



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
July 31, 2020

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
50 California Street, Suite 2300
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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 **July 31, 2020**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$129,045,630.94
Maturities/Calls	(449,135.30)
Principal Dispositions	(5,792,799.35)
Principal Acquisitions	7,088,170.25
Unsettled Trades	78,799.19
Change in Current Value	49,315.35
Closing Market Value	\$130,019,981.08

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,838,964.84
Coupon/Interest/Dividend Income	361,053.99
Principal Payments	449,135.30
Security Purchases	(7,088,348.93)
Net Cash Contribution	439,194.80
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	407,219.48
Less Purchased Interest Related to Interest/Coupons	(178.68)
Plus Net Realized Gains/Losses	138,541.75
Total Cash Basis Earnings	\$545,582.55

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	127,280,612.43
Ending Accrued Interest	386,755.51
Plus Proceeds from Sales	6,892,441.52
Plus Proceeds of Maturities/Calls/Principal Payments	449,135.30
Plus Coupons/Dividends Received	361,053.99
Less Cost of New Purchases	(8,213,348.93)
Less Beginning Amortized Value of Securities	(126,196,574.30)
Less Beginning Accrued Interest	(608,932.41)
Total Accrual Basis Earnings	\$351,143.11



Portfolio Summary and Statistics

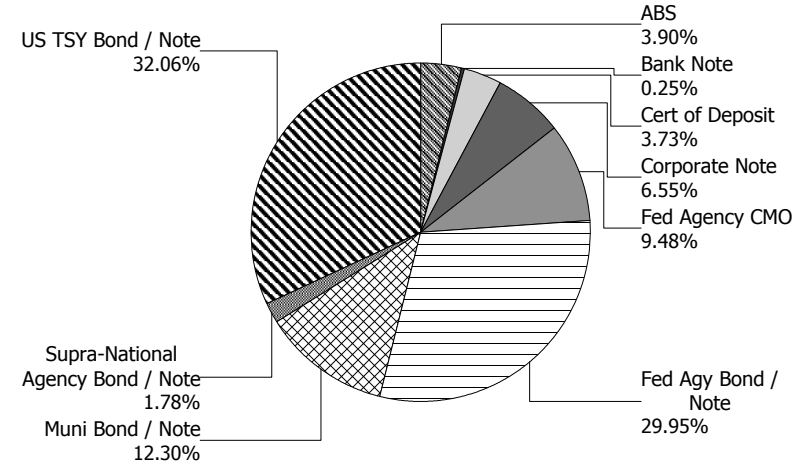
For the Month Ending July 31, 2020

CITY OF HAYWARD - 35310000

Account Summary

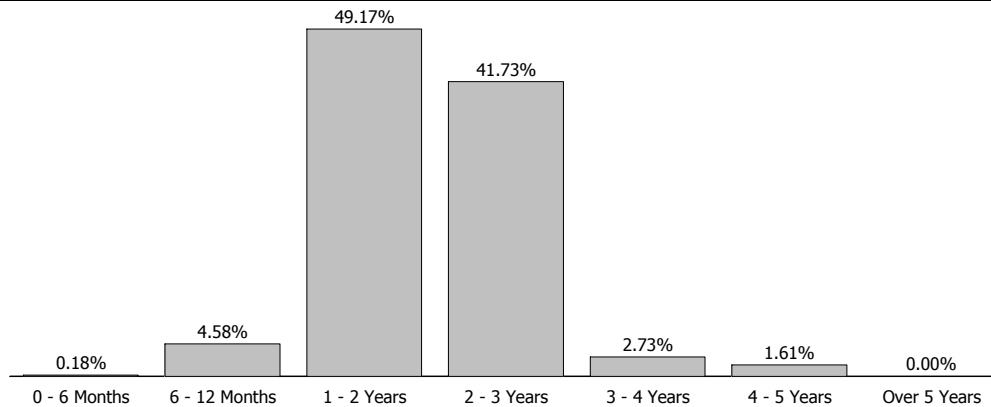
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	40,550,000.00	41,686,899.11	32.06
Supra-National Agency Bond / Note	2,285,000.00	2,319,488.98	1.78
Municipal Bond / Note	15,410,000.00	15,994,013.25	12.30
Federal Agency Collateralized Mortgage Obligation	12,013,215.79	12,323,118.13	9.48
Federal Agency Bond / Note	38,520,000.00	38,936,133.27	29.95
Corporate Note	8,255,000.00	8,511,633.89	6.55
Certificate of Deposit	4,750,000.00	4,854,595.43	3.73
Bank Note	300,000.00	324,706.80	0.25
Asset-Backed Security	4,962,063.52	5,069,392.22	3.90
Managed Account Sub-Total	127,045,279.31	130,019,981.08	100.00%
Accrued Interest		386,755.51	
Total Portfolio	127,045,279.31	130,406,736.59	

Sector Allocation



Unsettled Trades **1,125,000.00** **1,126,800.75**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.69%
Yield to Maturity at Market	0.42%
Weighted Average Days to Maturity	743



Managed Account Issuer Summary

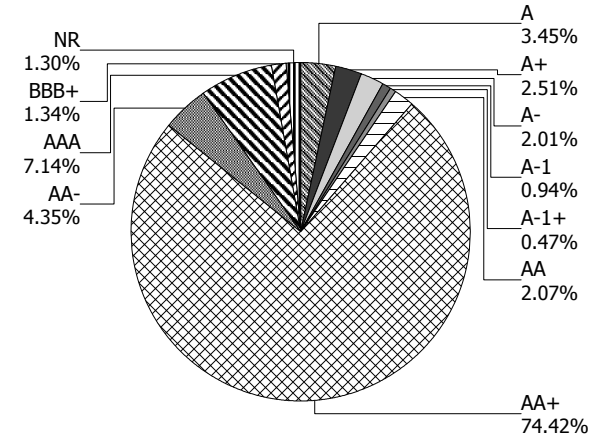
For the Month Ending July 31, 2020

CITY OF HAYWARD - 35310000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	149,103.65	0.11
ADOBE INC	310,306.80	0.24
AMERICAN EXPRESS CO	207,739.20	0.16
AMERICAN HONDA FINANCE	620,854.80	0.48
ARIZONA ST TRANSPRTN BRD HIGHW	1,283,053.85	0.99
BANK OF AMERICA CO	591,817.20	0.46
BMW FINANCIAL SERVICES NA LLC	93,813.32	0.07
CALIFORNIA ST	3,110,980.75	2.39
CAPITAL ONE FINANCIAL CORP	616,920.00	0.47
CAPITAL ONE PRIME AUTO REC TRUST	179,375.88	0.14
CARMAX AUTO OWNER TRUST	858,358.38	0.66
CATERPILLAR INC	661,519.30	0.51
CHAFFEY CA JT UNION HS DIST	614,982.00	0.47
CHEVRON CORPORATION	153,059.25	0.12
CITIGROUP INC	616,939.80	0.47
COMCAST CORP	166,849.95	0.13
CREDIT AGRICOLE SA	610,172.40	0.47
DEERE & COMPANY	200,753.00	0.15
DNB ASA	649,234.38	0.50
EXXON MOBIL CORP	154,544.85	0.12
FANNIE MAE	12,997,915.07	10.00
FEDERAL FARM CREDIT BANKS	7,037,746.78	5.41
FEDERAL HOME LOAN BANKS	7,274,247.11	5.59
FIFTH THIRD AUTO TRUST	220,869.52	0.17
FORD CREDIT AUTO LEASE TRUST	408,758.81	0.31
FORD CREDIT AUTO OWNER TRUST	204,266.02	0.16
FREDDIE MAC	23,949,342.44	18.42
GM FINANCIAL AUTO LEASING TRUST	274,073.10	0.21
GM FINANCIAL SECURITIZED TERM	353,026.36	0.27
GOLDMAN SACHS GROUP INC	610,414.20	0.47
HARLEY-DAVIDSON MOTORCYCLE TRUST	443,955.10	0.34
HOME DEPOT INC	183,325.80	0.14

