



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

CITY OF HAYWARD

For the Month Ending
January 31, 2020

Client Management Team

Monique Spyke

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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 Refinitiv 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 a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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



Managed Account Summary Statement

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$124,956,428.03
Maturities/Calls	(408,872.36)
Principal Dispositions	(2,194,382.81)
Principal Acquisitions	2,889,025.94
Unsettled Trades	1,235,563.81
Change in Current Value	472,496.15
Closing Market Value	\$126,950,258.76

Cash Transactions Summary - Managed Account

Maturities/Calls	77,084.39
Sale Proceeds	2,207,662.02
Coupon/Interest/Dividend Income	374,284.04
Principal Payments	331,787.97
Security Purchases	(2,906,038.51)
Net Cash Contribution	(84,779.91)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	387,563.25
Less Purchased Interest Related to Interest/Coupons	(17,012.57)
Plus Net Realized Gains/Losses	34,809.86
Total Cash Basis Earnings	\$405,360.54

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	125,288,461.10
Ending Accrued Interest	565,750.78
Plus Proceeds from Sales	2,507,063.21
Plus Proceeds of Maturities/Calls/Principal Payments	408,872.36
Plus Coupons/Dividends Received	374,284.04
Less Cost of New Purchases	(4,440,969.51)
Less Beginning Amortized Value of Securities	(123,747,430.62)
Less Beginning Accrued Interest	(705,045.01)
Total Accrual Basis Earnings	\$250,986.35



Portfolio Summary and Statistics

For the Month Ending **January 31, 2020**

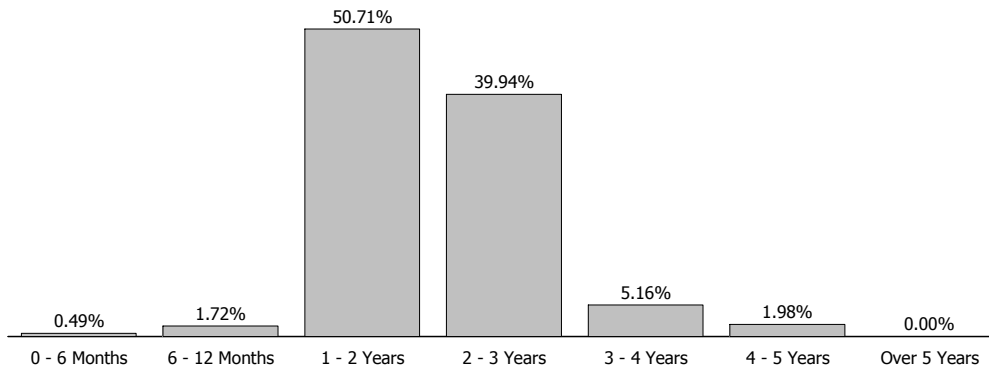
CITY OF HAYWARD - 35310000

Account Summary

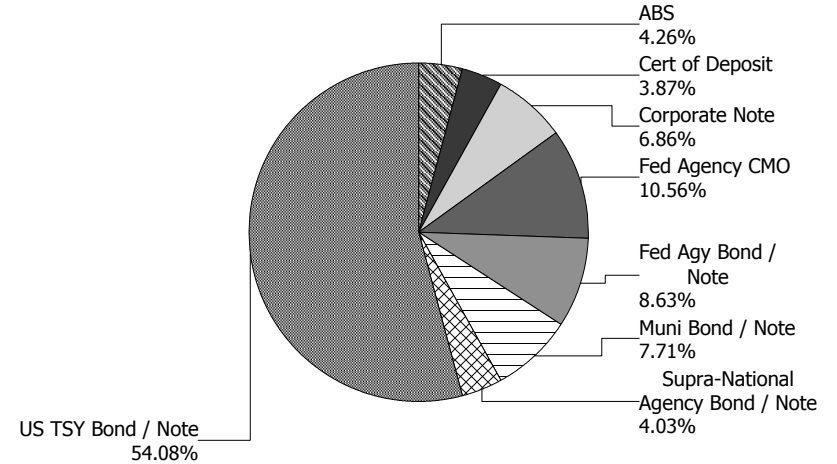
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	67,925,000.00	68,639,652.99	54.08
Supra-National Agency Bond / Note	5,045,000.00	5,120,398.42	4.03
Municipal Bond / Note	9,680,000.00	9,786,490.95	7.71
Federal Agency Collateralized Mortgage Obligation	13,248,867.37	13,411,986.34	10.56
Federal Agency Bond / Note	10,745,000.00	10,956,127.84	8.63
Corporate Note	8,570,000.00	8,708,245.32	6.86
Certificate of Deposit	4,875,000.00	4,917,072.73	3.87
Asset-Backed Security	5,353,393.48	5,410,284.17	4.26
Managed Account Sub-Total	125,442,260.85	126,950,258.76	100.00%
Accrued Interest		565,750.78	
Total Portfolio	125,442,260.85	127,516,009.54	

Unsettled Trades **1,535,000.00** **1,550,892.15**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.28%
Yield to Maturity at Market	1.47%
Duration to Worst	1.74
Weighted Average Days to Maturity	728



