



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2017

CITY OF HAYWARD

Client Management Team

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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
One Keystone Plaza, Suite 300
N. Front & Market Sts
Harrisburg, PA 17101



Managed Account Summary Statement

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$122,326,246.20
Maturities/Calls	(707,019.93)
Principal Dispositions	(2,476,511.94)
Principal Acquisitions	3,141,500.63
Unsettled Trades	0.00
Change in Current Value	(303,537.41)
Closing Market Value	\$121,980,677.55

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	8,315,902.45
Coupon/Interest/Dividend Income	77,884.71
Principal Payments	707,019.93
Security Purchases	(9,138,660.76)
Net Cash Contribution	37,853.67
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	88,075.82
Less Purchased Interest Related to Interest/Coupons	(2,082.01)
Plus Net Realized Gains/Losses	(29,262.72)
Total Cash Basis Earnings	\$56,731.09

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	122,391,440.46
Ending Accrued Interest	371,640.50
Plus Proceeds from Sales	2,482,550.00
Plus Proceeds of Maturities/Calls/Principal Payments	707,019.93
Plus Coupons/Dividends Received	77,884.71
Less Cost of New Purchases	(3,143,354.74)
Less Beginning Amortized Value of Securities	(122,441,473.69)
Less Beginning Accrued Interest	(315,005.48)
Total Accrual Basis Earnings	\$130,701.69



Portfolio Summary and Statistics

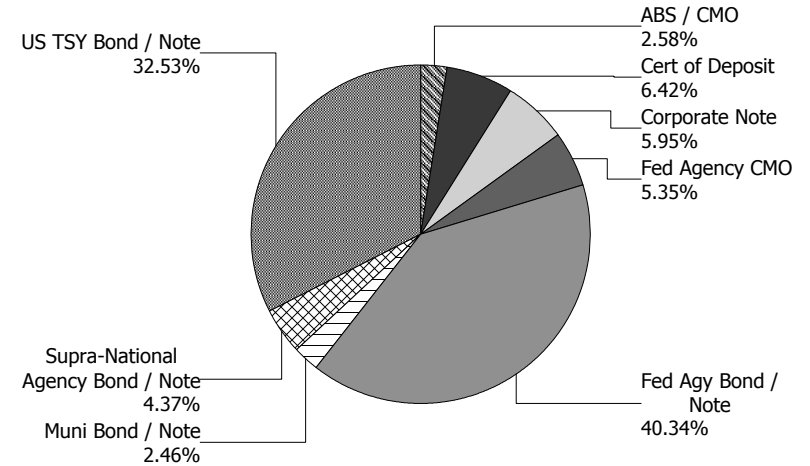
For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Account Summary

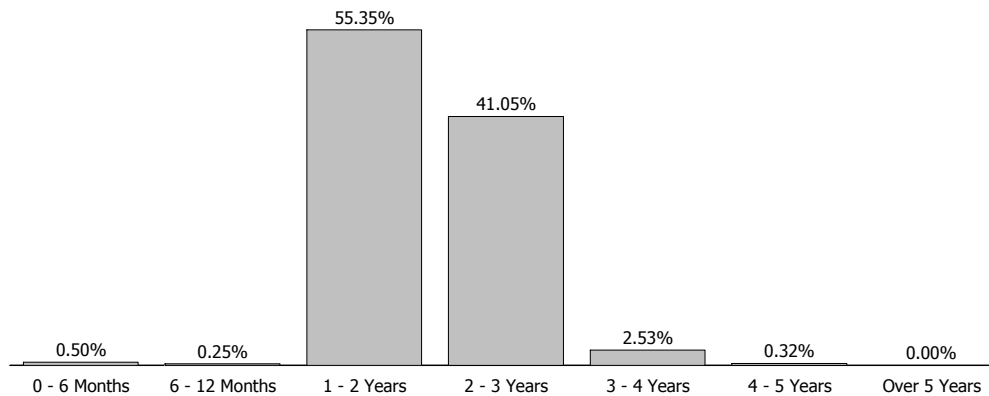
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	39,760,000.00	39,678,106.49	32.53
Supra-National Agency Bond / Note	5,390,000.00	5,330,499.56	4.37
Municipal Bond / Note	3,020,000.00	3,005,679.90	2.46
Federal Agency Collateralized Mortgage Obligation	6,486,312.71	6,525,620.74	5.35
Federal Agency Bond / Note	49,490,000.00	49,204,537.24	40.34
Corporate Note	7,255,000.00	7,261,305.64	5.95
Certificate of Deposit	7,825,000.00	7,829,220.85	6.42
Asset-Backed Security / Collateralized Mortgage Obligation	3,146,337.52	3,145,707.13	2.58
Managed Account Sub-Total	122,372,650.23	121,980,677.55	100.00%
Accrued Interest		371,640.50	
Total Portfolio	122,372,650.23	122,352,318.05	

Sector Allocation



Unsettled Trades **0.00** **0.00**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.34%
Yield to Maturity at Market	1.54%
Duration to Worst	1.89
Weighted Average Days to Maturity	722



