



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**November 30, 2017**

## CITY OF HAYWARD

### Client Management Team

#### Monique Spyke

Managing Director  
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#### Robert Cheddar, CFA

Managing Director/Senior Portfolio Manager  
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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  
One Keystone Plaza, Suite 300  
N. Front & Market Sts  
Harrisburg, PA 17101



## Managed Account Summary Statement

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

**CITY OF HAYWARD - 35310000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$121,777,002.01</b>
Maturities/Calls	(697,343.41)
Principal Dispositions	(3,688,558.30)
Principal Acquisitions	3,783,416.63
Unsettled Trades	0.00
Change in Current Value	(373,147.79)
<b>Closing Market Value</b>	<b>\$120,801,369.14</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	3,691,173.92
Coupon/Interest/Dividend Income	177,117.48
Principal Payments	697,343.41
Security Purchases	(3,809,269.33)
Net Cash Contribution	(756,365.48)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	179,733.10
Less Purchased Interest Related to Interest/Coupons	(25,852.70)
Plus Net Realized Gains/Losses	(16,116.48)
<b>Total Cash Basis Earnings</b>	<b>\$137,763.92</b>

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	121,722,583.46
Ending Accrued Interest	367,272.77
Plus Proceeds from Sales	3,691,173.92
Plus Proceeds of Maturities/Calls/Principal Payments	697,343.41
Plus Coupons/Dividends Received	177,117.48
Less Cost of New Purchases	(3,809,269.33)
Less Beginning Amortized Value of Securities	(122,343,040.83)
Less Beginning Accrued Interest	(376,534.15)
<b>Total Accrual Basis Earnings</b>	<b>\$126,646.73</b>



## Portfolio Summary and Statistics

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

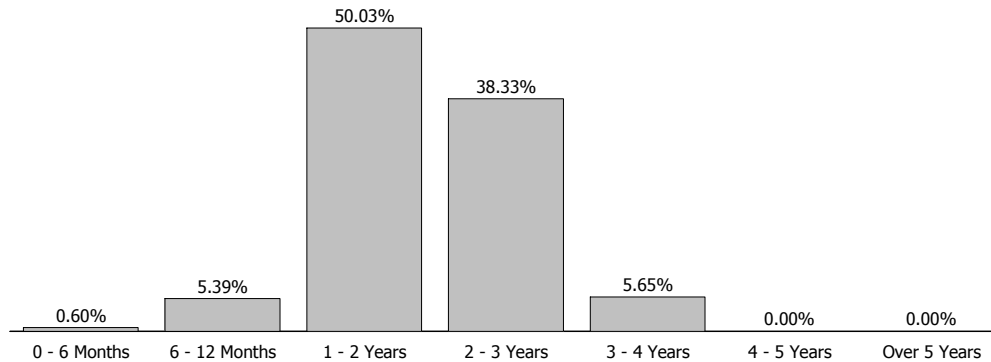
CITY OF HAYWARD - 35310000

### Account Summary

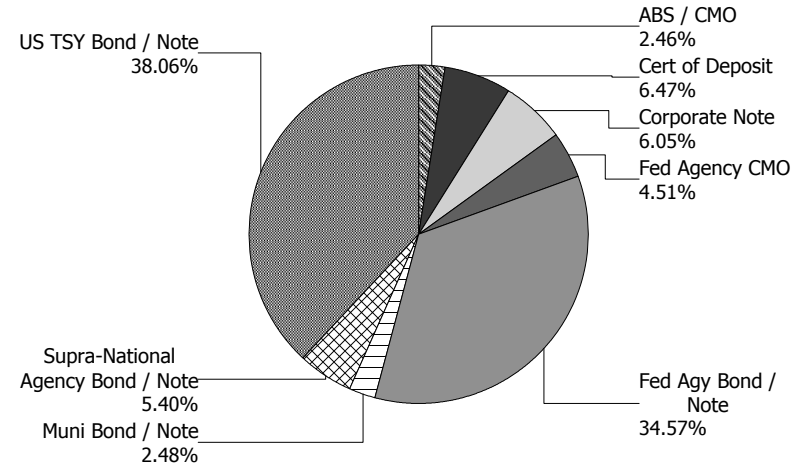
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	46,360,000.00	45,980,940.46	38.06
Supra-National Agency Bond / Note	6,605,000.00	6,527,823.21	5.40
Municipal Bond / Note	3,020,000.00	2,994,372.40	2.48
Federal Agency Collateralized Mortgage Obligation	5,415,113.43	5,442,282.04	4.51
Federal Agency Bond / Note	42,175,000.00	41,757,823.38	34.57
Corporate Note	7,340,000.00	7,307,698.53	6.05
Certificate of Deposit	7,825,000.00	7,816,879.98	6.47
Asset-Backed Security / Collateralized Mortgage Obligation	2,981,167.83	2,973,549.14	2.46
<b>Managed Account Sub-Total</b>	<b>121,721,281.26</b>	<b>120,801,369.14</b>	<b>100.00%</b>
Accrued Interest		367,272.77	
<b>Total Portfolio</b>	<b>121,721,281.26</b>	<b>121,168,641.91</b>	

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

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	1.39%
Yield to Maturity at Market	1.83%
Duration to Worst	1.86
Weighted Average Days to Maturity	708



