



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**December 31, 2019**

## CITY OF HAYWARD

### Client Management Team

#### Monique Spyke

Managing Director  
50 California Street, Suite 2300  
San Francisco, CA 94111  
415-982-5544  
spykem@pfm.com

#### Robert Cheddar, CFA

Managing Director  
213 Market Street  
Harrisburg, PA 17101-2141  
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### Accounts included in Statement

35310000 CITY OF HAYWARD

CITY OF HAYWARD  
DIRECTOR OF FINANCE  
777 B ST.  
HAYWARD, CA 94541

**Online Access** [www.pfm.com](http://www.pfm.com)

**Customer Service** 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

**Proxy Voting** PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

**Questions About an Account** PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

**Account Control** PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

**Market Value** Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

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

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

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

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

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

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

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

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

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



## Managed Account Summary Statement

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$125,393,040.90</b>
Maturities/Calls	(451,576.31)
Principal Dispositions	(6,134,839.70)
Principal Acquisitions	6,135,847.66
Unsettled Trades	0.00
Change in Current Value	13,955.48
<b>Closing Market Value</b>	<b>\$124,956,428.03</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	6,169,569.95
Coupon/Interest/Dividend Income	149,409.28
Principal Payments	451,576.31
Security Purchases	(6,746,224.45)
Net Cash Contribution	(24,331.09)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	184,139.53
Less Purchased Interest Related to Interest/Coupons	(10,376.79)
Plus Net Realized Gains/Losses	25,942.22
<b>Total Cash Basis Earnings</b>	<b>\$199,704.96</b>

### Cash Balance

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

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	123,747,430.62
Ending Accrued Interest	703,129.52
Plus Proceeds from Sales	6,169,569.95
Plus Proceeds of Maturities/Calls/Principal Payments	451,576.31
Plus Coupons/Dividends Received	149,409.28
Less Cost of New Purchases	(6,146,224.45)
Less Beginning Amortized Value of Securities	(124,172,149.65)
Less Beginning Accrued Interest	(645,380.76)
<b>Total Accrual Basis Earnings</b>	<b>\$257,360.82</b>