Managed Account Issuer Summary

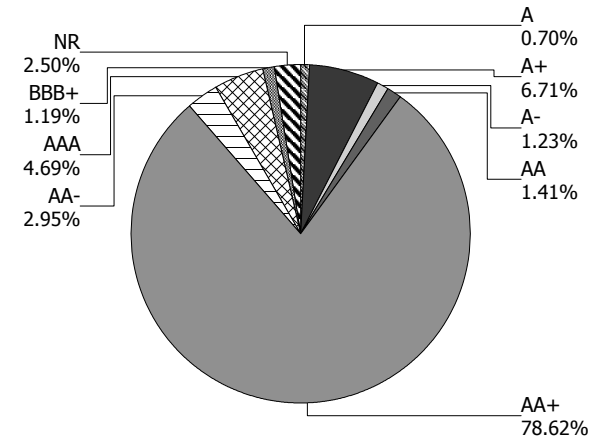
For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	614,584.08	0.50
AMERICAN EXPRESS CO	598,114.20	0.49
AMERICAN HONDA FINANCE	280,618.24	0.23
APPLE INC	501,724.00	0.41
BANK OF AMERICA CO	389,185.29	0.32
BANK OF MONTREAL	1,204,868.40	0.99
BANK OF NOVA SCOTIA	1,198,438.80	0.98
CANADIAN IMPERIAL BANK OF COMMERCE	1,203,025.20	0.99
CARMAX AUTO OWNER TRUST	506,663.33	0.42
CHEVRON CORPORATION	300,091.80	0.25
CITIGROUP INC	915,789.87	0.75
DEERE & COMPANY	251,870.25	0.21
FANNIE MAE	35,490,284.86	29.10
FEDERAL HOME LOAN BANKS	14,078,274.26	11.54
FORD CREDIT AUTO OWNER TRUST	459,624.41	0.38
FREDDIE MAC	6,161,598.86	5.05
GOLDMAN SACHS GROUP INC	602,593.20	0.49
HONDA AUTO RECEIVABLES	274,847.49	0.23
HYUNDAI AUTO RECEIVABLES	259,843.97	0.21
INTER-AMERICAN DEVELOPMENT BANK	1,697,083.40	1.39
INTERNATIONAL BUSINESS MACHINES	600,768.60	0.49
INTL BANK OF RECONSTRUCTION AND DEV	3,633,416.16	2.98
JOHN DEERE OWNER TRUST	119,997.25	0.10
JP MORGAN CHASE & CO	900,823.50	0.74
MICROSOFT CORP	286,173.35	0.23
MITSUBISHI UFJ FINANCIAL GROUP INC	624,801.25	0.51
NISSAN AUTO RECEIVABLES	314,806.46	0.26
NORDEA BANK AB	1,203,025.20	0.99
PFIZER INC	469,749.96	0.39
SKANDINAVISKA ENSKILDA BANKEN AB	1,198,908.00	0.98
STATE OF CONNECTICUT	1,755,929.90	1.44
SVENSKA HANDELSBANKEN AB	1,196,154.00	0.98

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
THE BANK OF NEW YORK MELLON CORPORATION	602,881.20	0.49
THE WALT DISNEY CORPORATION	115,383.30	0.09
TOYOTA MOTOR CORP	1,040,879.02	0.85
UNITED STATES TREASURY	39,678,106.49	32.53
UNIVERSITY OF CALIFORNIA	1,249,750.00	1.02
Total	\$121,980,677.55	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	AA+	Aaa	12/01/15	12/04/15	342,882.03	1.22	1,288.86	341,182.66	340,371.96
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	AA+	Aaa	03/02/16	03/04/16	3,046,944.54	1.05	133.71	3,020,515.21	3,003,775.35
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	AA+	Aaa	11/10/16	11/14/16	3,056,220.70	1.06	20,502.82	3,041,609.40	3,023,478.18
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	29,489.75	5,856,664.55	5,849,087.40
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	8,571.33	4,045,250.41	4,043,292.66
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	1,177.49	995,215.60	995,859.00
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	4,121.20	3,499,867.81	3,485,506.50
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	90.09	2,873,544.18	2,884,141.81
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	24,742.53	4,283,705.15	4,278,500.00
US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	AA+	Aaa	06/26/17	06/28/17	7,777,851.56	1.50	31,826.60	7,775,505.48	7,756,355.00
US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	AA+	Aaa	07/05/17	07/05/17	2,750,537.11	1.62	7,528.87	2,750,506.19	2,751,504.25
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	1,501.29	1,272,625.86	1,266,234.38
Security Type Sub-Total		39,760,000.00					39,782,980.08	1.44	130,974.54	39,756,192.50	39,678,106.49
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	6,574.17	1,712,281.73	1,697,083.40



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	AAA	Aaa	07/06/16	07/13/16	1,224,742.75	0.88	1,369.62	1,224,842.21	1,207,949.23
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	4,746.88	1,214,948.19	1,210,910.05
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	NR	Aaa	09/12/17	09/19/17	1,222,060.00	1.64	637.41	1,222,092.13	1,214,556.88