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending July 31, 2020

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
HONDA AUTO RECEIVABLES	174,629.10	0.13
HYUNDAI AUTO RECEIVABLES	408,971.42	0.31
IBM CORP	313,587.30	0.24
INTER-AMERICAN DEVELOPMENT BANK	1,295,067.98	1.00
INTL BANK OF RECONSTRUCTION AND DEV	1,024,421.00	0.79
JP MORGAN CHASE & CO	615,777.60	0.47
LONG BEACH CA	943,828.00	0.73
MARYLAND ST	1,246,002.50	0.96
MISSISSIPPI STATE	475,793.25	0.37
MITSUBISHI UFJ FINANCIAL GROUP INC	609,630.00	0.47
MORGAN STANLEY	311,948.40	0.24
NISSAN AUTO LEASE TRUST	168,255.14	0.13
NISSAN AUTO RECEIVABLES	205,160.06	0.16
NORDEA BANK AB	644,406.25	0.50
NY & NJ PORT AUTH	755,705.65	0.58
OREGON STATE	620,394.00	0.48
PACCAR FINANCIAL CORP	479,244.54	0.37
PNC FINANCIAL SERVICES GROUP	324,706.80	0.25
ROYAL BANK OF CANADA	615,367.80	0.47
SAN DIEGO CA CMNTY CLG DIST	697,268.25	0.54
SAN JOSE CA	1,202,842.50	0.93
SKANDINAVISKA ENSKILDA BANKEN AB	644,535.00	0.50
SOCIETE GENERALE	606,432.00	0.47
STATE OF CONNECTICUT	1,098,639.90	0.84
STATE OF LOUISIANA	637,470.00	0.49
STATE OF WASHINGTON	689,034.50	0.53
SUMITOMO MITSUI FINANCIAL GROUP INC	474,817.60	0.37
TAMALPAIS CA UNION HIGH SCH DIST	1,025,248.00	0.79
THE BANK OF NEW YORK MELLON CORPORATION	309,797.10	0.24
TOYOTA MOTOR CORP	609,701.25	0.47
TRUIST FIN CORP	309,606.30	0.24
UNITED PARCEL SERVICE INC	309,912.00	0.24
UNITED STATES TREASURY	41,686,899.11	32.05



Managed Account Issuer Summary

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

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
UNIVERSITY OF CALIFORNIA	965,726.35	0.74
US BANCORP	624,831.60	0.48
VERIZON OWNER TRUST	153,997.92	0.12
VOLKSWAGEN AUTO LEASE TURST	304,962.09	0.23
WI DEPT OF TRANS	627,043.75	0.48
Total	\$130,019,981.08	100.00%



Managed Account Detail of Securities Held

For the Month Ending **July 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 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	947.69	298,501.24	304,125.00
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021		912828T67	2,650,000.00	AA+	Aaa	10/31/19	11/04/19	2,634,783.20	1.54	8,371.26	2,640,455.49	2,686,437.50
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	13,109.72	4,127,792.60	4,207,062.50
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	1,732.34	1,501,487.15	1,551,328.20
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	6,929.34	5,995,728.30	6,205,312.80
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	445.82	8,671,928.46	8,976,953.13
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022		9128286C9	1,800,000.00	AA+	Aaa	04/01/19	04/03/19	1,810,476.56	2.29	20,769.23	1,805,622.79	1,865,250.00
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	81.52	1,603,526.63	1,655,750.08
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022		9128282P4	4,000,000.00	AA+	Aaa	06/03/19	06/05/19	4,003,281.25	1.85	203.81	4,002,076.42	4,139,375.20
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022		9128282S8	125,000.00	AA+	Aaa	08/02/19	08/05/19	124,750.98	1.69	850.03	124,831.32	128,906.25
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	21,301.23	5,221,591.00	5,394,375.00
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023		912828Z29	2,500,000.00	AA+	Aaa	02/03/20	02/05/20	2,512,207.03	1.33	1,732.34	2,510,185.77	2,584,375.00
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023		912828P38	150,000.00	AA+	Aaa	01/02/20	01/06/20	150,609.38	1.61	7.13	150,496.31	156,070.32
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023		912828Z86	1,775,000.00	AA+	Aaa	03/02/20	03/04/20	1,805,854.49	0.78	11,264.42	1,801,561.19	1,831,578.13



Managed Account Detail of Securities Held

For the Month Ending **July 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
Security Type Sub-Total		40,550,000.00					40,358,271.50	1.98	87,745.88	40,455,784.67	41,686,899.11
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,000,000.00	AAA	Aaa	07/18/18	07/25/18	997,660.00	2.83	611.11	999,234.30	1,024,421.00
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	AAA	Aaa	04/17/20	04/24/20	1,284,563.10	0.51	1,195.76	1,284,601.55	1,295,067.98
Security Type Sub-Total		2,285,000.00					2,282,223.10	1.54	1,806.87	2,283,835.85	2,319,488.98
Municipal Bond / Note											
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	999,061.78	1,015,360.00
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	1,425,012.92	1,449,552.75
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	AA	Aa2	05/23/18	06/05/18	455,000.00	3.03	2,909.52	455,000.00	464,541.35
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	AA-	Aa3	04/21/20	04/22/20	637,044.00	1.01	6,333.33	630,503.01	637,470.00
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	AA-	Aa2	04/17/20	04/22/20	644,070.00	1.00	8,250.00	637,505.00	646,068.00
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	A	A1	06/12/20	06/25/20	784,837.50	0.58	2,250.00	783,011.74	784,282.50
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	A	A1	05/29/20	06/11/20	310,130.10	1.66	1,059.03	309,781.25	314,357.40
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	5,739.00	600,000.00	614,982.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	6,534.00	675,000.00	697,268.25