## Portfolio Summary and Statistics

For the Month Ending **December 31, 2019**

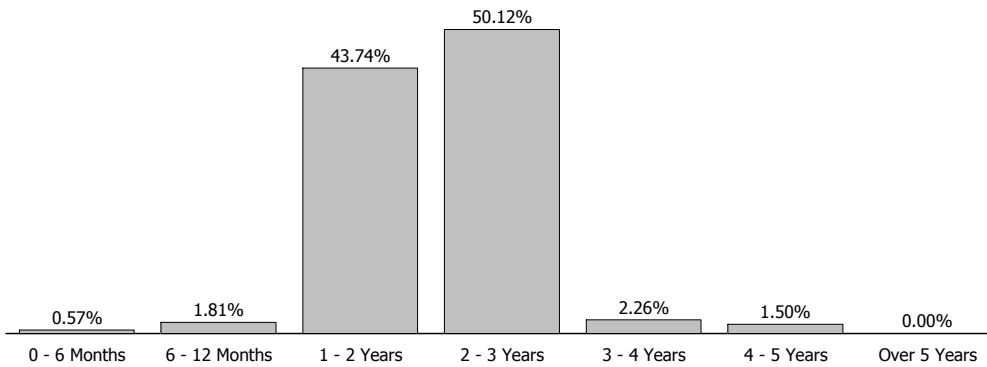
CITY OF HAYWARD - 35310000

### Account Summary

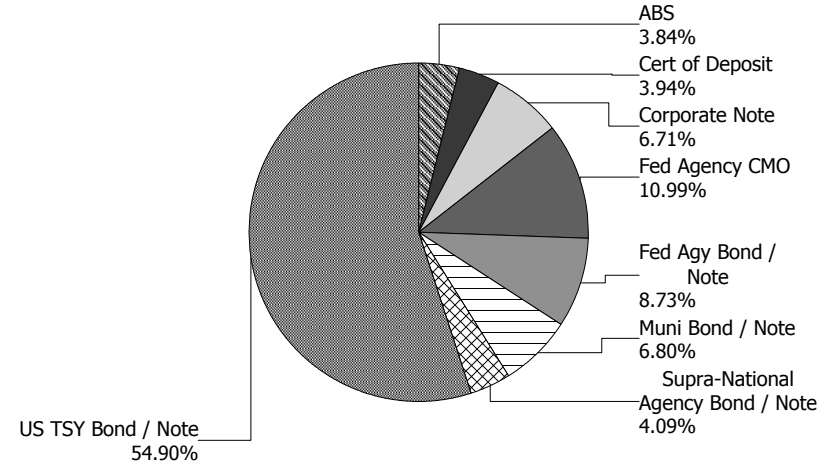
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	68,175,000.00	68,601,721.63	54.90
Supra-National Agency Bond / Note	5,045,000.00	5,106,912.58	4.09
Municipal Bond / Note	8,445,000.00	8,494,856.85	6.80
Federal Agency Collateralized Mortgage Obligation	13,621,161.88	13,737,049.60	10.99
Federal Agency Bond / Note	10,745,000.00	10,911,779.62	8.73
Corporate Note	8,270,000.00	8,388,091.03	6.71
Certificate of Deposit	4,875,000.00	4,917,251.96	3.94
Asset-Backed Security	4,759,971.33	4,798,764.76	3.84
<b>Managed Account Sub-Total</b>	<b>123,936,133.21</b>	<b>124,956,428.03</b>	<b>100.00%</b>
Accrued Interest		703,129.52	
<b>Total Portfolio</b>	<b>123,936,133.21</b>	<b>125,659,557.55</b>	

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

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	2.30%
Yield to Maturity at Market	1.69%
Duration to Worst	1.75
Weighted Average Days to Maturity	733



## Managed Account Issuer Summary

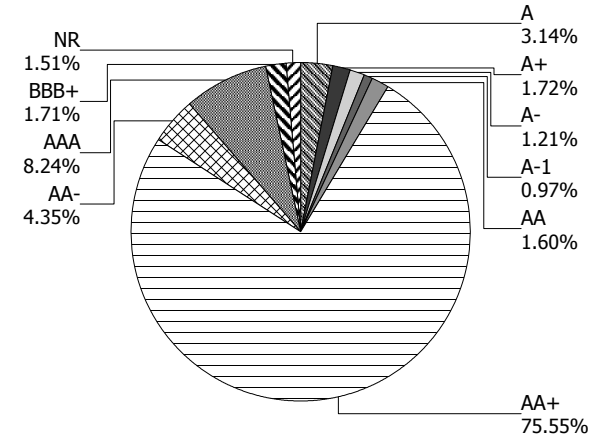
For the Month Ending **December 31, 2019**

CITY OF HAYWARD - 35310000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	147,529.09	0.12
ALLY AUTO RECEIVABLES TRUST	133,470.51	0.11
AMERICAN EXPRESS CO	610,900.80	0.49
AMERICAN HONDA FINANCE	604,666.80	0.48
BANK OF AMERICA CO	591,680.91	0.47
BANK OF MONTREAL	604,080.00	0.48
BMW FINANCIAL SERVICES NA LLC	126,136.51	0.10
CALIFORNIA ST	2,454,288.00	1.96
CAPITAL ONE FINANCIAL CORP	598,158.36	0.48
CAPITAL ONE PRIME AUTO REC TRUST	176,565.73	0.14
CARMAX AUTO OWNER TRUST	518,581.98	0.42
CATERPILLAR INC	657,866.63	0.53
CHAFFEY CA JT UNION HS DIST	600,528.00	0.48
CHARLES SCHWAB	239,584.38	0.19
CITIGROUP INC	304,930.20	0.24
CREDIT AGRICOLE SA	606,132.00	0.49
DEERE & COMPANY	303,707.70	0.24
DNB ASA	624,328.75	0.50
FANNIE MAE	8,581,335.57	6.88
FEDERAL HOME LOAN BANKS	4,987,825.03	3.99
FIFTH THIRD AUTO TRUST	216,980.56	0.17
FORD CREDIT AUTO LEASE TRUST	478,849.45	0.38
FORD CREDIT AUTO OWNER TRUST	203,581.84	0.16
FREDDIE MAC	11,079,668.62	8.88
GM FINANCIAL AUTO LEASING TRUST	372,604.83	0.30
GM FINANCIAL SECURITIZED TERM	347,900.17	0.28
GOLDMAN SACHS GROUP INC	607,578.00	0.49
HARLEY-DAVIDSON MOTORCYCLE TRUST	300,962.73	0.24
HOME DEPOT INC	180,860.05	0.14
HONDA AUTO RECEIVABLES	172,606.61	0.14
HYUNDAI AUTO RECEIVABLES	404,924.39	0.32
IBM CORP	306,786.60	0.25

