40
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	599,709.99	591,859.20
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	400,000.00	AA+	Aa1	02/02/17	02/09/17	399,804.00	1.92	3,673.33	399,899.23	394,760.00
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	A+	A2	02/13/17	02/16/17	279,602.40	2.05	2,597.78	279,792.95	275,767.52
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	601,677.68	592,620.60
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETO2	250,000.00	A	A2	03/10/17	03/15/17	249,805.00	2.23	2,108.33	249,893.06	246,643.00
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	3,306.25	299,821.05	297,376.50
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	A	A2	02/21/18	02/26/18	249,722.50	2.94	3,121.53	249,762.18	248,286.25
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	3,230.25	364,868.07	362,836.28
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	295,667.37	292,649.40
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	1,463.85	234,993.33	235,361.90
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	199,192.77	195,415.80



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	381,060.81
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	A-	A3	06/11/18	06/18/18	600,000.00	3.51	2,518.37	600,000.00	600,499.80

Security Type Sub-Total		7,035,000.00					7,026,154.05	2.37	44,420.53	7,028,169.90	6,960,394.83
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Certificate of Deposit											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	A-1+	P-1	01/10/17	01/12/17	1,200,000.00	1.91	1,386.00	1,200,000.00	1,196,080.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	A-1	P-1	02/08/17	02/09/17	1,200,000.00	1.90	10,904.00	1,200,000.00	1,198,838.40
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	A+	Aa2	08/03/17	08/04/17	1,199,532.00	1.85	11,040.00	1,199,764.72	1,190,718.00
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	A	A1	09/25/17	09/27/17	625,000.00	2.07	11,068.75	625,000.00	619,368.75
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	A	A1	02/07/18	02/08/18	600,000.00	2.67	7,698.50	600,000.00	600,265.80
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	AA-	Aa3	02/20/18	02/22/18	600,000.00	2.72	7,208.00	600,000.00	597,361.80
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	7,153.33	600,000.00	602,188.20
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	600,000.00	A	A1	04/06/18	04/10/18	600,000.00	2.85	1,027.19	600,000.00	601,365.00
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	600,000.00	A+	Aa2	04/06/18	04/10/18	600,000.00	2.78	1,001.53	600,000.00	599,997.00
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	2,772.00	599,788.58	603,706.20



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	2,862.00	600,000.00	604,503.60
Security Type Sub-Total		8,425,000.00					8,424,304.00	2.41	64,121.30	8,424,553.30	8,414,393.55
Asset-Backed Security / Collateralized Mortgage Obligation											
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	113,495.79	AAA	Aaa	09/15/15	09/22/15	113,473.71	1.42	71.12	113,491.05	113,302.69
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	116,978.42	NR	Aaa	01/25/17	01/31/17	116,978.37	1.60	80.07	116,978.41	116,834.61
CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/19/2021	17305EGA7	450,000.00	AAA	Aaa	01/19/17	01/26/17	449,913.83	1.75	304.50	450,000.00	448,392.87
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	AAA	Aaa	03/07/17	03/15/17	144,982.93	1.74	111.49	144,988.77	143,704.27
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	NR	Aaa	02/22/17	03/02/17	119,982.91	1.79	94.93	119,985.98	118,834.56
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	NR	Aaa	01/24/17	01/31/17	134,988.20	1.70	102.00	134,992.47	133,930.50
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	NR	Aaa	03/21/17	03/28/17	274,983.64	1.72	131.39	274,985.48	272,419.70
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	AAA	NR	03/22/17	03/29/17	259,978.97	1.76	203.38	259,978.97	256,690.67
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	65474AD6	315,000.00	NR	Aaa	03/21/17	03/28/17	314,966.64	1.74	243.60	314,973.16	310,851.99
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	NR	Aaa	03/21/17	03/29/17	479,943.41	1.79	379.73	479,961.58	475,819.68
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.350% 06/15/2023	14313FAD1	285,000.00	AAA	NR	07/18/18	07/25/18	284,961.15	3.36	159.13	284,961.29	284,961.15
Security Type Sub-Total		2,695,474.21					2,695,153.76	1.90	1,881.34	2,695,297.16	2,675,742.69