Managed Account Issuer Summary

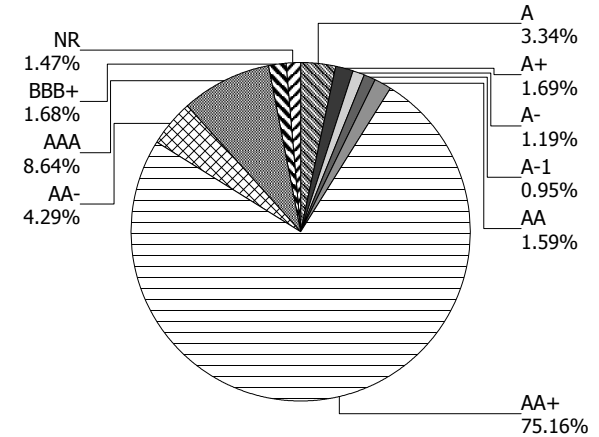
For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	148,181.45	0.12
ADOBE INC	301,529.10	0.24
ALLY AUTO RECEIVABLES TRUST	107,796.67	0.08
AMERICAN EXPRESS CO	611,343.20	0.48
AMERICAN HONDA FINANCE	606,763.20	0.48
ARIZONA ST TRANSPRTN BRD HIGHW	1,249,363.05	0.98
BANK OF AMERICA CO	591,247.85	0.47
BANK OF MONTREAL	604,866.00	0.48
BMW FINANCIAL SERVICES NA LLC	126,190.46	0.10
CALIFORNIA ST	2,455,508.25	1.93
CAPITAL ONE FINANCIAL CORP	603,386.40	0.48
CAPITAL ONE PRIME AUTO REC TRUST	177,587.59	0.14
CARMAX AUTO OWNER TRUST	867,039.89	0.68
CATERPILLAR INC	659,398.03	0.52
CHAFFEY CA JT UNION HS DIST	605,682.00	0.48
CHARLES SCHWAB	239,555.01	0.19
CITIGROUP INC	305,216.40	0.24
CREDIT AGRICOLE SA	607,842.60	0.48
DEERE & COMPANY	304,081.50	0.24
DNB ASA	627,921.25	0.49
FANNIE MAE	8,570,964.55	6.75
FEDERAL HOME LOAN BANKS	5,010,040.13	3.95
FIFTH THIRD AUTO TRUST	217,317.89	0.17
FORD CREDIT AUTO LEASE TRUST	479,545.61	0.38
FORD CREDIT AUTO OWNER TRUST	203,202.42	0.16
FREDDIE MAC	10,787,109.50	8.50
GM FINANCIAL AUTO LEASING TRUST	367,185.01	0.29
GM FINANCIAL SECURITIZED TERM	348,995.03	0.27
GOLDMAN SACHS GROUP INC	608,251.80	0.48
HARLEY-DAVIDSON MOTORCYCLE TRUST	437,124.42	0.34
HOME DEPOT INC	181,111.53	0.14
HONDA AUTO RECEIVABLES	173,050.65	0.14

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HYUNDAI AUTO RECEIVABLES	406,358.61	0.32
IBM CORP	307,869.00	0.24
INTER-AMERICAN DEVELOPMENT BANK	1,418,793.60	1.12
INTERNATIONAL FINANCE CORPORATION	1,872,201.85	1.47
INTL BANK OF RECONSTRUCTION AND DEV	1,829,402.97	1.44
JOHN DEERE OWNER TRUST	11,540.63	0.01
JP MORGAN CHASE & CO	613,524.00	0.48
LONG BEACH CA	925,428.00	0.73
MITSUBISHI UFJ FINANCIAL GROUP INC	607,778.40	0.48
MORGAN STANLEY	609,372.30	0.48
NATIONAL RURAL UTILITIES CO FINANCE CORP	253,317.50	0.20
NISSAN AUTO LEASE TRUST	227,004.05	0.18
NISSAN AUTO RECEIVABLES	204,184.16	0.16
NORDEA BANK AB	624,773.13	0.49
OREGON STATE	606,756.00	0.48
PACCAR FINANCIAL CORP	301,726.89	0.24
ROYAL BANK OF CANADA	611,516.40	0.48
SAN DIEGO CA CMNTY CLG DIST	681,790.50	0.54
SAN JOSE CA	1,169,872.00	0.92
SKANDINAVISKA ENSKILDA BANKEN AB	624,993.75	0.49
SUMITOMO MITSUI FINANCIAL GROUP INC	607,381.20	0.48
SUNTRUST BANKS INC	305,297.10	0.24
TAMALPAIS CA UNION HIGH SCH DIST	1,004,034.60	0.79
THE BANK OF NEW YORK MELLON CORPORATION	302,208.91	0.24
THE WALT DISNEY CORPORATION	165,832.26	0.13
TOYOTA MOTOR CORP	370,857.89	0.29
UNITED PARCEL SERVICE INC	304,647.00	0.24
UNITED STATES TREASURY	68,639,652.99	54.06
UNIVERSITY OF CALIFORNIA	1,088,056.55	0.86
US BANCORP	616,913.40	0.49
VERIZON OWNER TRUST	151,094.11	0.12
VOLKSWAGEN AUTO LEASE TURST	301,680.57	0.24
Total	\$126,950,258.76	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	AA+	Aaa	02/02/18	02/02/18	388,718.75	2.36	15.11	396,154.91	399,500.00
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,450,000.00	AA+	Aaa	01/02/18	01/04/18	1,421,000.00	2.05	54.77	1,440,392.36	1,448,187.50
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	2,974.76	616,822.64	622,558.63
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	14,754.81	3,057,725.95	3,087,890.78
US TREASURY 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	13,218.75	2,352,943.33	2,385,250.00
US TREASURY 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	23,625.00	4,209,404.89	4,263,000.00
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	AA+	Aaa	06/04/18	06/06/18	3,167,680.66	2.62	11,102.46	3,198,955.87	3,249,187.50
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	AA+	Aaa	07/03/18	07/06/18	1,477,031.25	2.66	2,802.20	1,488,908.91	1,514,765.70
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	AA+	Aaa	09/05/18	09/07/18	1,576,291.99	2.72	20,008.49	1,575,697.68	1,607,238.36
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	AA+	Aaa	09/26/18	09/28/18	1,717,655.27	2.91	21,914.06	1,721,019.92	1,760,308.68
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	AA+	Aaa	10/03/19	10/04/19	4,456,890.63	1.42	43,192.93	4,447,067.81	4,447,437.28
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	AA+	Aaa	12/20/19	12/20/19	297,761.72	1.66	958.10	297,902.33	299,390.64
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	AA+	Aaa	10/31/19	11/04/19	3,231,337.89	1.54	10,379.46	3,233,606.22	3,243,398.60
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	AA+	Aaa	11/08/19	11/12/19	4,114,984.38	1.69	13,253.78	4,118,898.28	4,141,570.52