## Managed Account Issuer Summary

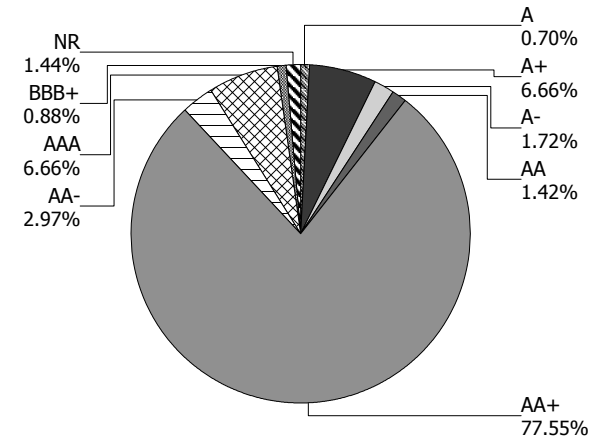
For the Month Ending **November 30, 2017**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	613,304.10	0.51
AMERICAN EXPRESS CO	595,441.20	0.49
AMERICAN HONDA FINANCE	278,920.60	0.23
APPLE INC	498,172.00	0.41
BANK OF AMERICA CO	586,491.86	0.49
BANK OF MONTREAL	1,203,523.20	1.00
BANK OF NOVA SCOTIA	1,197,663.60	0.99
CANADIAN IMPERIAL BANK OF COMMERCE	1,202,080.80	1.00
CARMAX AUTO OWNER TRUST	419,808.94	0.35
CHEVRON CORPORATION	299,307.00	0.25
CITIGROUP INC	912,556.86	0.76
DEERE & COMPANY	249,951.75	0.21
FANNIE MAE	32,328,141.12	26.75
FEDERAL HOME LOAN BANKS	8,826,932.50	7.30
FORD CREDIT AUTO OWNER TRUST	380,639.78	0.32
FREDDIE MAC	6,045,031.80	5.00
GOLDMAN SACHS GROUP INC	599,125.80	0.50
HONDA AUTO RECEIVABLES	273,985.25	0.23
HYUNDAI AUTO RECEIVABLES	258,941.36	0.21
INTER-AMERICAN DEVELOPMENT BANK	2,912,201.41	2.41
INTERNATIONAL BUSINESS MACHINES	597,805.20	0.49
INTL BANK OF RECONSTRUCTION AND DEV	3,615,621.80	2.99
JOHN DEERE OWNER TRUST	119,467.57	0.10
JP MORGAN CHASE & CO	897,150.60	0.74
MICROSOFT CORP	283,853.45	0.23
MITSUBISHI UFJ FINANCIAL GROUP INC	623,774.38	0.52
NISSAN AUTO RECEIVABLES	313,595.16	0.26
NORDEA BANK AB	1,202,080.80	1.00
PFIZER INC	467,350.14	0.39
SKANDINAVISKA ENSKILDA BANKEN AB	1,191,726.80	0.99
STATE OF CONNECTICUT	1,749,734.90	1.45
SVENSKA HANDELSBANKEN AB	1,196,030.40	0.99

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
THE BANK OF NEW YORK MELLON CORPORATION	598,935.60	0.50
TOYOTA MOTOR CORP	1,036,443.45	0.86
UNITED STATES TREASURY	45,980,940.46	38.05
UNIVERSITY OF CALIFORNIA	1,244,637.50	1.03
<b>Total</b>	<b>\$120,801,369.14</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

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

**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 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	AA+	Aaa	12/01/15	12/04/15	342,882.03	1.22	2,134.24	341,026.63	339,256.08
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	AA+	Aaa	03/02/16	03/04/16	3,046,944.54	1.05	8,289.73	3,017,674.37	2,989,968.40
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	AA+	Aaa	11/10/16	11/14/16	3,056,220.70	1.06	4,195.60	3,038,817.51	3,009,464.46
US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	AA+	Aaa	12/01/16	12/05/16	5,859,140.63	1.45	241.07	5,856,159.64	5,815,724.85
US TREASURY NOTES DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	AA+	Aaa	01/03/17	01/05/17	4,037,567.19	1.52	17,004.42	4,046,981.63	4,020,716.37
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	AA+	Aaa	02/01/17	02/03/17	993,945.31	1.58	3,494.48	995,544.12	989,844.00
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	AA+	Aaa	08/31/17	09/01/17	3,499,863.28	1.38	12,230.66	3,499,877.05	3,464,454.00
US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	AA+	Aaa	03/15/17	03/17/17	2,864,784.57	1.71	5,585.75	2,876,278.95	2,867,631.25
US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	AA+	Aaa	04/03/17	04/05/17	4,280,683.59	1.53	5,063.19	4,284,741.19	4,250,786.50
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	103.02	2,494,584.78	2,477,735.00
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	52,702.11	7,773,997.80	7,701,562.50
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	14,936.31	2,750,477.21	2,731,844.50
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	AA+	Aaa	08/31/17	09/01/17	1,272,559.57	1.44	4,455.46	1,272,760.67	1,257,667.65
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	22.32	498,177.58	495,644.50



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
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	160.71	3,584,784.92	3,568,640.40
<b>Security Type Sub-Total</b>		<b>46,360,000.00</b>					<b>46,359,733.99</b>	<b>1.48</b>	<b>130,619.07</b>	<b>46,331,884.05</b>	<b>45,980,940.46</b>

<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	AAA	Aaa	04/05/16	04/12/16	1,709,855.00	1.10	857.50	1,712,559.57	1,694,095.87
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	1,225,000.00	AAA	Aaa	07/06/16	07/13/16	1,224,742.75	0.88	3,156.08	1,224,856.16	1,204,250.95
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	AAA	Aaa	08/28/17	08/30/17	1,214,550.75	1.51	153.13	1,215,717.42	1,205,823.85
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	3,824.45	1,222,252.75	1,205,547.00
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	1,577.81	1,225,764.35	1,218,105.54
<b>Security Type Sub-Total</b>		<b>6,605,000.00</b>					<b>6,597,470.46</b>	<b>1.37</b>	<b>9,568.97</b>	<b>6,601,150.25</b>	<b>6,527,823.21</b>

<b>Municipal Bond / Note</b>											
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018	20772JZJ4	430,000.00	A+	A1	03/13/15	03/25/15	430,000.00	1.42	1,290.86	430,000.00	429,419.50
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.61	447.22	625,000.00	622,637.50
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019	20772J3D2	1,340,000.00	A+	A1	08/03/16	08/17/16	1,342,894.40	1.23	5,129.22	1,341,661.02	1,320,315.40
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	AA	Aa2	05/05/17	05/18/17	625,000.00	1.90	527.78	625,000.00	622,000.00





