



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending  
**April 30, 2019**

### CITY OF HAYWARD

#### Client Management Team

**Monique Spyke**

Managing Director  
50 California Street, Suite 2300  
San Francisco, CA 94111  
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**Robert Cheddar, CFA**

Managing Director  
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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](http://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](http://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 **April 30, 2019**

**CITY OF HAYWARD - 35310000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$122,517,614.40</b>
Maturities/Calls	(379,318.57)
Principal Dispositions	(3,620,640.72)
Principal Acquisitions	4,007,500.80
Unsettled Trades	(63,689.26)
Change in Current Value	43,312.78
<b>Closing Market Value</b>	<b>\$122,504,779.43</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,434,064.59
Coupon/Interest/Dividend Income	166,280.37
Principal Payments	379,318.57
Security Purchases	(5,837,141.62)
Net Cash Contribution	(142,521.91)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	198,727.24
Less Purchased Interest Related to Interest/Coupons	(11,478.99)
Plus Net Realized Gains/Losses	(31,052.94)
<b>Total Cash Basis Earnings</b>	<b>\$156,195.31</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$0.00</b>
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### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	122,285,379.76
Ending Accrued Interest	693,047.92
Plus Proceeds from Sales	3,922,008.25
Plus Proceeds of Maturities/Calls/Principal Payments	379,318.57
Plus Coupons/Dividends Received	166,280.37
Less Cost of New Purchases	(4,233,776.51)
Less Beginning Amortized Value of Securities	(122,356,587.95)
Less Beginning Accrued Interest	(641,115.60)
<b>Total Accrual Basis Earnings</b>	<b>\$214,554.81</b>



## Portfolio Summary and Statistics

For the Month Ending **April 30, 2019**

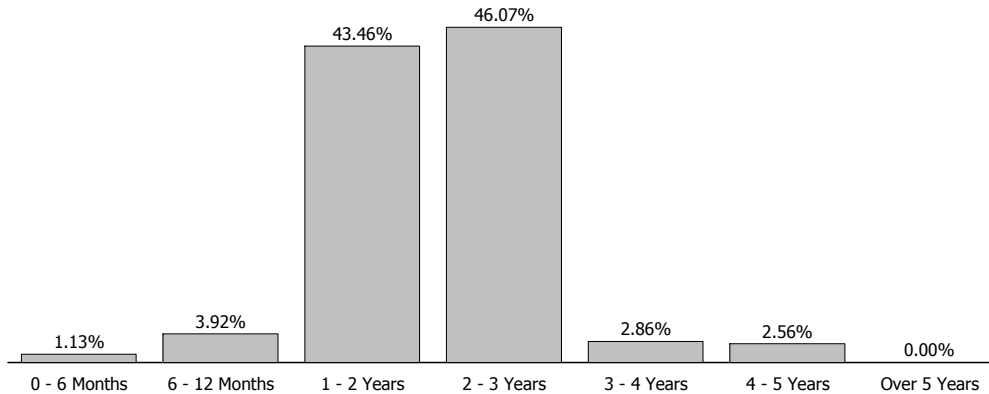
CITY OF HAYWARD - 35310000

### Account Summary

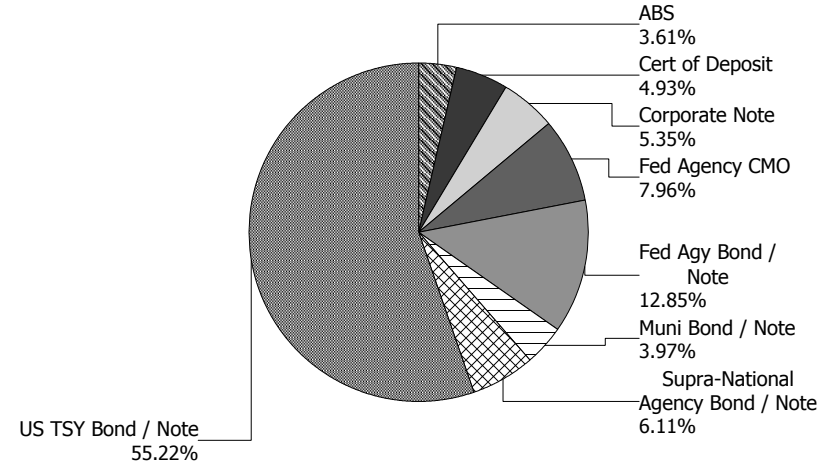
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	67,975,000.00	67,654,052.23	55.22
Supra-National Agency Bond / Note	7,485,000.00	7,488,169.58	6.11
Municipal Bond / Note	4,845,000.00	4,858,863.25	3.97
Federal Agency Collateralized Mortgage Obligation	9,712,998.12	9,747,806.57	7.96
Federal Agency Bond / Note	15,695,000.00	15,749,205.70	12.85
Corporate Note	6,530,000.00	6,552,330.38	5.35
Certificate of Deposit	6,000,000.00	6,033,771.90	4.93
Asset-Backed Security	4,401,613.90	4,420,579.82	3.61
<b>Managed Account Sub-Total</b>	<b>122,644,612.02</b>	<b>122,504,779.43</b>	<b>100.00%</b>
Accrued Interest		693,047.92	
<b>Total Portfolio</b>	<b>122,644,612.02</b>	<b>123,197,827.35</b>	

**Unsettled Trades** **215,000.00**      **214,952.74**

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	2.37%
Yield to Maturity at Market	2.38%
Duration to Worst	1.78
Weighted Average Days to Maturity	741