Managed Account Detail of Securities Held

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		122,846,614.54					122,432,655.71	1.82	428,526.53	122,509,161.70	120,882,954.98
Securities Sub-Total		\$122,846,614.54					\$122,432,655.71	1.82%	\$428,526.53	\$122,509,161.70	\$120,882,954.98
Accrued Interest											\$428,526.53
Total Investments											\$121,311,481.51



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		98.62	5,769,106.20	(90,034.43)	(85,015.89)	1.31	1.31	2.56
US TREASURY NOTES	DTD 12/31/2014 1.625% 12/31/2019	912828G95	600,000.00	CITIGRP		98.69	592,148.40	(1,171.91)	(2,740.32)	1.39	1.39	2.57
US TREASURY NOTES	DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	HSBC		98.04	3,990,032.64	(47,534.55)	(63,970.67)	1.47	1.47	2.59
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		98.09	980,898.00	(13,047.31)	(15,947.70)	1.54	1.54	2.61
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		98.09	3,433,143.00	(66,720.28)	(66,770.17)	1.54	1.54	2.61
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		97.55	2,843,605.82	(21,178.75)	(43,584.12)	1.63	1.63	2.64
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	MORGAN_S		97.84	4,206,943.70	(73,739.89)	(81,959.42)	1.71	1.71	2.65
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		97.94	2,448,437.50	(45,800.78)	(47,572.95)	1.79	1.79	2.66
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		98.06	7,599,843.75	(178,007.81)	(168,027.83)	1.87	1.87	2.67
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		97.96	2,693,817.50	(56,719.61)	(56,542.01)	1.95	1.95	2.68
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		97.35	1,241,183.18	(31,376.39)	(32,111.20)	2.02	2.02	2.69
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		97.52	487,617.00	(10,508.00)	(10,958.02)	2.26	2.26	2.73
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		97.52	3,510,842.40	(73,548.23)	(77,259.92)	2.26	2.26	2.73
US TREASURY NOTES	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		97.73	4,495,782.40	(82,295.73)	(86,904.17)	2.34	2.34	2.73
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		96.72	386,890.80	(1,827.95)	(3,646.91)	2.43	2.43	2.74
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		96.72	435,252.15	(5,800.58)	(7,481.00)	2.43	2.43	2.74
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		96.72	3,385,294.50	(44,705.50)	(57,507.63)	2.43	2.43	2.74



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		95.98	599,902.50	(2,416.84)	(5,832.43)	2.51	2.51	2.75
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		95.98	2,975,516.40	(8,112.51)	(24,928.19)	2.51	2.51	2.75
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		97.95	3,158,735.93	(8,944.73)	(11,791.05)	2.72	2.72	2.76
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		98.22	1,473,340.50	(3,690.75)	(4,217.24)	2.80	2.80	2.76
Security Type Sub-Total		58,010,000.00				56,708,334.27	(867,182.53)	(954,768.84)	1.95	1.95	2.67

Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		98.76	1,693,809.46	(16,045.54)	(19,867.79)	0.77	0.77	2.60
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	CITIGRP		98.02	1,200,781.75	(13,769.00)	(18,018.06)	1.30	1.30	2.66
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		97.35	1,192,581.60	(29,478.40)	(30,317.84)	2.05	2.05	2.86
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		98.43	1,195,931.79	(30,330.17)	(27,439.24)	2.19	2.19	2.84
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		98.85	1,828,747.20	(19,865.30)	(20,030.23)	2.47	2.47	3.10
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		99.17	1,388,417.80	(8,502.20)	(8,783.42)	2.59	2.59	2.94
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		99.71	1,789,835.79	(963.91)	(986.42)	2.84	2.84	2.85
Security Type Sub-Total		10,425,000.00				10,290,105.39	(118,954.52)	(125,443.00)	2.05	2.05	2.84