**Managed Account Detail of Securities Held**

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

**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>Security Type Sub-Total</b>		<b>3,020,000.00</b>					<b>3,022,894.40</b>	<b>1.47</b>	<b>7,395.08</b>	<b>3,021,661.02</b>	<b>2,994,372.40</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	147,559.96	AA+	Aaa	01/15/15	01/30/15	149,034.45	1.26	199.94	147,559.96	147,410.78
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	149,266.69	AA+	Aaa	04/15/15	04/30/15	150,758.82	0.83	192.80	149,298.16	149,130.45
FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	9,980.06	AA+	Aaa	02/12/15	02/27/15	9,977.45	0.39	12.12	9,980.06	9,977.47
FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	87,444.50	AA+	Aaa	03/12/15	03/31/15	87,422.10	0.38	57.57	87,444.50	87,392.14
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	222,748.21	AA+	Aaa	11/06/15	11/30/15	224,975.67	1.20	352.33	223,281.70	222,698.34
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	971,449.72	AA+	Aaa	06/12/15	06/30/15	971,168.58	0.43	673.03	971,449.72	971,335.09
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	330,098.13	AA+	Aaa	06/09/16	06/30/16	333,398.95	1.05	491.02	331,525.05	329,696.20
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	647,013.62	AA+	Aaa	10/07/15	10/30/15	653,492.75	1.08	887.49	649,461.96	645,261.77
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	154,157.22	AA+	Aaa	06/08/15	06/11/15	161,624.21	0.77	578.09	157,274.95	155,349.63
FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	1,042,329.94	AA+	Aaa	09/10/15	09/30/15	1,041,954.70	0.54	1,369.99	1,042,329.94	1,043,627.95
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	773,065.38	AA+	Aaa	06/23/17	06/28/17	787,771.73	1.60	1,869.53	785,314.01	782,166.60
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	AA+	Aaa	09/21/17	09/26/17	904,440.63	1.15	2,224.93	903,490.70	898,235.62
<b>Security Type Sub-Total</b>		<b>5,415,113.43</b>					<b>5,476,020.04</b>	<b>0.93</b>	<b>8,908.84</b>	<b>5,458,410.71</b>	<b>5,442,282.04</b>

**Federal Agency Bond / Note**



**Managed Account Detail of Securities Held**

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

**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>Federal Agency Bond / Note</b>											
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	4,025,000.00	AA+	Aaa	08/27/15	09/01/15	4,018,479.50	1.18	5,282.81	4,023,134.25	4,005,728.30
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	800,000.00	AA+	Aaa	12/07/16	12/08/16	799,968.00	1.25	3,750.00	799,981.41	795,551.20
FNMA BENCHMARK NOTE DTD 01/08/2016 1.375% 01/28/2019	3135G0H63	5,195,000.00	AA+	Aaa	01/06/16	01/08/16	5,191,779.10	1.40	24,405.68	5,193,758.55	5,173,191.39
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	4,900,000.00	AA+	Aaa	02/19/16	02/23/16	4,888,436.00	1.08	12,930.56	4,895,203.88	4,854,885.70
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	3,050,000.00	AA+	Aaa	03/30/16	03/31/16	3,057,259.00	1.05	4,384.38	3,053,304.43	3,023,583.95
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,550,000.00	AA+	Aaa	06/02/16	06/03/16	2,548,929.00	1.14	12,750.00	2,549,447.31	2,524,528.05
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	3,995,000.00	AA+	Aaa	06/27/16	06/29/16	4,031,208.60	0.82	19,975.00	4,014,024.31	3,955,093.95
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	AA+	Aaa	07/29/16	08/02/16	3,044,876.00	0.93	8,821.70	3,047,131.41	3,003,100.15
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	AA+	Aaa	10/03/16	10/05/16	1,299,220.00	1.02	3,358.33	1,299,529.71	1,281,655.70
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	AA+	Aaa	08/31/16	09/02/16	5,416,537.00	1.05	14,014.58	5,420,036.23	5,348,447.83
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	AA+	Aaa	10/03/16	10/05/16	1,574,448.75	1.01	2,843.75	1,574,661.53	1,551,759.30
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	AA+	Aaa	02/24/17	02/28/17	1,509,033.60	1.52	5,851.25	1,509,273.90	1,496,660.66
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	AA+	Aaa	04/19/17	04/20/17	1,195,896.00	1.49	1,879.17	1,196,721.42	1,185,696.00
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	18,000.00	3,590,280.68	3,557,941.20



**Managed Account Detail of Securities Held**

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

**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>Security Type Sub-Total</b>		<b>42,175,000.00</b>					<b>42,165,162.55</b>	<b>1.16</b>	<b>138,247.21</b>	<b>42,166,489.02</b>	<b>41,757,823.38</b>
<b>Corporate Note</b>											
CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	AA-	Aa2	02/28/17	03/03/17	300,000.00	1.69	1,306.65	300,000.00	299,307.00
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HQU7	900,000.00	A-	A3	05/17/16	05/20/16	903,951.00	1.69	3,191.25	901,784.30	897,150.60
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	AA-	Aa3	05/17/16	05/20/16	899,397.00	1.42	385.00	899,701.46	891,819.90
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	BBB+	Baa1	06/02/16	06/09/16	464,758.20	2.07	4,607.38	464,875.54	463,373.43
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	A-	A2	01/31/17	02/03/17	595,440.00	1.99	878.33	596,795.84	595,441.20
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	BBB+	A3	12/08/16	12/13/16	599,550.00	2.33	6,440.00	599,691.63	599,125.80
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	AA	A1	11/18/16	11/21/16	199,850.00	1.73	1,567.78	199,898.84	198,872.40
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	270,000.00	AA	A1	11/14/16	11/21/16	269,805.60	1.72	2,116.50	269,868.86	268,477.74
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	3,926.67	599,582.89	597,805.20
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	AAA	Aaa	01/30/17	02/06/17	284,809.05	1.87	1,684.27	284,860.18	283,853.45
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	AA+	Aa1	02/02/17	02/09/17	499,755.00	1.92	3,008.33	499,819.85	498,172.00
AMERICAN HONDA FINANCE DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	A+	A2	02/13/17	02/16/17	279,602.40	2.05	1,664.44	279,705.13	278,920.60



