



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

June 30, 2018

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
50 California Street, Suite 2300
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Harrisburg, PA 17101-2141
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Accounts included in Statement

35310000 CITY OF HAYWARD

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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



Managed Account Summary Statement

For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

| | |
|-----------------------------|-------------------------|
| Opening Market Value | \$120,752,663.51 |
| Maturities/Calls | (206,561.74) |
| Principal Dispositions | (12,693,422.44) |
| Principal Acquisitions | 12,960,131.27 |
| Unsettled Trades | 0.00 |
| Change in Current Value | (121,713.05) |
| Closing Market Value | \$120,691,097.55 |

Cash Transactions Summary - Managed Account

| | |
|---------------------------------|-----------------|
| Maturities/Calls | 3,207.86 |
| Sale Proceeds | 12,724,558.99 |
| Coupon/Interest/Dividend Income | 163,900.93 |
| Principal Payments | 203,353.88 |
| Security Purchases | (13,422,350.43) |
| Net Cash Contribution | 327,328.77 |
| Reconciling Transactions | 0.00 |

Earnings Reconciliation (Cash Basis) - Managed Account

| | |
|---|--------------------|
| Interest/Dividends/Coupons Received | 195,037.48 |
| Less Purchased Interest Related to Interest/Coupons | (7,219.16) |
| Plus Net Realized Gains/Losses | (171,479.64) |
| Total Cash Basis Earnings | \$16,338.68 |

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

| | Total |
|--|--------------------|
| Ending Amortized Value of Securities | 122,244,331.16 |
| Ending Accrued Interest | 407,343.80 |
| Plus Proceeds from Sales | 12,724,558.99 |
| Plus Proceeds of Maturities/Calls/Principal Payments | 206,561.74 |
| Plus Coupons/Dividends Received | 163,900.93 |
| Less Cost of New Purchases | (12,967,350.43) |
| Less Beginning Amortized Value of Securities | (122,287,233.34) |
| Less Beginning Accrued Interest | (426,680.45) |
| Total Accrual Basis Earnings | \$65,432.40 |



Portfolio Summary and Statistics

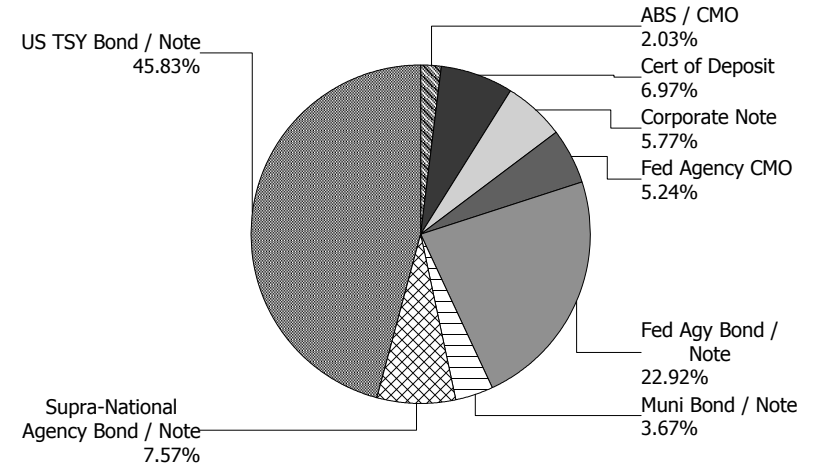
For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

Account Summary

| Description | Par Value | Market Value | Percent |
|--|-----------------------|-----------------------|----------------|
| U.S. Treasury Bond / Note | 56,510,000.00 | 55,321,268.56 | 45.83 |
| Supra-National Agency Bond / Note | 9,260,000.00 | 9,132,525.08 | 7.57 |
| Municipal Bond / Note | 4,470,000.00 | 4,425,102.45 | 3.67 |
| Federal Agency Collateralized Mortgage Obligation | 6,323,631.58 | 6,323,865.99 | 5.24 |
| Federal Agency Bond / Note | 28,050,000.00 | 27,666,857.05 | 22.92 |
| Corporate Note | 7,035,000.00 | 6,960,103.72 | 5.77 |
| Certificate of Deposit | 8,425,000.00 | 8,407,950.63 | 6.97 |
| Asset-Backed Security / Collateralized Mortgage Obligation | 2,474,239.70 | 2,453,424.07 | 2.03 |
| Managed Account Sub-Total | 122,547,871.28 | 120,691,097.55 | 100.00% |
| Accrued Interest | | 407,343.80 | |
| Total Portfolio | 122,547,871.28 | 121,098,441.35 | |

Sector Allocation

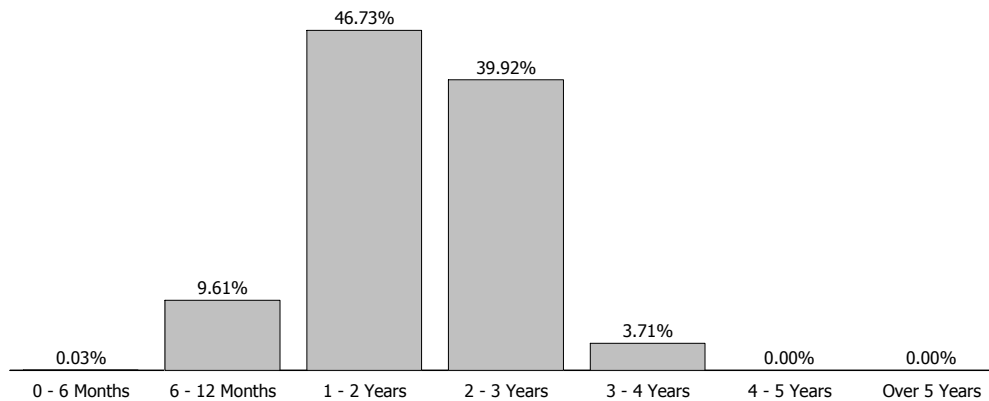


Unsettled Trades

0.00

0.00

Maturity Distribution



Characteristics

| | |
|-----------------------------------|-------|
| Yield to Maturity at Cost | 1.76% |
| Yield to Maturity at Market | 2.56% |
| Duration to Worst | 1.78 |
| Weighted Average Days to Maturity | 694 |



Managed Account Issuer Summary

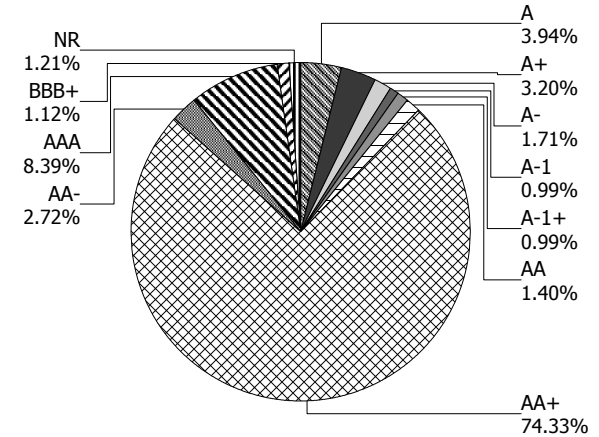
For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