### Credit Quality (S&P Ratings)





### Managed Account Issuer Summary

For the Month Ending **December 31, 2019**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
INTER-AMERICAN DEVELOPMENT BANK	1,416,889.60	1.13
INTERNATIONAL FINANCE CORPORATION	1,865,181.10	1.49
INTL BANK OF RECONSTRUCTION AND DEV	1,824,841.88	1.46
JOHN DEERE OWNER TRUST	16,427.74	0.01
JP MORGAN CHASE & CO	612,995.40	0.49
LONG BEACH CA	915,712.80	0.73
MITSUBISHI UFJ FINANCIAL GROUP INC	608,987.40	0.49
MORGAN STANLEY	607,815.00	0.49
NATIONAL RURAL UTILITIES CO FINANCE CORP	252,813.75	0.20
NISSAN AUTO LEASE TRUST	226,908.27	0.18
NISSAN AUTO RECEIVABLES	203,814.62	0.16
NORDEA BANK AB	626,018.13	0.50
OREGON STATE	600,444.00	0.48
PACCAR FINANCIAL CORP	301,197.95	0.24
ROYAL BANK OF CANADA	613,299.00	0.49
SAN DIEGO CA CMNTY CLG DIST	675,810.00	0.54
SAN JOSE CA	1,162,753.50	0.93
SKANDINAVISKA ENSKILDA BANKEN AB	626,181.88	0.50
SUMITOMO MITSUI FINANCIAL GROUP INC	608,224.80	0.49
SUNTRUST BANKS INC	304,151.10	0.24
TAMALPAIS CA UNION HIGH SCH DIST	997,169.10	0.80
THE BANK OF NEW YORK MELLON CORPORATION	300,662.71	0.24
THE WALT DISNEY CORPORATION	164,594.93	0.13
TOYOTA MOTOR CORP	370,504.93	0.30
UNITED PARCEL SERVICE INC	303,360.30	0.24
UNITED STATES TREASURY	68,601,721.63	54.91
UNIVERSITY OF CALIFORNIA	1,088,151.45	0.87
US BANCORP	613,903.80	0.49
VOLKSWAGEN AUTO LEASE TURST	300,290.46	0.24
<b>Total</b>	<b>\$124,956,428.03</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	AA+	Aaa	02/02/18	02/02/18	388,718.75	2.36	2,301.63	395,835.54	398,890.80
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	AA+	Aaa	12/27/17	12/28/17	441,052.73	2.04	2,589.33	446,808.57	448,752.15
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	AA+	Aaa	01/02/18	01/04/18	3,430,000.00	2.05	20,139.27	3,474,878.65	3,490,294.50
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	AA+	Aaa	02/07/18	02/08/18	602,319.34	2.36	2,375.94	616,186.47	621,338.13
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	AA+	Aaa	02/15/18	02/16/18	2,983,628.91	2.42	11,784.68	3,054,438.40	3,081,837.10
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	AA+	Aaa	02/28/19	02/28/19	2,354,957.03	2.53	7,965.14	2,353,135.46	2,382,312.50
US TREASURY NOTES DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	AA+	Aaa	02/08/19	02/11/19	4,216,242.19	2.45	14,235.58	4,210,019.06	4,257,750.00
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	AA+	Aaa	06/04/18	06/06/18	3,167,680.66	2.62	5,639.34	3,197,318.99	3,242,763.30
US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	AA+	Aaa	07/03/18	07/06/18	1,477,031.25	2.66	87.57	1,488,249.36	1,511,836.50
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	AA+	Aaa	09/05/18	09/07/18	1,576,291.99	2.72	16,359.88	1,575,734.88	1,603,731.15
US TREASURY NOTES DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	AA+	Aaa	09/26/18	09/28/18	1,717,655.27	2.91	17,917.97	1,720,807.99	1,756,467.45
US TREASURY NOTES DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	AA+	Aaa	10/03/19	10/04/19	4,456,890.63	1.42	35,316.58	4,449,605.38	4,436,779.60
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	638.74	297,800.96	298,195.20
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	AA+	Aaa	10/31/19	11/04/19	3,231,337.89	1.54	6,919.64	3,232,816.15	3,230,448.00