## Managed Account Issuer Summary

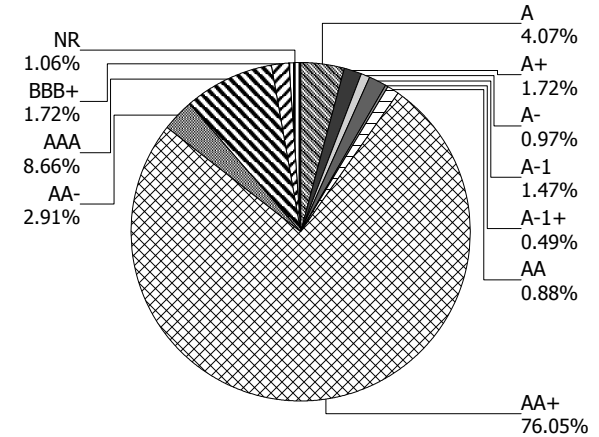
For the Month Ending **April 30, 2019**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	146,866.44	0.12
ALLY AUTO RECEIVABLES TRUST	374,736.54	0.31
AMERICAN EXPRESS CO	605,885.60	0.49
BANK OF AMERICA CO	585,271.74	0.48
BANK OF MONTREAL	602,737.80	0.49
BANK OF NOVA SCOTIA	604,056.00	0.49
BMW FINANCIAL SERVICES NA LLC	126,195.55	0.10
CALIFORNIA ST	2,440,931.75	1.99
CANADIAN IMPERIAL BANK OF COMMERCE	601,386.60	0.49
CARMAX AUTO OWNER TRUST	516,936.71	0.42
CATERPILLAR INC	328,713.78	0.27
CHARLES SCHWAB	237,820.47	0.19
CITIGROUP INC	300,187.50	0.25
CREDIT AGRICOLE SA	600,333.60	0.49
CREDIT SUISSE GROUP	600,746.40	0.49
DEERE & COMPANY	550,521.90	0.45
FANNIE MAE	8,916,819.47	7.27
FEDERAL HOME LOAN BANKS	7,553,315.21	6.17
FIFTH THIRD AUTO TRUST	214,952.74	0.18
FORD CREDIT AUTO LEASE TRUST	478,214.34	0.39
FORD CREDIT AUTO OWNER TRUST	202,436.06	0.17
FREDDIE MAC	9,026,877.59	7.36
GM FINANCIAL AUTO LEASING TRUST	372,249.87	0.30
GM FINANCIAL SECURITIZED TERM	345,445.60	0.28
GOLDMAN SACHS GROUP INC	600,412.80	0.49
HOME DEPOT INC	178,244.68	0.15
HONDA AUTO RECEIVABLES	337,544.27	0.28
HYUNDAI AUTO RECEIVABLES	606,834.17	0.50
IBM CORP	597,169.20	0.49
INTER-AMERICAN DEVELOPMENT BANK	2,617,461.50	2.14
INTERNATIONAL FINANCE CORPORATION	1,849,232.25	1.51
INTL BANK OF RECONSTRUCTION AND DEV	3,021,475.83	2.47

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **April 30, 2019**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JOHN DEERE OWNER TRUST	71,868.10	0.06
JP MORGAN CHASE & CO	608,251.20	0.50
MITSUBISHI UFJ FINANCIAL GROUP INC	603,971.70	0.49
MORGAN STANLEY	596,839.80	0.49
NATIONAL RURAL UTILITIES CO FINANCE CORP	251,453.00	0.21
NISSAN AUTO LEASE TRUST	226,924.09	0.19
NISSAN AUTO RECEIVABLES	455,513.34	0.37
NORDEA BANK AB	601,368.60	0.49
PACCAR FINANCIAL CORP	298,227.01	0.24
ROYAL BANK OF CANADA	609,249.00	0.50
STATE OF CONNECTICUT	1,334,814.20	1.09
SUMITOMO MITSUI FINANCIAL GROUP INC	608,005.80	0.50
THE BANK OF NEW YORK MELLON CORPORATION	298,916.10	0.24
TOYOTA MOTOR CORP	458,277.60	0.37
UBS AG	601,916.40	0.49
UNITED STATES TREASURY	67,654,052.23	55.22
UNIVERSITY OF CALIFORNIA	1,083,117.30	0.88
<b>Total</b>	<b>\$122,504,779.43</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	950,000.00	AA+	Aaa	04/03/17	04/05/17	945,732.42	1.53	35.50	948,592.37	940,314.75
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	15,659.34	2,497,627.10	2,476,270.00
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	42,095.13	7,760,948.81	7,683,396.50
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	11,110.15	2,750,226.52	2,725,294.00
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	2,953.63	1,273,903.27	1,258,613.70
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	3,392.86	499,026.16	494,590.00
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	24,428.57	3,591,868.50	3,561,048.00
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	AA+	Aaa	12/01/17	12/05/17	4,578,078.13	1.91	26,907.46	4,587,965.80	4,557,592.60
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	AA+	Aaa	02/02/18	02/02/18	388,718.75	2.36	1,367.40	393,308.92	393,609.20
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	1,538.33	444,866.98	442,810.35
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	11,964.78	3,459,596.49	3,444,080.50
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	AA+	Aaa	02/07/18	02/08/18	602,319.34	2.36	1,184.61	611,214.81	611,963.13
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	5,875.68	3,028,749.41	3,035,337.10
US TREASURY N/B NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	AA+	Aaa	02/28/19	02/28/19	2,354,957.03	2.53	28,458.05	2,354,617.33	2,365,881.30



**Managed Account Detail of Securities Held**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	AA+	Aaa	02/08/19	02/11/19	4,216,242.19	2.45	50,861.19	4,214,772.79	4,228,383.60
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	26,934.07	3,184,539.60	3,207,488.25
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	AA+	Aaa	07/03/18	07/06/18	1,477,031.25	2.66	10,654.35	1,483,156.64	1,495,605.00
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	AA+	Aaa	09/05/18	09/07/18	1,576,291.99	2.72	8,973.58	1,576,029.37	1,592,164.35
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	AA+	Aaa	09/26/18	09/28/18	1,717,655.27	2.91	9,828.21	1,719,131.60	1,743,799.05
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	AA+	Aaa	02/08/19	02/11/19	1,502,988.28	2.43	10,980.66	1,502,778.35	1,509,609.00
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	AA+	Aaa	01/29/19	01/31/19	5,991,328.13	2.55	43,922.65	5,992,052.34	6,038,436.00
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	40,789.02	8,606,321.68	8,662,158.75
UNITED STATES TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	AA+	Aaa	04/01/19	04/03/19	2,514,550.78	2.29	12,948.90	2,514,175.95	2,517,285.00
UNITED STATES TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,650,000.00	AA+	Aaa	03/01/19	03/05/19	2,647,101.56	2.54	13,725.83	2,647,256.99	2,668,322.10
<b>Security Type Sub-Total</b>		<b>67,975,000.00</b>					<b>67,503,782.23</b>	<b>2.19</b>	<b>406,589.95</b>	<b>67,642,727.78</b>	<b>67,654,052.23</b>
<b>Supra-National Agency Bond / Note</b>											
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	2,602.75	1,223,636.59	1,210,062.35
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	12,335.63	1,220,646.88	1,210,796.10





**Managed Account Detail of Securities Held**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>											
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	7,041.31	1,849,119.96	1,849,232.25
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	1,225.00	1,397,953.23	1,406,665.40
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	AAA	Aaa	07/18/18	07/25/18	1,790,799.70	2.83	13,437.57	1,791,841.43	1,811,413.48

**Security Type Sub-Total** **7,485,000.00** **7,484,654.16** **2.41** **36,642.26** **7,483,198.09** **7,488,169.58**

<b>Municipal Bond / Note</b>											
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	3,677.56	1,340,283.49	1,334,814.20
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	5,475.69	625,000.00	622,175.00
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	AA-	Aa3	02/12/19	02/14/19	997,000.00	2.77	2,187.50	997,309.68	1,004,660.00
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	3,325.00	1,425,027.26	1,436,271.75
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	6,355.01	455,000.00	460,942.30