Managed Account Detail of Securities Held

For the Month Ending **July 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
Municipal Bond / Note											
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	7,829.20	920,000.00	943,828.00
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	9,576.88	995,000.00	1,025,248.00
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	1,155,062.60	1,202,842.50
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	2,349.67	600,000.00	620,394.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	AA	Aa2	07/10/20	07/16/20	500,000.00	0.63	130.83	500,000.00	501,185.00
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	370,000.00	A+	Aa3	07/02/20	07/08/20	370,000.00	1.09	256.72	370,000.00	375,316.90
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	375,000.00	A+	Aa3	07/07/20	07/09/20	377,197.50	0.89	260.19	377,151.00	380,388.75
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	AA+	Aaa	04/23/20	04/29/20	679,759.85	1.03	2,520.83	673,691.26	689,034.50
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	AA+	NR	07/10/20	07/30/20	625,000.00	0.42	7.29	625,000.00	627,043.75
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	1,847.35	1,235,000.00	1,283,053.85
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	AAA	Aaa	07/23/20	08/05/20	650,000.00	0.41	0.00	650,000.00	651,007.50
MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	AA	Aa2	07/24/20	08/06/20	475,000.00	0.42	0.00	475,000.00	475,793.25
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	AAA	Aaa	05/01/20	05/05/20	583,925.00	0.95	12,500.00	579,157.15	594,995.00
Security Type Sub-Total		15,410,000.00					15,696,564.95	1.61	103,424.67	15,669,937.71	15,994,013.25



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	235,478.41	AA+	Aaa	09/21/17	09/26/17	242,018.45	2.08	595.37	235,840.76	235,478.41
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	431,556.29	AA+	Aaa	04/11/18	04/30/18	440,140.37	2.93	1,280.28	434,342.60	435,979.21
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	177,519.23	AA+	Aaa	08/22/19	08/27/19	178,004.64	2.19	342.61	177,797.56	179,435.24
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	2.00	2,907.29	1,263,583.26	1,275,868.93
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	250,821.30	AA+	Aaa	12/07/18	12/14/18	250,819.28	3.17	663.42	250,820.31	253,257.26
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	587,439.20	AA+	Aaa	03/29/19	04/03/19	583,102.24	2.54	1,112.22	585,085.08	599,083.57
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	54,586.66	AA+	Aaa	03/06/18	03/09/18	53,401.09	2.14	72.01	54,100.93	55,065.72
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	239,648.74	AA+	Aaa	07/12/18	07/17/18	233,592.00	2.30	316.14	236,929.02	241,751.92
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	492,611.31	AA+	Aaa	03/07/18	03/09/18	481,835.45	2.15	649.84	488,196.40	496,934.51
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.76	1,358.00	599,573.53	615,659.29
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.23	1,118.62	571,318.01	586,971.48
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.48	2,408.75	1,224,560.25	1,263,930.83
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.78	2,403.13	1,262,747.05	1,287,210.49
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	AA+	Aaa	02/18/20	02/21/20	509,648.44	1.78	1,045.83	508,059.98	520,403.20



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Federal Agency Collateralized Mortgage Obligation												
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022		3136ACGJ4	973,642.41	AA+	Aaa	06/24/19	06/27/19	985,660.82	2.13	2,035.34	981,720.20	1,009,625.33
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	2.24	2,227.63	1,071,212.50	1,108,458.83
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGQ4	317,089.99	AA+	Aaa	09/11/19	09/16/19	319,065.80	2.08	602.47	318,526.33	327,914.42
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022		3136AEGQ4	420,076.49	AA+	Aaa	09/04/19	09/09/19	425,579.90	1.86	798.15	424,053.51	434,416.54
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023		3137FJYA1	199,480.43	AA+	Aaa	11/07/18	11/19/18	199,475.04	3.45	574.17	199,477.10	202,093.92
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	294,513.38	AA+	Aaa	12/07/18	12/17/18	294,512.48	3.20	786.11	294,512.80	303,619.73
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FO3V3	481,365.95	AA+	Aaa	11/20/19	11/26/19	481,354.39	2.09	839.18	481,356.08	496,909.01
FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025		3137FUZN7	395,000.00	AA+	Aaa	07/23/20	07/30/20	394,992.50	0.53	173.14	394,992.51	393,050.29
Security Type Sub-Total			12,013,215.79					12,082,572.93	2.21	24,309.70	12,058,805.77	12,323,118.13
Federal Agency Bond / Note												
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	2,424,426.11	2,507,568.83
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	1,200,153.10	1,242,331.20
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	1,649,427.68	1,708,205.40
FFCB NOTES (CALLABLE) DTD 04/08/2020 0.950% 04/08/2022		3133ELVV3	1,900,000.00	AA+	Aaa	04/02/20	04/08/20	1,900,000.00	0.95	5,665.69	1,900,000.00	1,902,378.80
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.375% 04/08/2022		3133ELWD2	2,550,000.00	AA+	Aaa	04/03/20	04/08/20	2,546,226.00	0.45	3,001.56	2,546,820.53	2,557,512.30



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Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES DTD 06/02/2020 0.250% 06/02/2022	3133ELE75	2,575,000.00	AA+	Aaa	06/03/20	06/04/20	2,573,264.45	0.28	1,055.03	2,573,402.72	2,577,855.68
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	2,485,802.83	2,563,565.40
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	AA+	Aaa	07/21/20	07/23/20	1,571,440.50	0.24	43.75	1,571,484.26	1,573,001.33
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	1,246,959.76	1,280,660.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	2,140,000.00	AA+	Aaa	02/20/20	02/21/20	2,136,062.40	1.44	13,077.78	2,136,646.55	2,203,112.88
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	3,825,000.00	AA+	Aaa	04/17/20	04/20/20	3,815,437.50	0.46	4,024.22	3,816,336.99	3,841,065.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,750,000.00	AA+	Aaa	06/02/20	06/03/20	1,753,605.00	0.30	1,531.25	1,753,405.47	1,756,980.75
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,410,000.00	AA+	Aaa	05/05/20	05/07/20	2,408,987.80	0.39	2,108.75	2,409,067.44	2,419,613.49
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	AA+	Aaa	06/02/20	06/03/20	1,547,287.50	0.31	742.71	1,547,435.27	1,550,878.85
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	2,550,000.00	AA+	Aaa	05/20/20	05/22/20	2,542,324.50	0.35	1,221.87	2,542,822.18	2,551,445.85
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	AA+	Aaa	06/12/20	06/16/20	1,900,000.00	0.50	1,187.50	1,900,000.00	1,902,128.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	AA+	Aaa	06/24/20	06/26/20	2,333,167.20	0.35	568.75	2,333,391.84	2,341,371.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	AA+	Aaa	07/08/20	07/10/20	2,449,721.75	0.32	358.02	2,449,827.80	2,456,458.27
Security Type Sub-Total		38,520,000.00					38,488,291.35	0.94	75,143.73	38,487,410.53	38,936,133.27



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Corporate Note											
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	294,968.88	303,455.29
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	A+	A1	09/11/18	09/14/18	144,702.75	3.07	1,655.42	144,889.07	149,103.65
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	199,704.05	200,616.00
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	391,201.20
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	199,981.48	207,739.20
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	BBB+	A3	01/15/19	01/17/19	294,543.00	3.57	1,280.83	297,447.20	309,064.80
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	299,725.52	309,606.30
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	174,765.73	183,325.80
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	606,127.62	624,831.60
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	596,423.50	610,414.20
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	304,752.07	313,587.30
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	301,027.58	309,912.00
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	298,851.42	311,948.40