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	AA+	Aaa	02/08/19	02/11/19	1,502,988.28	2.43	1,751.37	1,502,028.02	1,533,046.80
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	AA+	Aaa	01/29/19	01/31/19	5,991,328.13	2.55	7,005.49	5,994,223.20	6,132,187.20
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	450.72	8,644,704.25	8,840,234.38
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	AA+	Aaa	03/01/19	03/05/19	2,347,429.69	2.54	27,139.95	2,348,215.86	2,404,343.75
US 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	28,872.28	2,510,453.05	2,557,812.50
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	AA+	Aaa	07/01/19	07/03/19	1,605,437.50	1.76	82.42	1,604,441.81	1,621,750.08
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	AA+	Aaa	06/03/19	06/05/19	4,403,609.38	1.85	226.65	4,402,906.64	4,459,812.72
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	AA+	Aaa	08/02/19	08/05/19	1,072,858.40	1.69	7,390.63	1,073,199.27	1,083,398.44
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	AA+	Aaa	12/02/19	12/04/19	5,213,085.94	1.63	21,498.46	5,215,133.54	5,258,203.13
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,250,000.00	AA+	Aaa	01/02/20	01/06/20	2,259,140.63	1.61	108.17	2,258,944.13	2,279,179.80

Security Type Sub-Total		67,925,000.00					67,507,651.40	2.17	272,780.82	67,709,750.87	68,639,652.99
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Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	19,228.18	1,849,470.55	1,872,201.85
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	AAA	Aaa	04/12/18	04/19/18	1,396,920.00	2.70	10,412.50	1,398,721.77	1,418,793.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

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 RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	AAA	Aaa	07/18/18	07/25/18	1,790,799.70	2.83	1,096.94	1,792,882.17	1,829,402.97

Security Type Sub-Total		5,045,000.00					5,036,332.20	2.73	30,737.62	5,041,074.49	5,120,398.42
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Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.90	2,506.94	625,000.00	625,362.50
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	AA-	Aa2	02/12/19	02/14/19	997,000.00	2.77	8,750.00	998,346.22	1,012,140.00
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	AA-	Aa2	04/18/18	04/25/18	1,425,057.00	2.80	13,300.00	1,425,016.76	1,443,368.25
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	2,909.52	455,000.00	462,694.05
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	AA-	Aa1	11/06/19	12/05/19	600,000.00	1.91	1,785.47	600,000.00	605,682.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	3,811.50	675,000.00	681,790.50
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	AA	Aa2	10/09/19	10/23/19	920,000.00	1.70	4,262.56	920,000.00	925,428.00
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	NR	Aaa	09/20/19	10/09/19	995,000.00	1.93	5,958.94	995,000.00	1,004,034.60
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	AA+	Aa1	07/09/19	07/25/19	1,157,544.00	2.08	11,020.83	1,156,310.05	1,169,872.00
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	AAA	Aa1	11/07/19	11/20/19	600,000.00	1.86	2,195.08	600,000.00	606,756.00
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	AA+	Aa1	01/10/20	02/12/20	1,235,000.00	1.80	0.00	1,235,000.00	1,249,363.05



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Security Type Sub-Total		9,680,000.00					9,684,601.00	2.17	56,500.84	9,684,673.03	9,786,490.95
Federal Agency Collateralized Mortgage Obligation											
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	171,130.93	AA+	Aaa	06/23/17	06/28/17	174,386.42	1.60	413.85	171,344.58	171,340.21
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	793,509.76	AA+	Aaa	09/21/17	09/26/17	815,548.27	1.15	2,006.26	798,489.75	794,448.95
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	539,682.25	AA+	Aaa	04/11/18	04/30/18	550,417.08	2.27	1,601.06	544,643.55	545,216.71
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	233,109.73	AA+	Aaa	08/22/19	08/27/19	233,747.13	1.94	449.90	233,595.28	233,347.77
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHX8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	1.21	2,907.29	1,268,786.16	1,266,912.16
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	331,317.33	AA+	Aaa	12/07/18	12/14/18	331,314.67	3.05	876.33	331,314.68	334,858.76
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	596,487.18	AA+	Aaa	03/29/19	04/03/19	592,083.42	2.65	1,129.35	592,995.12	602,055.75
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	69,586.74	AA+	Aaa	03/06/18	03/09/18	68,075.39	2.58	91.80	68,699.14	69,241.10
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	305,502.74	AA+	Aaa	07/12/18	07/17/18	297,781.64	2.87	403.01	300,586.86	303,985.32
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	627,977.86	AA+	Aaa	03/07/18	03/09/18	614,240.85	2.59	828.41	619,911.91	624,858.71
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	611,179.85
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.03	1,118.63	571,559.64	577,642.05
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	1,223,270.38	1,243,841.69
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.25	2,403.13	1,266,000.61	1,266,239.84



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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	1.92	2,227.63	1,072,519.56	1,085,187.42
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,185,071.59	AA+	Aaa	06/24/19	06/27/19	1,199,699.82	1.70	2,477.32	1,197,217.23	1,207,121.29
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	370,136.75	AA+	Aaa	09/11/19	09/16/19	372,443.06	1.82	703.26	372,162.09	375,320.02
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	490,352.10	AA+	Aaa	09/04/19	09/09/19	496,776.20	1.42	931.67	495,997.83	497,218.82
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	596,454.29	AA+	Aaa	11/07/18	11/19/18	596,438.20	3.28	1,716.79	596,438.19	613,333.95
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	356,701.91	AA+	Aaa	12/07/18	12/17/18	356,700.82	3.11	952.10	356,700.84	362,944.19
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	619,460.21	AA+	Aaa	11/20/19	11/26/19	619,445.34	2.03	1,079.93	619,445.34	625,691.78