Security Type Sub-Total **5,390,000.00** **5,371,208.50** **1.27** **13,328.08** **5,374,164.26** **5,330,499.56**

Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	A+	A1	03/13/15	03/25/15	430,000.00	1.42	271.76	430,000.00	429,772.10
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.61	3,717.53	625,000.00	624,937.50
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	2,225.89	1,341,821.61	1,326,157.80
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	4,387.15	625,000.00	624,812.50

Security Type Sub-Total **3,020,000.00** **3,022,894.40** **1.47** **10,602.33** **3,021,821.61** **3,005,679.90**

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	179,532.70	AA+	Aaa	01/15/15	01/30/15	181,326.68	1.26	243.27	179,556.16	179,401.35
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	171,733.50	AA+	Aaa	04/15/15	04/30/15	173,450.22	0.83	221.82	171,854.85	171,642.55
FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	36,990.22	AA+	Aaa	02/12/15	02/27/15	36,980.56	0.39	44.92	36,990.22	36,991.20



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	99,044.76	AA+	Aaa	03/12/15	03/31/15	99,019.39	0.38	65.21	99,044.76	98,995.65
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	339,504.62	AA+	Aaa	11/06/15	11/30/15	342,899.63	1.20	537.01	340,526.68	339,837.06
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,439,975.04	AA+	Aaa	06/12/15	06/30/15	1,439,558.31	0.43	997.63	1,439,975.04	1,439,953.44
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	358,438.09	AA+	Aaa	06/09/16	06/30/16	362,022.29	1.05	533.18	360,226.35	358,655.70
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	835,602.73	AA+	Aaa	10/07/15	10/30/15	843,970.37	1.08	1,146.17	839,183.96	835,099.70
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	200,354.42	AA+	Aaa	06/08/15	06/11/15	210,059.09	0.77	751.33	204,731.33	202,354.06
FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	1,128,634.86	AA+	Aaa	09/10/15	09/30/15	1,128,228.55	0.54	1,483.42	1,128,634.86	1,130,309.08
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	816,501.77	AA+	Aaa	06/23/17	06/28/17	832,034.43	1.60	1,974.57	832,034.44	829,377.84
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	904,440.63	903,003.11

Security Type Sub-Total		6,486,312.71					6,553,990.15	0.90	10,223.46	6,537,199.28	6,525,620.74
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Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	5,240,000.00	AA+	Aaa	08/25/16	08/26/16	5,236,436.80	0.91	22,925.00	5,238,288.67	5,217,006.88
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	6,100,000.00	AA+	Aaa	08/27/15	09/01/15	6,090,118.00	1.18	30,881.25	6,096,641.65	6,080,925.30
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	800,000.00	AA+	Aaa	12/07/16	12/08/16	799,968.00	1.25	2,083.33	799,978.68	798,050.40
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	AA+	Aaa	01/06/16	01/08/16	5,191,779.10	1.40	12,500.47	5,193,581.51	5,189,794.61



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	4,900,000.00	AA+	Aaa	02/19/16	02/23/16	4,888,436.00	1.08	4,763.89	4,894,561.39	4,868,801.70
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	3,050,000.00	AA+	Aaa	03/30/16	03/31/16	3,057,259.00	1.05	15,821.88	3,053,703.04	3,034,509.05
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,550,000.00	AA+	Aaa	06/02/16	06/03/16	2,548,929.00	1.14	7,968.75	2,549,388.74	2,534,251.20
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	12,484.38	4,016,046.66	3,970,326.88
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	4,373.78	3,046,847.40	3,014,037.45
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	1,191.67	1,299,485.10	1,287,262.60
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	4,972.92	5,419,565.51	5,371,845.85
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	218.75	1,574,630.79	1,558,638.90
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	2,076.25	1,509,220.82	1,506,409.22
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	7,379.17	1,196,496.49	1,192,354.80
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	9,000.00	3,589,686.36	3,580,322.40
Security Type Sub-Total		49,490,000.00					49,473,237.85	1.14	138,641.49	49,478,122.81	49,204,537.24
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	463.65	300,000.00	300,091.80



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HQU7	900,000.00	A-	A3	05/17/16	05/20/16	903,951.00	1.69	416.25	902,024.25	900,823.50
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	AA-	Aa3	05/17/16	05/20/16	899,397.00	1.42	4,585.00	899,668.04	895,970.70
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	3,018.63	464,862.14	465,358.05
AMERICAN EXPRESS CREDIT CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	A-	A2	01/31/17	02/03/17	595,440.00	1.99	4,278.33	596,522.43	598,114.20
GOLDMAN SACHS GROUP 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	4,140.00	599,667.07	602,593.20
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	AA	A1	11/18/16	11/21/16	199,850.00	1.73	1,001.11	199,890.74	199,893.60
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	270,000.00	AA	A1	11/14/16	11/21/16	269,805.60	1.72	1,351.50	269,858.37	269,856.36
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	2,026.67	599,551.34	600,768.60
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	AAA	Aaa	01/30/17	02/06/17	284,809.05	1.87	805.52	284,849.73	286,173.35
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	AA+	Aa1	02/02/17	02/09/17	499,755.00	1.92	1,425.00	499,806.40	501,724.00
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	A+	A1	02/13/17	02/16/17	279,602.40	2.05	731.11	279,683.33	280,618.24
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	1,325.83	602,598.53	602,881.20
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	115,000.00	A+	A2	03/01/17	03/06/17	114,970.10	1.96	168.19	114,975.61	115,383.30
JOHN DEERE CAPITAL CORP 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	275.00	249,839.38	251,870.25