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Corporate Note												
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	615,777.60
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022		02665WCY5	600,000.00	A-	A3	06/24/19	06/27/19	599,448.00	2.23	1,246.67	599,649.96	620,854.80
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	115,220.39	118,755.55
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	184,959.38	191,041.55
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022		14913O3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	2,487.15	324,684.27	335,197.20
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	2,521.67	299,942.35	310,306.80
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023		89236TGW9	575,000.00	A+	A1	04/27/20	04/29/20	601,588.00	1.28	5,558.33	599,241.27	609,701.25
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023		30231GBL5	150,000.00	AA	Aa1	05/12/20	05/14/20	151,872.00	1.14	693.86	151,733.27	154,544.85
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023		166764BV1	150,000.00	AA	Aa2	05/07/20	05/11/20	150,000.00	1.14	380.33	150,000.00	153,059.25
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023		69371RQ82	175,000.00	A+	A1	06/01/20	06/08/20	174,756.75	0.85	206.11	174,768.75	175,789.25
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023		24422EVH9	200,000.00	A	A2	06/01/20	06/04/20	199,836.00	0.73	221.67	199,844.45	200,753.00
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023		14913R2D8	325,000.00	A	A3	07/06/20	07/08/20	324,818.00	0.67	134.97	324,821.99	326,322.10



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Corporate Note											
COMCAST CORP CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	A-	A3	05/07/20	05/11/20	164,338.50	1.20	1,634.17	163,519.16	166,849.95
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	BBB+	A3	05/07/20	05/14/20	300,000.00	1.68	1,076.71	300,000.00	307,875.00

Security Type Sub-Total		8,255,000.00					8,298,981.50	2.30	53,950.73	8,297,049.36	8,511,633.89
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Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A-1	P-1	02/27/19	02/28/19	600,000.00	2.94	7,771.50	600,000.00	609,630.00
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A-1	P-1	04/03/19	04/04/19	600,000.00	2.83	5,518.50	600,000.00	610,172.40
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	A-1+	P-1	06/07/18	06/08/18	600,000.00	3.24	2,916.00	600,000.00	615,367.80
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	A	A1	02/14/20	02/19/20	600,000.00	1.80	4,860.00	600,000.00	606,432.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	A	A1	07/10/20	07/14/20	475,000.00	0.70	166.25	475,000.00	474,817.60
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	1.84	5,042.53	625,000.00	644,406.25
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	1.85	5,069.79	625,000.00	644,535.00
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.03	2,125.00	625,000.00	649,234.38

Security Type Sub-Total		4,750,000.00					4,750,000.00	2.19	33,469.57	4,750,000.00	4,854,595.43
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Bank Note											
PNC BANK NA CORP NOTES DTD 06/08/2018 3.500% 06/08/2023	69353RFL7	300,000.00	A	A2	03/05/20	03/09/20	321,240.00	1.27	1,545.83	316,191.15	324,706.80



Managed Account Detail of Securities Held

For the Month Ending **July 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
Security Type Sub-Total		300,000.00					321,240.00	1.27	1,545.83	316,191.15	324,706.80
Asset-Backed Security											
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	71,621.95	AAA	Aaa	09/18/18	09/26/18	71,616.29	3.18	69.59	71,620.12	71,908.40
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	93,159.47	AAA	Aaa	10/10/18	10/17/18	93,146.53	3.27	92.80	93,154.93	93,813.32
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	167,243.80	AAA	Aaa	10/16/18	10/24/18	167,229.19	3.25	241.57	167,238.13	168,255.14
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	159,679.40	NR	Aaa	09/18/18	09/21/18	159,665.90	3.19	226.39	159,673.67	160,721.52
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	199,984.62	202,164.70
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	AAA	NR	02/20/19	02/25/19	244,980.84	2.90	315.78	244,989.37	248,037.29
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	299,996.51	304,962.09
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	3.20	213.33	149,998.94	152,783.97
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	169,997.04	174,629.10
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	3.24	288.00	199,979.35	204,266.02
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	3.22	286.22	199,975.60	205,160.06
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	2.66	295.56	249,977.42	256,187.45
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	265,358.90	AAA	NR	07/18/18	07/25/18	265,322.73	3.13	369.14	265,337.68	270,772.38
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	224,998.68	231,925.50



Managed Account Detail of Securities Held

For the Month Ending **July 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											
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	2.51	195.22	174,973.88	179,375.88
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	2.65	252.27	214,965.41	220,869.52
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	2.34	312.00	299,982.29	306,137.97
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	2.65	380.94	344,979.42	353,026.36
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	AAA	Aaa	01/21/20	01/29/20	149,982.44	1.85	84.79	149,984.43	153,997.92
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	599,876.61	616,920.00
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	AAA	Aaa	01/21/20	01/29/20	134,970.56	1.87	112.20	134,973.72	137,817.13
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	AAA	NR	01/14/20	01/22/20	344,932.31	1.89	289.80	344,939.57	355,660.50
Security Type Sub-Total		4,962,063.52					4,961,411.71	2.59	5,358.53	4,961,597.39	5,069,392.22
Managed Account Sub-Total		127,045,279.31					127,239,557.04	1.69	386,755.51	127,280,612.43	130,019,981.08
Securities Sub-Total		\$127,045,279.31					\$127,239,557.04	1.69%	\$386,755.51	\$127,280,612.43	\$130,019,981.08
Accrued Interest											\$386,755.51
Total Investments											\$130,406,736.59

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **July 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	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		101.38	304,125.00	6,363.28	5,623.76	1.24	0.15
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	2,650,000.00	JPM_CHAS		101.38	2,686,437.50	51,654.30	45,982.01	1.24	0.15
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	MORGAN_S		101.38	4,207,062.50	92,078.12	79,269.90	1.24	0.15
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		103.42	1,551,328.20	48,339.92	49,841.05	1.44	0.15
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		103.42	6,205,312.80	213,984.67	209,584.50	1.44	0.15
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		102.59	8,976,953.13	386,230.47	305,024.67	1.49	0.14
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	1,800,000.00	TD		103.63	1,865,250.00	54,773.44	59,627.21	1.51	0.14
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		103.48	1,655,750.08	50,312.58	52,223.45	1.97	0.13
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,000,000.00	GOLDMAN		103.48	4,139,375.20	136,093.95	137,298.78	1.97	0.13
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	125,000.00	MORGAN_S		103.13	128,906.25	4,155.27	4,074.93	2.05	0.12
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		102.75	5,394,375.00	181,289.06	172,784.00	2.17	0.13
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	MERRILL		103.38	2,584,375.00	72,167.97	74,189.23	2.42	0.12
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	MORGAN_S		104.05	156,070.32	5,460.94	5,574.01	2.46	0.13
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	1,775,000.00	HSBC		103.19	1,831,578.13	25,723.64	30,016.94	2.49	0.12
Security Type Sub-Total		40,550,000.00				41,686,899.11	1,328,627.61	1,231,114.44	1.70	0.14