Security Type Sub-Total		13,248,867.37					13,328,468.35	2.02	28,084.47	13,300,932.26	13,411,986.34
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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	AA+	Aaa	06/22/18	06/25/18	1,744,598.65	2.76	5,198.65	1,744,808.02	1,777,523.31
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	AA+	Aaa	11/02/18	11/06/18	2,423,593.50	3.02	22,027.08	2,424,190.10	2,491,061.85
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	AA+	Aaa	01/29/19	01/31/19	1,200,312.00	2.62	1,750.00	1,200,215.41	1,228,600.80
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	2,406.25	1,649,219.47	1,689,326.10
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	7,450.78	2,488,808.62	2,518,978.28



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	AA+	Aaa	09/05/19	09/06/19	1,245,650.00	1.49	6,922.74	1,246,223.21	1,250,637.50
Security Type Sub-Total		10,745,000.00					10,755,365.40	2.44	45,755.50	10,753,464.83	10,956,127.84
Corporate Note											
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	5,300.00	399,785.40	404,921.60
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	3,330.21	299,922.10	304,081.50
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	2,738.89	249,894.23	253,317.50
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	3,230.25	364,940.09	370,857.89
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	02/13/18	02/15/18	294,960.00	3.06	2,083.33	298,011.26	303,007.50
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	1,485.07	234,996.77	239,555.01
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	A+	A1	08/06/18	08/09/18	294,908.55	3.16	4,439.75	294,952.53	301,726.89
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	4,095.00	324,863.64	332,647.25
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	AA-	A1	09/11/18	09/14/18	144,702.75	3.07	1,655.42	144,836.24	148,181.45
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	1,552.00	199,567.44	200,423.00
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	3,026.40	390,000.00	390,824.85



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Corporate Note											
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	BBB+	A3	11/01/18	11/06/18	199,956.00	3.71	1,767.78	199,973.47	206,421.60
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	1,280.83	296,445.61	305,216.40
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	A-	A3	05/14/19	05/16/19	299,502.00	2.76	90.00	299,634.19	305,297.10
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	2,369.79	174,681.71	181,111.53
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	A+	A1	06/14/19	06/18/19	610,590.00	2.33	6,800.00	608,189.35	616,913.40
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	4,750.00	595,333.91	608,251.80
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	A	A2	11/01/19	11/05/19	306,726.00	1.93	1,852.50	306,102.10	307,869.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	A	A2	06/26/19	06/27/19	301,689.00	2.15	1,468.75	301,341.93	304,647.00
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	1,650.00	298,516.58	306,364.80
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	A-	A2	06/11/18	06/18/18	600,000.00	3.51	2,518.37	600,000.00	613,524.00
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	A	A2	06/24/19	06/27/19	599,448.00	2.23	1,246.67	599,554.55	606,763.20
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	A	A1	09/03/19	09/05/19	115,317.40	1.85	984.21	115,275.24	115,846.75
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	A	A1	08/20/19	08/23/19	184,940.80	1.96	1,583.29	184,949.25	186,362.16



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Corporate Note											
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	A	A2	09/03/19	09/06/19	164,641.95	1.72	1,096.56	164,689.11	165,832.26
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	2,487.15	324,607.44	326,750.78
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	A	A2	01/23/20	02/03/20	299,931.00	1.71	0.00	299,931.00	301,529.10
Security Type Sub-Total		8,570,000.00					8,565,089.40	2.76	64,882.22	8,570,995.14	8,708,245.32

Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A-1	P-1	08/01/18	08/03/18	600,000.00	3.23	9,570.00	600,000.00	604,866.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A-1	P-1	10/16/18	10/18/18	599,184.00	3.46	6,102.00	599,740.35	607,381.20
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	16,731.00	600,000.00	607,778.40
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A+	Aa3	04/03/19	04/04/19	600,000.00	2.85	14,291.50	600,000.00	607,842.60
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	AA-	Aa2	06/07/18	06/08/18	600,000.00	3.24	2,916.00	600,000.00	611,516.40
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.87	5,010.42	625,000.00	624,773.13
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.88	4,876.04	625,000.00	624,993.75
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.04	2,018.75	625,000.00	627,921.25
Security Type Sub-Total		4,875,000.00					4,874,184.00	2.69	61,515.71	4,874,740.35	4,917,072.73

Asset-Backed Security



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Asset-Backed Security											
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	11,541.19	NR	Aaa	02/22/17	03/02/17	11,539.54	1.79	9.13	11,540.63	11,540.63
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	16,946.08	NR	Aaa	01/24/17	01/31/17	16,944.60	1.70	12.80	16,945.67	16,942.81
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	164,064.62	AAA	Aaa	09/18/18	09/26/18	164,051.66	3.19	159.42	164,057.82	164,895.71
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	124,990.49	126,190.46
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	90,841.59	NR	Aaa	03/21/17	03/29/17	90,830.87	1.79	71.87	90,838.20	90,853.86
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	224,988.66	227,004.05
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	229,988.48	231,832.43
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	199,978.67	202,289.30
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	244,986.52	247,713.18
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,995.88	301,680.57
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	149,998.73	152,192.96
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	169,996.51	173,050.65
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	199,975.16	203,202.42
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	199,971.08	204,184.16



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
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	295.56	249,973.39	254,165.65
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	284,972.79	289,671.92
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	224,998.58	229,620.60
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	AAA	Aaa	05/21/19	05/30/19	174,964.55	2.52	195.22	174,969.50	177,587.59
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	AAA	Aaa	04/30/19	05/08/19	214,952.74	2.72	252.27	214,960.21	217,317.89
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	NR	Aaa	06/19/19	06/26/19	299,976.78	2.95	312.00	299,979.66	301,526.49
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	AAA	Aaa	04/09/19	04/17/19	344,971.92	3.13	380.94	344,976.35	348,995.03
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/20/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.86	15.42	149,982.47	151,094.11
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	AAA	NR	08/28/19	09/05/19	599,848.92	1.73	458.67	599,861.80	603,386.40
HDMOT 2020-A A3 DTD 01/29/2020 2.350% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	2.36	17.63	134,970.57	135,597.93
CARMAX AUTO OWNER TRUST DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.90	163.01	344,932.31	347,747.37
Security Type Sub-Total		5,353,393.48					5,352,702.43	2.73	5,493.60	5,352,830.13	5,410,284.17
Managed Account Sub-Total		125,442,260.85					125,104,394.18	2.28	565,750.78	125,288,461.10	126,950,258.76