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	BBB+	Baa1	09/13/17	09/18/17	390,000.00	2.33	327.86	390,000.00	389,185.29
Security Type Sub-Total		7,255,000.00					7,254,219.35	1.90	26,339.65	7,253,797.36	7,261,305.64

Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	A+	A1	12/01/16	12/05/16	1,199,064.00	1.78	7,098.67	1,199,451.31	1,203,025.20
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	AA-	Aa3	12/01/16	12/05/16	1,200,000.00	1.74	7,274.67	1,200,000.00	1,203,025.20
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	AA-	Aa2	01/10/17	01/12/17	1,200,000.00	1.91	5,229.00	1,200,000.00	1,196,154.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	A+	A1	02/08/17	02/09/17	1,200,000.00	1.90	3,384.00	1,200,000.00	1,204,868.40
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	A+	A1	04/05/17	04/06/17	1,200,000.00	1.91	11,332.67	1,200,000.00	1,198,438.80
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	A+	Aa3	08/03/17	08/04/17	1,199,532.00	1.85	3,557.33	1,199,569.28	1,198,908.00
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	A+	A1	09/25/17	09/27/17	625,000.00	2.07	143.75	625,000.00	624,801.25
Security Type Sub-Total		7,825,000.00					7,823,596.00	1.87	38,020.09	7,824,020.59	7,829,220.85

Asset-Backed Security / Collateralized Mortgage Obligation											
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	459,812.52	AAA	Aaa	09/15/15	09/22/15	459,723.04	1.42	288.15	459,768.49	459,624.41
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	506,525.00	NR	Aaa	01/25/17	01/31/17	506,524.84	1.60	346.69	506,524.96	506,663.33
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	1,609.50	450,000.00	450,431.82



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security / Collateralized Mortgage Obligation											
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	144,982.93	144,908.32
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	119,982.91	119,997.25
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	134,990.10	134,830.80
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	NR	Aaa	03/21/17	03/28/17	274,983.64	1.72	131.39	274,983.64	274,847.49
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	259,843.97
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	NR	Aaa	03/21/17	03/28/17	314,966.64	1.74	243.60	314,966.64	314,806.46
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	479,943.41	479,753.28
Security Type Sub-Total		3,146,337.52					3,145,988.41	1.68	3,510.86	3,146,122.05	3,145,707.13
Managed Account Sub-Total		122,372,650.23					122,428,114.74	1.34	371,640.50	122,391,440.46	121,980,677.55
Securities Sub-Total		\$122,372,650.23					\$122,428,114.74	1.34%	\$371,640.50	\$122,391,440.46	\$121,980,677.55
Accrued Interest											\$371,640.50
Total Investments											\$122,352,318.05



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	NOMURA		100.11	340,371.96	(2,510.07)	(810.70)	1.23	1.23	1.41
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	CITIGRP		100.29	3,003,775.35	(43,169.19)	(16,739.86)	1.48	1.48	1.43
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	CITIGRP		100.28	3,023,478.18	(32,742.52)	(18,131.22)	1.55	1.55	1.44
US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		99.98	5,849,087.40	(10,053.23)	(7,577.15)	2.11	2.11	1.51
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	HSBC		99.34	4,043,292.66	5,725.47	(1,957.75)	2.29	2.29	1.54
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		99.59	995,859.00	1,913.69	643.40	2.36	2.36	1.55
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		99.59	3,485,506.50	(14,356.78)	(14,361.31)	2.36	2.36	1.55
US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		98.94	2,884,141.81	19,357.24	10,597.63	2.45	2.45	1.56
US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	MORGAN_S		99.50	4,278,500.00	(2,183.59)	(5,205.15)	2.51	2.51	1.57
US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		100.08	7,756,355.00	(21,496.56)	(19,150.48)	2.67	2.67	1.59
US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		100.05	2,751,504.25	967.14	998.06	2.75	2.75	1.60
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		99.31	1,266,234.38	(6,325.19)	(6,391.48)	2.84	2.84	1.62
Security Type Sub-Total		39,760,000.00				39,678,106.49	(104,873.59)	(78,086.01)	2.30	2.30	1.54
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	HSBC		98.96	1,697,083.40	(12,771.60)	(15,198.33)	1.59	1.59	1.66
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	BNP PARI		98.61	1,207,949.23	(16,793.52)	(16,892.98)	1.85	1.85	1.63