Issuer Summary

| Issuer | Market Value of Holdings | Percent |
|--|--------------------------|---------|
| ALLY AUTO RECEIVABLES TRUST | 609,599.28 | 0.51 |
| AMERICAN EXPRESS CO | 590,695.80 | 0.49 |
| AMERICAN HONDA FINANCE | 276,253.60 | 0.23 |
| APPLE INC | 394,946.00 | 0.33 |
| BANK OF AMERICA CO | 576,788.13 | 0.48 |
| BANK OF MONTREAL | 1,197,764.40 | 0.99 |
| BANK OF NOVA SCOTIA | 603,329.40 | 0.50 |
| CALIFORNIA ST | 1,421,608.50 | 1.18 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 599,998.80 | 0.50 |
| CARMAX AUTO OWNER TRUST | 151,796.27 | 0.13 |
| CHARLES SCHWAB | 235,939.06 | 0.20 |
| CHEVRON CORPORATION | 298,122.90 | 0.25 |
| CITIGROUP INC | 909,379.70 | 0.75 |
| CREDIT AGRICOLE SA | 600,663.00 | 0.50 |
| CREDIT SUISSE GROUP | 599,977.80 | 0.50 |
| DEERE & COMPANY | 544,813.00 | 0.45 |
| FANNIE MAE | 18,793,711.35 | 15.56 |
| FEDERAL HOME LOAN BANKS | 10,128,227.51 | 8.38 |
| FORD CREDIT AUTO OWNER TRUST | 141,924.73 | 0.12 |
| FREDDIE MAC | 5,068,784.18 | 4.20 |
| GOLDMAN SACHS GROUP INC | 593,743.20 | 0.49 |
| HONDA AUTO RECEIVABLES | 272,240.43 | 0.23 |
| HYUNDAI AUTO RECEIVABLES | 256,642.28 | 0.21 |
| IBM CORP | 592,125.00 | 0.49 |
| INTER-AMERICAN DEVELOPMENT BANK | 4,284,684.73 | 3.55 |
| INTERNATIONAL FINANCE CORPORATION | 1,833,949.40 | 1.52 |
| INTL BANK OF RECONSTRUCTION AND DEV | 3,013,890.95 | 2.50 |
| JOHN DEERE OWNER TRUST | 118,880.74 | 0.10 |
| JP MORGAN CHASE & CO | 898,564.20 | 0.74 |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 618,750.63 | 0.51 |
| MORGAN STANLEY | 293,006.40 | 0.24 |
| NATIONAL RURAL UTILITIES CO FINANCE CORP | 248,140.25 | 0.21 |

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

| Issuer | Market Value of Holdings | Percent |
|---|-------------------------------------|----------------|
| NISSAN AUTO RECEIVABLES | 310,647.39 | 0.26 |
| NORDEA BANK AB | 596,835.00 | 0.49 |
| ROYAL BANK OF CANADA | 604,222.80 | 0.50 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 1,189,647.60 | 0.99 |
| STATE OF CONNECTICUT | 1,312,798.00 | 1.09 |
| SVENSKA HANDELSBANKEN AB | 1,194,788.40 | 0.99 |
| THE BANK OF NEW YORK MELLON CORPORATION | 592,572.60 | 0.49 |
| TOYOTA MOTOR CORP | 506,706.83 | 0.42 |
| UBS AG | 601,972.80 | 0.50 |
| UNITED STATES TREASURY | 55,321,268.56 | 45.83 |
| UNIVERSITY OF CALIFORNIA | 1,690,695.95 | 1.40 |
| Total | \$120,691,097.55 | 100.00% |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 | 7,432.38 | 5,854,382.35 | 5,771,159.55 |
| 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 | 26.49 | 594,587.60 | 592,546.80 |
| 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 | 21,221.34 | 4,053,102.38 | 3,992,096.13 |
| 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 | 4,595.79 | 996,680.17 | 981,523.00 |
| 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 | 16,085.26 | 3,499,908.62 | 3,435,330.50 |
| US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020 | 912828UV0 | 2,915,000.00 | AA+ | Aaa | 03/15/17 | 03/17/17 | 2,864,784.57 | 1.71 | 8,243.24 | 2,885,795.93 | 2,845,768.75 |
| 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 | 9,961.28 | 4,288,375.08 | 4,211,983.30 |
| 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 | 3,176.23 | 2,495,828.25 | 2,451,757.50 |
| 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 | 342.22 | 7,768,649.29 | 7,612,259.25 |
| US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020 | 912828XM7 | 2,750,000.00 | AA+ | Aaa | 07/05/17 | 07/05/17 | 2,750,537.11 | 1.62 | 18,640.37 | 2,750,374.61 | 2,698,223.00 |
| 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 | 5,859.63 | 1,273,226.54 | 1,243,323.90 |
| 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 | 688.18 | 498,524.19 | 488,789.00 |
| 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 | 4,954.92 | 3,587,678.06 | 3,519,280.80 |
| 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 | 218.75 | 4,582,093.99 | 4,506,744.20 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 | 2,294.20 | 390,224.48 | 387,796.80 |
| 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 | 2,580.97 | 442,491.52 | 436,271.40 |
| 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 | 20,074.24 | 3,440,900.44 | 3,393,222.00 |
| 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 | 2,350.12 | 605,127.46 | 601,342.50 |
| 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 | 11,656.59 | 2,997,307.82 | 2,982,658.80 |
| 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 | 5,463.11 | 3,168,951.34 | 3,169,191.38 |
| Security Type Sub-Total | | 56,510,000.00 | | | | | 56,098,485.55 | 1.74 | 145,865.31 | 56,174,210.12 | 55,321,268.56 |
| 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 | 2,286.67 | 1,713,537.02 | 1,692,747.88 |
| INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019 | 459058FK4 | 630,000.00 | AAA | Aaa | 07/06/16 | 07/13/16 | 629,867.70 | 0.88 | 2,082.50 | 629,951.20 | 618,685.20 |
| 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 | 1,301.56 | 1,218,412.38 | 1,200,647.00 |
| 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 | 5,789.79 | 1,222,818.23 | 1,194,558.75 |
| 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 | 3,729.38 | 1,223,671.98 | 1,198,658.25 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 | 14,218.02 | 1,848,740.78 | 1,833,949.40 |
| 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 | 7,350.00 | 1,397,118.51 | 1,393,278.60 |
| Security Type Sub-Total | | 9,260,000.00 | | | | | 9,248,127.91 | 1.86 | 36,757.92 | 9,254,250.10 | 9,132,525.08 |
| 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 | 1,285.76 | 625,000.00 | 620,150.00 |
| CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019 | 20772J3D2 | 1,340,000.00 | A | A1 | 08/03/16 | 08/17/16 | 1,342,894.40 | 1.23 | 6,580.89 | 1,341,096.78 | 1,312,798.00 |
| 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 | 1,517.36 | 625,000.00 | 615,050.00 |
| 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 | 7,315.00 | 1,425,047.81 | 1,421,608.50 |
| 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 | 995.36 | 455,000.00 | 455,495.95 |
| Security Type Sub-Total | | 4,470,000.00 | | | | | 4,472,951.40 | 2.06 | 17,694.37 | 4,471,144.59 | 4,425,102.45 |
| Federal Agency Collateralized Mortgage Obligation | | | | | | | | | | | |
| FNMA SERIES M4 FA DTD 03/01/2015 2.158% 09/01/2018 | 3136AMTM1 | 23,721.57 | AA+ | Aaa | 03/12/15 | 03/31/15 | 23,715.50 | 0.38 | 42.65 | 23,721.57 | 23,689.88 |
| FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019 | 3136AQSW1 | 104,088.20 | AA+ | Aaa | 11/06/15 | 11/30/15 | 105,129.07 | 1.20 | 164.64 | 104,131.72 | 103,769.64 |
| FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.198% 03/01/2019 | 3136ANA98 | 205,607.91 | AA+ | Aaa | 06/12/15 | 06/30/15 | 205,548.41 | 0.43 | 376.56 | 205,607.91 | 205,354.68 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019 | 3136ASPX8 | 202,555.53 | AA+ | Aaa | 06/09/16 | 06/30/16 | 204,580.98 | 1.05 | 301.30 | 202,970.33 | 201,758.58 |
| FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019 | 3136AQDQ0 | 374,772.11 | AA+ | Aaa | 10/07/15 | 10/30/15 | 378,525.04 | 1.08 | 514.06 | 375,538.88 | 372,851.52 |
| FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020 | 3137BHU39 | 29,825.14 | AA+ | Aaa | 06/08/15 | 06/11/15 | 31,269.79 | 0.77 | 111.84 | 30,257.89 | 29,932.62 |
| FHLMC MULTIFAMILY STRUCTURED P 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 | 1,249,771.51 | 1,243,609.22 |
| FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.288% 04/01/2020 | 3136AP3Z3 | 661,089.97 | AA+ | Aaa | 09/10/15 | 09/30/15 | 660,851.97 | 0.54 | 1,260.34 | 661,089.97 | 660,696.42 |
| FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020 | 3137AA4V2 | 615,681.03 | AA+ | Aaa | 06/23/17 | 06/28/17 | 627,393.38 | 1.60 | 1,488.92 | 622,774.93 | 616,240.56 |
| 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 | 898,644.77 | 880,275.53 |
| 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 | 866,407.30 | 862,019.09 |
| FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 114,848.89 | AA+ | Aaa | 03/06/18 | 03/09/18 | 112,354.52 | 2.58 | 151.50 | 112,512.03 | 112,093.42 |
| FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 1,036,441.23 | AA+ | Aaa | 03/07/18 | 03/09/18 | 1,013,769.08 | 2.59 | 1,367.24 | 1,015,201.13 | 1,011,574.83 |
| Security Type Sub-Total | | 6,323,631.58 | | | | | 6,384,368.53 | 1.59 | 14,865.21 | 6,368,629.94 | 6,323,865.99 |
| Federal Agency Bond / Note | | | | | | | | | | | |
| FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 1,400,000.00 | AA+ | Aaa | 06/02/16 | 06/03/16 | 1,399,412.00 | 1.14 | 437.50 | 1,399,809.71 | 1,383,002.60 |
| FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 3,995,000.00 | AA+ | Aaa | 06/27/16 | 06/29/16 | 4,031,208.60 | 0.82 | 1,248.44 | 4,006,918.52 | 3,946,496.71 |
| 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 | 11,045.66 | 3,048,128.67 | 2,999,305.95 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|----------------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FNMA NOTES DTD 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 | 4,441.67 | 1,299,686.31 | 1,278,738.50 |
| FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019 | 3135G0P49 | 5,425,000.00 | AA+ | Aaa | 08/31/16 | 09/02/16 | 5,416,537.00 | 1.05 | 18,535.42 | 5,421,688.85 | 5,336,274.13 |
| 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 | 4,156.25 | 1,574,769.40 | 1,547,730.45 |
| 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 | 7,738.75 | 1,509,460.49 | 1,484,481.00 |
| 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 | 3,254.17 | 1,197,512.50 | 1,175,058.00 |
| 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 | 9,479.17 | 3,254,585.04 | 3,250,997.75 |
| 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 | 22,650.00 | 3,592,373.36 | 3,518,222.40 |
| 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 | 799.79 | 1,744,600.73 | 1,746,549.56 |
| Security Type Sub-Total | | 28,050,000.00 | | | | | 28,059,067.60 | 1.40 | 83,786.82 | 28,049,533.58 | 27,666,857.05 |