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	JEFFERIE		99.21	620,062.50	(4,937.50)	(4,937.50)	0.77	0.77	2.63
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		98.03	1,313,548.40	(29,346.00)	(27,467.60)	1.01	1.01	3.25
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		98.43	615,212.50	(9,787.50)	(9,787.50)	1.74	1.74	2.80
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		99.49	1,417,661.25	(7,395.75)	(7,382.38)	2.53	2.53	3.00
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		99.97	454,854.40	(145.60)	(145.60)	2.64	2.64	3.04

Security Type Sub-Total		4,470,000.00				4,421,339.05	(51,612.35)	(49,720.58)	1.73	1.73	3.00
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	7,031.15	MORGANST		99.85	7,020.92	(8.43)	(10.23)	0.06	0.12	2.23
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQS1	42,228.29	GOLDMAN		99.57	42,047.15	(603.42)	(188.43)	0.41	0.34	2.78
FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.335% 03/01/2019	3136ANA98	178,037.67	CITIGRP		99.86	177,794.63	(191.52)	(243.04)	0.08	0.49	2.30
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	189,245.78	CSFB		99.65	188,581.70	(2,556.44)	(993.12)	0.36	0.70	2.12
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	369,715.26	MORGANST		99.55	368,045.07	(5,372.48)	(2,337.03)	0.41	0.93	2.01
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	19,245.49	CITIGRP		100.34	19,310.51	(867.18)	(198.45)	0.24	0.75	3.82
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	CITIGRP		101.34	1,241,406.55	(8,476.26)	(6,990.37)	1.30	0.77	2.15
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	632,063.15	MERRILL		99.96	631,818.35	(17.25)	(244.80)	0.08	0.89	2.29
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	592,358.64	WELLS_FA		100.00	592,345.85	(11,281.47)	(6,478.65)	1.05	1.57	2.78
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	CITIGRP		99.91	879,179.14	(25,261.49)	(18,773.85)	1.88	1.13	2.94



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2		3136B1XP4	850,000.00	JPM_CHAS		101.15	859,763.44	(7,143.91)	(6,192.82)	2.44	1.58	2.69
DTD 04/01/2018 3.560% 09/25/2021												
FHMS K023 A1		3137AWQG3	112,470.07	BAIRD		97.45	109,599.85	(427.51)	(626.30)	1.88	1.86	2.91
DTD 12/01/2012 1.583% 04/25/2022												
FHMS K023 A1		3137AWOG3	493,771.04	BARCLAYS		97.45	481,170.05	(121.70)	(121.70)	1.88	1.86	2.91
DTD 12/01/2012 1.583% 04/25/2022												
FHMS K023 A1		3137AWQG3	1,014,973.79	BAIRD		97.45	989,071.76	(3,699.48)	(5,506.80)	1.88	1.86	2.91
DTD 12/01/2012 1.583% 04/25/2022												
Security Type Sub-Total			6,606,140.33				6,587,154.97	(66,028.54)	(48,905.59)	1.41	1.27	2.58