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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
Supra-National Agency Bond / Note												
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	CITIGRP		98.85	1,210,910.05	(3,640.70)	(4,038.14)	2.11	2.11	1.67
INTL BANK OF RECONSTRUCTION AND DEV NOTE	DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		99.15	1,214,556.88	(7,503.12)	(7,535.25)	2.87	2.87	1.86
Security Type Sub-Total			5,390,000.00				5,330,499.56	(40,708.94)	(43,664.70)	2.06	2.06	1.70
Municipal Bond / Note												
CT ST TXBL GO BONDS	DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	CITIGRP		99.95	429,772.10	(227.90)	(227.90)	0.46	0.46	1.54
UNIV OF CAL TXBL REV BOND	DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	JEFFERIE		99.99	624,937.50	(62.50)	(62.50)	1.59	1.59	1.62
CT ST TXBL GO BONDS	DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	MORGANST		98.97	1,326,157.80	(16,736.60)	(15,663.81)	1.84	1.84	1.86
UNIV OF CAL TXBL REV BOND	DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		99.97	624,812.50	(187.50)	(187.50)	2.53	2.53	1.91
Security Type Sub-Total			3,020,000.00				3,005,679.90	(17,214.50)	(16,141.71)	1.73	1.73	1.78
Federal Agency Collateralized Mortgage Obligation												
FNMA SERIES 2015-M1 ASQ2	DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	179,532.70	MERRILL		99.93	179,401.35	(1,925.33)	(154.81)	0.35	0.28	1.50
FNMA SERIES 2015-M7 ASQ2	DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	171,733.50	GOLDMAN		99.95	171,642.55	(1,807.67)	(212.30)	0.43	0.41	1.43
FNMA SERIES 2015-M3 FA	DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	36,990.22	GOLDMAN		100.00	36,991.20	10.64	0.98	0.08	0.55	1.28
FNMA SERIES M4 FA	DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	99,044.76	MORGANST		99.95	98,995.65	(23.74)	(49.11)	0.06	0.81	0.79
FNMA SERIES 2015-M15 ASQ2	DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	339,504.62	GOLDMAN		100.10	339,837.06	(3,062.57)	(689.62)	0.64	1.08	1.69
FNMA SERIES 2015-M10 FA	DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,439,975.04	CITIGRP		100.00	1,439,953.44	395.13	(21.60)	0.08	1.29	0.79



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Federal Agency Collateralized Mortgage Obligation												
FNMA SERIES 2016-M9 ASQ2		3136ASPX8	358,438.09	CSFB		100.06	358,655.70	(3,366.59)	(1,570.65)	0.94	1.49	1.66
DTD 06/01/2016 1.785% 06/01/2019												
FANNIE MAE SERIES 2015-M13 ASQ2		3136AQDQ0	835,602.73	MORGANST		99.94	835,099.70	(8,870.67)	(4,084.26)	0.99	1.73	1.62
DTD 10/01/2015 1.646% 09/01/2019												
FREDDIE MAC SERIES 4459 NB		3137BHU39	200,354.42	CITIGRP		101.00	202,354.06	(7,705.03)	(2,377.27)	0.42	1.16	3.50
DTD 04/01/2015 4.500% 01/01/2020												
FNMA SERIES 2015-M12 FA		3136AP3Z3	1,128,634.86	MERRILL		100.15	1,130,309.08	2,080.53	1,674.22	0.08	2.29	1.47
DTD 09/01/2015 1.577% 04/01/2020												
FHLMC SERIES K013 A1		3137AA4V2	816,501.77	WELLS_FA		101.58	829,377.84	(2,656.59)	(2,656.60)	1.47	2.33	2.15
DTD 05/01/2011 2.902% 08/25/2020												
FHMS K714 A2		3137B6ZM6	880,000.00	CITIGRP		102.61	903,003.11	(1,437.52)	(1,437.52)	2.66	1.56	1.24
DTD 01/01/2014 3.034% 10/25/2020												
Security Type Sub-Total			6,486,312.71				6,525,620.74	(28,369.41)	(11,578.54)	0.83	1.62	1.47