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Securities Sub-Total	\$125,442,260.85	\$125,104,394.18	2.28%	\$565,750.78	\$125,288,461.10	\$126,950,258.76
Accrued Interest						\$565,750.78
Total Investments						\$127,516,009.54

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

CITY OF HAYWARD - 35310000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		99.88	399,500.00	10,781.25	3,345.09	0.99	0.99	1.50
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,450,000.00	MORGAN_S		99.88	1,448,187.50	27,187.50	7,795.14	0.99	0.99	1.50
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		99.61	622,558.63	20,239.29	5,735.99	1.06	1.06	1.49
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		99.61	3,087,890.78	104,261.87	30,164.83	1.06	1.06	1.49
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	MORGAN_S		101.50	2,385,250.00	30,292.97	32,306.67	1.26	1.26	1.44
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	CITIGRP		101.50	4,263,000.00	46,757.81	53,595.11	1.26	1.26	1.44
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		100.75	3,249,187.50	81,506.84	50,231.63	1.31	1.31	1.43
US TREASURY NOTES	DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		100.98	1,514,765.70	37,734.45	25,856.79	1.39	1.39	1.42
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		102.05	1,607,238.36	30,946.37	31,540.68	1.49	1.49	1.40
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		102.05	1,760,308.68	42,653.41	39,288.76	1.49	1.49	1.40
US TREASURY NOTES	DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	NOMURA		101.08	4,447,437.28	(9,453.35)	369.47	1.50	1.50	1.41
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		99.80	299,390.64	1,628.92	1,488.31	1.72	1.72	1.37
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	JPM_CHAS		99.80	3,243,398.60	12,060.71	9,792.38	1.72	1.72	1.37
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	MORGAN_S		99.80	4,141,570.52	26,586.14	22,672.24	1.72	1.72	1.37
US TREASURY NOTES	DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		102.20	1,533,046.80	30,058.52	31,018.78	1.91	1.91	1.35
US TREASURY NOTES	DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		102.20	6,132,187.20	140,859.07	137,964.00	1.91	1.91	1.35
US TREASURY NOTES	DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		101.03	8,840,234.38	249,511.72	195,530.13	1.96	1.96	1.35



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

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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 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	MORGAN_S		102.31	2,404,343.75	56,914.06	56,127.89	1.97	1.97	1.35
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	TD		102.31	2,557,812.50	43,261.72	47,359.45	1.97	1.97	1.35
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		101.36	1,621,750.08	16,312.58	17,308.27	2.44	2.44	1.32
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	GOLDMAN		101.36	4,459,812.72	56,203.34	56,906.08	2.44	2.44	1.32
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	MORGAN_S		100.78	1,083,398.44	10,540.04	10,199.17	2.50	2.50	1.32
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		100.16	5,258,203.13	45,117.19	43,069.59	2.64	2.64	1.32
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,250,000.00	MORGAN_S		101.30	2,279,179.80	20,039.17	20,235.67	2.92	2.92	1.31
Security Type Sub-Total		67,925,000.00				68,639,652.99	1,132,001.59	929,902.12	1.82	1.82	1.38
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		101.20	1,872,201.85	23,589.35	22,731.30	1.08	1.08	1.54
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		101.34	1,418,793.60	21,873.60	20,071.83	1.19	1.19	1.51
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		101.92	1,829,402.97	38,603.27	36,520.80	1.45	1.45	1.43
Security Type Sub-Total		5,045,000.00				5,120,398.42	84,066.22	79,323.93	1.24	1.24	1.49
Municipal Bond / Note											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		100.06	625,362.50	362.50	362.50	0.29	0.29	1.68



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CITY OF HAYWARD - 35310000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	JPM_CHAS		101.21	1,012,140.00	15,140.00	13,793.78	1.14	1.14	1.57
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		101.29	1,443,368.25	18,311.25	18,351.49	1.14	1.14	1.68
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		101.69	462,694.05	7,694.05	7,694.05	1.26	1.26	1.70
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		100.95	605,682.00	5,682.00	5,682.00	2.43	2.43	1.53
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		101.01	681,790.50	6,790.50	6,790.50	2.42	2.42	1.52
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		100.59	925,428.00	5,428.00	5,428.00	2.43	2.43	1.46
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		100.91	1,004,034.60	9,034.60	9,034.60	2.42	2.42	1.55
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.73	1,169,872.00	12,328.00	13,561.95	2.48	2.48	1.61
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		101.13	606,756.00	6,756.00	6,756.00	2.70	2.70	1.44
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		101.16	1,249,363.05	14,363.05	14,363.05	3.28	3.28	1.44
Security Type Sub-Total		9,680,000.00				9,786,490.95	101,889.95	101,817.92	2.04	2.04	1.56

Federal Agency Collateralized Mortgage Obligation											
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	171,130.93	WELLS_FA		100.12	171,340.21	(3,046.21)	(4.37)	0.30	0.36	2.04
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	793,509.76	CITIGRP		100.12	794,448.95	(21,099.32)	(4,040.80)	0.48	0.40	2.23
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	539,682.25	JPM_CHAS		101.03	545,216.71	(5,200.37)	573.16	1.13	0.85	2.08
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	233,109.73	BARCLAYS		100.10	233,347.77	(399.36)	(247.51)	1.02	0.93	2.04