Supra-National Agency Bond / Note



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For the Month Ending **July 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	YTM at Mkt
Supra-National Agency Bond / Note										
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,000,000.00	MORGAN_S		102.44	1,024,421.00	26,761.00	25,186.70	0.97	0.25
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	1,285,000.00	RBC		100.78	1,295,067.98	10,504.88	10,466.43	2.80	0.22
Security Type Sub-Total		2,285,000.00				2,319,488.98	37,265.88	35,653.13	1.99	0.23
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	JPM_CHAS		101.54	1,015,360.00	18,360.00	16,298.22	0.66	0.33
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		101.72	1,449,552.75	24,495.75	24,539.83	0.66	0.22
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		102.10	464,541.35	9,541.35	9,541.35	0.78	0.37
LA ST T/E GO BONDS DTD 03/11/2020 5.000% 11/15/2021	546417DK9	600,000.00	MORGAN_		106.25	637,470.00	426.00	6,966.99	1.26	0.16
CA ST T/E GO BONDS DTD 04/22/2020 5.000% 03/01/2022	13063DUV8	600,000.00	MERRILL		107.68	646,068.00	1,998.00	8,563.00	1.53	0.15
CT ST T/E GO BONDS DTD 06/25/2020 3.000% 06/01/2022	20772KKE8	750,000.00	MORGAN_		104.57	784,282.50	(555.00)	1,270.76	1.80	0.50
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	305,000.00	SIEBERT		103.07	314,357.40	4,227.30	4,576.15	1.88	0.88
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		102.50	614,982.00	14,982.00	14,982.00	1.96	0.66
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272QM6	675,000.00	RBC		103.30	697,268.25	22,268.25	22,268.25	1.96	0.28
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		102.59	943,828.00	23,828.00	23,828.00	1.96	0.40
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		103.04	1,025,248.00	30,248.00	30,248.00	1.96	0.40
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		104.60	1,202,842.50	45,298.50	47,779.90	2.03	0.09



Managed Account Fair Market Value & Analytics

For the Month Ending **July 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	YTM at Mkt
Municipal Bond / Note										
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		103.40	620,394.00	20,394.00	20,394.00	2.25	0.36
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	JPM_CHA		100.24	501,185.00	1,185.00	1,185.00	2.77	0.54
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	370,000.00	CITIGRP		101.44	375,316.90	5,316.90	5,316.90	2.88	0.59
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	375,000.00	CITIGRP		101.44	380,388.75	3,191.25	3,237.75	2.88	0.59
WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	WELLS_F		113.89	689,034.50	9,274.65	15,343.24	2.76	0.22
WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	WELLS_F		100.33	627,043.75	2,043.75	2,043.75	2.90	0.31
AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	JPM_CHAS		103.89	1,283,053.85	48,053.85	48,053.85	2.85	0.45
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	JPM_CHA		100.16	651,007.50	1,007.50	1,007.50	2.99	0.36
MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	WELLS_F		100.17	475,793.25	793.25	793.25	3.23	0.37
MD ST T/E GO BONDS DTD 08/30/2017 5.000% 08/01/2024	574193PK8	500,000.00	MERRILL		119.00	594,995.00	11,070.00	15,837.85	3.63	0.23

Security Type Sub-Total		15,410,000.00				15,994,013.25	297,448.30	324,075.54	2.04	0.35
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Federal Agency Collateralized Mortgage Obligation										
FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	235,478.41	CITIGRP		100.00	235,478.41	(6,540.04)	(362.35)	0.13	3.03
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	431,556.29	JPM_CHAS		101.02	435,979.21	(4,161.16)	1,636.61	0.65	2.60
FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	177,519.23	BARCLAYS		101.08	179,435.24	1,430.60	1,637.68	0.78	1.45



Managed Account Fair Market Value & Analytics

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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	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	1,250,000.00	AMHERST		102.07	1,275,868.93	3,212.68	12,285.67	1.33	1.32
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	250,821.30	GOLDMAN		100.97	253,257.26	2,437.98	2,436.95	0.66	2.55
FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	587,439.20	MORGAN_S		101.98	599,083.57	15,981.33	13,998.49	1.46	1.01
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWQG3	54,586.66	BAIRD		100.88	55,065.72	1,664.63	964.79	0.91	1.05
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	239,648.74	BARCLAYS		100.88	241,751.92	8,159.92	4,822.90	0.91	1.05
FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	492,611.31	BAIRD		100.88	496,934.51	15,099.06	8,738.11	0.91	1.05
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	JPM_CHAS		102.61	615,659.29	16,405.77	16,085.76	1.63	1.28
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	570,000.00	WELLS_FA		102.98	586,971.48	14,878.51	15,653.47	1.84	0.79
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,227,386.00	WELLS_FA		102.98	1,263,930.83	41,339.31	39,370.58	1.84	0.79
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,250,000.00	CANT_FIT		102.98	1,287,210.49	18,753.46	24,463.44	1.95	0.81
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	500,000.00	PTRU		104.08	520,403.20	10,754.76	12,343.22	2.15	0.68
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	973,642.41	JPM_CHAS		103.70	1,009,625.33	23,964.51	27,905.13	2.11	0.85
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,065,000.00	CITIGRP		104.08	1,108,458.83	34,140.08	37,246.33	2.15	0.68
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	317,089.99	BAIRD		103.41	327,914.42	8,848.62	9,388.09	2.23	0.80
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	420,076.49	BAIRD		103.41	434,416.54	8,836.64	10,363.03	2.23	0.80
FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	199,480.43	MORGAN_S		101.31	202,093.92	2,618.88	2,616.82	0.60	2.96
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	294,513.38	CSFB		103.09	303,619.73	9,107.25	9,106.93	1.47	2.11



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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	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation											
FHMS KJ27 A1		3137FO3V3	481,365.95	JPM_CHAS		103.23	496,909.01	15,554.62	15,552.93	2.50	1.26
DTD 11/01/2019 2.092% 07/25/2024											
FHMS KJ30 A1		3137FUZN7	395,000.00	JPM_CHA		99.51	393,050.29	(1,942.21)	(1,942.22)	3.46	0.64
DTD 07/01/2020 0.526% 01/25/2025											