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>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>Corporate Note</b>											
BNY MELLON (CALLABLE) CORP NOTE DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	A	A1	04/10/17	04/13/17	603,102.00	1.96	3,475.83	602,415.30	598,935.60
JOHN DEERE CAPITAL CORP CORP NOTES DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	A	A2	03/10/17	03/15/17	249,805.00	2.23	1,191.67	249,850.06	249,951.75
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	Baa1	11/27/17	11/29/17	199,026.00	2.46	944.13	199,027.42	198,810.80
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	A-	Baa1	09/13/17	09/18/17	390,000.00	2.33	1,841.06	390,000.00	387,681.06
<b>Security Type Sub-Total</b>		<b>7,340,000.00</b>					<b>7,338,275.25</b>	<b>1.91</b>	<b>38,229.29</b>	<b>7,337,877.30</b>	<b>7,307,698.53</b>

<b>Certificate of Deposit</b>											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	A+	A1	12/01/16	12/05/16	1,199,064.00	1.78	58.67	1,199,530.07	1,202,080.80
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	AA-	Aa3	12/01/16	12/05/16	1,200,000.00	1.74	58.67	1,200,000.00	1,202,080.80
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	AA-	Aa2	01/10/17	01/12/17	1,200,000.00	1.91	9,072.00	1,200,000.00	1,196,030.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	A+	A1	02/08/17	02/09/17	1,200,000.00	1.90	7,144.00	1,200,000.00	1,203,523.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	A+	A1	04/05/17	04/06/17	1,200,000.00	1.91	3,629.00	1,200,000.00	1,197,663.60
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	A+	Aa3	08/03/17	08/04/17	1,199,532.00	1.85	7,298.67	1,199,608.50	1,191,726.80
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	A+	A1	09/25/17	09/27/17	625,000.00	2.07	2,335.94	625,000.00	623,774.38
<b>Security Type Sub-Total</b>		<b>7,825,000.00</b>					<b>7,823,596.00</b>	<b>1.87</b>	<b>29,596.95</b>	<b>7,824,138.57</b>	<b>7,816,879.98</b>

**Asset-Backed Security / Collateralized Mortgage Obligation**



**Managed Account Detail of Securities Held**

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

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>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>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020		34530YAD5	381,095.00	AAA	Aaa	09/15/15	09/22/15	381,020.84	1.42	238.82	381,061.52	380,639.78
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020		14314JAB6	420,072.83	NR	Aaa	01/25/17	01/31/17	420,072.69	1.60	287.52	420,072.80	419,808.94
CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021		17305EGA7	450,000.00	AAA	Aaa	01/19/17	01/26/17	449,913.83	1.75	2,914.50	450,000.00	449,183.43
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021		89238MAD0	145,000.00	AAA	Aaa	03/07/17	03/15/17	144,982.93	1.74	111.49	144,982.93	144,623.55
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021		47787XAC1	120,000.00	NR	Aaa	02/22/17	03/02/17	119,982.91	1.79	94.93	119,982.91	119,467.57
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021		02007PAC7	135,000.00	NR	Aaa	01/24/17	01/31/17	134,988.20	1.70	102.00	134,990.57	134,504.10
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021		43814TAC6	275,000.00	NR	Aaa	03/21/17	03/28/17	274,983.64	1.72	131.39	274,983.64	273,985.25
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021		44931PAD8	260,000.00	AAA	NR	03/22/17	03/29/17	259,978.97	1.76	203.38	259,978.97	258,941.36
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021		654747AD6	315,000.00	NR	Aaa	03/21/17	03/28/17	314,966.64	1.74	243.60	314,966.65	313,595.16
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021		02007HAC5	480,000.00	NR	Aaa	03/21/17	03/29/17	479,943.41	1.79	379.73	479,952.55	478,800.00
<b>Security Type Sub-Total</b>			<b>2,981,167.83</b>					<b>2,980,834.06</b>	<b>1.69</b>	<b>4,707.36</b>	<b>2,980,972.54</b>	<b>2,973,549.14</b>
<b>Managed Account Sub-Total</b>			<b>121,721,281.26</b>					<b>121,763,986.75</b>	<b>1.39</b>	<b>367,272.77</b>	<b>121,722,583.46</b>	<b>120,801,369.14</b>
<b>Securities Sub-Total</b>			<b>\$121,721,281.26</b>					<b>\$121,763,986.75</b>	<b>1.39%</b>	<b>\$367,272.77</b>	<b>\$121,722,583.46</b>	<b>\$120,801,369.14</b>
<b>Accrued Interest</b>												<b>\$367,272.77</b>
<b>Total Investments</b>												<b>\$121,168,641.91</b>



**Managed Account Fair Market Value & Analytics**

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

**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 12/31/2013 1.500% 12/31/2018	912828A75	340,000.00	NOMURA		99.78	339,256.08	(3,625.95)	(1,770.55)	1.06	1.06	1.70
US TREASURY NOTES	DTD 03/31/2014 1.625% 03/31/2019	912828C65	2,995,000.00	CITIGRP		99.83	2,989,968.40	(56,976.14)	(27,705.97)	1.31	1.31	1.75
US TREASURY NOTES	DTD 04/30/2014 1.625% 04/30/2019	912828D23	3,015,000.00	CITIGRP		99.82	3,009,464.46	(46,756.24)	(29,353.05)	1.39	1.39	1.76
US TREASURY NOTES	DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	BARCLAYS		99.41	5,815,724.85	(43,415.78)	(40,434.79)	1.96	1.96	1.80
US TREASURY NOTES	DTD 02/02/2015 1.250% 01/31/2020	912828H52	4,070,000.00	HSBC		98.79	4,020,716.37	(16,850.82)	(26,265.26)	2.12	2.12	1.82
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	1,000,000.00	BARCLAYS		98.98	989,844.00	(4,101.31)	(5,700.12)	2.19	2.19	1.84
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	3,500,000.00	JPM_CHAS		98.98	3,464,454.00	(35,409.28)	(35,423.05)	2.19	2.19	1.84
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,915,000.00	MORGAN_S		98.38	2,867,631.25	2,846.68	(8,647.70)	2.28	2.28	1.84
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	4,300,000.00	MORGAN_S		98.86	4,250,786.50	(29,897.09)	(33,954.69)	2.36	2.36	1.86
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	BMO		99.11	2,477,735.00	(16,503.28)	(16,849.78)	2.44	2.44	1.87
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	7,750,000.00	CITIGRP		99.38	7,701,562.50	(76,289.06)	(72,435.30)	2.50	2.50	1.87
US TREASURY NOTES	DTD 07/31/2015 1.625% 07/31/2020	912828XM7	2,750,000.00	MERRILL		99.34	2,731,844.50	(18,692.61)	(18,632.71)	2.58	2.58	1.88
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	1,275,000.00	JPM_CHAS		98.64	1,257,667.65	(14,891.92)	(15,093.02)	2.67	2.67	1.88
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	MORGAN_S		99.13	495,644.50	(2,480.50)	(2,533.08)	2.91	2.91	1.93
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	MORGAN_S		99.13	3,568,640.40	(15,750.23)	(16,144.52)	2.91	2.91	1.93
<b>Security Type Sub-Total</b>			<b>46,360,000.00</b>				<b>45,980,940.46</b>	<b>(378,793.53)</b>	<b>(350,943.59)</b>	<b>2.22</b>	<b>2.22</b>	<b>1.84</b>