Federal Agency Bond / Note												
FHLB GLOBAL NOTE		3130A9AE1	5,240,000.00	MERRILL		99.56	5,217,006.88	(19,429.92)	(21,281.79)	0.99	0.99	1.32
DTD 08/26/2016 0.875% 10/01/2018												
FNMA BENCHMARK NOTE		3135G0E58	6,100,000.00	BARCLAYS		99.69	6,080,925.30	(9,192.70)	(15,716.35)	1.04	1.04	1.43
DTD 09/01/2015 1.125% 10/19/2018												
FHLB NOTES		3130AAE46	800,000.00	BAML		99.76	798,050.40	(1,917.60)	(1,928.28)	1.28	1.28	1.44
DTD 12/08/2016 1.250% 01/16/2019												
FNMA BENCHMARK NOTE		3135G0H63	5,195,000.00	JPMCHASE		99.90	5,189,794.61	(1,984.49)	(3,786.90)	1.31	1.31	1.45
DTD 01/08/2016 1.375% 01/28/2019												
FNMA BENCHMARK NOTE		3135G0J53	4,900,000.00	JPMCHASE		99.36	4,868,801.70	(19,634.30)	(25,759.69)	1.39	1.39	1.46
DTD 02/23/2016 1.000% 02/26/2019												
FREDDIE MAC NOTES		3137EADZ9	3,050,000.00	NOMURA		99.49	3,034,509.05	(22,749.95)	(19,193.99)	1.51	1.51	1.46
DTD 03/21/2016 1.125% 04/15/2019												
FHLB GLOBAL NOTE		3130A8DB6	2,550,000.00	WELLSFAR		99.38	2,534,251.20	(14,677.80)	(15,137.54)	1.70	1.70	1.49
DTD 06/03/2016 1.125% 06/21/2019												
FHLB GLOBAL NOTE		3130A8DB6	3,995,000.00	NOMURA		99.38	3,970,326.88	(60,881.72)	(45,719.78)	1.70	1.70	1.49
DTD 06/03/2016 1.125% 06/21/2019												
FNMA BENCHMARK NOTE		3135G0N33	3,050,000.00	GOLDMAN		98.82	3,014,037.45	(30,838.55)	(32,809.95)	1.81	1.81	1.53
DTD 08/02/2016 0.875% 08/02/2019												



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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
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	HSBC		99.02	1,287,262.60	(11,957.40)	(12,222.50)	1.88	1.88	1.52
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	GOLDMAN		99.02	5,371,845.85	(44,691.15)	(47,719.66)	1.88	1.88	1.52
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	TD SEC U		98.96	1,558,638.90	(15,809.85)	(15,991.89)	1.96	1.96	1.53
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	JPM_CHAS		99.76	1,506,409.22	(2,624.38)	(2,811.60)	2.36	2.36	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	WELLS_FA		99.36	1,192,354.80	(3,541.20)	(4,141.69)	2.48	2.48	1.63
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	BARCLAYS		99.45	3,580,322.40	(8,769.60)	(9,363.96)	2.75	2.75	1.70

Security Type Sub-Total **49,490,000.00** **49,204,537.24** **(268,700.61)** **(273,585.57)** **1.61** **1.61** **1.48**

Corporate Note											
CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	BARCLAYS		100.03	300,091.80	91.80	91.80	1.39	1.39	1.66
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	900,000.00	GOLDMAN	02/22/19	100.09	900,823.50	(3,127.50)	(1,200.75)	1.41	1.37	1.79
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	CREDITAG		99.55	895,970.70	(3,426.30)	(3,697.34)	1.60	1.60	1.68
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	CITIGRP		100.08	465,358.05	599.85	495.91	1.64	1.64	2.00
AMERICAN EXPRESS CREDIT CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	JPM_CHAS		99.69	598,114.20	2,674.20	1,591.77	2.02	2.02	1.85
GOLDMAN SACHS GROUP INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS		100.43	602,593.20	3,043.20	2,926.13	2.12	2.12	2.10
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	JPMCHASE		99.95	199,893.60	43.60	2.86	2.15	2.15	1.72
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	270,000.00	MERRILL		99.95	269,856.36	50.76	(2.01)	2.15	2.15	1.72



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
IBM CORP NOTES	DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		100.13	600,768.60	1,344.60	1,217.26	2.26	2.26	1.84
MICROSOFT CORP	DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	HSBC		100.41	286,173.35	1,364.30	1,323.62	2.29	2.29	1.67
APPLE INC BONDS	DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	JPM_CHAS		100.34	501,724.00	1,969.00	1,917.60	2.29	2.29	1.75
AMERICAN HONDA FINANCE	DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	MIZUHO		100.22	280,618.24	1,015.84	934.91	2.30	2.30	1.90
BNY MELLON (CALLABLE) CORP NOTE	DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	US_BANCO	01/24/20	100.48	602,881.20	(220.80)	282.67	2.29	2.25	1.94
WALT DISNEY COMPANY CORP NOTES	DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	115,000.00	CITIGRP		100.33	115,383.30	413.20	407.69	2.36	2.36	1.81
JOHN DEERE CAPITAL CORP CORP NOTES	DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	MITSU		100.75	251,870.25	2,065.25	2,030.87	2.38	2.38	1.89
BANK OF AMERICA CORP	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL		99.79	389,185.29	(814.71)	(814.71)	3.80	3.80	2.38
Security Type Sub-Total			7,255,000.00				7,261,305.64	7,086.29	7,508.28	2.05	2.05	1.86