Security Type Sub-Total			12,013,215.79				12,323,118.13	240,545.20	264,312.36	1.73	1.12
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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES		3130AF5B9	2,425,000.00	CITIGRP		103.40	2,507,568.83	83,975.33	83,142.72	1.18	0.16
DTD 10/12/2018 3.000% 10/12/2021											
FANNIE MAE NOTES		3135G0U92	1,200,000.00	NOMURA		103.53	1,242,331.20	42,019.20	42,178.10	1.43	0.18
DTD 01/11/2019 2.625% 01/11/2022											
FANNIE MAE NOTES		3135G0U92	1,650,000.00	NOMURA		103.53	1,708,205.40	59,393.40	58,777.72	1.43	0.18
DTD 01/11/2019 2.625% 01/11/2022											
FFCB NOTES (CALLABLE)		3133ELV3	1,900,000.00	TD	10/08/20	100.13	1,902,378.80	2,378.80	2,378.80	0.19	0.88
DTD 04/08/2020 0.950% 04/08/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELWD2	2,550,000.00	WELLS_F		100.29	2,557,512.30	11,286.30	10,691.77	1.68	0.20
DTD 04/08/2020 0.375% 04/08/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELE75	2,575,000.00	DAIWA		100.11	2,577,855.68	4,591.23	4,452.96	1.83	0.19
DTD 06/02/2020 0.250% 06/02/2022											
FEDERAL HOME LOAN BANK		313379Q69	2,475,000.00	CITIGRP		103.58	2,563,565.40	71,166.15	77,762.57	1.83	0.20
DTD 06/01/2012 2.125% 06/10/2022											
FREDDIE MAC NOTES		3137EAET2	1,575,000.00	WELLS_F		99.87	1,573,001.33	1,560.83	1,517.07	1.98	0.19
DTD 07/23/2020 0.125% 07/25/2022											
FANNIE MAE NOTES		3135G0W33	1,250,000.00	BARCLAYS		102.45	1,280,660.00	35,010.00	33,700.24	2.07	0.20
DTD 09/06/2019 1.375% 09/06/2022											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	2,140,000.00	WELLS_FA		102.95	2,203,112.88	67,050.48	66,466.33	2.50	0.21
DTD 02/21/2020 1.375% 02/17/2023											
FREDDIE MAC NOTES		3137EAE08	3,825,000.00	CITIGRP		100.42	3,841,065.00	25,627.50	24,728.01	2.71	0.22
DTD 04/20/2020 0.375% 04/20/2023											
FREDDIE MAC NOTES		3137EAER6	1,750,000.00	JEFFERI		100.40	1,756,980.75	3,375.75	3,575.28	2.75	0.23
DTD 05/07/2020 0.375% 05/05/2023											
FREDDIE MAC NOTES		3137EAER6	2,410,000.00	WELLS_F		100.40	2,419,613.49	10,625.69	10,546.05	2.75	0.23
DTD 05/07/2020 0.375% 05/05/2023											



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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	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,550,000.00	WELLS_F		100.06	1,550,878.85	3,591.35	3,443.58	2.80	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	2,550,000.00	CITIGRP		100.06	2,551,445.85	9,121.35	8,623.67	2.80	0.23
FREDDIE MAC NOTES DTD 06/16/2020 0.500% 06/16/2023	3134GVR67	1,900,000.00	JPM_CHA		100.11	1,902,128.00	2,128.00	2,128.00	2.86	0.46
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,340,000.00	TD		100.06	2,341,371.24	8,204.04	7,979.40	2.90	0.23
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	CITIGRP		100.06	2,456,458.27	6,736.52	6,630.47	2.94	0.23

Security Type Sub-Total		38,520,000.00				38,936,133.27	447,841.92	448,722.74	2.19	0.25
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Corporate Note										
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.87	303,455.29	8,546.74	8,486.41	1.00	0.35
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		102.83	149,103.65	4,400.90	4,214.58	1.10	0.47
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.31	200,616.00	1,590.00	911.95	0.17	2.06
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.31	391,201.20	1,201.20	1,201.20	0.17	2.06
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		103.87	207,739.20	7,783.20	7,757.72	1.24	0.62
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	103.02	309,064.80	14,521.80	11,617.60	1.25	0.66
SUNTRUST BANKS INC CORP NOTES (CALLABLE) DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	103.20	309,606.30	10,104.30	9,880.78	1.39	0.54
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		104.76	183,325.80	8,805.30	8,560.07	1.54	0.24
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	104.14	624,831.60	14,241.60	18,703.98	1.50	0.44



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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	YTM at Mkt
Corporate Note										
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.74	610,414.20	17,002.20	13,990.70	0.73	1.98
IBM CORP DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		104.53	313,587.30	6,861.30	8,835.23	1.75	0.31
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	103.30	309,912.00	8,223.00	8,884.42	1.68	0.50
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		103.98	311,948.40	13,937.40	13,096.98	1.76	0.53
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.63	615,777.60	15,777.60	15,777.60	1.83	2.08
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		103.48	620,854.80	21,406.80	21,204.84	1.88	0.37
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		103.27	118,755.55	3,438.15	3,535.16	2.02	0.36
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		103.27	191,041.55	6,100.75	6,082.17	2.02	0.36
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913O3A5	325,000.00	BARCLAYS		103.14	335,197.20	10,648.95	10,512.93	2.05	0.40
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	300,000.00	KEYBANC		103.44	310,306.80	10,375.80	10,364.45	2.44	0.32
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/01/2020 2.900% 03/30/2023	89236TGW9	575,000.00	BNP_PAR		106.04	609,701.25	8,113.25	10,459.98	2.57	0.61
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 04/15/2020 1.571% 04/15/2023	30231GBL5	150,000.00	CITIGRP		103.03	154,544.85	2,672.85	2,811.58	2.65	0.44
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	150,000.00	JPM_CHA		102.04	153,059.25	3,059.25	3,059.25	2.74	0.40
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	175,000.00	TD		100.45	175,789.25	1,032.50	1,020.50	2.83	0.64



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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	YTM at Mkt
Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	200,000.00	HSBC		100.38	200,753.00	917.00	908.55	2.90	0.57
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	BARCLAY		100.41	326,322.10	1,504.10	1,500.11	2.91	0.51
COMCAST CORP CORPORATE NOTES DTD 10/05/2018 3.700% 04/15/2024	20030NCR0	150,000.00	CITIGRP		111.23	166,849.95	2,511.45	3,330.79	3.48	0.63
CITIGROUP INC CORPORATE NOTES DTD 05/14/2020 1.678% 05/15/2024	172967MR9	300,000.00	CITIGRP		102.63	307,875.00	7,875.00	7,875.00	3.68	0.97
Security Type Sub-Total		8,255,000.00				8,511,633.89	212,652.39	214,584.53	1.81	0.82
Certificate of Deposit										
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		101.61	609,630.00	9,630.00	9,630.00	0.58	0.13
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.70	610,172.40	10,172.40	10,172.40	0.67	0.30
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		102.56	615,367.80	15,367.80	15,367.80	0.85	0.23
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	600,000.00	MERRILL		101.07	606,432.00	6,432.00	6,432.00	1.51	1.10
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	475,000.00	SMBC		99.96	474,817.60	(182.40)	(182.40)	1.93	0.72
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		103.11	644,406.25	19,406.25	19,406.25	2.03	0.34
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		103.13	644,535.00	19,535.00	19,535.00	2.03	0.34
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		103.88	649,234.38	24,234.38	24,234.38	2.30	0.37
Security Type Sub-Total		4,750,000.00				4,854,595.43	104,595.43	104,595.43	1.49	0.43