| | | | | | | | | | | | |
|--|-----------|------------|------|------|----------|----------|------------|------|----------|------------|------------|
| 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 | 1,728.15 | 300,000.00 | 298,122.90 |
| 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 | 1,526.25 | 300,312.91 | 298,102.20 |
| 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 | 635.50 | 464,922.97 | 461,274.42 |
| 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 | 1,728.33 | 597,760.15 | 590,695.80 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 | | | | | | | | | | | |
| 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 | 690.00 | 599,778.64 | 593,743.20 |
| 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 | 4,876.67 | 599,694.05 | 592,125.00 |
| APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020 | 037833CK4 | 400,000.00 | AA+ | Aa1 | 02/02/17 | 02/09/17 | 399,804.00 | 1.92 | 3,040.00 | 399,893.80 | 394,946.00 |
| 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 | 2,131.11 | 279,781.94 | 276,253.60 |
| 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 | 4,550.83 | 601,770.20 | 592,572.60 |
| 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 | 1,650.00 | 249,887.66 | 247,015.00 |
| 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 | 2,587.50 | 299,815.61 | 297,798.00 |
| 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 | 2,517.36 | 249,754.50 | 248,140.25 |
| 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 | 2,332.96 | 364,864.16 | 363,119.16 |
| 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 | 1,458.33 | 295,540.21 | 293,006.40 |
| 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 | 827.40 | 234,993.16 | 235,939.06 |
| 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 | 1,164.00 | 199,172.37 | 195,521.40 |
| 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 | 2,269.80 | 390,000.00 | 381,266.73 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 | | | | | | | | | | | |
| 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 | 761.37 | 600,000.00 | 600,462.00 |
| Security Type Sub-Total | | 7,035,000.00 | | | | | 7,026,154.05 | 2.37 | 36,475.56 | 7,027,942.33 | 6,960,103.72 |
| 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 | 10,836.00 | 1,200,000.00 | 1,194,788.40 |
| 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 | 9,024.00 | 1,200,000.00 | 1,197,764.40 |
| 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 | 9,138.67 | 1,199,744.78 | 1,189,647.60 |
| 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 | 9,954.69 | 625,000.00 | 618,750.63 |
| 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 | 6,363.50 | 600,000.00 | 599,977.80 |
| 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 | 5,848.00 | 600,000.00 | 596,835.00 |
| 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 | 5,655.00 | 600,000.00 | 601,972.80 |
| CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.807% 04/10/2020 | 22532XHT8 | 600,000.00 | A | A1 | 04/06/18 | 04/10/18 | 600,000.00 | 2.85 | 3,836.86 | 600,000.00 | 600,663.00 |
| CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.737% 04/10/2020 | 13606BVF0 | 600,000.00 | A+ | A1 | 04/06/18 | 04/10/18 | 600,000.00 | 2.78 | 3,741.20 | 600,000.00 | 599,998.80 |
| BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020 | 06417GU22 | 600,000.00 | A+ | A1 | 06/05/18 | 06/07/18 | 599,772.00 | 3.10 | 1,232.00 | 599,779.37 | 603,329.40 |
| ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021 | 78012UEE1 | 600,000.00 | AA- | A1 | 06/07/18 | 06/08/18 | 600,000.00 | 3.24 | 1,242.00 | 600,000.00 | 604,222.80 |



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| Security Type Sub-Total | | 8,425,000.00 | | | | | 8,424,304.00 | 2.41 | 66,871.92 | 8,424,524.15 | 8,407,950.63 |
| Asset-Backed Security / Collateralized Mortgage Obligation | | | | | | | | | | | |
| FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020 | 34530YAD5 | 142,216.47 | AAA | Aaa | 09/15/15 | 09/22/15 | 142,188.80 | 1.42 | 89.12 | 142,210.22 | 141,924.73 |
| CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020 | 14314JAB6 | 152,023.23 | NR | Aaa | 01/25/17 | 01/31/17 | 152,023.17 | 1.60 | 104.05 | 152,023.22 | 151,796.27 |
| CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021 | 17305EGA7 | 450,000.00 | AAA | Aaa | 01/19/17 | 01/26/17 | 449,913.83 | 1.75 | 3,567.00 | 450,000.00 | 448,105.28 |
| 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 | 144,988.41 | 143,587.67 |
| 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 | 119,985.48 | 118,880.74 |
| 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 | 134,992.23 | 133,880.69 |
| 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 | 274,985.01 | 272,240.43 |
| 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 | 256,642.28 |
| 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 | 314,972.36 | 310,647.39 |
| 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 | 479,960.45 | 475,718.59 |
| Security Type Sub-Total | | 2,474,239.70 | | | | | 2,473,952.50 | 1.72 | 5,026.69 | 2,474,096.35 | 2,453,424.07 |
| Managed Account Sub-Total | | 122,547,871.28 | | | | | 122,187,411.54 | 1.76 | 407,343.80 | 122,244,331.16 | 120,691,097.55 |
| Securities Sub-Total | | \$122,547,871.28 | | | | | \$122,187,411.54 | 1.76% | \$407,343.80 | \$122,244,331.16 | \$120,691,097.55 |
| Accrued Interest | | | | | | | | | | | \$407,343.80 |
| Total Investments | | | | | | | | | | | \$121,098,441.35 |