**Security Type Sub-Total** **4,845,000.00** **4,844,951.40** **2.27** **21,020.76** **4,842,620.43** **4,858,863.25**

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	2,200.21	AA+	Aaa	06/09/16	06/30/16	2,222.20	1.05	3.27	2,200.21	2,196.29
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	37,018.32	AA+	Aaa	10/07/15	10/30/15	37,389.01	1.08	50.78	37,018.32	36,880.20



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**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	334.62	AA+	Aaa	06/08/15	06/11/15	350.83	0.77	1.25	336.73	335.91
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,215,557.49	AA+	Aaa	06/12/18	06/15/18	1,240,248.50	1.57	4,306.11	1,226,515.81	1,221,483.70
FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.915% 04/01/2020	3136AP3Z3	33,524.48	AA+	Aaa	09/10/15	09/30/15	33,512.41	0.54	81.44	33,524.48	33,489.02
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	384,872.99	AA+	Aaa	06/23/17	06/28/17	392,194.59	1.60	930.75	387,066.48	384,822.53
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	867,861.37	AA+	Aaa	09/21/17	09/26/17	891,964.88	1.15	2,194.24	879,432.18	870,700.84
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	639,696.29	AA+	Aaa	04/11/18	04/30/18	652,420.50	2.27	1,897.77	648,645.03	648,363.47
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,208,440.35	AA+	Aaa	12/07/18	12/14/18	1,208,430.68	3.05	3,196.32	1,208,430.68	1,225,685.76
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	600,000.00	AA+	Aaa	03/29/19	04/03/19	595,570.31	2.65	1,136.00	595,650.85	596,118.78
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	91,278.56	AA+	Aaa	03/06/18	03/09/18	89,296.10	2.58	120.41	89,784.38	89,974.85
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	400,735.15	AA+	Aaa	07/12/18	07/17/18	390,607.21	2.87	528.64	392,431.23	395,011.53
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	823,733.37	AA+	Aaa	03/07/18	03/09/18	805,714.21	2.59	1,086.64	810,153.59	811,968.15
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.68	1,358.00	599,253.52	602,266.32
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.49	2,408.75	1,222,655.34	1,220,804.51
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	1,054,356.46	AA+	Aaa	11/07/18	11/19/18	1,054,328.00	3.28	3,034.79	1,054,327.99	1,076,280.64



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**CITY OF HAYWARD - 35310000**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	526,002.46	AA+	Aaa	12/07/18	12/17/18	526,000.87	3.11	1,403.99	526,000.88	531,424.07
<b>Security Type Sub-Total</b>		<b>9,712,998.12</b>					<b>9,742,095.34</b>	<b>2.43</b>	<b>23,739.15</b>	<b>9,713,427.70</b>	<b>9,747,806.57</b>

<b>Federal Agency Bond / Note</b>											
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	36,257.81	3,252,613.88	3,258,710.00
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	13,650.00	3,595,398.95	3,561,901.20
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	17,195.52	1,744,707.52	1,761,092.39
FEDERAL HOME LOAN BANKS NOTES (CALLABLE) DTD 09/20/2018 3.000% 09/20/2021	3130AEXV7	1,825,000.00	AA+	Aaa	09/13/18	09/20/18	1,825,000.00	3.00	6,235.42	1,825,000.00	1,828,998.58
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	AA+	Aaa	11/02/18	11/06/18	2,423,593.50	3.02	3,839.58	2,423,844.71	2,465,606.63
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	AA+	Aaa	01/29/19	01/31/19	1,200,312.00	2.62	9,625.00	1,200,291.11	1,209,640.80
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	AA+	Aaa	01/09/19	01/11/19	1,648,812.00	2.65	13,234.38	1,648,929.05	1,663,256.10
<b>Security Type Sub-Total</b>		<b>15,695,000.00</b>					<b>15,686,153.15</b>	<b>2.50</b>	<b>100,037.71</b>	<b>15,690,785.22</b>	<b>15,749,205.70</b>

<b>Corporate Note</b>											
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	2,976.67	599,855.15	597,169.20
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	300,000.00	A	A1	04/10/17	04/13/17	301,551.00	1.96	1,200.42	300,417.05	298,916.10
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	733.33	249,942.21	249,099.00



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<b>Corporate Note</b>											
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	BBB+	A3	02/19/19	02/22/19	399,600.00	3.05	2,300.00	399,637.47	401,620.40
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	1,173.96	299,871.02	301,422.90
NATIONAL RURAL UTIL COOP NOTE 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	926.39	249,825.41	251,453.00
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	538.38	364,903.66	367,549.16
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	208.33	296,824.83	298,369.80
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	3,394.44	234,994.98	237,820.47
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	A+	A1	08/06/18	08/09/18	294,908.55	3.16	2,116.63	294,929.98	298,227.01
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	1,535.63	324,802.05	328,713.78
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	AA-	A1	09/11/18	09/14/18	144,702.75	3.07	567.92	144,763.06	146,866.44
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A2	11/27/17	11/29/17	199,026.00	2.46	388.00	199,378.32	198,397.20
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	A-	A2	09/13/17	09/18/17	390,000.00	2.33	756.60	390,000.00	386,874.54
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	BBB+	A3	11/01/18	11/06/18	199,956.00	3.71	3,597.22	199,962.66	204,265.20
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	BBB+	A3	01/15/19	01/17/19	294,543.00	3.57	3,455.83	295,068.57	300,187.50
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	947.92	174,572.42	178,244.68



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<b>Corporate Note</b>											
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	BBB+	A3	02/13/19	02/15/19	593,412.00	3.36	250.00	593,842.71	600,412.80
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	BBB+	A3	04/05/19	04/09/19	298,011.00	2.97	3,712.50	298,051.16	298,470.00
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	A-	A2	06/11/18	06/18/18	600,000.00	3.51	7,789.37	600,000.00	608,251.20
<b>Security Type Sub-Total</b>		<b>6,530,000.00</b>					<b>6,508,535.00</b>	<b>2.93</b>	<b>38,569.54</b>	<b>6,511,642.71</b>	<b>6,552,330.38</b>
<b>Certificate of Deposit</b>											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	A-1	P-1	02/07/18	02/08/18	600,000.00	2.67	19,713.50	600,000.00	600,746.40
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	A-1+	P-1	02/20/18	02/22/18	600,000.00	2.72	3,218.67	600,000.00	601,368.60
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	A-1	P-1	03/02/18	03/06/18	600,000.00	2.93	2,803.33	600,000.00	601,916.40
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	600,000.00	A-1	P-1	04/06/18	04/10/18	600,000.00	2.78	1,044.40	600,000.00	601,386.60
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	A+	Aa2	06/05/18	06/07/18	599,772.00	3.10	7,494.67	599,872.79	604,056.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A+	Aa2	08/01/18	08/03/18	600,000.00	3.23	14,408.17	600,000.00	602,737.80
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A	A1	10/16/18	10/18/18	599,184.00	3.46	847.50	599,875.24	608,005.80
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A	A1	02/27/19	02/28/19	600,000.00	2.99	3,069.00	600,000.00	603,971.70
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A+	A1	04/03/19	04/04/19	600,000.00	2.85	1,273.50	600,000.00	600,333.60