Federal Agency Bond / Note												
FHLB GLOBAL NOTE		3130A8DB6	2,525,000.00	NOMURA		98.86	2,496,126.63	(51,758.65)	(35,762.02)	0.88	0.88	2.43
DTD 06/03/2016 1.125% 06/21/2019												
FNMA BENCHMARK NOTE		3135G0N33	3,050,000.00	GOLDMAN		98.43	3,002,108.90	(42,767.10)	(46,162.45)	0.98	0.98	2.47
DTD 08/02/2016 0.875% 08/02/2019												
FNMA NOTES		3135G0P49	1,300,000.00	HSBC		98.43	1,279,621.20	(19,598.80)	(20,087.54)	1.06	1.06	2.48
DTD 09/02/2016 1.000% 08/28/2019												
FNMA NOTES		3135G0P49	5,425,000.00	GOLDMAN		98.43	5,339,957.70	(76,579.30)	(81,967.74)	1.06	1.06	2.48
DTD 09/02/2016 1.000% 08/28/2019												
FHLB GLOBAL NOTES		3130A9EP2	1,575,000.00	TD SEC U		98.23	1,547,103.60	(27,345.15)	(27,681.26)	1.13	1.13	2.57
DTD 09/09/2016 1.000% 09/26/2019												
FNMA NOTES		3135G0T29	1,510,000.00	JPM_CHAS		98.22	1,483,057.07	(25,976.53)	(26,430.16)	1.53	1.53	2.66
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	1,200,000.00	WELLS_FA		97.82	1,173,787.20	(22,108.80)	(23,838.86)	1.68	1.68	2.68
DTD 04/20/2017 1.375% 04/20/2020												
FEDERAL HOME LOAN BANKS NOTES		3130AECJ7	3,250,000.00	NOMURA		99.89	3,246,447.75	(8,297.25)	(7,945.31)	1.76	1.76	2.69
DTD 05/21/2018 2.625% 05/28/2020												
FNMA NOTES		3135G0T60	3,600,000.00	BARCLAYS		97.68	3,516,321.60	(72,770.40)	(76,351.50)	1.95	1.95	2.70
DTD 08/01/2017 1.500% 07/30/2020												
FANNIE MAE NOTES		3135G0U35	1,745,000.00	NOMURA		99.77	1,740,958.58	(3,640.07)	(3,652.58)	2.75	2.75	2.83
DTD 06/25/2018 2.750% 06/22/2021												
Security Type Sub-Total			25,180,000.00				24,825,490.23	(350,842.05)	(349,879.42)	1.43	1.43	2.58



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
CHEVRON CORP NOTES		166764BS8	300,000.00	BARCLAYS		99.54	298,618.80	(1,381.20)	(1,381.20)	0.57	0.57	2.49
DTD 03/03/2017 1.686% 02/28/2019												
JP MORGAN CHASE & CORP NOTES (CALLABLE)		46625HQU7	300,000.00	GOLDMAN	02/22/19	99.57	298,695.30	(2,621.70)	(1,577.03)	0.62	0.63	2.54
DTD 03/23/2016 1.850% 03/22/2019												
CITIGROUP INC CORP NOTES		172967KS9	465,000.00	CITIGRP		99.33	461,894.27	(2,863.93)	(3,035.54)	0.83	0.83	2.85
DTD 06/09/2016 2.050% 06/07/2019												
AMERICAN EXPRESS CREDIT (CALLABLE) CORP		0258M0EC9	600,000.00	JPM_CHAS	09/30/19	98.55	591,309.00	(4,131.00)	(6,589.87)	1.21	1.22	2.89
DTD 10/31/2016 1.700% 10/30/2019												
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS		38145GAJ9	600,000.00	GS	11/13/19	99.12	594,740.40	(4,809.60)	(5,050.81)	1.33	1.33	2.96
DTD 12/13/2016 2.300% 12/13/2019												
IBM CORP NOTES		459200JN2	600,000.00	RBC		98.64	591,859.20	(7,564.80)	(7,850.79)	1.45	1.45	2.84
DTD 01/27/2017 1.900% 01/27/2020												
APPLE INC BONDS		037833CK4	400,000.00	JPM_CHAS		98.69	394,760.00	(5,044.00)	(5,139.23)	1.47	1.47	2.79
DTD 02/09/2017 1.900% 02/07/2020												
AMERICAN HONDA FINANCE		02665WBM2	280,000.00	MIZUHO		98.49	275,767.52	(3,834.88)	(4,025.43)	1.48	1.48	3.01
DTD 02/16/2017 2.000% 02/14/2020												
BNY MELLON (CALLABLE) CORP NOTE		06406HCZ0	600,000.00	US_BANCO	01/24/20	98.77	592,620.60	(10,481.40)	(9,057.08)	1.51	1.51	2.96
DTD 02/24/2015 2.150% 02/24/2020												
JOHN DEERE CAPITAL CORP NOTES		24422ETQ2	250,000.00	MITSU		98.66	246,643.00	(3,162.00)	(3,250.06)	1.56	1.56	3.06
DTD 03/15/2017 2.200% 03/13/2020												
JOHN DEERE CAPITAL CORP NOTES		24422EUD9	300,000.00	BARCLAYS		99.13	297,376.50	(2,419.50)	(2,444.55)	2.47	2.47	3.23
DTD 03/13/2018 2.875% 03/12/2021												
NATIONAL RURAL UTIL COOP		63743HER9	250,000.00	RBC		99.31	248,286.25	(1,436.25)	(1,475.93)	2.47	2.47	3.17
DTD 02/26/2018 2.900% 03/15/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TEU5	365,000.00	JPM_CHAS		99.41	362,836.28	(2,017.72)	(2,031.79)	2.55	2.55	3.18
DTD 04/13/2018 2.950% 04/13/2021												
MORGAN STANLEY CORP NOTES		61746BEA0	300,000.00	GOLDMAN		97.55	292,649.40	(2,310.60)	(3,017.97)	2.59	2.59	3.45
DTD 04/21/2016 2.500% 04/21/2021												
CHARLES SCHWAB CORP CORP NOTES		808513AW5	235,000.00	CSFB		100.15	235,361.90	368.95	368.57	2.65	2.65	3.19
DTD 05/22/2018 3.250% 05/21/2021												