Certificate of Deposit												
CANADIAN IMPERIAL BANK NY CD	DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	GOLDMAN		100.25	1,203,025.20	3,961.20	3,573.89	1.15	1.15	1.52
NORDEA BANK FINLAND NY CD	DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	MERRILL		100.25	1,203,025.20	3,025.20	3,025.20	1.16	1.16	0.78
SVENSKA HANDELSBANKEN NY LT CD	DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	MERRILL		99.68	1,196,154.00	(3,846.00)	(3,846.00)	1.27	1.27	1.38
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	GOLDMAN		100.41	1,204,868.40	4,868.40	4,868.40	1.35	1.35	1.54
BANK OF NOVA SCOTIA HOUSTON LT CD	DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	MERRILL		99.87	1,198,438.80	(1,561.20)	(1,561.20)	1.50	1.50	1.38
SKANDINAV ENSKILDA BANKEN NY CD	DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	BARCLAYS		99.91	1,198,908.00	(624.00)	(661.28)	1.81	1.81	1.72



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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
Certificate of Deposit												
BANK TOKYO MITSUBISHI UFJ LTD LT CD		06539RGM3	625,000.00	MITSU		99.97	624,801.25	(198.75)	(198.75)	1.97	1.97	2.06
DTD 09/27/2017 2.070% 09/25/2019												
Security Type Sub-Total			7,825,000.00				7,829,220.85	5,624.85	5,200.26	1.42	1.42	1.44
Asset-Backed Security / Collateralized Mortgage Obligation												
FORD ABS 2015-C A3		34530YAD5	459,812.52	MERRILL		99.96	459,624.41	(98.63)	(144.08)	0.51	1.85	1.43
DTD 09/22/2015 1.410% 02/15/2020												
CARMAX ABS 2017-1 A2		14314JAB6	506,525.00	BARCLAYS		100.03	506,663.33	138.49	138.37	0.45	2.16	1.53
DTD 01/31/2017 1.540% 02/15/2020												
CITIBANK ABS 2017-A2 A2		17305EGA7	450,000.00	CITIGRP		100.10	450,431.82	517.99	431.82	1.28	1.75	1.68
DTD 01/26/2017 1.740% 01/17/2021												
TOYOTA ABS 2017-A A3		89238MAD0	145,000.00	MERRILL		99.94	144,908.32	(74.61)	(74.61)	1.61	2.10	1.76
DTD 03/15/2017 1.730% 02/15/2021												
JOHN DEERE ABS 2017-A A3		47787XAC1	120,000.00	MERRILL		100.00	119,997.25	14.34	14.34	1.90	2.34	1.78
DTD 03/02/2017 1.780% 04/15/2021												
ALLY ABS 2017-1 A3		02007PAC7	135,000.00	CITIGRP		99.87	134,830.80	(157.40)	(159.30)	1.53	3.31	1.74
DTD 01/31/2017 1.700% 06/15/2021												
HONDA ABS 2017-1 A3		43814TAC6	275,000.00	MERRILL		99.94	274,847.49	(136.15)	(136.15)	1.84	2.56	1.74
DTD 03/28/2017 1.720% 07/21/2021												
HYUNDAI ABS 2017-A A3		44931PAD8	260,000.00	SOCGEN		99.94	259,843.97	(135.00)	(135.00)	1.78	3.14	1.78
DTD 03/29/2017 1.760% 08/15/2021												
NISSAN ABS 2017-A A3		654747AD6	315,000.00	MERRILL		99.94	314,806.46	(160.18)	(160.18)	1.94	2.29	1.77
DTD 03/28/2017 1.740% 08/15/2021												
ALLY ABS 2017-2 A3		02007HAC5	480,000.00	MERRILL		99.95	479,753.28	(190.13)	(190.13)	1.70	3.47	1.79
DTD 03/29/2017 1.780% 08/15/2021												
Security Type Sub-Total			3,146,337.52				3,145,707.13	(281.28)	(414.92)	1.30	2.44	1.67
Managed Account Sub-Total			122,372,650.23				121,980,677.55	(447,437.19)	(410,762.91)	1.82	1.89	1.54



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Securities Sub-Total	\$122,372,650.23	\$121,980,677.55	(\$447,437.19)	(\$410,762.91)	1.82	1.89	1.54%
Accrued Interest		\$371,640.50					
Total Investments		\$122,352,318.05					



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	08/31/17	09/01/17	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,500,000.00	(2,495,214.84)	(94.96)	(2,495,309.80)			
	08/31/17	09/01/17	US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	(3,499,863.28)	(132.94)	(3,499,996.22)			
	09/12/17	09/19/17	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	(1,222,060.00)	0.00	(1,222,060.00)			
	09/13/17	09/18/17	BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	(390,000.00)	0.00	(390,000.00)			
	09/21/17	09/26/17	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	(904,440.63)	(1,854.11)	(906,294.74)			
	09/25/17	09/27/17	BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	(625,000.00)	0.00	(625,000.00)			

Transaction Type Sub-Total **9,120,000.00** **(9,136,578.75)** **(2,082.01)** **(9,138,660.76)**