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<b>Certificate of Deposit</b>											
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	AA-	Aa2	06/07/18	06/08/18	600,000.00	3.24	7,776.00	600,000.00	609,249.00
<b>Security Type Sub-Total</b>		<b>6,000,000.00</b>					<b>5,998,956.00</b>	<b>3.00</b>	<b>61,648.74</b>	<b>5,999,748.03</b>	<b>6,033,771.90</b>
<b>Asset-Backed Security</b>											
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	91,111.11	AAA	Aaa	03/07/17	03/15/17	91,100.38	1.74	70.05	91,106.06	90,728.44
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	72,127.43	NR	Aaa	02/22/17	03/02/17	72,117.16	1.79	57.06	72,121.58	71,868.10
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	73,274.80	NR	Aaa	01/24/17	01/31/17	73,268.39	1.70	55.36	73,271.88	72,967.63
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	AAA	Aaa	09/18/18	09/26/18	169,986.57	3.19	165.18	169,989.40	171,114.21
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	AAA	Aaa	10/10/18	10/17/18	124,982.63	3.27	124.51	124,985.95	126,195.55
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	167,285.34	NR	Aaa	03/21/17	03/28/17	167,275.38	1.72	79.93	167,279.00	166,407.36
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	205,729.40	AAA	NR	03/22/17	03/29/17	205,712.77	1.76	160.93	205,716.48	204,696.76
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	65474AD6	254,071.80	NR	Aaa	03/21/17	03/28/17	254,044.89	1.74	196.48	254,055.81	252,847.78
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	303,014.02	NR	Aaa	03/21/17	03/29/17	302,978.29	1.79	239.72	302,996.25	301,768.91
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	AAA	Aaa	10/16/18	10/24/18	224,980.34	3.26	325.00	224,983.74	226,924.09
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	NR	Aaa	09/18/18	09/21/18	229,980.57	3.41	326.09	229,984.13	231,780.43
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	AAA	Aaa	02/13/19	02/21/19	199,968.60	2.99	182.11	199,970.66	201,135.66



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<b>Asset-Backed Security</b>											
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	AAA	Aaa	02/20/19	02/25/19	244,980.84	2.90	315.78	244,982.32	246,433.91
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	AAA	Aaa	12/04/18	12/12/18	149,998.20	3.48	213.33	149,998.41	151,703.51
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	AAA	NR	02/19/19	02/27/19	169,995.44	2.83	173.73	169,995.71	171,136.91
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	NR	Aaa	10/16/18	10/23/18	199,965.80	3.34	288.00	199,969.62	202,436.06
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	AAA	Aaa	12/04/18	12/12/18	199,961.68	3.53	286.22	199,964.95	202,665.56
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	AAA	NR	04/03/19	04/10/19	249,967.10	2.67	387.92	249,967.65	250,433.90
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	AAA	NR	07/18/18	07/25/18	284,961.15	3.36	396.47	284,967.02	288,068.40
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	AAA	NR	10/17/18	10/24/18	224,997.93	3.36	336.00	224,998.30	228,868.31
<b>FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.710% 12/15/2023</b>	<b>31680YAD9</b>	<b>215,000.00</b>	<b>AAA</b>	<b>Aaa</b>	<b>04/30/19</b>	<b>05/08/19</b>	<b>214,952.74</b>	<b>2.72</b>	<b>0.00</b>	<b>214,952.74</b>	<b>214,952.74</b>
GMCAR 2019-2 A3 DTD 04/17/2019 3.130% 02/16/2024	36257FAD2	345,000.00	AAA	Aaa	04/09/19	04/17/19	344,971.92	3.13	419.94	344,972.14	345,445.60
<b>Security Type Sub-Total</b>		<b>4,401,613.90</b>					<b>4,401,148.77</b>	<b>2.79</b>	<b>4,799.81</b>	<b>4,401,229.80</b>	<b>4,420,579.82</b>
<b>Managed Account Sub-Total</b>		<b>122,644,612.02</b>					<b>122,170,276.05</b>	<b>2.37</b>	<b>693,047.92</b>	<b>122,285,379.76</b>	<b>122,504,779.43</b>
<b>Securities Sub-Total</b>		<b>\$122,644,612.02</b>					<b>\$122,170,276.05</b>	<b>2.37%</b>	<b>\$693,047.92</b>	<b>\$122,285,379.76</b>	<b>\$122,504,779.43</b>
<b>Accrued Interest</b>											<b>\$693,047.92</b>
<b>Total Investments</b>											<b>\$123,197,827.35</b>



**Managed Account Detail of Securities Held**

For the Month Ending **April 30, 2019**

CITY OF HAYWARD - 35310000

Bolded items are forward settling trades.





**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	950,000.00	MORGAN_S		98.98	940,314.75	(5,417.67)	(8,277.62)	0.98	0.98	2.41
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		99.05	2,476,270.00	(17,968.28)	(21,357.10)	1.06	1.06	2.39
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		99.14	7,683,396.50	(94,455.06)	(77,552.31)	1.14	1.14	2.37
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		99.10	2,725,294.00	(25,243.11)	(24,932.52)	1.23	1.23	2.36
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		98.71	1,258,613.70	(13,945.87)	(15,289.57)	1.31	1.31	2.36
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		98.92	494,590.00	(3,535.00)	(4,436.16)	1.54	1.54	2.32
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		98.92	3,561,048.00	(23,342.63)	(30,820.50)	1.54	1.54	2.32
US TREASURY NOTES	DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,600,000.00	GOLDMAN		99.08	4,557,592.60	(20,485.53)	(30,373.20)	1.62	1.62	2.32
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		98.40	393,609.20	4,890.45	300.28	1.71	1.71	2.31
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		98.40	442,810.35	1,757.62	(2,056.63)	1.71	1.71	2.31
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		98.40	3,444,080.50	14,080.50	(15,515.99)	1.71	1.71	2.31
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		97.91	611,963.13	9,643.79	748.32	1.80	1.80	2.29
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		97.91	3,035,337.10	51,708.19	6,587.69	1.80	1.80	2.29
US TREASURY N/B NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	MORGAN_S		100.68	2,365,881.30	10,924.27	11,263.97	1.96	1.96	2.28
US TREASURY N/B NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	CITIGRP		100.68	4,228,383.60	12,141.41	13,610.81	1.96	1.96	2.28
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		99.46	3,207,488.25	39,807.59	22,948.65	2.01	2.01	2.27
US TREASURY NOTES	DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		99.71	1,495,605.00	18,573.75	12,448.36	2.09	2.09	2.26