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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 | | 98.65 | 5,771,159.55 | (87,981.08) | (83,222.80) | 1.39 | 1.39 | 2.47 |
| US TREASURY NOTES | DTD 12/31/2014 1.625% 12/31/2019 | 912828G95 | 600,000.00 | CITIGRP | | 98.76 | 592,546.80 | (773.51) | (2,040.80) | 1.47 | 1.47 | 2.47 |
| US TREASURY NOTES | DTD 02/02/2015 1.250% 01/31/2020 | 912828H52 | 4,070,000.00 | HSBC | | 98.09 | 3,992,096.13 | (45,471.06) | (61,006.25) | 1.55 | 1.55 | 2.49 |
| US TREASURY NOTES | DTD 03/02/2015 1.375% 02/29/2020 | 912828J50 | 1,000,000.00 | BARCLAYS | | 98.15 | 981,523.00 | (12,422.31) | (15,157.17) | 1.63 | 1.63 | 2.51 |
| US TREASURY NOTES | DTD 03/02/2015 1.375% 02/29/2020 | 912828J50 | 3,500,000.00 | JPM_CHAS | | 98.15 | 3,435,330.50 | (64,532.78) | (64,578.12) | 1.63 | 1.63 | 2.51 |
| US TREASURY NOTES | DTD 04/01/2013 1.125% 03/31/2020 | 912828UV0 | 2,915,000.00 | MORGAN_S | | 97.63 | 2,845,768.75 | (19,015.82) | (40,027.18) | 1.71 | 1.71 | 2.52 |
| US TREASURY NOTES | DTD 04/30/2015 1.375% 04/30/2020 | 912828K58 | 4,300,000.00 | MORGAN_S | | 97.95 | 4,211,983.30 | (68,700.29) | (76,391.78) | 1.79 | 1.79 | 2.52 |
| US TREASURY NOTES | DTD 06/01/2015 1.500% 05/31/2020 | 912828XE5 | 2,500,000.00 | BMO | | 98.07 | 2,451,757.50 | (42,480.78) | (44,070.75) | 1.87 | 1.87 | 2.54 |
| US TREASURY NOTES | DTD 06/30/2015 1.625% 06/30/2020 | 912828XH8 | 7,750,000.00 | CITIGRP | | 98.22 | 7,612,259.25 | (165,592.31) | (156,390.04) | 1.95 | 1.95 | 2.54 |
| US TREASURY NOTES | DTD 07/31/2015 1.625% 07/31/2020 | 912828XM7 | 2,750,000.00 | MERRILL | | 98.12 | 2,698,223.00 | (52,314.11) | (52,151.61) | 2.02 | 2.02 | 2.56 |
| US TREASURY NOTES | DTD 08/31/2015 1.375% 08/31/2020 | 912828L32 | 1,275,000.00 | JPM_CHAS | | 97.52 | 1,243,323.90 | (29,235.67) | (29,902.64) | 2.11 | 2.11 | 2.56 |
| US TREASURY NOTES | DTD 11/30/2015 1.625% 11/30/2020 | 912828M98 | 500,000.00 | MORGAN_S | | 97.76 | 488,789.00 | (9,336.00) | (9,735.19) | 2.35 | 2.35 | 2.59 |
| US TREASURY NOTES | DTD 11/30/2015 1.625% 11/30/2020 | 912828M98 | 3,600,000.00 | MORGAN_S | | 97.76 | 3,519,280.80 | (65,109.83) | (68,397.26) | 2.35 | 2.35 | 2.59 |
| US TREASURY NOTES | DTD 12/31/2015 1.750% 12/31/2020 | 912828N48 | 4,600,000.00 | GOLDMAN | | 97.97 | 4,506,744.20 | (71,333.93) | (75,349.79) | 2.43 | 2.43 | 2.59 |
| US TREASURY NOTES | DTD 01/31/2016 1.375% 01/31/2021 | 912828N89 | 400,000.00 | MORGAN_S | | 96.95 | 387,796.80 | (921.95) | (2,427.68) | 2.50 | 2.50 | 2.60 |
| US TREASURY NOTES | DTD 01/31/2016 1.375% 01/31/2021 | 912828N89 | 450,000.00 | CITIGRP | | 96.95 | 436,271.40 | (4,781.33) | (6,220.12) | 2.50 | 2.50 | 2.60 |
| US TREASURY NOTES | DTD 01/31/2016 1.375% 01/31/2021 | 912828N89 | 3,500,000.00 | MORGAN_S | | 96.95 | 3,393,222.00 | (36,778.00) | (47,678.44) | 2.50 | 2.50 | 2.60 |



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For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

| Security Type/Description | | | | Next Call | Market | Market | Unreal G/L | Unreal G/L | Effective | Duration | YTM |
|---|--------------|----------------------|---------------|------------------|---------------|----------------------|---------------------|---------------------|------------------|------------------------|-------------|
| Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Date | Price | Value | On Cost | Amort Cost | Duration | to Worst at Mkt | |
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021 | 912828P87 | 625,000.00 | MORGAN_S | | 96.21 | 601,342.50 | (976.84) | (3,784.96) | 2.59 | 2.59 | 2.60 |
| US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021 | 912828P87 | 3,100,000.00 | MORGAN_S | | 96.21 | 2,982,658.80 | (970.11) | (14,649.02) | 2.59 | 2.59 | 2.60 |
| US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021 | 912828WN6 | 3,225,000.00 | JPM_CHAS | | 98.27 | 3,169,191.38 | 1,510.72 | 240.04 | 2.81 | 2.81 | 2.62 |
| Security Type Sub-Total | | 56,510,000.00 | | | | 55,321,268.56 | (777,216.99) | (852,941.56) | 2.01 | 2.01 | 2.55 |
| Supra-National Agency Bond / Note | | | | | | | | | | | |
| INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019 | 458182DX7 | 1,715,000.00 | HSBC | | 98.70 | 1,692,747.88 | (17,107.12) | (20,789.14) | 0.86 | 0.86 | 2.52 |
| INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019 | 459058FK4 | 630,000.00 | BNP PARI | | 98.20 | 618,685.20 | (11,182.50) | (11,266.00) | 1.10 | 1.10 | 2.50 |
| INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019 | 459058FS7 | 1,225,000.00 | CITIGRP | | 98.01 | 1,200,647.00 | (13,903.75) | (17,765.38) | 1.38 | 1.38 | 2.57 |
| INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020 | 45905UP32 | 1,225,000.00 | HSBC | | 97.52 | 1,194,558.75 | (27,501.25) | (28,259.48) | 2.13 | 2.13 | 2.73 |
| INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020 | 4581X0CD8 | 1,215,000.00 | HSBC | | 98.66 | 1,198,658.25 | (27,603.71) | (25,013.73) | 2.28 | 2.28 | 2.72 |
| INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021 | 45950VLO7 | 1,850,000.00 | HSBC | | 99.13 | 1,833,949.40 | (14,663.10) | (14,791.38) | 2.56 | 2.56 | 2.97 |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021 | 4581X0DB1 | 1,400,000.00 | CITIGRP | | 99.52 | 1,393,278.60 | (3,641.40) | (3,839.91) | 2.67 | 2.67 | 2.80 |
| Security Type Sub-Total | | 9,260,000.00 | | | | 9,132,525.08 | (115,602.83) | (121,725.02) | 1.91 | 1.91 | 2.71 |
| Municipal Bond / Note | | | | | | | | | | | |
| UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019 | 91412GS71 | 625,000.00 | JEFFERIE | | 99.22 | 620,150.00 | (4,850.00) | (4,850.00) | 0.86 | 0.86 | 2.51 |