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 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	8,835.85	4,117,400.38	4,125,033.60
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	17,323.37	1,502,113.92	1,527,129.00
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	69,293.48	5,993,978.76	6,108,516.00
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	AA+	Aaa	01/07/19	01/09/19	8,590,722.66	2.50	68,656.59	8,640,396.01	8,801,266.25
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	AA+	Aaa	03/01/19	03/05/19	2,347,429.69	2.54	22,190.90	2,348,144.37	2,394,612.40
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	AA+	Aaa	04/01/19	04/03/19	2,514,550.78	2.29	23,607.34	2,510,873.18	2,547,460.00
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	12,554.35	1,604,587.84	1,611,312.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	AA+	Aaa	06/03/19	06/05/19	4,403,609.38	1.85	34,524.46	4,403,002.08	4,431,108.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	AA+	Aaa	08/02/19	08/05/19	1,072,858.40	1.69	5,902.90	1,073,141.20	1,075,881.50
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	15,384.22	5,214,057.66	5,218,006.50
<b>Security Type Sub-Total</b>		<b>68,175,000.00</b>					<b>67,698,563.50</b>	<b>2.18</b>	<b>422,544.75</b>	<b>67,921,331.26</b>	<b>68,601,721.63</b>
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	AAA	Aaa	03/09/18	03/16/18	1,848,612.50	2.66	15,165.89	1,849,431.35	1,865,181.10
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	AAA	Aaa	04/12/18	04/19/18	1,396,920.00	2.70	7,350.00	1,398,635.67	1,416,889.60





**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	AAA	Aaa	07/18/18	07/25/18	1,790,799.70	2.83	21,664.65	1,792,765.66	1,824,841.88

<b>Security Type Sub-Total</b>		<b>5,045,000.00</b>					<b>5,036,332.20</b>	<b>2.73</b>	<b>44,180.54</b>	<b>5,040,832.68</b>	<b>5,106,912.58</b>
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<b>Municipal Bond / Note</b>											
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	1,517.36	625,000.00	625,443.75
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	6,562.50	998,230.16	1,010,820.00
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	9,975.00	1,425,017.93	1,443,468.00
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	1,761.03	455,000.00	462,707.70
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	828.97	600,000.00	600,528.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	AAA	Aaa	09/18/19	10/16/19	675,000.00	1.94	2,722.50	675,000.00	675,810.00
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	2,957.70	920,000.00	915,712.80
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	4,362.80	995,000.00	997,169.10
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	8,816.67	1,156,507.55	1,162,753.50
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	1,267.58	600,000.00	600,444.00

<b>Security Type Sub-Total</b>		<b>8,445,000.00</b>					<b>8,449,601.00</b>	<b>2.22</b>	<b>40,772.11</b>	<b>8,449,755.64</b>	<b>8,494,856.85</b>
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**Federal Agency Collateralized Mortgage Obligation**



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	18.90	AA+	Aaa	06/08/15	06/11/15	19.82	0.77	0.07	18.90	18.88
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	77,065.49	AA+	Aaa	06/12/18	06/15/18	78,630.88	1.57	273.00	77,065.49	76,933.69
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	194,565.17	AA+	Aaa	06/23/17	06/28/17	198,266.46	1.60	470.52	194,893.97	194,733.90
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	854,992.05	AA+	Aaa	09/21/17	09/26/17	878,738.14	1.15	2,161.70	861,027.76	858,613.63
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	548,125.36	AA+	Aaa	04/11/18	04/30/18	559,028.13	2.27	1,626.11	553,456.72	553,588.03
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	241,914.77	AA+	Aaa	08/22/19	08/27/19	242,576.25	1.94	466.90	242,455.61	242,682.41
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	AA+	Aaa	08/16/19	08/21/19	1,272,656.25	1.21	2,907.29	1,269,611.75	1,266,048.00
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	334,360.34	AA+	Aaa	12/07/18	12/14/18	334,357.66	3.05	884.38	334,357.67	338,367.51
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	597,919.47	AA+	Aaa	03/29/19	04/03/19	593,505.14	2.65	1,132.06	594,326.08	601,136.87
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	71,968.66	AA+	Aaa	03/06/18	03/09/18	70,405.58	2.58	94.94	71,021.66	71,660.53
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	315,959.95	AA+	Aaa	07/12/18	07/17/18	307,974.56	2.87	416.80	310,712.49	314,607.17
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	649,473.23	AA+	Aaa	03/07/18	03/09/18	635,266.01	2.59	856.76	640,867.36	646,692.51
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	AA+	Aaa	03/13/19	03/18/19	599,253.52	2.68	1,358.00	599,253.52	608,842.80
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	AA+	Aaa	06/12/19	06/17/19	572,092.97	2.03	1,118.63	571,636.66	574,400.17