**Supra-National Agency Bond / Note**



**Managed Account Fair Market Value & Analytics**

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

**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>Supra-National Agency Bond / Note</b>												
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019		458182DX7	1,715,000.00	HSBC		98.78	1,694,095.87	(15,759.13)	(18,463.70)	1.43	1.43	1.85
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019		459058FK4	1,225,000.00	BNP PARI		98.31	1,204,250.95	(20,491.80)	(20,605.21)	1.68	1.68	1.89
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019		459058FS7	1,225,000.00	CITIGRP		98.43	1,205,823.85	(8,726.90)	(9,893.57)	1.96	1.96	1.93
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020		45905UP32	1,225,000.00	HSBC		98.41	1,205,547.00	(16,513.00)	(16,705.75)	2.70	2.70	2.15
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020		4581X0CD8	1,215,000.00	HSBC		100.26	1,218,105.54	(8,156.42)	(7,658.81)	2.84	2.84	2.03
<b>Security Type Sub-Total</b>			<b>6,605,000.00</b>				<b>6,527,823.21</b>	<b>(69,647.25)</b>	<b>(73,327.04)</b>	<b>2.07</b>	<b>2.07</b>	<b>1.96</b>
<b>Municipal Bond / Note</b>												
CT ST TXBL GO BONDS DTD 03/25/2015 1.422% 03/15/2018		20772JZJ4	430,000.00	CITIGRP		99.87	429,419.50	(580.50)	(580.50)	0.29	0.29	1.88
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019		91412GS71	625,000.00	JEFFERIE		99.62	622,637.50	(2,362.50)	(2,362.50)	1.43	1.43	1.87
CT ST TXBL GO BONDS DTD 08/17/2016 1.300% 08/15/2019		20772J3D2	1,340,000.00	MORGANST		98.53	1,320,315.40	(22,579.00)	(21,345.62)	1.67	1.67	2.18
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020		91412GS89	625,000.00	JEFFERIE		99.52	622,000.00	(3,000.00)	(3,000.00)	2.39	2.39	2.10
<b>Security Type Sub-Total</b>			<b>3,020,000.00</b>				<b>2,994,372.40</b>	<b>(28,522.00)</b>	<b>(27,288.62)</b>	<b>1.57</b>	<b>1.57</b>	<b>2.06</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>												
FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018		3136AMKW8	147,559.96	MERRILL		99.90	147,410.78	(1,623.67)	(149.18)	0.20	0.17	1.58
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018		3136ANJY4	149,266.69	GOLDMAN		99.91	149,130.45	(1,628.37)	(167.71)	0.26	0.28	1.51
FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018		3136AMMC0	9,980.06	GOLDMAN		99.97	9,977.47	0.02	(2.59)	0.08	0.41	1.28



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<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>Federal Agency Collateralized Mortgage Obligation</b>												
FNMA SERIES M4 FA		3136AMTM1	87,444.50	MORGANST		99.94	87,392.14	(29.96)	(52.36)	0.06	0.65	0.80
DTD 03/01/2015 0.790% 09/01/2018												
FNMA SERIES 2015-M15 ASQ2		3136AOSW1	222,748.21	GOLDMAN		99.98	222,698.34	(2,277.33)	(583.36)	0.60	0.92	1.78
DTD 11/01/2015 1.898% 01/01/2019												
FNMA SERIES 2015-M10 FA		3136ANA98	971,449.72	CITIGRP		99.99	971,335.09	166.51	(114.63)	0.08	1.12	0.79
DTD 06/01/2015 0.831% 03/01/2019												
FNMA SERIES 2016-M9 ASQ2		3136ASPX8	330,098.13	CSFB		99.88	329,696.20	(3,702.75)	(1,828.85)	0.84	1.33	1.79
DTD 06/01/2016 1.785% 06/01/2019												
FANNIE MAE SERIES 2015-M13 ASQ2		3136AODO0	647,013.62	MORGANST		99.73	645,261.77	(8,230.98)	(4,200.19)	0.96	1.57	1.75
DTD 10/01/2015 1.646% 09/01/2019												
FREDDIE MAC SERIES 4459 NB		3137BHU39	154,157.22	CITIGRP		100.77	155,349.63	(6,274.58)	(1,925.32)	0.35	1.08	3.63
DTD 04/01/2015 4.500% 01/01/2020												
FNMA SERIES 2015-M12 FA		3136AP3Z3	1,042,329.94	MERRILL		100.12	1,043,627.95	1,673.25	1,298.01	0.08	2.13	1.47
DTD 09/01/2015 1.577% 04/01/2020												
FHLMC SERIES K013 A1		3137AA4V2	773,065.38	WELLS_FA		101.18	782,166.60	(5,605.13)	(3,147.41)	1.38	2.18	2.28
DTD 05/01/2011 2.902% 08/25/2020												
FHMS K714 A2		3137B6ZM6	880,000.00	CITIGRP		102.07	898,235.62	(6,205.01)	(5,255.08)	2.51	1.47	1.50
DTD 01/01/2014 3.034% 10/25/2020												
<b>Security Type Sub-Total</b>			<b>5,415,113.43</b>				<b>5,442,282.04</b>	<b>(33,738.00)</b>	<b>(16,128.67)</b>	<b>0.86</b>	<b>1.53</b>	<b>1.59</b>
<b>Federal Agency Bond / Note</b>												
FNMA BENCHMARK NOTE		3135G0E58	4,025,000.00	BARCLAYS		99.52	4,005,728.30	(12,751.20)	(17,405.95)	0.88	0.88	1.67
DTD 09/01/2015 1.125% 10/19/2018												
FHLB NOTES		3130AAE46	800,000.00	BAML		99.44	795,551.20	(4,416.80)	(4,430.21)	1.11	1.11	1.75
DTD 12/08/2016 1.250% 01/16/2019												
FNMA BENCHMARK NOTE		3135G0H63	5,195,000.00	JPMCHASE		99.58	5,173,191.39	(18,587.71)	(20,567.16)	1.14	1.14	1.74
DTD 01/08/2016 1.375% 01/28/2019												
FNMA BENCHMARK NOTE		3135G0J53	4,900,000.00	JPMCHASE		99.08	4,854,885.70	(33,550.30)	(40,318.18)	1.22	1.22	1.75
DTD 02/23/2016 1.000% 02/26/2019												
FREDDIE MAC NOTES		3137EADZ9	3,050,000.00	NOMURA		99.13	3,023,583.95	(33,675.05)	(29,720.48)	1.35	1.35	1.76
DTD 03/21/2016 1.125% 04/15/2019												
FHLB GLOBAL NOTE		3130A8DB6	2,550,000.00	WELLSFAR		99.00	2,524,528.05	(24,400.95)	(24,919.26)	1.53	1.53	1.78
DTD 06/03/2016 1.125% 06/21/2019												