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		101.09	1,592,164.35	15,872.36	16,134.98	2.20	2.20	2.26
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		101.09	1,743,799.05	26,143.78	24,667.45	2.20	2.20	2.26
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		100.64	1,509,609.00	6,620.72	6,830.65	2.59	2.59	2.25
UNITED STATES TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		100.64	6,038,436.00	47,107.87	46,383.66	2.59	2.59	2.25
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		99.00	8,662,158.75	71,436.09	55,837.07	2.66	2.66	2.25
UNITED STATES TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	TD		100.69	2,517,285.00	2,734.22	3,109.05	2.67	2.67	2.24
UNITED STATES TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,650,000.00	MORGAN_S		100.69	2,668,322.10	21,220.54	21,065.11	2.67	2.67	2.24
<b>Security Type Sub-Total</b>		<b>67,975,000.00</b>				<b>67,654,052.23</b>	<b>150,270.00</b>	<b>11,324.45</b>	<b>1.94</b>	<b>1.94</b>	<b>2.30</b>

<b>Supra-National Agency Bond / Note</b>											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	HSBC		98.78	1,210,062.35	(11,997.65)	(13,574.24)	1.34	1.34	2.47
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	HSBC		99.65	1,210,796.10	(15,465.86)	(9,850.78)	1.48	1.48	2.36
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		99.96	1,849,232.25	619.75	112.29	1.80	1.80	2.66
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		100.48	1,406,665.40	9,745.40	8,712.17	1.91	1.91	2.38
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		100.91	1,811,413.48	20,613.78	19,572.05	2.14	2.14	2.33
<b>Security Type Sub-Total</b>		<b>7,485,000.00</b>				<b>7,488,169.58</b>	<b>3,515.42</b>	<b>4,971.49</b>	<b>1.77</b>	<b>1.77</b>	<b>2.45</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Municipal Bond / Note</b>												
CT ST TXBL GO BONDS		20772J3D2	1,340,000.00	MORGANST		99.61	1,334,814.20	(8,080.20)	(5,469.29)	0.29	0.29	2.63
DTD 08/17/2016 1.300% 08/15/2019												
UNIV OF CAL TXBL REV BOND		91412GS89	625,000.00	JEFFERIE		99.55	622,175.00	(2,825.00)	(2,825.00)	1.02	1.02	2.34
DTD 05/18/2017 1.900% 05/15/2020												
CA ST TXBL GO BONDS		13063DAC2	1,000,000.00	JPM_CHAS		100.47	1,004,660.00	7,660.00	7,350.32	1.86	1.86	2.37
DTD 04/27/2017 2.625% 04/01/2021												
CA ST TXBL GO BONDS		13063DGA0	1,425,000.00	JPM_CHAS		100.79	1,436,271.75	11,214.75	11,244.49	1.86	1.86	2.38
DTD 04/25/2018 2.800% 04/01/2021												
UNIV OF CAL TXBL REV BONDS		91412HBH5	455,000.00	MERRILL		101.31	460,942.30	5,942.30	5,942.30	1.95	1.95	2.37
DTD 06/05/2018 3.029% 05/15/2021												

**Security Type Sub-Total** **4,845,000.00** **4,858,863.25** **13,911.85** **16,242.82** **1.33** **1.33** **2.44**

<b>Federal Agency Collateralized Mortgage Obligation</b>												
FNMA SERIES 2016-M9 ASQ2		3136ASPX8	2,200.21	CSFB		99.82	2,196.29	(25.91)	(3.92)	0.08	0.12	2.29
DTD 06/01/2016 1.785% 06/01/2019												
FANNIE MAE SERIES 2015-M13 ASQ2		3136AQDQ0	37,018.32	MORGANST		99.63	36,880.20	(508.81)	(138.12)	0.24	0.28	2.57
DTD 10/01/2015 1.646% 09/01/2019												
FREDDIE MAC SERIES 4459 NB		3137BHU39	334.62	CITIGRP		100.39	335.91	(14.92)	(0.82)	0.33	0.38	3.02
DTD 04/01/2015 4.500% 01/01/2020												
FHMS K006 A2		31398VJ98	1,215,557.49	CITIGRP		100.49	1,221,483.70	(18,764.80)	(5,032.11)	0.59	0.40	2.33
DTD 04/01/2010 4.251% 01/25/2020												
FNMA SERIES 2015-M12 FA		3136AP3Z3	33,524.48	MERRILL		99.89	33,489.02	(23.39)	(35.46)	0.08	0.52	2.75
DTD 09/01/2015 2.915% 04/01/2020												
FHLMC SERIES K013 A1		3137AA4V2	384,872.99	WELLS_FA		99.99	384,822.53	(7,372.06)	(2,243.95)	0.68	0.93	2.71
DTD 05/01/2011 2.902% 08/25/2020												
FHMS K714 A2		3137B6ZM6	867,861.37	CITIGRP		100.33	870,700.84	(21,264.04)	(8,731.34)	1.19	0.77	2.35
DTD 01/01/2014 3.034% 10/25/2020												
FNA 2018-M5 A2		3136B1XP4	639,696.29	JPM_CHAS		101.35	648,363.47	(4,057.03)	(281.56)	1.80	1.22	2.26
DTD 04/01/2018 3.560% 09/25/2021												
FHMS KJ23 A1		3137FKK70	1,208,440.35	GOLDMAN		101.43	1,225,685.76	17,255.08	17,255.08	2.30	1.47	2.06
DTD 12/01/2018 3.174% 03/01/2022												
FHMS K019 A2		3137ASNJ9	600,000.00	MORGAN_S		99.35	596,118.78	548.47	467.93	2.61	1.46	2.61
DTD 08/01/2012 2.272% 03/25/2022												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