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	97.71	195,415.80	(3,610.20)	(3,776.97)	2.33	3.00	3.09
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	97.71	381,060.81	(8,939.19)	(8,939.19)	2.33	3.00	3.09
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		100.08	600,499.80	499.80	499.80	3.58	3.58	3.49
Security Type Sub-Total		7,035,000.00				6,960,394.83	(65,759.22)	(67,775.07)	1.80	1.86	3.01
Certificate of Deposit											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	MERRILL		99.67	1,196,080.80	(3,919.20)	(3,919.20)	0.44	0.44	2.13
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	GOLDMAN		99.90	1,198,838.40	(1,161.60)	(1,161.60)	0.52	0.52	2.01
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	BARCLAYS		99.23	1,190,718.00	(8,814.00)	(9,046.72)	1.00	1.00	0.76
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	MITSU		99.10	619,368.75	(5,631.25)	(5,631.25)	1.15	1.15	1.04
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	CSFB		100.04	600,265.80	265.80	265.80	1.45	1.45	2.63
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	GOLDMAN		99.56	597,361.80	(2,638.20)	(2,638.20)	1.49	1.49	3.01
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	UBS		100.36	602,188.20	2,188.20	2,188.20	1.53	1.53	2.70
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	600,000.00	CREDAG		100.23	601,365.00	1,365.00	1,365.00	0.25	1.65	2.70
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	600,000.00	MERRILL		100.00	599,997.00	(3.00)	(3.00)	0.25	1.65	2.77
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	GOLDMAN		100.62	603,706.20	3,934.20	3,917.62	1.78	1.78	2.73