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<b>Security Type/Description 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>Federal Agency Bond / Note</b>											
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	3,995,000.00	NOMURA		99.00	3,955,093.95	(76,114.65)	(58,930.36)	1.53	1.53	1.78
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,050,000.00	GOLDMAN		98.46	3,003,100.15	(41,775.85)	(44,031.26)	1.64	1.64	1.81
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	1,300,000.00	HSBC		98.59	1,281,655.70	(17,564.30)	(17,874.01)	1.71	1.71	1.83
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	5,425,000.00	GOLDMAN		98.59	5,348,447.83	(68,089.17)	(71,588.40)	1.71	1.71	1.83
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	1,575,000.00	TD SEC U		98.52	1,551,759.30	(22,689.45)	(22,902.23)	1.79	1.79	1.83
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	1,510,000.00	JPM_CHAS		99.12	1,496,660.66	(12,372.94)	(12,613.24)	2.19	2.19	1.90
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,200,000.00	WELLS_FA		98.81	1,185,696.00	(10,200.00)	(11,025.42)	2.33	2.33	1.89
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	3,600,000.00	BARCLAYS		98.83	3,557,941.20	(31,150.80)	(32,339.48)	2.59	2.59	1.95
<b>Security Type Sub-Total</b>		<b>42,175,000.00</b>				<b>41,757,823.38</b>	<b>(407,339.17)</b>	<b>(408,665.64)</b>	<b>1.55</b>	<b>1.55</b>	<b>1.79</b>
<b>Corporate Note</b>											
CHEVRON CORP NOTES DTD 03/03/2017 1.686% 02/28/2019	166764BS8	300,000.00	BARCLAYS		99.77	299,307.00	(693.00)	(693.00)	1.22	1.22	1.87
JP MORGAN CHASE & CORP NOTES (CALLABLE) DTD 03/23/2016 1.850% 03/22/2019	46625HOU7	900,000.00	GOLDMAN	02/22/19	99.68	897,150.60	(6,800.40)	(4,633.70)	1.25	1.28	2.10
TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	CREDITAG		99.09	891,819.90	(7,577.10)	(7,881.56)	1.45	1.45	2.03
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	465,000.00	CITIGRP		99.65	463,373.43	(1,384.77)	(1,502.11)	1.47	1.47	2.29
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 10/31/2016 1.700% 10/30/2019	0258M0EC9	600,000.00	JPM_CHAS	09/30/19	99.24	595,441.20	1.20	(1,354.64)	1.86	1.87	2.11



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<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>Corporate Note</b>												
GOLDMAN SACHS GROUP (CALLABLE) INC BONDS	DTD 12/13/2016 2.300% 12/13/2019	38145GAJ9	600,000.00	GS	11/13/19	99.85	599,125.80	(424.20)	(565.83)	1.93	1.96	2.37
PFIZER INC CORP NOTE	DTD 11/21/2016 1.700% 12/15/2019	717081EB5	200,000.00	JPMCHASE		99.44	198,872.40	(977.60)	(1,026.44)	1.98	1.98	1.98
PFIZER INC CORP NOTE	DTD 11/21/2016 1.700% 12/15/2019	717081EB5	270,000.00	MERRILL		99.44	268,477.74	(1,327.86)	(1,391.12)	1.98	1.98	1.98
IBM CORP NOTES	DTD 01/27/2017 1.900% 01/27/2020	459200JN2	600,000.00	RBC		99.63	597,805.20	(1,618.80)	(1,777.69)	2.09	2.09	2.07
MICROSOFT CORP	DTD 02/06/2017 1.850% 02/06/2020	594918BV5	285,000.00	HSBC		99.60	283,853.45	(955.60)	(1,006.73)	2.12	2.12	2.04
APPLE INC BONDS	DTD 02/09/2017 1.900% 02/07/2020	037833CK4	500,000.00	JPM_CHAS		99.63	498,172.00	(1,583.00)	(1,647.85)	2.12	2.12	2.07
AMERICAN HONDA FINANCE	DTD 02/16/2017 2.000% 02/14/2020	02665WBM2	280,000.00	MIZUHO		99.61	278,920.60	(681.80)	(784.53)	2.13	2.13	2.18
BNY MELLON (CALLABLE) CORP NOTE	DTD 02/24/2015 2.150% 02/24/2020	06406HCZ0	600,000.00	US_BANCO	01/24/20	99.82	598,935.60	(4,166.40)	(3,479.70)	2.13	2.16	2.23
JOHN DEERE CAPITAL CORP CORP NOTES	DTD 03/15/2017 2.200% 03/13/2020	24422ETQ2	250,000.00	MITSU		99.98	249,951.75	146.75	101.69	2.21	2.21	2.21
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	99.41	198,810.80	(215.20)	(216.62)	2.96	3.63	2.49
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	99.41	387,681.06	(2,318.94)	(2,318.94)	2.96	3.63	2.49
<b>Security Type Sub-Total</b>			<b>7,340,000.00</b>				<b>7,307,698.53</b>	<b>(30,576.72)</b>	<b>(30,178.77)</b>	<b>1.88</b>	<b>1.94</b>	<b>2.15</b>
<b>Certificate of Deposit</b>												
CANADIAN IMPERIAL BANK NY CD	DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	GOLDMAN		100.17	1,202,080.80	3,016.80	2,550.73	0.98	0.98	1.56
NORDEA BANK FINLAND NY CD	DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	MERRILL		100.17	1,202,080.80	2,080.80	2,080.80	0.99	0.99	1.57
SVENSKA HANDELSBANKEN NY LT CD	DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,200,000.00	MERRILL		99.67	1,196,030.40	(3,969.60)	(3,969.60)	1.11	1.11	1.31