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<b>Federal Agency Collateralized Mortgage Obligation</b>												
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	91,278.56	BAIRD		98.57	89,974.85	678.75	190.47	1.52	1.51	2.46
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	400,735.15	BARCLAYS		98.57	395,011.53	4,404.32	2,580.30	1.52	1.51	2.46
FHMS K023 A1	DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	823,733.37	BAIRD		98.57	811,968.15	6,253.94	1,814.56	1.52	1.51	2.46
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	JPM_CHAS		100.38	602,266.32	3,012.80	3,012.80	2.78	1.59	2.36
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	WELLS_FA		99.46	1,220,804.51	(1,787.01)	(1,850.83)	3.01	1.63	2.59
FHMS J22F A1	DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	1,054,356.46	MORGAN_S		102.08	1,076,280.64	21,952.64	21,952.65	2.37	2.03	2.33
FHMS KP05 A	DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	526,002.46	CSFB		101.03	531,424.07	5,423.20	5,423.19	1.85	2.11	2.62
<b>Security Type Sub-Total</b>			<b>9,712,998.12</b>				<b>9,747,806.57</b>	<b>5,711.23</b>	<b>34,378.87</b>	<b>1.89</b>	<b>1.36</b>	<b>2.40</b>

<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	3,250,000.00	NOMURA		100.27	3,258,710.00	3,965.00	6,096.12	1.05	1.05	2.37
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	BARCLAYS		98.94	3,561,901.20	(27,190.80)	(33,497.75)	1.22	1.22	2.36
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA		100.92	1,761,092.39	16,493.74	16,384.87	2.05	2.05	2.31
FEDERAL HOME LOAN BANKS NOTES (CALLABLE)	DTD 09/20/2018 3.000% 09/20/2021	3130AEXV7	1,825,000.00	CITIGRP	09/20/19	100.22	1,828,998.58	3,998.58	3,998.58	0.82	0.39	2.90
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		101.67	2,465,606.63	42,013.13	41,761.92	2.35	2.35	2.29
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		100.80	1,209,640.80	9,328.80	9,349.69	2.57	2.57	2.32
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		100.80	1,663,256.10	14,444.10	14,327.05	2.57	2.57	2.32
<b>Security Type Sub-Total</b>			<b>15,695,000.00</b>				<b>15,749,205.70</b>	<b>63,052.55</b>	<b>58,420.48</b>	<b>1.66</b>	<b>1.61</b>	<b>2.40</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>											
IBM CORP NOTES DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		99.53	597,169.20	(2,254.80)	(2,685.95)	0.73	0.73	2.54
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	300,000.00	US_BANCO	01/24/20	99.64	298,916.10	(2,634.90)	(1,500.95)	0.78	0.80	2.60
JOHN DEERE CAPITAL CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	MITSU		99.64	249,099.00	(706.00)	(843.21)	0.85	0.85	2.62
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		100.41	401,620.40	2,020.40	1,982.93	1.74	1.74	2.77
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		100.47	301,422.90	1,626.90	1,551.88	1.80	1.80	2.61
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		100.58	251,453.00	1,730.50	1,627.59	1.81	1.81	2.58
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		100.70	367,549.16	2,695.16	2,645.50	1.89	1.89	2.58
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		99.46	298,369.80	3,409.80	1,544.97	1.91	1.91	2.78
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		101.20	237,820.47	2,827.52	2,825.49	1.95	1.95	2.65
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		101.09	298,227.01	3,318.46	3,297.03	2.17	2.17	2.65
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913Q2N8	325,000.00	BARCLAYS		101.14	328,713.78	3,964.03	3,911.73	2.25	2.25	2.64
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		101.29	146,866.44	2,163.69	2,103.38	2.27	2.27	2.44
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	99.20	198,397.20	(628.80)	(981.12)	1.41	2.33	2.67
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	99.20	386,874.54	(3,125.46)	(3,125.46)	1.41	2.33	2.67
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		102.13	204,265.20	4,309.20	4,302.54	2.35	2.35	2.82
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	100.06	300,187.50	5,644.50	5,118.93	2.43	2.39	2.87



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>Duration</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>to Worst at Mkt</b>	
<b>Corporate Note</b>											
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		101.85	178,244.68	3,724.18	3,672.26	2.69	2.69	2.57
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	100.07	600,412.80	7,000.80	6,570.09	2.32	1.92	2.98
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		99.49	298,470.00	459.00	418.84	2.87	2.87	2.93
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		101.38	608,251.20	8,251.20	8,251.20	2.91	2.91	3.05

<b>Security Type Sub-Total</b>		<b>6,530,000.00</b>				<b>6,552,330.38</b>	<b>43,795.38</b>	<b>40,687.67</b>	<b>1.92</b>	<b>1.96</b>	<b>2.73</b>
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<b>Certificate of Deposit</b>											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	600,000.00	CSFB		100.12	600,746.40	746.40	746.40	0.76	0.76	2.49
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	600,000.00	GOLDMAN		100.23	601,368.60	1,368.60	1,368.60	0.79	0.79	2.43
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	600,000.00	UBS		100.32	601,916.40	1,916.40	1,916.40	0.83	0.83	2.53
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	600,000.00	MERRILL		100.23	601,386.60	1,386.60	1,386.60	0.19	0.93	2.78
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	GOLDMAN		100.68	604,056.00	4,284.00	4,183.21	1.06	1.06	2.45
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.46	602,737.80	2,737.80	2,737.80	1.21	1.21	2.84
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	GOLDMAN		101.33	608,005.80	8,821.80	8,130.56	1.43	1.43	2.50
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		100.66	603,971.70	3,971.70	3,971.70	1.76	1.76	2.62
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		100.06	600,333.60	333.60	333.60	1.86	1.86	2.82