INTEREST											
	09/01/17	09/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	225,293.04	0.00	844.85	844.85			
	09/01/17	09/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	53,886.36	0.00	67.21	67.21			
	09/01/17	09/25/17	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	837,248.20	0.00	2,024.75	2,024.75			
	09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	931,088.89	0.00	1,438.39	1,438.39			
	09/01/17	09/25/17	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	398,868.48	0.00	593.32	593.32			
	09/01/17	09/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,477,945.18	0.00	1,881.42	1,881.42			
	09/01/17	09/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	1,246,696.17	0.00	1,683.66	1,683.66			
	09/01/17	09/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	229,776.48	0.00	311.35	311.35			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/01/17	09/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	129,886.44	0.00	160.87	160.87			
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	417,660.12	0.00	883.14	883.14			
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	277,573.62	0.00	358.53	358.53			
09/04/17	09/04/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	115,000.00	0.00	1,108.79	1,108.79			
09/13/17	09/13/17	JOHN DEERE CAPITAL CORP CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETO2	250,000.00	0.00	2,719.44	2,719.44			
09/15/17	09/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	0.00	3,057.30	3,057.30			
09/15/17	09/15/17	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	0.00	191.25	191.25			
09/15/17	09/15/17	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
09/15/17	09/15/17	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
09/15/17	09/15/17	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	502,342.76	0.00	590.25	590.25			
09/15/17	09/15/17	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			
09/15/17	09/15/17	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	0.00	209.04	209.04			
09/15/17	09/15/17	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	0.00	712.00	712.00			
09/15/17	09/15/17	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	551,404.42	0.00	707.64	707.64			
09/21/17	09/21/17	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	0.00	394.17	394.17			
09/22/17	09/22/17	JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HQU7	900,000.00	0.00	8,325.00	8,325.00			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/26/17	09/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	0.00	7,875.00	7,875.00			
	09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	0.00	24,334.38	24,334.38			
	09/30/17	09/30/17	US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	0.00	16,396.88	16,396.88			

Transaction Type Sub-Total					18,189,670.16	0.00	77,884.71	77,884.71			
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PAYDOWNS											
	09/01/17	09/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	24,938.62	24,938.62	0.00	24,938.62	(1,207.96)	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	37,970.14	37,970.14	0.00	37,970.14	10.99	0.00	
	09/01/17	09/25/17	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	40,430.39	40,430.39	0.00	40,430.39	(404.28)	0.00	
	09/01/17	09/25/17	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	20,746.43	20,746.43	0.00	20,746.43	(394.67)	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	78,155.50	78,155.50	0.00	78,155.50	(781.55)	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	16,896.14	16,896.14	0.00	16,896.14	4.41	0.00	
	09/01/17	09/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	30,841.68	30,841.68	0.00	30,841.68	7.90	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	118,061.31	118,061.31	0.00	118,061.31	42.50	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	50,243.78	50,243.78	0.00	50,243.78	(502.06)	0.00	
	09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	95,486.16	95,486.16	0.00	95,486.16	(956.19)	0.00	
	09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	105,840.12	105,840.12	0.00	105,840.12	(1,058.02)	0.00	
	09/15/17	09/15/17	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	42,530.24	42,530.24	0.00	42,530.24	8.28	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
09/15/17	09/15/17	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	44,879.42	44,879.42	0.00	44,879.42	0.01	0.00	
Transaction Type Sub-Total				707,019.93	707,019.93	0.00	707,019.93	(5,230.64)	0.00	
SELL										
08/31/17	09/01/17	INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,010,000.00	1,007,717.40	2,132.22	1,009,849.62	(555.50)	(1,840.77)	FIFO
08/31/17	09/01/17	FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	4,850,000.00	4,821,482.00	2,020.83	4,823,502.83	(18,430.00)	(23,972.58)	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,225,000.00	1,221,650.39	884.06	1,222,534.45	(1,004.88)	(1,043.11)	FIFO
09/13/17	09/18/17	FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	375,000.00	373,297.50	1,522.14	374,819.64	(1,447.50)	(1,575.63)	FIFO
09/22/17	09/26/17	FHLB GLOBAL NOTE DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	250,000.00	248,800.00	1,063.37	249,863.37	(1,030.00)	(1,117.23)	FIFO
09/25/17	09/27/17	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	275,000.00	272,486.50	221.53	272,708.03	(2,084.50)	(2,236.43)	FIFO
09/25/17	09/27/17	PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	125,000.00	125,082.50	602.08	125,684.58	172.50	148.39	FIFO
09/25/17	09/27/17	JOHN DEERE CAPITAL CORP DTD 01/06/2017 1.650% 10/15/2018	24422ETM1	235,000.00	235,195.05	1,744.88	236,939.93	347.80	287.14	FIFO
Transaction Type Sub-Total				8,345,000.00	8,305,711.34	10,191.11	8,315,902.45	(24,032.08)	(31,350.22)	
Managed Account Sub-Total					(123,847.48)	85,993.81	(37,853.67)	(29,262.72)	(31,350.22)	
Total Security Transactions					(123,847.48)	85,993.81	(37,853.67)	(29,262.72)	(31,350.22)	