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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
<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,200,000.00	GOLDMAN		100.29	1,203,523.20	3,523.20	3,523.20	1.18	1.18	1.59
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,200,000.00	MERRILL		99.81	1,197,663.60	(2,336.40)	(2,336.40)	1.34	1.34	1.33
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,200,000.00	BARCLAYS		99.31	1,191,726.80	(7,805.20)	(7,881.70)	1.64	1.64	1.89
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	625,000.00	MITSU		99.80	623,774.38	(1,225.62)	(1,225.62)	1.80	1.80	1.96

**Security Type Sub-Total** **7,825,000.00** **7,816,879.98** **(6,716.02)** **(7,258.59)** **1.25** **1.25** **1.58**

<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	381,095.00	MERRILL		99.88	380,639.78	(381.06)	(421.74)	0.44	1.69	1.48
CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	420,072.83	BARCLAYS		99.94	419,808.94	(263.75)	(263.86)	0.36	2.00	1.57
CITIBANK ABS 2017-A2 A2 DTD 01/26/2017 1.740% 01/17/2021	17305EGA7	450,000.00	CITIGRP		99.82	449,183.43	(730.40)	(816.57)	1.11	1.58	1.85
TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	MERRILL		99.74	144,623.55	(359.38)	(359.38)	2.01	1.98	1.86
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	MERRILL		99.56	119,467.57	(515.34)	(515.34)	1.31	2.21	1.98
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	CITIGRP		99.63	134,504.10	(484.10)	(486.47)	1.33	3.15	1.82
HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	MERRILL		99.63	273,985.25	(998.39)	(998.39)	1.66	2.43	1.87
HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	SOCGEN		99.59	258,941.36	(1,037.61)	(1,037.61)	1.84	2.99	1.90
NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	65474AD6	315,000.00	MERRILL		99.55	313,595.16	(1,371.48)	(1,371.49)	1.63	2.17	1.95
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	MERRILL		99.75	478,800.00	(1,143.41)	(1,152.55)	1.35	3.31	1.86

**Security Type Sub-Total** **2,981,167.83** **2,973,549.14** **(7,284.92)** **(7,423.40)** **1.19** **2.31** **1.79**



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CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Managed Account Sub-Total</b>		<b>121,721,281.26</b>				<b>120,801,369.14</b>	<b>(962,617.61)</b>	<b>(921,214.32)</b>	<b>1.79</b>	<b>1.86</b>	<b>1.83</b>
<b>Securities Sub-Total</b>		<b>\$121,721,281.26</b>				<b>\$120,801,369.14</b>	<b>(\$962,617.61)</b>	<b>(\$921,214.32)</b>	<b>1.79</b>	<b>1.86</b>	<b>1.83%</b>
<b>Accrued Interest</b>						<b>\$367,272.77</b>					
<b>Total Investments</b>						<b>\$121,168,641.91</b>					



**Managed Account Security Transactions & Interest**

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**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>BUY</b>										
11/01/17	11/03/17	US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	(3,584,390.63)	(24,934.43)	(3,609,325.06)			
11/27/17	11/29/17	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	(199,026.00)	(918.27)	(199,944.27)			
<b>Transaction Type Sub-Total</b>				<b>3,800,000.00</b>	<b>(3,783,416.63)</b>	<b>(25,852.70)</b>	<b>(3,809,269.33)</b>			
<b>INTEREST</b>										
11/01/17	11/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	177,539.89	0.00	665.77	665.77			
11/01/17	11/25/17	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	793,992.68	0.00	1,920.14	1,920.14			
11/01/17	11/25/17	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	880,000.00	0.00	2,224.93	2,224.93			
11/01/17	11/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	1,190,516.13	0.00	1,524.64	1,524.64			
11/01/17	11/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	88,543.95	0.00	110.34	110.34			
11/01/17	11/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	30,187.99	0.00	37.88	37.88			
11/01/17	11/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	164,781.73	0.00	212.84	212.84			
11/01/17	11/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	323,717.42	0.00	560.54	560.54			
11/01/17	11/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	1,105,883.32	0.00	1,501.96	1,501.96			
11/01/17	11/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	162,696.53	0.00	220.45	220.45			
11/01/17	11/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	778,972.68	0.00	1,218.87	1,218.87			
11/01/17	11/25/17	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	332,866.35	0.00	517.13	517.13			
11/09/17	11/09/17	INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	1,215,000.00	0.00	12,909.38	12,909.38			