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Certificate of Deposit</b>												
ROYAL BANK OF CANADA NY CD		78012UEE1	600,000.00	RBC		101.54	609,249.00	9,249.00	9,249.00	2.00	2.00	2.48
DTD 06/08/2018 3.240% 06/07/2021												
<b>Security Type Sub-Total</b>			<b>6,000,000.00</b>				<b>6,033,771.90</b>	<b>34,815.90</b>	<b>34,023.87</b>	<b>1.19</b>	<b>1.26</b>	<b>2.59</b>
<b>Asset-Backed Security</b>												
TOYOTA ABS 2017-A A3		89238MAD0	91,111.11	MERRILL		99.58	90,728.44	(371.94)	(377.62)	0.44	0.91	2.19
DTD 03/15/2017 1.730% 02/15/2021												
JOHN DEERE ABS 2017-A A3		47787XAC1	72,127.43	MERRILL		99.64	71,868.10	(249.06)	(253.48)	0.48	1.18	2.08
DTD 03/02/2017 1.780% 04/15/2021												
ALLY ABS 2017-1 A3		02007PAC7	73,274.80	CITIGRP		99.58	72,967.63	(300.76)	(304.25)	0.45	1.80	1.93
DTD 01/31/2017 1.700% 06/15/2021												
GMALT 2018-3 A3		36256GAD1	170,000.00	RBC		100.66	171,114.21	1,127.64	1,124.81	0.95	1.08	2.58
DTD 09/26/2018 3.180% 06/20/2021												
BMWLT 2018-1 A3		05586CAC8	125,000.00	SOCGEN		100.96	126,195.55	1,212.92	1,209.60	1.39	1.13	2.41
DTD 10/17/2018 3.260% 07/20/2021												
HONDA ABS 2017-1 A3		43814TAC6	167,285.34	MERRILL		99.48	166,407.36	(868.02)	(871.64)	0.58	1.37	2.10
DTD 03/28/2017 1.720% 07/21/2021												
HYUNDAI ABS 2017-A A3		44931PAD8	205,729.40	SOCGEN		99.50	204,696.76	(1,016.01)	(1,019.72)	0.57	1.69	2.06
DTD 03/29/2017 1.760% 08/15/2021												
NISSAN ABS 2017-A A3		654747AD6	254,071.80	MERRILL		99.52	252,847.78	(1,197.11)	(1,208.03)	0.57	1.28	2.12
DTD 03/28/2017 1.740% 08/15/2021												
ALLY ABS 2017-2 A3		02007HAC5	303,014.02	MERRILL		99.59	301,768.91	(1,209.38)	(1,227.34)	0.46	1.96	1.99
DTD 03/29/2017 1.780% 08/15/2021												
NISSAN AUTO LEASE TRUST		65478BAD3	225,000.00	CITIGRP		100.86	226,924.09	1,943.75	1,940.35	1.44	1.19	2.54
DTD 10/24/2018 3.250% 09/15/2021												
FORDL 2018-B A3		34531LAD2	230,000.00	JPM_CHAS		100.77	231,780.43	1,799.86	1,796.30	1.34	1.32	2.60
DTD 09/21/2018 3.190% 12/15/2021												
GMALT 2019-1 A3		36256UAD0	200,000.00	WELLS_FA		100.57	201,135.66	1,167.06	1,165.00	1.60	1.33	2.55
DTD 02/21/2019 2.980% 12/20/2021												
FORDL 2019-A A3		34532FAD4	245,000.00	CITIGRP		100.59	246,433.91	1,453.07	1,451.59	1.73	1.52	2.52
DTD 02/25/2019 2.900% 05/15/2022												
HART 2018-B A3		44933AAC1	150,000.00	BARCLAYS		101.14	151,703.51	1,705.31	1,705.10	1.82	1.80	2.57
DTD 12/12/2018 3.200% 12/15/2022												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **April 30, 2019**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Asset-Backed Security</b>											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		100.67	171,136.91	1,141.47	1,141.20	2.24	1.93	2.48
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		101.22	202,436.06	2,470.26	2,466.44	1.80	1.96	2.62
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		101.33	202,665.56	2,703.88	2,700.61	2.14	2.04	2.57
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		100.17	250,433.90	466.80	466.25	2.07	2.04	2.58
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		101.08	288,068.40	3,107.25	3,101.38	1.67	2.04	2.60
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		101.72	228,868.31	3,870.38	3,870.01	1.89	2.16	2.57
<b>FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.710% 12/15/2023</b>	<b>31680YAD9</b>	<b>215,000.00</b>	<b>CSFB</b>		<b>99.98</b>	<b>214,952.74</b>	<b>0.00</b>	<b>0.00</b>	<b>2.32</b>	<b>2.32</b>	<b>2.72</b>
GMCAR 2019-2 A3 DTD 04/17/2019 3.130% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		100.13	345,445.60	473.68	473.46	2.42	2.35	3.08
<b>Security Type Sub-Total</b>		<b>4,401,613.90</b>				<b>4,420,579.82</b>	<b>19,431.05</b>	<b>19,350.02</b>	<b>1.48</b>	<b>1.73</b>	<b>2.48</b>
<b>Managed Account Sub-Total</b>		<b>122,644,612.02</b>				<b>122,504,779.43</b>	<b>334,503.38</b>	<b>219,399.67</b>	<b>1.81</b>	<b>1.78</b>	<b>2.38</b>
<b>Securities Sub-Total</b>		<b>\$122,644,612.02</b>				<b>\$122,504,779.43</b>	<b>\$334,503.38</b>	<b>\$219,399.67</b>	<b>1.81</b>	<b>1.78</b>	<b>2.38%</b>
<b>Accrued Interest</b>						<b>\$693,047.92</b>					
<b>Total Investments</b>						<b>\$123,197,827.35</b>					

Bolded items are forward settling trades.





**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	03/28/19	04/02/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	(1,222,591.52)	(80.29)	(1,222,671.81)			
	03/29/19	04/03/19	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	600,000.00	(595,570.31)	(75.73)	(595,646.04)			
	04/01/19	04/03/19	UNITED STATES TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	(2,514,550.78)	(8,114.64)	(2,522,665.42)			
	04/03/19	04/04/19	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	(600,000.00)	0.00	(600,000.00)			
	04/03/19	04/10/19	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	(249,967.10)	0.00	(249,967.10)			
	04/05/19	04/09/19	MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	(298,011.00)	(3,208.33)	(301,219.33)			
	04/09/19	04/17/19	GMCAR 2019-2 A3 DTD 04/17/2019 3.130% 02/16/2024	36257FAD2	345,000.00	(344,971.92)	0.00	(344,971.92)			
	<b>04/30/19</b>	<b>05/08/19</b>	<b>FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.710% 12/15/2023</b>	<b>31680YAD9</b>	<b>215,000.00</b>	<b>(214,952.74)</b>	<b>0.00</b>	<b>(214,952.74)</b>			

**Transaction Type Sub-Total** **6,037,386.00** **(6,040,615.37)** **(11,478.99)** **(6,052,094.36)**

<b>INTEREST</b>											
	04/01/19	04/01/19	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	0.00	4,539.60	4,539.60			
	04/01/19	04/01/19	CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	0.00	13,125.00	13,125.00			
	04/01/19	04/01/19	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	0.00	2,328.00	2,328.00			
	04/01/19	04/01/19	CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	0.00	19,950.00	19,950.00			
	04/01/19	04/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	872.51	0.00	3.27	3.27			
	04/01/19	04/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.915% 04/01/2020	3136AP3Z3	104,637.35	0.00	254.18	254.18			
	04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	844,579.15	0.00	1,114.14	1,114.14			



**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	410,876.34	0.00	542.01	542.01			
04/01/19	04/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	869,397.01	0.00	2,198.13	2,198.13			
04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	93,588.50	0.00	123.46	123.46			
04/01/19	04/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	407,416.97	0.00	985.27	985.27			
04/01/19	04/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	1,212,183.66	0.00	3,206.23	3,206.23			
04/01/19	04/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	49,063.52	0.00	67.30	67.30			
04/01/19	04/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	1,225,000.00	0.00	4,339.56	4,339.56			
04/01/19	04/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
04/01/19	04/25/19	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,784.53	0.00	5.63	5.63			
04/01/19	04/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	1,157,893.42	0.00	6,198.29	6,198.29			
04/01/19	04/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	526,833.83	0.00	1,406.21	1,406.21			
04/01/19	04/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	652,182.54	0.00	1,969.65	1,969.65			
04/10/19	04/10/19	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	600,000.00	0.00	4,773.75	4,773.75			
04/12/19	04/12/19	FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	0.00	36,375.00	36,375.00			
04/13/19	04/13/19	TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	0.00	5,383.75	5,383.75			
04/15/19	04/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	332,392.24	0.00	493.05	493.05			