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
ROYAL BANK OF CANADA NY CD		78012UEE1	600,000.00	RBC		100.75	604,503.60	4,503.60	4,503.60	2.69	2.69	2.96
DTD 06/08/2018 3.240% 06/07/2021												
Security Type Sub-Total			8,425,000.00				8,414,393.55	(9,910.45)	(10,159.75)	1.04	1.24	2.17
Asset-Backed Security / Collateralized Mortgage Obligation												
FORD ABS 2015-C A3		34530YAD5	113,495.79	MERRILL		99.83	113,302.69	(171.02)	(188.36)	0.17	0.78	1.63
DTD 09/22/2015 1.410% 02/15/2020												
CARMAX ABS 2017-1 A2		14314JAB6	116,978.42	BARCLAYS		99.88	116,834.61	(143.76)	(143.80)	0.14	1.35	1.63
DTD 01/31/2017 1.540% 02/15/2020												
CITIBANK ABS 2017-A2 A2		17305EGA7	450,000.00	CITIGRP		99.64	448,392.87	(1,520.96)	(1,607.13)	0.47	1.43	1.99
DTD 01/26/2017 1.740% 01/19/2021												
TOYOTA ABS 2017-A A3		89238MAD0	145,000.00	MERRILL		99.11	143,704.27	(1,278.66)	(1,284.50)	2.01	1.27	2.43
DTD 03/15/2017 1.730% 02/15/2021												
JOHN DEERE ABS 2017-A A3		47787XAC1	120,000.00	MERRILL		99.03	118,834.56	(1,148.35)	(1,151.42)	1.01	1.70	2.35
DTD 03/02/2017 1.780% 04/15/2021												
ALLY ABS 2017-1 A3		02007PAC7	135,000.00	CITIGRP		99.21	133,930.50	(1,057.70)	(1,061.97)	0.79	2.51	2.02
DTD 01/31/2017 1.700% 06/15/2021												
HONDA ABS 2017-1 A3		43814TAC6	275,000.00	MERRILL		99.06	272,419.70	(2,563.94)	(2,565.78)	0.99	1.91	2.21
DTD 03/28/2017 1.720% 07/21/2021												
HYUNDAI ABS 2017-A A3		44931PAD8	260,000.00	SOCGEN		98.73	256,690.67	(3,288.30)	(3,288.30)	1.15	2.37	2.30
DTD 03/29/2017 1.760% 08/15/2021												
NISSAN ABS 2017-A A3		654747AD6	315,000.00	MERRILL		98.68	310,851.99	(4,114.65)	(4,121.17)	1.09	1.74	2.50
DTD 03/28/2017 1.740% 08/15/2021												
ALLY ABS 2017-2 A3		02007HAC5	480,000.00	MERRILL		99.13	475,819.68	(4,123.73)	(4,141.90)	0.88	2.68	2.11
DTD 03/29/2017 1.780% 08/15/2021												
CARMAX AUTO OWNER TRUST		14313FAD1	285,000.00	BARCLAYS		99.99	284,961.15	0.00	(0.14)	2.48	2.38	3.36
DTD 07/25/2018 3.350% 06/15/2023												
Security Type Sub-Total			2,695,474.21				2,675,742.69	(19,411.07)	(19,554.47)	1.04	1.95	2.28
Managed Account Sub-Total			122,846,614.54				120,882,954.98	(1,549,700.73)	(1,626,206.72)	1.72	1.75	2.65



Managed Account Fair Market Value & Analytics

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

CITY OF HAYWARD - 35310000

Securities Sub-Total	\$122,846,614.54	\$120,882,954.98	(\$1,549,700.73)	(\$1,626,206.72)	1.72	1.75	2.65%
Accrued Interest		\$428,526.53					
Total Investments		\$121,311,481.51					



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2018

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	07/03/18	07/06/18	US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	(1,477,031.25)	(519.70)	(1,477,550.95)			
	07/12/18	07/17/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	493,771.04	(481,291.75)	(347.40)	(481,639.15)			
	07/18/18	07/25/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	(1,790,799.70)	0.00	(1,790,799.70)			
	07/18/18	07/25/18	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.350% 06/15/2023	14313FAD1	285,000.00	(284,961.15)	0.00	(284,961.15)			

Transaction Type Sub-Total **4,073,771.04** **(4,034,083.85)** **(867.10)** **(4,034,950.95)**

INTEREST											
	07/01/18	07/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	29,825.14	0.00	111.84	111.84			
	07/01/18	07/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	1,036,441.23	0.00	1,367.24	1,367.24			
	07/01/18	07/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	23,721.57	0.00	42.65	42.65			
	07/01/18	07/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	615,681.03	0.00	1,488.92	1,488.92			
	07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	104,088.20	0.00	164.64	164.64			
	07/01/18	07/25/18	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	0.00	2,224.93	2,224.93			
	07/01/18	07/25/18	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	0.00	4,339.56	4,339.56			
	07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	374,772.11	0.00	548.24	548.24			
	07/01/18	07/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.335% 03/01/2019	3136ANA98	205,607.91	0.00	376.56	376.56			
	07/01/18	07/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	661,089.97	0.00	1,260.34	1,260.34			
	07/01/18	07/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	202,555.53	0.00	301.30	301.30			