**Managed Account Security Transactions & Interest**

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

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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>INTEREST</b>										
11/13/17	11/13/17	INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	1,715,000.00	0.00	8,575.00	8,575.00			
11/15/17	11/15/17	TOYOTA ABS 2017-A A3 DTD 03/15/2017 1.730% 02/15/2021	89238MAD0	145,000.00	0.00	209.04	209.04			
11/15/17	11/15/17	UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	0.00	5,838.54	5,838.54			
11/15/17	11/15/17	HYUNDAI ABS 2017-A A3 DTD 03/29/2017 1.760% 08/15/2021	44931PAD8	260,000.00	0.00	381.33	381.33			
11/15/17	11/15/17	NISSAN ABS 2017-A A3 DTD 03/28/2017 1.740% 08/15/2021	654747AD6	315,000.00	0.00	456.75	456.75			
11/15/17	11/15/17	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	480,000.00	0.00	749.48	749.48			
11/15/17	11/15/17	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	463,695.80	0.00	595.08	595.08			
11/15/17	11/15/17	UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.610% 05/15/2019	91412GS71	625,000.00	0.00	4,947.40	4,947.40			
11/15/17	11/15/17	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	420,230.20	0.00	493.77	493.77			
11/15/17	11/15/17	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	120,000.00	0.00	178.00	178.00			
11/15/17	11/15/17	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	135,000.00	0.00	191.25	191.25			
11/20/17	11/20/17	TOYOTA MOTOR CREDIT CORP NOTES DTD 05/20/2016 1.400% 05/20/2019	89236TDE2	900,000.00	0.00	6,300.00	6,300.00			
11/21/17	11/21/17	HONDA ABS 2017-1 A3 DTD 03/28/2017 1.720% 07/21/2021	43814TAC6	275,000.00	0.00	394.17	394.17			
11/27/17	11/27/17	INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	1,225,000.00	0.00	6,890.63	6,890.63			
11/30/17	11/30/17	NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	1,200,000.00	0.00	10,794.67	10,794.67			
11/30/17	11/30/17	US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	500,000.00	0.00	4,062.50	4,062.50			



**Managed Account Security Transactions & Interest**

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

**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>											
	11/30/17	11/30/17	US TREASURY NOTES DTD 06/01/2015 1.500% 05/31/2020	912828XE5	2,500,000.00	0.00	18,750.00	18,750.00			
	11/30/17	11/30/17	CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	1,200,000.00	0.00	10,560.00	10,560.00			
	11/30/17	11/30/17	US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	5,850,000.00	0.00	43,875.00	43,875.00			
	11/30/17	11/30/17	US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	3,600,000.00	0.00	29,250.00	29,250.00			
<b>Transaction Type Sub-Total</b>					<b>29,798,624.67</b>	<b>0.00</b>	<b>177,117.48</b>	<b>177,117.48</b>			

<b>PAYDOWNS</b>											
	11/01/17	11/15/17	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	23,382.67	23,382.67	0.00	23,382.67	(1,132.60)	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.831% 03/01/2019	3136ANA98	219,066.41	219,066.41	0.00	219,066.41	63.40	0.00	
	11/01/17	11/25/17	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	2,768.22	2,768.22	0.00	2,768.22	(27.68)	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	100,969.21	100,969.21	0.00	100,969.21	(1,009.68)	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M12 FA DTD 09/01/2015 1.577% 04/01/2020	3136AP3Z3	63,553.38	63,553.38	0.00	63,553.38	22.88	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M3 FA DTD 02/01/2015 1.457% 06/01/2018	3136AMMC0	20,207.93	20,207.93	0.00	20,207.93	5.27	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M1 ASQ2 DTD 01/15/2015 1.626% 02/01/2018	3136AMKW8	15,136.57	15,136.57	0.00	15,136.57	(151.25)	0.00	
	11/01/17	11/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	131,959.06	131,959.06	0.00	131,959.06	(1,321.42)	0.00	
	11/01/17	11/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	15,515.04	15,515.04	0.00	15,515.04	(155.10)	0.00	
	11/01/17	11/25/17	FNMA SERIES M4 FA DTD 03/01/2015 0.790% 09/01/2018	3136AMTM1	1,099.45	1,099.45	0.00	1,099.45	0.28	0.00	
	11/01/17	11/25/17	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	20,927.30	20,927.30	0.00	20,927.30	(398.11)	0.00	



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

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
11/15/17	11/15/17	FORD ABS 2015-C A3 DTD 09/22/2015 1.410% 02/15/2020	34530YAD5	39,135.20	39,135.20	0.00	39,135.20	7.62	0.00	
11/15/17	11/15/17	CARMAX ABS 2017-1 A2 DTD 01/31/2017 1.540% 02/15/2020	14314JAB6	43,622.97	43,622.97	0.00	43,622.97	0.01	0.00	
<b>Transaction Type Sub-Total</b>				<b>697,343.41</b>	<b>697,343.41</b>	<b>0.00</b>	<b>697,343.41</b>	<b>(4,096.38)</b>	<b>0.00</b>	
<b>SELL</b>										
11/01/17	11/03/17	FHLB GLOBAL NOTES DTD 08/26/2016 0.875% 10/01/2018	3130A9AE1	1,515,000.00	1,506,440.25	1,178.33	1,507,618.58	(7,529.55)	(8,108.84)	FIFO
11/01/17	11/03/17	FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	2,075,000.00	2,067,426.25	907.81	2,068,334.06	(4,212.25)	(6,527.51)	FIFO
11/27/17	11/29/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	115,000.00	114,691.80	529.48	115,221.28	(278.30)	(285.40)	FIFO
<b>Transaction Type Sub-Total</b>				<b>3,705,000.00</b>	<b>3,688,558.30</b>	<b>2,615.62</b>	<b>3,691,173.92</b>	<b>(12,020.10)</b>	<b>(14,921.75)</b>	
<b>Managed Account Sub-Total</b>					<b>602,485.08</b>	<b>153,880.40</b>	<b>756,365.48</b>	<b>(16,116.48)</b>	<b>(14,921.75)</b>	
<b>Total Security Transactions</b>					<b>\$602,485.08</b>	<b>\$153,880.40</b>	<b>\$756,365.48</b>	<b>(\$16,116.48)</b>	<b>(\$14,921.75)</b>	