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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 Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022		3137BHYX8	1,250,000.00	AMHERST		101.35	1,266,912.16	(5,744.09)	(1,874.00)	1.80	1.02	1.29
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022		3137FKK70	331,317.33	GOLDMAN		101.07	334,858.76	3,544.09	3,544.08	1.12	1.10	2.01
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022		3137ASNJ9	596,487.18	MORGAN_S		100.93	602,055.75	9,972.33	9,060.63	1.90	1.10	1.29
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWQG3	69,586.74	BAIRD		99.50	69,241.10	1,165.71	541.96	1.15	1.14	1.93
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	305,502.74	BARCLAYS		99.50	303,985.32	6,203.68	3,398.46	1.15	1.14	1.93
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022		3137AWOG3	627,977.86	BAIRD		99.50	624,858.71	10,617.86	4,946.80	1.15	1.14	1.93
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022		3137BLUR7	600,000.00	JPM_CHAS		101.86	611,179.85	11,926.33	11,926.33	2.09	1.23	1.06
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022		3137AVXN2	570,000.00	WELLS_FA		101.34	577,642.05	5,549.08	6,082.41	2.32	1.27	1.18
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022		3137AVXN2	1,227,386.00	WELLS_FA		101.34	1,243,841.69	21,250.17	20,571.31	2.32	1.27	1.18
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022		3137AWOH1	1,250,000.00	CANT_FIT		101.30	1,266,239.84	(2,217.19)	239.23	2.41	1.31	1.20
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022		3137B1BS0	1,065,000.00	CITIGRP		101.90	1,085,187.42	10,868.67	12,667.86	2.60	1.43	1.08
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022		3136ACGJ4	1,185,071.59	JPM_CHAS		101.86	1,207,121.29	7,421.47	9,904.06	2.53	1.43	1.10
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022		3136AEGO4	370,136.75	BAIRD		101.40	375,320.02	2,876.96	3,157.93	2.65	1.47	1.23
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022		3136AEGQ4	490,352.10	BAIRD		101.40	497,218.82	442.62	1,220.99	2.65	1.47	1.23
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023		3137FJYA1	596,454.29	MORGAN_S		102.83	613,333.95	16,895.75	16,895.76	1.85	1.67	1.64
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	356,701.91	CSFB		101.75	362,944.19	6,243.37	6,243.35	1.71	1.75	2.09
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	619,460.21	JPM_CHAS		101.01	625,691.78	6,246.44	6,246.44	2.76	2.25	1.58



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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
Security Type Sub-Total		13,248,867.37				13,411,986.34	83,517.99	111,054.08	1.97	1.26	1.45

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA		101.86	1,777,523.31	32,924.66	32,715.29	1.36	1.36	1.39
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		102.72	2,491,061.85	67,468.35	66,871.75	1.64	1.64	1.37
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		102.38	1,228,600.80	28,288.80	28,385.39	1.89	1.89	1.38
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		102.38	1,689,326.10	40,514.10	40,106.63	1.89	1.89	1.38
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	CITIGRP		101.78	2,518,978.28	26,579.03	30,169.66	2.29	2.29	1.36
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		100.05	1,250,637.50	4,987.50	4,414.29	2.53	2.53	1.35
Security Type Sub-Total		10,745,000.00				10,956,127.84	200,762.44	202,663.01	1.91	1.91	1.37

Corporate Note

AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		101.23	404,921.60	5,321.60	5,136.20	1.03	1.03	1.82
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		101.36	304,081.50	4,285.50	4,159.40	1.08	1.08	1.64
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		101.33	253,317.50	3,595.00	3,423.27	1.09	1.09	1.70
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		101.60	370,857.89	6,003.89	5,917.80	1.17	1.17	1.59
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		101.00	303,007.50	8,047.50	4,996.24	1.19	1.19	1.67
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		101.94	239,555.01	4,562.06	4,558.24	1.27	1.27	1.74
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.28	301,726.89	6,818.34	6,774.36	1.47	1.47	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
Corporate Note												
CATERPILLAR FINANCIAL SERVICES CORP CORP	DTD 09/07/2018 3.150% 09/07/2021	1491302N8	325,000.00	BARCLAYS		102.35	332,647.25	7,897.50	7,783.61	1.54	1.54	1.65
3M COMPANY	DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		102.19	148,181.45	3,478.70	3,345.21	1.56	1.56	1.62
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.21	200,423.00	1,397.00	855.56	0.66	0.65	2.20
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.21	390,824.85	824.85	824.85	0.66	0.65	2.20
AMERICAN EXPRESS CREDIT CORP NOTES	DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		103.21	206,421.60	6,465.60	6,448.13	1.69	1.69	1.84
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	101.74	305,216.40	10,673.40	8,770.79	1.72	1.71	1.94
SUNTRUST BANKS INC CORP NOTES (CALLABLE)	DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	101.77	305,297.10	5,795.10	5,662.91	1.86	1.85	1.79
HOME DEPOT INC	DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		103.49	181,111.53	6,591.03	6,429.82	1.99	1.99	1.54
US BANCORP (CALLABLE) NOTE	DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	102.82	616,913.40	6,323.40	8,724.05	1.96	1.96	1.64
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.38	608,251.80	14,839.80	12,917.89	1.33	1.20	2.36
IBM CORP	DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		102.62	307,869.00	1,143.00	1,766.90	2.20	2.20	1.67
UNITED PARCEL SERVICE (CALLABLE) NOTES	DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	101.55	304,647.00	2,958.00	3,305.07	2.15	2.14	1.66
MORGAN STANLEY CORP NOTES	DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		102.12	306,364.80	8,353.80	7,848.22	2.21	2.21	1.80
JPMORGAN CHASE & CO CORP NOTES	DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.25	613,524.00	13,524.00	13,524.00	2.27	2.27	2.53
AMERICAN HONDA FINANCE	DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		101.13	606,763.20	7,315.20	7,208.65	2.33	2.33	1.72