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2018

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	850,000.00	0.00	2,521.67	2,521.67			
07/01/18	07/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	114,848.89	0.00	151.50	151.50			
07/10/18	07/10/18	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	600,000.00	0.00	4,257.98	4,257.98			
07/10/18	07/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	0.00	11,403.00	11,403.00			
07/10/18	07/10/18	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	600,000.00	0.00	4,151.81	4,151.81			
07/15/18	07/15/18	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
07/15/18	07/15/18	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
07/15/18	07/15/18	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	0.00	178.00	178.00			
07/15/18	07/15/18	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	0.00	712.00	712.00			
07/15/18	07/15/18	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	0.00	209.04	209.04			
07/15/18	07/15/18	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	0.00	191.25	191.25			
07/15/18	07/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	152,023.23	0.00	195.10	195.10			
07/15/18	07/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	142,216.47	0.00	167.10	167.10			
07/17/18	07/17/18	CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/19/2021	17305EGA7	450,000.00	0.00	3,915.00	3,915.00			
07/21/18	07/21/18	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	0.00	394.17	394.17			
07/27/18	07/27/18	IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	0.00	5,700.00	5,700.00			



Managed Account Security Transactions & Interest

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

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/30/18	07/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	0.00	27,000.00	27,000.00			
	07/31/18	07/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	0.00	3,093.75	3,093.75			
	07/31/18	07/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	0.00	2,750.00	2,750.00			
	07/31/18	07/31/18	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			
	07/31/18	07/31/18	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			
	07/31/18	07/31/18	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			
Transaction Type Sub-Total					26,567,871.28	0.00	151,899.42	151,899.42			

PAYDOWNS											
	07/01/18	07/15/18	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	10,579.65	10,579.65	0.00	10,579.65	(512.45)	0.00	
	07/01/18	07/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	29,026.82	29,026.82	0.00	29,026.82	10.45	0.00	
	07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	5,056.85	5,056.85	0.00	5,056.85	(50.64)	0.00	
	07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	61,859.91	61,859.91	0.00	61,859.91	(618.59)	0.00	
	07/01/18	07/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	16,690.42	16,690.42	0.00	16,690.42	4.27	0.00	
	07/01/18	07/25/18	FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.335% 03/01/2019	3136ANA98	27,570.24	27,570.24	0.00	27,570.24	7.98	0.00	
	07/01/18	07/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	21,467.44	21,467.44	0.00	21,467.44	469.60	0.00	
	07/01/18	07/25/18	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,378.82	2,378.82	0.00	2,378.82	51.66	0.00	
	07/01/18	07/25/18	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	23,322.39	23,322.39	0.00	23,322.39	(443.67)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2018

CITY OF HAYWARD - 35310000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	07/01/18	07/25/18	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	13,309.75	13,309.75	0.00	13,309.75	(133.09)	0.00	
	07/15/18	07/15/18	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	35,044.81	35,044.81	0.00	35,044.81	0.01	0.00	
	07/15/18	07/15/18	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	28,720.68	28,720.68	0.00	28,720.68	5.59	0.00	
Transaction Type Sub-Total					275,027.78	275,027.78	0.00	275,027.78	(1,208.88)	0.00	
SELL											
	07/03/18	07/06/18	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	1,295,000.00	1,279,498.85	607.03	1,280,105.88	(14,957.25)	(15,327.65)	FIFO
	07/13/18	07/17/18	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	105,000.00	103,783.05	85.31	103,868.36	(1,172.85)	(1,203.33)	FIFO
	07/13/18	07/17/18	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	295,000.00	291,580.95	239.69	291,820.64	(6,092.78)	(4,258.99)	FIFO
	07/18/18	07/25/18	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	1,175,000.00	1,161,405.25	1,248.44	1,162,653.69	(24,244.34)	(16,860.33)	FIFO
	07/18/18	07/25/18	INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	630,000.00	618,918.30	2,452.80	621,371.10	(10,949.40)	(11,035.79)	FIFO
Transaction Type Sub-Total					3,500,000.00	3,455,186.40	4,633.27	3,459,819.67	(57,416.62)	(48,686.09)	
Managed Account Sub-Total						(303,869.67)	155,665.59	(148,204.08)	(58,625.50)	(48,686.09)	
Total Security Transactions						(\$303,869.67)	\$155,665.59	(\$148,204.08)	(\$58,625.50)	(\$48,686.09)	