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For the Month Ending **June 30, 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 | | | | | | | | | | | | |
| CT ST TXBL GO BONDS | | 20772J3D2 | 1,340,000.00 | MORGANST | | 97.97 | 1,312,798.00 | (30,096.40) | (28,298.78) | 1.10 | 1.10 | 3.15 |
| DTD 08/17/2016 1.300% 08/15/2019 | | | | | | | | | | | | |
| UNIV OF CAL TXBL REV BOND | | 91412GS89 | 625,000.00 | JEFFERIE | | 98.41 | 615,050.00 | (9,950.00) | (9,950.00) | 1.82 | 1.82 | 2.78 |
| DTD 05/18/2017 1.900% 05/15/2020 | | | | | | | | | | | | |
| CA ST TXBL GO BONDS | | 13063DGA0 | 1,425,000.00 | JPM_CHAS | | 99.76 | 1,421,608.50 | (3,448.50) | (3,439.31) | 2.62 | 2.62 | 2.89 |
| DTD 04/25/2018 2.800% 04/01/2021 | | | | | | | | | | | | |
| UNIV OF CAL TXBL REV BONDS | | 91412HBH5 | 455,000.00 | MERRILL | | 100.11 | 455,495.95 | 495.95 | 495.95 | 2.73 | 2.73 | 2.99 |
| DTD 06/05/2018 3.029% 05/15/2021 | | | | | | | | | | | | |
| Security Type Sub-Total | | | 4,470,000.00 | | | | 4,425,102.45 | (47,848.95) | (46,042.14) | 1.82 | 1.82 | 2.91 |

| | | | | | | | | | | | | |
|--|--|-----------|--------------|----------|--|--------|--------------|-------------|-------------|------|------|------|
| Federal Agency Collateralized Mortgage Obligation | | | | | | | | | | | | |
| FNMA SERIES M4 FA | | 3136AMTM1 | 23,721.57 | MORGANST | | 99.87 | 23,689.88 | (25.62) | (31.69) | 0.06 | 0.17 | 2.10 |
| DTD 03/01/2015 2.158% 09/01/2018 | | | | | | | | | | | | |
| FNMA SERIES 2015-M15 ASQ2 | | 3136AOSW1 | 104,088.20 | GOLDMAN | | 99.69 | 103,769.64 | (1,359.43) | (362.08) | 0.28 | 0.41 | 2.34 |
| DTD 11/01/2015 1.898% 01/01/2019 | | | | | | | | | | | | |
| FNMA SERIES 2015-M10 FA | | 3136ANA98 | 205,607.91 | CITIGRP | | 99.88 | 205,354.68 | (193.73) | (253.23) | 0.08 | 0.57 | 2.16 |
| DTD 06/01/2015 2.198% 03/01/2019 | | | | | | | | | | | | |
| FNMA SERIES 2016-M9 ASQ2 | | 3136ASPX8 | 202,555.53 | CSFB | | 99.61 | 201,758.58 | (2,822.40) | (1,211.75) | 0.44 | 0.78 | 2.14 |
| DTD 06/01/2016 1.785% 06/01/2019 | | | | | | | | | | | | |
| FANNIE MAE SERIES 2015-M13 ASQ2 | | 3136AQDQ0 | 374,772.11 | MORGANST | | 99.49 | 372,851.52 | (5,673.52) | (2,687.36) | 0.50 | 1.01 | 2.05 |
| DTD 10/01/2015 1.646% 09/01/2019 | | | | | | | | | | | | |
| FREDDIE MAC SERIES 4459 NB | | 3137BHU39 | 29,825.14 | CITIGRP | | 100.36 | 29,932.62 | (1,337.17) | (325.27) | 0.24 | 0.79 | 3.83 |
| DTD 04/01/2015 4.500% 01/01/2020 | | | | | | | | | | | | |
| FHLMC MULTIFAMILY STRUCTURED P | | 31398VJ98 | 1,225,000.00 | CITIGRP | | 101.52 | 1,243,609.22 | (6,273.59) | (6,162.29) | 1.38 | 0.81 | 2.05 |
| DTD 04/01/2010 4.251% 01/25/2020 | | | | | | | | | | | | |
| FNMA SERIES 2015-M12 FA | | 3136AP3Z3 | 661,089.97 | MERRILL | | 99.94 | 660,696.42 | (155.55) | (393.55) | 0.08 | 0.94 | 2.19 |
| DTD 09/01/2015 2.288% 04/01/2020 | | | | | | | | | | | | |
| FHLMC SERIES K013 A1 | | 3137AA4V2 | 615,681.03 | WELLS_FA | | 100.09 | 616,240.56 | (11,152.82) | (6,534.37) | 1.10 | 1.65 | 2.73 |
| DTD 05/01/2011 2.902% 08/25/2020 | | | | | | | | | | | | |
| FHMS K714 A2 | | 3137B6ZM6 | 880,000.00 | CITIGRP | | 100.03 | 880,275.53 | (24,165.10) | (18,369.24) | 1.96 | 1.18 | 2.84 |
| DTD 01/01/2014 3.034% 10/25/2020 | | | | | | | | | | | | |
| FNA 2018-M5 A2 | | 3136B1XP4 | 850,000.00 | JPM_CHAS | | 101.41 | 862,019.09 | (4,888.26) | (4,388.21) | 2.53 | 1.63 | 2.55 |
| DTD 04/01/2018 3.560% 09/25/2021 | | | | | | | | | | | | |



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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 | | | | | | | | | | | |
| FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 114,848.89 | BAIRD | | 97.60 | 112,093.42 | (261.10) | (418.61) | 1.92 | 1.91 | 2.79 |
| FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWQG3 | 1,036,441.23 | BAIRD | | 97.60 | 1,011,574.83 | (2,194.25) | (3,626.30) | 1.92 | 1.91 | 2.79 |
| Security Type Sub-Total | | 6,323,631.58 | | | | 6,323,865.99 | (60,502.54) | (44,763.95) | 1.40 | 1.26 | 2.46 |

| | | | | | | | | | | | |
|---|-----------|----------------------|----------|--|--------|----------------------|---------------------|---------------------|-------------|-------------|-------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 1,400,000.00 | WELLSFAR | | 98.79 | 1,383,002.60 | (16,409.40) | (16,807.11) | 0.96 | 0.96 | 2.39 |
| FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 3,995,000.00 | NOMURA | | 98.79 | 3,946,496.71 | (84,711.89) | (60,421.81) | 0.96 | 0.96 | 2.39 |
| FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019 | 3135G0N33 | 3,050,000.00 | GOLDMAN | | 98.34 | 2,999,305.95 | (45,570.05) | (48,822.72) | 1.07 | 1.07 | 2.43 |
| FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019 | 3135G0P49 | 1,300,000.00 | HSBC | | 98.36 | 1,278,738.50 | (20,481.50) | (20,947.81) | 1.14 | 1.14 | 2.44 |
| FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019 | 3135G0P49 | 5,425,000.00 | GOLDMAN | | 98.36 | 5,336,274.13 | (80,262.87) | (85,414.72) | 1.14 | 1.14 | 2.44 |
| FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019 | 3130A9EP2 | 1,575,000.00 | TD SEC U | | 98.27 | 1,547,730.45 | (26,718.30) | (27,038.95) | 1.22 | 1.22 | 2.43 |
| FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020 | 3135G0T29 | 1,510,000.00 | JPM_CHAS | | 98.31 | 1,484,481.00 | (24,552.60) | (24,979.49) | 1.62 | 1.62 | 2.54 |
| FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020 | 3137EAEF2 | 1,200,000.00 | WELLS_FA | | 97.92 | 1,175,058.00 | (20,838.00) | (22,454.50) | 1.76 | 1.76 | 2.56 |
| FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020 | 3130AECJ7 | 3,250,000.00 | NOMURA | | 100.03 | 3,250,997.75 | (3,747.25) | (3,587.29) | 1.85 | 1.85 | 2.61 |
| FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020 | 3135G0T60 | 3,600,000.00 | BARCLAYS | | 97.73 | 3,518,222.40 | (70,869.60) | (74,150.96) | 2.02 | 2.02 | 2.63 |
| FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021 | 3135G0U35 | 1,745,000.00 | NOMURA | | 100.09 | 1,746,549.56 | 1,950.91 | 1,948.83 | 2.84 | 2.84 | 2.72 |
| Security Type Sub-Total | | 28,050,000.00 | | | | 27,666,857.05 | (392,210.55) | (382,676.53) | 1.46 | 1.46 | 2.50 |