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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	YTM at Mkt
Bank Note											
PNC BANK NA CORP NOTES		69353RFL7	300,000.00	TD	11/09/21	108.24	324,706.80	3,466.80	8,515.65	1.26	0.59
DTD 06/08/2018 3.500% 06/08/2023											
Security Type Sub-Total			300,000.00				324,706.80	3,466.80	8,515.65	1.26	0.59
Asset-Backed Security											
GMALT 2018-3 A3		36256GAD1	71,621.95	RBC		100.40	71,908.40	292.11	288.28	0.17	2.72
DTD 09/26/2018 3.180% 06/20/2021											
BMWLT 2018-1 A3		05586CAC8	93,159.47	SOCGEN		100.70	93,813.32	666.79	658.39	0.26	2.53
DTD 10/17/2018 3.260% 07/20/2021											
NISSAN AUTO LEASE TRUST		65478BAD3	167,243.80	CITIGRP		100.60	168,255.14	1,025.95	1,017.01	0.26	2.70
DTD 10/24/2018 3.250% 09/15/2021											
FORDL 2018-B A3		34531LAD2	159,679.40	JPM_CHAS		100.65	160,721.52	1,055.62	1,047.85	0.26	2.71
DTD 09/21/2018 3.190% 12/15/2021											
GMALT 2019-1 A3		36256UAD0	200,000.00	WELLS_FA		101.08	202,164.70	2,196.10	2,180.08	0.44	2.19
DTD 02/21/2019 2.980% 12/20/2021											
FORDL 2019-A A3		34532FAD4	245,000.00	CITIGRP		101.24	248,037.29	3,056.45	3,047.92	0.55	2.19
DTD 02/25/2019 2.900% 05/15/2022											
VWALT 2019-A A3		92867XAD8	300,000.00	JPM_CHAS		101.65	304,962.09	4,966.83	4,965.58	1.36	1.26
DTD 10/04/2019 1.990% 11/21/2022											
HART 2018-B A3		44933AAC1	150,000.00	BARCLAYS		101.86	152,783.97	2,785.77	2,785.03	0.65	2.40
DTD 12/12/2018 3.200% 12/15/2022											
HAROT 2019-1 A3		43814WAC9	170,000.00	MERRILL		102.72	174,629.10	4,633.66	4,632.06	1.08	1.77
DTD 02/27/2019 2.830% 03/20/2023											
FORD CREDIT AUTO OWNER TRUST		34532TAD4	200,000.00	BARCLAYS		102.13	204,266.02	4,300.22	4,286.67	0.77	2.43
DTD 10/23/2018 3.240% 04/15/2023											
NAROT 2018-C A3		65478NAD7	200,000.00	MIZUHO		102.58	205,160.06	5,198.38	5,184.46	0.95	2.29
DTD 12/12/2018 3.220% 06/15/2023											
HYUNDAI AUTO RECEIVABLES TRUST		44932NAD2	250,000.00	SOCGEN		102.48	256,187.45	6,220.35	6,210.03	1.08	1.78
DTD 04/10/2019 2.660% 06/15/2023											
CARMAX AUTO OWNER TRUST		14313FAD1	265,358.90	BARCLAYS		102.04	270,772.38	5,449.65	5,434.70	0.79	2.39
DTD 07/25/2018 3.130% 06/15/2023											
CARMAX AUTO OWNER TRUST		14315EAC4	225,000.00	MERRILL		103.08	231,925.50	6,927.57	6,926.82	1.03	2.34
DTD 10/24/2018 3.360% 09/15/2023											



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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	YTM at Mkt
Asset-Backed Security										
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		102.50	179,375.88	4,411.33	4,402.00	1.21	1.73
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		102.73	220,869.52	5,916.78	5,904.11	1.08	1.81
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		102.05	306,137.97	6,161.19	6,155.68	1.06	1.74
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		102.33	353,026.36	8,054.44	8,046.94	1.03	1.97
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	MERRILL		102.67	153,997.92	4,015.48	4,013.49	1.92	1.16
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		102.82	616,920.00	17,071.08	17,043.39	2.01	1.01
HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	CITIGRP		102.09	137,817.13	2,846.57	2,843.41	1.59	1.36
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	MERRILL		103.09	355,660.50	10,728.19	10,720.93	2.06	1.17
Security Type Sub-Total		4,962,063.52				5,069,392.22	107,980.51	107,794.83	1.14	1.84
Managed Account Sub-Total		127,045,279.31				130,019,981.08	2,780,424.04	2,739,368.65	1.87	0.42
Securities Sub-Total		\$127,045,279.31				\$130,019,981.08	\$2,780,424.04	\$2,739,368.65	1.87	0.42%
Accrued Interest						\$386,755.51				
Total Investments						\$130,406,736.59				

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											
	07/02/20	07/08/20	PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	370,000.00	(370,000.00)	0.00	(370,000.00)			
	07/06/20	07/08/20	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	325,000.00	(324,818.00)	0.00	(324,818.00)			
	07/07/20	07/09/20	PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	375,000.00	(377,197.50)	(11.31)	(377,208.81)			
	07/08/20	07/10/20	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	2,455,000.00	(2,449,721.75)	0.00	(2,449,721.75)			
	07/10/20	07/14/20	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKJ2	475,000.00	(475,000.00)	0.00	(475,000.00)			
	07/10/20	07/16/20	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.628% 05/15/2023	91412HFK4	500,000.00	(500,000.00)	0.00	(500,000.00)			
	07/10/20	07/30/20	WI DEPT OF TRANS TXBL REV BONDS DTD 07/30/2020 0.420% 07/01/2023	977123X52	625,000.00	(625,000.00)	0.00	(625,000.00)			
	07/21/20	07/23/20	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	1,575,000.00	(1,571,440.50)	0.00	(1,571,440.50)			
	07/23/20	07/30/20	FHMS KJ30 A1 DTD 07/01/2020 0.526% 01/25/2025	3137FUZN7	395,000.00	(394,992.50)	(167.37)	(395,159.87)			
	07/23/20	08/05/20	MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	650,000.00	(650,000.00)	0.00	(650,000.00)			
	07/24/20	08/06/20	MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	475,000.00	(475,000.00)	0.00	(475,000.00)			
Transaction Type Sub-Total					8,220,000.00	(8,213,170.25)	(178.68)	(8,213,348.93)			

INTEREST											
	07/01/20	07/01/20	AZ TRAN BOARD TXBL REV BONDS DTD 02/12/2020 1.795% 07/01/2023	040654XT7	1,235,000.00	0.00	8,559.41	8,559.41			
	07/01/20	07/01/20	WA ST T/E GO BONDS DTD 04/29/2020 5.000% 07/01/2023	93974EHJ8	605,000.00	0.00	5,209.72	5,209.72			



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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										
07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	1,250,000.00	0.00	2,403.13	2,403.13			
07/01/20	07/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	588,988.85	0.00	1,115.15	1,115.15			
07/01/20	07/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	388,559.15	0.00	982.41	982.41			
07/01/20	07/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	295,051.48	0.00	787.54	787.54			
07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/01/2022	3137AVXN2	1,797,386.00	0.00	3,527.37	3,527.37			
07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/01/2022	3137B1BS0	1,565,000.00	0.00	3,273.46	3,273.46			
07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
07/01/20	07/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	823,816.34	0.00	1,086.75	1,086.75			
07/01/20	07/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	482,269.30	0.00	840.76	840.76			
07/01/20	07/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	187,034.24	0.00	360.98	360.98			
07/01/20	07/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	201,794.82	0.00	580.83	580.83			
07/01/20	07/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	1,057,296.31	0.00	3,164.56	3,164.56			
07/01/20	07/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	738,724.13	0.00	1,403.58	1,403.58			
07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	465,337.18	0.00	1,447.36	1,447.36			
07/01/20	07/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	254,318.57	0.00	672.67	672.67			
07/11/20	07/11/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	2,850,000.00	0.00	37,406.25	37,406.25			