**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
04/15/19	04/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	80,648.98	0.00	114.25	114.25			
04/15/19	04/15/19	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
04/15/19	04/15/19	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
04/15/19	04/15/19	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	274,560.40	0.00	398.11	398.11			
04/15/19	04/15/19	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
04/15/19	04/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
04/15/19	04/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	222,877.76	0.00	326.89	326.89			
04/15/19	04/15/19	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	100,751.74	0.00	145.25	145.25			
04/15/19	04/15/19	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
04/15/19	04/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	80,043.64	0.00	118.73	118.73			
04/15/19	04/15/19	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
04/15/19	04/15/19	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
04/15/19	04/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
04/16/19	04/16/19	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	0.00	10,170.00	10,170.00			
04/18/19	04/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
04/19/19	04/19/19	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	0.00	18,375.00	18,375.00			



**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	04/20/19	04/20/19	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	0.00	450.50	450.50			
	04/20/19	04/20/19	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
	04/20/19	04/20/19	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
	04/21/19	04/21/19	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	0.00	3,750.00	3,750.00			
	04/21/19	04/21/19	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	181,960.50	0.00	260.81	260.81			
	04/26/19	04/26/19	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	0.00	9,000.00	9,000.00			
	04/30/19	04/30/19	US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	950,000.00	0.00	6,531.25	6,531.25			

**Transaction Type Sub-Total** **22,111,544.59**      **0.00**      **166,280.37**      **166,280.37**

<b>PAYDOWNS</b>											
	04/01/19	04/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	537.89	537.89	0.00	537.89	(26.05)	0.00	
	04/01/19	04/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	22,543.98	22,543.98	0.00	22,543.98	(428.86)	0.00	
	04/01/19	04/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	12,045.20	12,045.20	0.00	12,045.20	(120.62)	0.00	
	04/01/19	04/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	12,486.25	12,486.25	0.00	12,486.25	(248.36)	0.00	
	04/01/19	04/25/19	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	1,584.32	1,584.32	0.00	1,584.32	(15.84)	0.00	
	04/01/19	04/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	831.37	831.37	0.00	831.37	0.00	0.00	
	04/01/19	04/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.915% 04/01/2020	3136AP3Z3	71,112.87	71,112.87	0.00	71,112.87	25.59	0.00	
	04/01/19	04/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	103,536.96	103,536.96	0.00	103,536.96	2.80	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>PAYDOWNS</b>											
	04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	2,309.94	2,309.94	0.00	2,309.94	50.17	0.00	
	04/01/19	04/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,743.31	3,743.31	0.00	3,743.31	0.03	0.00	
	04/01/19	04/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	9,442.51	9,442.51	0.00	9,442.51	(191.80)	0.00	
	04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	20,845.78	20,845.78	0.00	20,845.78	456.00	0.00	
	04/01/19	04/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	1,535.64	1,535.64	0.00	1,535.64	(42.65)	0.00	
	04/01/19	04/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	10,141.19	10,141.19	0.00	10,141.19	256.30	0.00	
	04/15/19	04/15/19	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	17,148.36	17,148.36	0.00	17,148.36	1.39	0.00	
	04/15/19	04/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	7,916.21	7,916.21	0.00	7,916.21	1.13	0.00	
	04/15/19	04/15/19	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	20,488.60	20,488.60	0.00	20,488.60	2.17	0.00	
	04/15/19	04/15/19	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	9,640.63	9,640.63	0.00	9,640.63	1.14	0.00	
	04/15/19	04/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	7,374.18	7,374.18	0.00	7,374.18	0.64	0.00	
	04/15/19	04/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	29,378.22	29,378.22	0.00	29,378.22	3.46	0.00	
	04/21/19	04/21/19	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	14,675.16	14,675.16	0.00	14,675.16	0.87	0.00	
<b>Transaction Type Sub-Total</b>					<b>379,318.57</b>	<b>379,318.57</b>	<b>0.00</b>	<b>379,318.57</b>	<b>(272.49)</b>	<b>0.00</b>	
<b>SELL</b>											
	03/28/19	04/02/19	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	1,187,352.00	7,425.00	1,194,777.00	(8,544.00)	(11,190.97)	FIFO
	03/29/19	04/03/19	US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	600,000.00	593,625.00	3,509.67	597,134.67	(3,679.69)	(5,417.82)	FIFO



**Managed Account Security Transactions & Interest**

For the Month Ending **April 30, 2019**

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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									
<b>SELL</b>										
04/01/19	04/03/19	US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	2,500,000.00	2,472,656.25	14,623.62	2,487,279.87	(16,113.28)	(23,355.50)	FIFO
04/03/19	04/04/19	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.054% 04/10/2020	22532XHT8	600,000.00	602,011.02	4,553.50	606,564.52	2,011.02	2,011.02	FIFO
04/03/19	04/10/19	US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	250,000.00	247,314.45	1,528.83	248,843.28	(1,562.50)	(2,293.83)	FIFO
04/05/19	04/09/19	BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	300,000.00	298,659.00	806.25	299,465.25	(2,892.00)	(1,792.88)	FIFO
<b>04/30/19</b>	<b>05/02/19</b>	<b>AMERICAN HONDA FINANCE CORP NOTE DTD 02/16/2017 2.000% 02/14/2020</b>	<b>02665WBM2</b>	<b>280,000.00</b>	<b>278,642.00</b>	<b>1,213.33</b>	<b>279,855.33</b>	<b>(960.40)</b>	<b>(1,251.68)</b>	<b>FIFO</b>
<b>Transaction Type Sub-Total</b>				<b>5,730,000.00</b>	<b>5,680,259.72</b>	<b>33,660.20</b>	<b>5,713,919.92</b>	<b>(31,740.85)</b>	<b>(43,291.66)</b>	
<b>Managed Account Sub-Total</b>					<b>18,962.92</b>	<b>188,461.58</b>	<b>207,424.50</b>	<b>(32,013.34)</b>	<b>(43,291.66)</b>	
<b>Total Security Transactions</b>					<b>\$18,962.92</b>	<b>\$188,461.58</b>	<b>\$207,424.50</b>	<b>(\$32,013.34)</b>	<b>(\$43,291.66)</b>	

Bolded items are forward settling trades.