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Corporate Note											
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		100.74	115,846.75	529.35	571.51	2.47	2.47	1.66
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		100.74	186,362.16	1,421.36	1,412.91	2.47	2.47	1.66
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	JPM_CHAS		100.50	165,832.26	1,190.31	1,143.15	2.51	2.51	1.45
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		100.54	326,750.78	2,202.53	2,143.34	2.51	2.51	1.69
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		100.51	301,529.10	1,598.10	1,598.10	2.92	2.92	1.53
Security Type Sub-Total		8,570,000.00				8,708,245.32	143,155.92	137,250.18	1.75	1.73	1.83
Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.81	604,866.00	4,866.00	4,866.00	0.51	0.51	1.57
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	GOLDMAN		101.23	607,381.20	8,197.20	7,640.85	0.70	0.70	1.68
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		101.30	607,778.40	7,778.40	7,778.40	1.03	1.03	1.78
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.31	607,842.60	7,842.60	7,842.60	1.13	1.13	1.72
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		101.92	611,516.40	11,516.40	11,516.40	1.31	1.31	1.79
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		99.96	624,773.13	(226.87)	(226.87)	2.48	2.48	1.89
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		100.00	624,993.75	(6.25)	(6.25)	2.48	2.48	1.88
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		100.47	627,921.25	2,921.25	2,921.25	2.74	2.74	1.87



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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
Security Type Sub-Total		4,875,000.00				4,917,072.73	42,888.73	42,332.38	1.56	1.56	1.78

Asset-Backed Security

JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	11,541.19	MERRILL		100.00	11,540.63	1.09	0.00	0.14	0.69	1.79
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	16,946.08	CITIGRP		99.98	16,942.81	(1.79)	(2.86)	0.14	1.09	1.72
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	164,064.62	RBC		100.51	164,895.71	844.05	837.89	0.36	0.71	2.47
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	SOCGEN		100.95	126,190.46	1,207.83	1,199.97	0.68	0.76	2.00
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	90,841.59	MERRILL		100.01	90,853.86	22.99	15.66	0.20	1.25	1.77
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	CITIGRP		100.89	227,004.05	2,023.71	2,015.39	0.67	0.82	2.17
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	JPM_CHAS		100.80	231,832.43	1,851.86	1,843.95	0.61	0.95	2.35
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	WELLS_FA		101.14	202,289.30	2,320.70	2,310.63	0.92	0.96	1.80
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	CITIGRP		101.11	247,713.18	2,732.34	2,726.66	1.02	1.15	1.94
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		100.56	301,680.57	1,685.31	1,684.69	1.81	1.42	1.60
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		101.46	152,192.96	2,194.76	2,194.23	1.14	1.44	2.19
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		101.79	173,050.65	3,055.21	3,054.14	1.57	1.57	1.70
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		101.60	203,202.42	3,236.62	3,227.26	1.20	1.60	2.25
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		102.09	204,184.16	4,222.48	4,213.08	1.36	1.68	1.99
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		101.67	254,165.65	4,198.55	4,192.26	1.52	1.69	1.68
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		101.64	289,671.92	4,710.77	4,699.13	1.21	1.68	2.16



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Asset-Backed Security											
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		102.05	229,620.60	4,622.67	4,622.02	1.45	1.80	2.23
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		101.48	177,587.59	2,623.04	2,618.09	1.73	1.89	1.73
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		101.08	217,317.89	2,365.15	2,357.68	1.48	1.93	2.08
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		100.51	301,526.49	1,549.71	1,546.83	1.71	2.01	2.09
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		101.16	348,995.03	4,023.11	4,018.68	1.33	2.01	2.08
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/20/2024	92348TAA2	150,000.00	MERRILL		100.73	151,094.11	1,111.67	1,111.64	2.38	2.27	1.53
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		100.56	603,386.40	3,537.48	3,524.60	2.47	2.26	1.47
HDMOT 2020-A A3 DTD 01/29/2020 2.350% 10/15/2024	41284UAD6	135,000.00	CITIGRP		100.44	135,597.93	627.37	627.36	2.25	2.33	2.16
CARMAX AUTO OWNER TRUST DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	MERRILL		100.80	347,747.37	2,815.06	2,815.06	2.59	2.39	1.56
Security Type Sub-Total		5,353,393.48				5,410,284.17	57,581.74	57,454.04	1.51	1.68	1.91
Managed Account Sub-Total		125,442,260.85				126,950,258.76	1,845,864.58	1,661,797.66	1.81	1.74	1.47
Securities Sub-Total		\$125,442,260.85				\$126,950,258.76	\$1,845,864.58	\$1,661,797.66	1.81	1.74	1.47%
Accrued Interest						\$565,750.78					
Total Investments						\$127,516,009.54					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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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											
	01/02/20	01/06/20	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,250,000.00	(2,259,140.63)	(17,012.57)	(2,276,153.20)			
	01/10/20	02/12/20	AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	(1,235,000.00)	0.00	(1,235,000.00)			
	01/14/20	01/22/20	CARMAX AUTO OWNER TRUST DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	345,000.00	(344,932.31)	0.00	(344,932.31)			
	01/21/20	01/29/20	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/20/2024	92348TAA2	150,000.00	(149,982.44)	0.00	(149,982.44)			
	01/21/20	01/29/20	HDMOT 2020-A A3 DTD 01/29/2020 2.350% 10/15/2024	41284UAD6	135,000.00	(134,970.56)	0.00	(134,970.56)			
	01/23/20	02/03/20	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	(299,931.00)	0.00	(299,931.00)			
Transaction Type Sub-Total					4,415,000.00	(4,423,956.94)	(17,012.57)	(4,440,969.51)			

INTEREST											
	01/01/20	01/15/20	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	18.90	0.00	0.07	0.07			
	01/01/20	01/25/20	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			
	01/01/20	01/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
	01/01/20	01/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	0.00	2,403.13	2,403.13			
	01/01/20	01/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,187,428.99	0.00	2,482.25	2,482.25			
	01/01/20	01/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUQ9	241,914.77	0.00	466.90	466.90			
	01/01/20	01/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	511,880.73	0.00	1,103.27	1,103.27			
	01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	315,959.95	0.00	416.80	416.80			