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Trade	Settle									
INTEREST										
07/15/20	07/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
07/15/20	07/15/20	UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	2,500,000.00	0.00	18,750.00	18,750.00			
07/15/20	07/15/20	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
07/15/20	07/15/20	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
07/15/20	07/15/20	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
07/15/20	07/15/20	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
07/15/20	07/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	281,909.52	0.00	735.31	735.31			
07/15/20	07/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	200,209.97	0.00	542.24	542.24			
07/15/20	07/15/20	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
07/15/20	07/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	345,000.00	0.00	543.38	543.38			
07/15/20	07/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
07/15/20	07/15/20	HDMOT 2020-A A3 DTD 01/29/2020 1.870% 10/15/2024	41284UAD6	135,000.00	0.00	210.38	210.38			
07/15/20	07/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	195,579.85	0.00	519.92	519.92			
07/15/20	07/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
07/15/20	07/15/20	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
07/15/20	07/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
07/15/20	07/15/20	US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	7,500,000.00	0.00	93,750.00	93,750.00			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/16/20	07/16/20	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			
	07/18/20	07/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
	07/20/20	07/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	90,985.27	0.00	241.11	241.11			
	07/20/20	07/20/20	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
	07/20/20	07/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	110,153.63	0.00	299.25	299.25			
	07/20/20	07/20/20	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
	07/20/20	07/20/20	VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	150,000.00	0.00	231.25	231.25			
	07/23/20	07/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,495,000.00	0.00	20,556.25	20,556.25			
	07/27/20	07/27/20	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			
	07/31/20	07/31/20	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	150,000.00	0.00	1,312.50	1,312.50			
	07/31/20	07/31/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,600,000.00	0.00	52,500.00	52,500.00			
	07/31/20	07/31/20	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			
Transaction Type Sub-Total					48,014,414.61	0.00	361,053.99	361,053.99			

PAYDOWNS											
	07/01/20	07/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	2,564.73	2,564.73	0.00	2,564.73	55.70	0.00	
	07/01/20	07/25/20	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	3,497.27	3,497.27	0.00	3,497.27	0.03	0.00	



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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									
PAYDOWNS										
07/01/20	07/25/20	FHMS K720 A1 DTD 11/01/2015 2.316% 11/01/2021	3137BLUQ9	9,515.01	9,515.01	0.00	9,515.01	(26.02)	0.00	
07/01/20	07/25/20	FHMS J22F A1 DTD 11/01/2018 3.454% 05/01/2023	3137FJYA1	2,314.39	2,314.39	0.00	2,314.39	0.06	0.00	
07/01/20	07/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	903.35	903.35	0.00	903.35	0.02	0.00	
07/01/20	07/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	887.63	887.63	0.00	887.63	(11.63)	0.00	
07/01/20	07/25/20	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/01/2022	3136ACGJ4	83,653.90	83,653.90	0.00	83,653.90	(1,032.60)	0.00	
07/01/20	07/25/20	FHMS K714 A2 DTD 01/01/2014 3.034% 10/01/2020	3137B6ZM6	153,080.74	153,080.74	0.00	153,080.74	(4,251.58)	0.00	
07/01/20	07/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	23,145.12	23,145.11	0.00	23,145.11	506.30	0.00	
07/01/20	07/25/20	FHMS K023 A1 DTD 12/01/2012 1.583% 04/01/2022	3137AWOG3	11,259.79	11,259.79	0.00	11,259.79	284.58	0.01	
07/01/20	07/25/20	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	670.02	670.02	0.00	670.02	(4.17)	0.00	
07/01/20	07/25/20	FHMS K019 A2 DTD 08/01/2012 2.272% 03/01/2022	3137ASNJ9	1,549.65	1,549.65	0.00	1,549.65	11.44	0.00	
07/01/20	07/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	538.10	538.10	0.00	538.10	0.00	0.00	
07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	33,780.89	33,780.89	0.00	33,780.89	(671.94)	0.00	
07/15/20	07/15/20	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	35,900.45	35,900.45	0.00	35,900.45	3.03	0.00	
07/15/20	07/15/20	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	32,966.17	32,966.17	0.00	32,966.17	2.88	0.00	
07/15/20	07/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	16,550.62	16,550.62	0.00	16,550.62	2.26	0.00	
07/20/20	07/20/20	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	19,363.32	19,363.32	0.00	19,363.32	1.53	0.00	
07/20/20	07/20/20	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	16,994.16	16,994.16	0.00	16,994.16	2.36	0.00	



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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									
Transaction Type Sub-Total				449,135.31	449,135.30	0.00	449,135.30	(5,127.75)	0.01	
SELL										
07/01/20	07/06/20	AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	405,548.00	4,466.67	410,014.67	5,948.00	5,674.40	FIFO
07/06/20	07/08/20	CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	1491302N8	325,000.00	335,315.50	3,440.94	338,756.44	10,565.75	10,412.77	FIFO
07/07/20	07/09/20	US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	150,000.00	153,240.23	1,269.75	154,509.98	1,300.78	2,095.36	FIFO
07/07/20	07/09/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	200,000.00	205,695.31	2,190.93	207,886.24	5,531.24	5,633.84	FIFO
07/08/20	07/10/20	UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	1,400,000.00	1,443,640.63	7,721.15	1,451,361.78	19,304.69	22,194.30	FIFO
07/08/20	07/10/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	75,000.00	77,124.02	827.27	77,951.29	2,062.50	2,101.03	FIFO
07/08/20	07/10/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	875,000.00	899,780.28	9,651.44	909,431.72	28,505.87	26,200.40	FIFO
07/10/20	07/14/20	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	304,722.00	1,729.17	306,451.17	9,762.00	5,941.84	FIFO
07/10/20	07/14/20	CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	240,134.75	1,124.41	241,259.16	5,141.80	5,136.75	FIFO
07/10/20	07/30/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	325,000.00	334,127.93	4,075.89	338,203.82	10,511.72	9,629.09	FIFO
07/21/20	07/23/20	US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	950,000.00	979,501.95	6,082.71	985,584.66	31,394.53	30,799.09	FIFO
07/21/20	07/23/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	400,000.00	413,968.75	3,585.16	417,553.91	13,640.62	13,758.54	FIFO
07/29/20	08/05/20	US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	525,000.00	539,068.36	6,822.12	545,890.48	16,303.71	14,865.18	FIFO
07/30/20	08/05/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GHO	495,000.00	507,132.45	453.75	507,586.20	13,290.75	12,505.14	FIFO



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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									
Transaction Type Sub-Total				6,655,000.00	6,839,000.16	53,441.36	6,892,441.52	173,263.96	166,947.73	
Managed Account Sub-Total					(925,034.79)	414,316.67	(510,718.12)	168,136.21	166,947.74	
Total Security Transactions					(925,034.79)	\$414,316.67	(\$510,718.12)	\$168,136.21	\$166,947.74	

Bolded items are forward settling trades.