Corporate Note



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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 |
|------------------------------------|-----------------------------------|--------------|------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| Corporate Note | | | | | | | | | | | | |
| CHEVRON CORP NOTES | | 166764BS8 | 300,000.00 | BARCLAYS | | 99.37 | 298,122.90 | (1,877.10) | (1,877.10) | 0.65 | 0.65 | 2.65 |
| DTD 03/03/2017 1.686% 02/28/2019 | | | | | | | | | | | | |
| JP MORGAN CHASE & CORP NOTES | | 46625HQU7 | 300,000.00 | GOLDMAN | 02/22/19 | 99.37 | 298,102.20 | (3,214.80) | (2,210.71) | 0.70 | 0.71 | 2.73 |
| (CALLABLE) | | | | | | | | | | | | |
| DTD 03/23/2016 1.850% 03/22/2019 | | | | | | | | | | | | |
| CITIGROUP INC CORP NOTES | | 172967KS9 | 465,000.00 | CITIGRP | | 99.20 | 461,274.42 | (3,483.78) | (3,648.55) | 0.92 | 0.92 | 2.92 |
| DTD 06/09/2016 2.050% 06/07/2019 | | | | | | | | | | | | |
| AMERICAN EXPRESS CREDIT (CALLABLE) | | 0258M0EC9 | 600,000.00 | JPM_CHAS | 09/30/19 | 98.45 | 590,695.80 | (4,744.20) | (7,064.35) | 1.29 | 1.30 | 2.89 |
| CORP | | | | | | | | | | | | |
| DTD 10/31/2016 1.700% 10/30/2019 | | | | | | | | | | | | |
| GOLDMAN SACHS GROUP (CALLABLE) INC | | 38145GAJ9 | 600,000.00 | GS | 11/13/19 | 98.96 | 593,743.20 | (5,806.80) | (6,035.44) | 1.41 | 1.41 | 3.04 |
| BONDS | | | | | | | | | | | | |
| DTD 12/13/2016 2.300% 12/13/2019 | | | | | | | | | | | | |
| IBM CORP NOTES | | 459200JN2 | 600,000.00 | RBC | | 98.69 | 592,125.00 | (7,299.00) | (7,569.05) | 1.53 | 1.53 | 2.76 |
| DTD 01/27/2017 1.900% 01/27/2020 | | | | | | | | | | | | |
| APPLE INC BONDS | | 037833CK4 | 400,000.00 | JPM_CHAS | | 98.74 | 394,946.00 | (4,858.00) | (4,947.80) | 1.55 | 1.55 | 2.71 |
| DTD 02/09/2017 1.900% 02/07/2020 | | | | | | | | | | | | |
| AMERICAN HONDA FINANCE | | 02665WBM2 | 280,000.00 | MIZUHO | | 98.66 | 276,253.60 | (3,348.80) | (3,528.34) | 1.57 | 1.57 | 2.85 |
| DTD 02/16/2017 2.000% 02/14/2020 | | | | | | | | | | | | |
| BNY MELLON (CALLABLE) CORP NOTE | | 06406HCZ0 | 600,000.00 | US_BANCO | 01/24/20 | 98.76 | 592,572.60 | (10,529.40) | (9,197.60) | 1.59 | 1.59 | 2.92 |
| DTD 02/24/2015 2.150% 02/24/2020 | | | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP NOTES | | 24422ETQ2 | 250,000.00 | MITSU | | 98.81 | 247,015.00 | (2,790.00) | (2,872.66) | 1.65 | 1.65 | 2.92 |
| DTD 03/15/2017 2.200% 03/13/2020 | | | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP NOTES | | 24422EUD9 | 300,000.00 | BARCLAYS | | 99.27 | 297,798.00 | (1,998.00) | (2,017.61) | 2.56 | 2.56 | 3.16 |
| DTD 03/13/2018 2.875% 03/12/2021 | | | | | | | | | | | | |
| NATIONAL RURAL UTIL COOP | | 63743HER9 | 250,000.00 | RBC | | 99.26 | 248,140.25 | (1,582.25) | (1,614.25) | 2.56 | 2.56 | 3.19 |
| DTD 02/26/2018 2.900% 03/15/2021 | | | | | | | | | | | | |
| TOYOTA MOTOR CREDIT CORP CORP | | 89236TEU5 | 365,000.00 | JPM_CHAS | | 99.48 | 363,119.16 | (1,734.84) | (1,745.00) | 2.64 | 2.64 | 3.14 |
| NOTES | | | | | | | | | | | | |
| DTD 04/13/2018 2.950% 04/13/2021 | | | | | | | | | | | | |
| MORGAN STANLEY CORP NOTES | | 61746BEA0 | 300,000.00 | GOLDMAN | | 97.67 | 293,006.40 | (1,953.60) | (2,533.81) | 2.67 | 2.67 | 3.38 |
| DTD 04/21/2016 2.500% 04/21/2021 | | | | | | | | | | | | |
| CHARLES SCHWAB CORP CORP NOTES | | 808513AW5 | 235,000.00 | CSFB | | 100.40 | 235,939.06 | 946.11 | 945.90 | 2.73 | 2.73 | 3.10 |
| DTD 05/22/2018 3.250% 05/21/2021 | | | | | | | | | | | | |



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| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | Duration to Worst at Mkt | YTM | |
|---|--------------|---------------------|---------------|---------------------------|-------------------------|-------------------------|-------------------------------|----------------------------------|-------------------------------|-------------------------------------|-------------|--|
| Corporate Note | | | | | | | | | | | | |
| BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021 | 06051GGS2 | 200,000.00 | MERRILL | 10/01/20 | 97.76 | 195,521.40 | (3,504.60) | (3,650.97) | 2.42 | 3.09 | 3.06 | |
| BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021 | 06051GGS2 | 390,000.00 | MERRILL | 10/01/20 | 97.76 | 381,266.73 | (8,733.27) | (8,733.27) | 2.42 | 3.09 | 3.06 | |
| JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022 | 46647PAS5 | 600,000.00 | JPM_CHAS | | 100.08 | 600,462.00 | 462.00 | 462.00 | 3.67 | 3.67 | 3.49 | |
| Security Type Sub-Total | | 7,035,000.00 | | | | 6,960,103.72 | (66,050.33) | (67,838.61) | 1.88 | 1.94 | 3.00 | |
| Certificate of Deposit | | | | | | | | | | | | |
| SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019 | 86958JHB8 | 1,200,000.00 | MERRILL | | 99.57 | 1,194,788.40 | (5,211.60) | (5,211.60) | 0.52 | 0.52 | 2.66 | |
| BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019 | 06427KRC3 | 1,200,000.00 | GOLDMAN | | 99.81 | 1,197,764.40 | (2,235.60) | (2,235.60) | 0.60 | 0.60 | 2.13 | |
| SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019 | 83050FXT3 | 1,200,000.00 | BARCLAYS | | 99.14 | 1,189,647.60 | (9,884.40) | (10,097.18) | 1.08 | 1.08 | 0.93 | |
| MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019 | 06539RGM3 | 625,000.00 | MITSU | | 99.00 | 618,750.63 | (6,249.37) | (6,249.37) | 1.23 | 1.23 | 1.19 | |
| CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020 | 22549LFR1 | 600,000.00 | CSFB | | 100.00 | 599,977.80 | (22.20) | (22.20) | 1.54 | 1.54 | 2.67 | |
| NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020 | 65590ASN7 | 600,000.00 | GOLDMAN | | 99.47 | 596,835.00 | (3,165.00) | (3,165.00) | 1.58 | 1.58 | 3.05 | |
| UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020 | 90275DHG8 | 600,000.00 | UBS | | 100.33 | 601,972.80 | 1,972.80 | 1,972.80 | 1.61 | 1.61 | 2.73 | |
| CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.807% 04/10/2020 | 22532XHT8 | 600,000.00 | CREDAG | | 100.11 | 600,663.00 | 663.00 | 663.00 | 0.25 | 1.72 | 2.79 | |
| CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.737% 04/10/2020 | 13606BVF0 | 600,000.00 | MERRILL | | 100.00 | 599,998.80 | (1.20) | (1.20) | 0.25 | 1.72 | 2.78 | |
| BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020 | 06417GU22 | 600,000.00 | GOLDMAN | | 100.55 | 603,329.40 | 3,557.40 | 3,550.03 | 1.86 | 1.86 | 2.78 | |