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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										
01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	357,286.47	0.00	953.66	953.66			
01/01/20	01/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	0.00	1,118.63	1,118.63			
01/01/20	01/25/20	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	77,065.49	0.00	273.00	273.00			
01/01/20	01/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	700,419.15	0.00	3,602.13	3,602.13			
01/01/20	01/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	194,565.17	0.00	470.52	470.52			
01/01/20	01/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	334,360.34	0.00	884.38	884.38			
01/01/20	01/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	0.00	2,227.63	2,227.63			
01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	71,968.66	0.00	94.94	94.94			
01/01/20	01/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	597,919.47	0.00	1,132.06	1,132.06			
01/01/20	01/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	386,387.39	0.00	832.79	832.79			
01/01/20	01/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	0.00	2,408.75	2,408.75			
01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	629,009.76	0.00	1,170.47	1,170.47			
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	548,125.36	0.00	1,652.26	1,652.26			
01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	649,473.23	0.00	856.76	856.76			
01/01/20	01/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	854,992.05	0.00	2,161.70	2,161.70			
01/11/20	01/11/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	0.00	15,750.00	15,750.00			
01/11/20	01/11/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	0.00	21,656.25	21,656.25			



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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										
01/15/20	01/15/20	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
01/15/20	01/15/20	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	22,397.50	0.00	31.73	31.73			
01/15/20	01/15/20	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	16,432.45	0.00	24.37	24.37			
01/15/20	01/15/20	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	111,141.38	0.00	164.86	164.86			
01/15/20	01/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
01/15/20	01/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
01/15/20	01/15/20	US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	0.00	75,000.00	75,000.00			
01/15/20	01/15/20	US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	0.00	18,750.00	18,750.00			
01/15/20	01/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
01/15/20	01/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
01/15/20	01/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
01/15/20	01/15/20	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
01/15/20	01/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
01/15/20	01/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
01/15/20	01/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
01/15/20	01/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
01/15/20	01/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2020**

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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										
01/15/20	01/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
01/16/20	01/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			
01/18/20	01/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
01/20/20	01/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
01/20/20	01/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	0.00	450.50	450.50			
01/20/20	01/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
01/20/20	01/20/20	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
01/23/20	01/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	0.00	24,681.25	24,681.25			
01/27/20	01/27/20	SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	0.00	4,050.00	4,050.00			
01/31/20	01/31/20	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	0.00	82,031.25	82,031.25			
01/31/20	01/31/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,750,000.00	0.00	12,031.25	12,031.25			
01/31/20	01/31/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	0.00	15,000.00	15,000.00			
01/31/20	01/31/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	0.00	2,750.00	2,750.00			
01/31/20	01/31/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	0.00	41,250.00	41,250.00			
01/31/20	01/31/20	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	2,250,000.00	0.00	19,687.50	19,687.50			
Transaction Type Sub-Total				49,976,133.21	0.00	374,284.04	374,284.04			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2020**

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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
MATURITY											
	01/01/20	01/01/20	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	18.90	18.90	0.00	18.90	(0.92)	0.00	
	01/25/20	01/25/20	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	77,065.49	77,065.49	0.00	77,065.49	(1,565.39)	0.00	
Transaction Type Sub-Total					77,084.39	77,084.39	0.00	77,084.39	(1,566.31)	0.00	
PAYDOWNS											
	01/01/20	01/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	21,528.63	21,528.63	0.00	21,528.63	(282.05)	0.00	
	01/01/20	01/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	16,250.64	16,250.64	0.00	16,250.64	(101.26)	0.00	
	01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	9,549.55	9,549.55	0.00	9,549.55	0.23	0.00	
	01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,381.92	2,381.92	0.00	2,381.92	51.73	0.00	
	01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	8,443.11	8,443.11	0.00	8,443.11	(167.94)	0.00	
	01/01/20	01/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	61,482.29	61,482.29	0.00	61,482.29	(1,707.58)	0.00	
	01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	21,495.37	21,495.37	0.00	21,495.37	470.21	0.00	
	01/01/20	01/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	10,457.21	10,457.21	0.00	10,457.21	264.29	0.00	
	01/01/20	01/25/20	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	23,434.24	23,434.24	0.00	23,434.24	(445.80)	0.00	
	01/01/20	01/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	1,432.29	1,432.29	0.00	1,432.29	10.57	0.00	
	01/01/20	01/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	2,357.40	2,357.40	0.00	2,357.40	(29.10)	0.00	
	01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	584.56	584.56	0.00	584.56	0.00	0.00	
	01/01/20	01/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,043.01	3,043.01	0.00	3,043.01	0.02	0.00	



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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
PAYDOWNS											
	01/01/20	01/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	103,964.86	103,964.86	0.00	103,964.86	2.81	0.00	
	01/01/20	01/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	8,805.04	8,805.04	0.00	8,805.04	(24.08)	0.00	
	01/15/20	01/15/20	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	4,891.26	4,891.26	0.00	4,891.26	0.70	0.00	
	01/15/20	01/15/20	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	20,299.79	20,299.79	0.00	20,299.79	2.39	0.00	
	01/15/20	01/15/20	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	5,451.42	5,451.42	0.00	5,451.42	0.48	0.00	
	01/20/20	01/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	5,935.38	5,935.38	0.00	5,935.38	0.47	0.00	
Transaction Type Sub-Total					331,787.97	331,787.97	0.00	331,787.97	(1,953.91)	0.00	
SELL											
	01/02/20	01/06/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	448,839.84	2,673.40	451,513.24	7,787.11	1,991.74	FIFO
	01/02/20	01/06/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,400,000.00	1,396,390.63	8,317.26	1,404,707.89	24,390.63	6,314.71	FIFO
	01/14/20	01/22/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	350,000.00	349,152.34	2,288.55	351,440.89	6,152.34	1,533.79	FIFO
	01/23/20	02/03/20	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	300,000.00	299,367.19	34.00	299,401.19	5,367.19	1,344.08	FIFO
Transaction Type Sub-Total					2,500,000.00	2,493,750.00	13,313.21	2,507,063.21	43,697.27	11,184.32	
Managed Account Sub-Total						(1,521,334.58)	370,584.68	(1,150,749.90)	40,177.05	11,184.32	
Total Security Transactions						(1,521,334.58)	370,584.68	(1,150,749.90)	40,177.05	11,184.32	

Bolded items are forward settling trades.