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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 DTD 06/08/2018 3.240% 06/07/2021 | 78012UEE1 | 600,000.00 | RBC | | 100.70 | 604,222.80 | 4,222.80 | 4,222.80 | 2.78 | 2.78 | 2.99 |
| Security Type Sub-Total | | 8,425,000.00 | | | | 8,407,950.63 | (16,353.37) | (16,573.52) | 1.11 | 1.32 | 2.32 |
| Asset-Backed Security / Collateralized Mortgage Obligation | | | | | | | | | | | |
| FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020 | 34530YAD5 | 142,216.47 | MERRILL | | 99.79 | 141,924.73 | (264.07) | (285.49) | 0.20 | 0.83 | 1.66 |
| CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020 | 14314JAB6 | 152,023.23 | BARCLAYS | | 99.85 | 151,796.27 | (226.90) | (226.95) | 0.18 | 1.43 | 1.64 |
| CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021 | 17305EGA7 | 450,000.00 | CITIGRP | | 99.58 | 448,105.28 | (1,808.55) | (1,894.72) | 0.55 | 1.25 | 2.07 |
| TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021 | 89238MAD0 | 145,000.00 | MERRILL | | 99.03 | 143,587.67 | (1,395.26) | (1,400.74) | 2.01 | 1.32 | 2.47 |
| JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021 | 47787XAC1 | 120,000.00 | MERRILL | | 99.07 | 118,880.74 | (1,102.17) | (1,104.74) | 1.06 | 1.77 | 2.31 |
| ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021 | 02007PAC7 | 135,000.00 | CITIGRP | | 99.17 | 133,880.69 | (1,107.51) | (1,111.54) | 0.96 | 2.60 | 2.02 |
| HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021 | 43814TAC6 | 275,000.00 | MERRILL | | 99.00 | 272,240.43 | (2,743.21) | (2,744.58) | 1.03 | 1.98 | 2.23 |
| HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021 | 44931PAD8 | 260,000.00 | SOCGEN | | 98.71 | 256,642.28 | (3,336.69) | (3,336.69) | 1.29 | 2.45 | 2.29 |
| NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021 | 654747AD6 | 315,000.00 | MERRILL | | 98.62 | 310,647.39 | (4,319.25) | (4,324.97) | 1.10 | 1.79 | 2.51 |
| ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021 | 02007HAC5 | 480,000.00 | MERRILL | | 99.11 | 475,718.59 | (4,224.82) | (4,241.86) | 0.96 | 2.76 | 2.10 |
| Security Type Sub-Total | | 2,474,239.70 | | | | 2,453,424.07 | (20,528.43) | (20,672.28) | 0.92 | 1.91 | 2.16 |
| Managed Account Sub-Total | | 122,547,871.28 | | | | 120,691,097.55 | (1,496,313.99) | (1,553,233.61) | 1.75 | 1.78 | 2.56 |



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2018**

CITY OF HAYWARD - 35310000

| | | | | | | | |
|-----------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------|-------------|--------------|
| Securities Sub-Total | \$122,547,871.28 | \$120,691,097.55 | (\$1,496,313.99) | (\$1,553,233.61) | 1.75 | 1.78 | 2.56% |
| Accrued Interest | | \$407,343.80 | | | | | |
| Total Investments | | \$121,098,441.35 | | | | | |



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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 | | | | | | | | | | | |
| | 05/23/18 | 06/05/18 | UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021 | 91412HBH5 | 455,000.00 | (455,000.00) | 0.00 | (455,000.00) | | | |
| | 06/04/18 | 06/06/18 | US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021 | 912828WN6 | 5,000,000.00 | (4,911,132.81) | (1,639.34) | (4,912,772.15) | | | |
| | 06/04/18 | 06/06/18 | FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020 | 3130AECJ7 | 3,250,000.00 | (3,254,745.00) | (3,554.69) | (3,258,299.69) | | | |
| | 06/05/18 | 06/07/18 | BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020 | 06417GU22 | 600,000.00 | (599,772.00) | 0.00 | (599,772.00) | | | |
| | 06/07/18 | 06/08/18 | ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021 | 78012UEE1 | 600,000.00 | (600,000.00) | 0.00 | (600,000.00) | | | |
| | 06/11/18 | 06/18/18 | JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022 | 46647PAS5 | 600,000.00 | (600,000.00) | 0.00 | (600,000.00) | | | |
| | 06/12/18 | 06/15/18 | FHLMC MULTIFAMILY STRUCTURED P DTD 04/01/2010 4.251% 01/25/2020 | 31398VJ98 | 1,225,000.00 | (1,249,882.81) | (2,025.13) | (1,251,907.94) | | | |
| | 06/22/18 | 06/25/18 | FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021 | 3135G0U35 | 1,745,000.00 | (1,744,598.65) | 0.00 | (1,744,598.65) | | | |

Transaction Type Sub-Total **13,475,000.00** **(13,415,131.27)** **(7,219.16)** **(13,422,350.43)**

| | | | | | | | | | | | |
|-----------------|----------|----------|---|-----------|--------------|------|----------|----------|--|--|--|
| INTEREST | | | | | | | | | | | |
| | 06/01/18 | 06/15/18 | FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020 | 3137BHU39 | 40,944.11 | 0.00 | 153.54 | 153.54 | | | |
| | 06/01/18 | 06/25/18 | FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019 | 3136AQS1 | 115,600.58 | 0.00 | 182.85 | 182.85 | | | |
| | 06/01/18 | 06/25/18 | FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019 | 3136AODO0 | 388,621.51 | 0.00 | 552.09 | 552.09 | | | |
| | 06/01/18 | 06/25/18 | FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 1,056,581.18 | 0.00 | 1,393.81 | 1,393.81 | | | |
| | 06/01/18 | 06/25/18 | FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.288% 04/01/2020 | 3136AP3Z3 | 680,904.16 | 0.00 | 1,310.02 | 1,310.02 | | | |
| | 06/01/18 | 06/25/18 | FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019 | 3136ASPX8 | 211,788.51 | 0.00 | 315.04 | 315.04 | | | |
| | 06/01/18 | 06/25/18 | 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 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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 | | | | | | | | | | |
| 06/01/18 | 06/25/18 | FNMA SERIES M4 FA DTD 03/01/2015 2.158% 09/01/2018 | 3136AMTM1 | 27,769.14 | 0.00 | 50.32 | 50.32 | | | |
| 06/01/18 | 06/25/18 | FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020 | 3137AA4V2 | 637,263.75 | 0.00 | 1,541.12 | 1,541.12 | | | |
| 06/01/18 | 06/25/18 | FNMA SERIES 2015-M3 FA DTD 02/01/2015 2.185% 06/01/2018 | 3136AMMC0 | 3,207.86 | 0.00 | 5.84 | 5.84 | | | |
| 06/01/18 | 06/25/18 | FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.198% 03/01/2019 | 3136ANA98 | 227,164.48 | 0.00 | 419.45 | 419.45 | | | |
| 06/01/18 | 06/25/18 | FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 117,080.62 | 0.00 | 154.45 | 154.45 | | | |
| 06/01/18 | 06/25/18 | FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020 | 3137B6ZM6 | 880,000.00 | 0.00 | 2,224.93 | 2,224.93 | | | |
| 06/07/18 | 06/07/18 | CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019 | 172967KS9 | 465,000.00 | 0.00 | 4,766.25 | 4,766.25 | | | |
| 06/13/18 | 06/13/18 | GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019 | 38145GAJ9 | 600,000.00 | 0.00 | 6,900.00 | 6,900.00 | | | |
| 06/15/18 | 06/15/18 | FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020 | 34530YAD5 | 173,890.49 | 0.00 | 204.32 | 204.32 | | | |
| 06/15/18 | 06/15/18 | 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 | | | |
| 06/15/18 | 06/15/18 | CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020 | 14314JAB6 | 188,616.63 | 0.00 | 242.06 | 242.06 | | | |
| 06/15/18 | 06/15/18 | TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021 | 89238MAD0 | 145,000.00 | 0.00 | 209.04 | 209.04 | | | |
| 06/15/18 | 06/15/18 | ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021 | 02007HAC5 | 480,000.00 | 0.00 | 712.00 | 712.00 | | | |
| 06/15/18 | 06/15/18 | ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021 | 02007PAC7 | 135,000.00 | 0.00 | 191.25 | 191.25 | | | |
| 06/15/18 | 06/15/18 | HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021 | 44931PAD8 | 260,000.00 | 0.00 | 381.33 | 381.33 | | | |
| 06/15/18 | 06/15/18 | NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021 | 654747AD6 | 315,000.00 | 0.00 | 456.75 | 456.75 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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 | | | | | | | | | | | |
| 06/21/18 | 06/21/18 | | HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021 | 43814TAC6 | 275,000.00 | 0.00 | 394.17 | 394.17 | | | |
| 06/21/18 | 06/21/18 | | FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 3,995,000.00 | 0.00 | 22,471.88 | 22,471.88 | | | |
| 06/21/18 | 06/21/18 | | FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 1,400,000.00 | 0.00 | 7,875.00 | 7,875.00 | | | |
| 06/30/18 | 06/30/18 | | US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020 | 912828XH8 | 7,750,000.00 | 0.00 | 62,968.75 | 62,968.75 | | | |
| 06/30/18 | 06/30/18 | | US TREASURY NOTES DTD 12/31/2014 1.625% 12/31/2019 | 912828G95 | 600,000.00 | 0.00 | 4,875.00 | 4,875.00 | | | |
| 06/30/18 | 06/30/18 | | US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020 | 912828N48 | 4,600,000.00 | 0.00 | 40,250.00 | 40,250.00 | | | |
| Transaction Type Sub-Total | | | | | 26,739,433.02 | 0.00 | 163,900.93 | 163,900.93 | | | |
| MATURITY | | | | | | | | | | | |
| 06/01/18 | 06/01/18 | | FNMA SERIES 2015-M3 FA DTD 02/01/2015 2.185% 06/01/2018 | 3136AMMC0 | 3,207.86 | 3,207.86 | 0.00 | 3,207.86 | 0.84 | 0.00 | |
| Transaction Type Sub-Total | | | | | 3,207.86 | 3,207.86 | 0.00 | 3,207.86 | 0.84 | 0.00 | |
| PAYDOWNS | | | | | | | | | | | |
| 06/01/18 | 06/15/18 | | FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020 | 3137BHU39 | 11,118.97 | 11,118.97 | 0.00 | 11,118.97 | (538.58) | 0.00 | |
| 06/01/18 | 06/25/18 | | FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.288% 04/01/2020 | 3136AP3Z3 | 19,814.19 | 19,814.19 | 0.00 | 19,814.19 | 7.13 | 0.00 | |
| 06/01/18 | 06/25/18 | | FNMA SERIES M4 FA DTD 03/01/2015 2.158% 09/01/2018 | 3136AMTM1 | 4,047.57 | 4,047.57 | 0.00 | 4,047.57 | 1.04 | 0.00 | |
| 06/01/18 | 06/25/18 | | FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020 | 3137AA4V2 | 21,582.72 | 21,582.72 | 0.00 | 21,582.72 | (410.58) | 0.00 | |
| 06/01/18 | 06/25/18 | | FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019 | 3136ASPX8 | 9,232.98 | 9,232.98 | 0.00 | 9,232.98 | (92.33) | 0.00 | |
| 06/01/18 | 06/25/18 | | FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWOG3 | 20,139.95 | 20,139.95 | 0.00 | 20,139.95 | 440.56 | 0.00 | |



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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 | | | | | | | | | |
| PAYDOWNS | | | | | | | | | | |
| 06/01/18 | 06/25/18 | FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022 | 3137AWQG3 | 2,231.73 | 2,231.73 | 0.00 | 2,231.73 | 48.47 | 0.00 | |
| 06/01/18 | 06/25/18 | FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019 | 3136AODO0 | 13,849.40 | 13,849.40 | 0.00 | 13,849.40 | (138.69) | 0.00 | |
| 06/01/18 | 06/25/18 | FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019 | 3136AOSW1 | 11,512.38 | 11,512.38 | 0.00 | 11,512.38 | (115.12) | 0.00 | |
| 06/01/18 | 06/25/18 | FNMA SERIES 2015-M10 FA DTD 06/01/2015 2.198% 03/01/2019 | 3136ANA98 | 21,556.57 | 21,556.57 | 0.00 | 21,556.57 | 6.24 | 0.00 | |
| 06/15/18 | 06/15/18 | FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020 | 34530YAD5 | 31,674.02 | 31,674.02 | 0.00 | 31,674.02 | 6.16 | 0.00 | |
| 06/15/18 | 06/15/18 | CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020 | 14314JAB6 | 36,593.40 | 36,593.40 | 0.00 | 36,593.40 | 0.01 | 0.00 | |
| Transaction Type Sub-Total | | | | 203,353.88 | 203,353.88 | 0.00 | 203,353.88 | (785.69) | 0.00 | |
| SELL | | | | | | | | | | |
| 06/04/18 | 06/06/18 | FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019 | 3137EADZ9 | 3,050,000.00 | 3,019,957.50 | 4,860.94 | 3,024,818.44 | (37,301.50) | (32,114.73) | FIFO |
| 06/04/18 | 06/06/18 | US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019 | 912828C65 | 2,020,000.00 | 2,009,505.47 | 6,008.95 | 2,015,514.42 | (45,528.91) | (19,914.17) | FIFO |
| 06/04/18 | 06/06/18 | US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019 | 912828D23 | 3,015,000.00 | 2,997,216.21 | 4,926.00 | 3,002,142.21 | (59,004.49) | (32,970.04) | FIFO |
| 06/05/18 | 06/07/18 | BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019 | 06417GUE6 | 1,200,000.00 | 1,192,956.00 | 4,011.00 | 1,196,967.00 | (7,044.00) | (7,044.00) | FIFO |
| 06/11/18 | 06/18/18 | JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019 | 46625HOU7 | 600,000.00 | 596,454.00 | 2,651.67 | 599,105.67 | (6,180.00) | (4,206.97) | FIFO |
| 06/12/18 | 06/15/18 | FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019 | 3130A8DB6 | 1,150,000.00 | 1,135,406.50 | 6,253.13 | 1,141,659.63 | (14,110.50) | (14,430.09) | FIFO |
| 06/22/18 | 06/25/18 | US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021 | 912828WN6 | 1,775,000.00 | 1,741,926.76 | 2,424.86 | 1,744,351.62 | (1,525.39) | (2,056.91) | FIFO |
| Transaction Type Sub-Total | | | | 12,810,000.00 | 12,693,422.44 | 31,136.55 | 12,724,558.99 | (170,694.79) | (112,736.91) | |



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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 | | | | | | | | | |
| Managed Account Sub-Total | | | | | (515,147.09) | 187,818.32 | (327,328.77) | (171,479.64) | (112,736.91) | |
| Total Security Transactions | | | | | (\$515,147.09) | \$187,818.32 | (\$327,328.77) | (\$171,479.64) | (\$112,736.91) | |