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**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>Federal Agency Collateralized Mortgage Obligation</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	AA+	Aaa	03/28/19	04/02/19	1,222,591.52	2.49	2,408.75	1,223,201.84	1,236,860.93
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	AA+	Aaa	09/04/19	09/09/19	1,268,457.03	1.25	2,403.13	1,266,549.75	1,258,644.13
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	AA+	Aaa	06/12/19	06/17/19	1,074,318.75	1.92	2,227.63	1,072,778.96	1,079,751.21
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,187,428.99	AA+	Aaa	06/24/19	06/27/19	1,202,086.32	1.70	2,482.25	1,199,994.46	1,201,383.18
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	386,387.39	AA+	Aaa	09/11/19	09/16/19	388,794.96	1.82	734.14	388,574.90	388,168.91
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	511,880.73	AA+	Aaa	09/04/19	09/09/19	518,586.88	1.42	972.57	517,956.02	514,240.86
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	700,419.15	AA+	Aaa	11/07/18	11/19/18	700,400.25	3.28	2,016.04	700,400.24	718,052.41
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	357,286.47	AA+	Aaa	12/07/18	12/17/18	357,285.38	3.11	953.66	357,285.40	365,317.48
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	629,009.76	AA+	Aaa	11/20/19	11/26/19	628,994.66	2.03	1,096.57	628,994.66	626,304.39

<b>Security Type Sub-Total</b>		<b>13,621,161.88</b>					<b>13,704,287.12</b>	<b>2.03</b>	<b>29,061.90</b>	<b>13,676,441.87</b>	<b>13,737,049.60</b>
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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	AA+	Aaa	06/22/18	06/25/18	1,744,598.65	2.76	1,199.69	1,744,796.69	1,774,511.44
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	15,964.58	2,424,151.40	2,484,315.50
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	14,875.00	1,200,224.42	1,224,280.80
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	AA+	Aaa	01/09/19	01/11/19	1,648,812.00	2.65	20,453.13	1,649,186.85	1,683,386.10



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379069	2,475,000.00	AA+	Aaa	06/13/19	06/14/19	2,492,399.25	1.88	3,067.97	2,489,286.94	2,503,509.53
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	5,490.45	1,246,104.63	1,241,776.25
<b>Security Type Sub-Total</b>		<b>10,745,000.00</b>					<b>10,755,365.40</b>	<b>2.44</b>	<b>61,050.82</b>	<b>10,753,750.93</b>	<b>10,911,779.62</b>
<b>Corporate Note</b>											
AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	BBB+	A3	02/19/19	02/22/19	399,600.00	3.05	4,300.00	399,768.86	404,789.60
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	A	A2	03/08/18	03/13/18	299,796.00	2.90	2,611.46	299,916.39	303,707.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	A	A2	02/21/18	02/26/18	249,722.50	2.94	2,134.72	249,886.53	252,813.75
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	AA-	Aa3	04/10/18	04/13/18	364,854.00	2.96	2,332.96	364,936.01	370,504.93
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	02/13/18	02/15/18	294,960.00	3.06	1,458.33	297,878.17	302,274.90
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	A	A2	05/17/18	05/22/18	234,992.95	3.25	848.61	234,996.57	239,584.38
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	3,665.38	294,950.01	301,197.95
CATERPILLAR FINANCIAL SERVICES CORP CORP DTD 09/07/2018 3.150% 09/07/2021	14913O2N8	325,000.00	A	A3	09/04/18	09/07/18	324,749.75	3.18	3,241.88	324,856.75	332,210.45
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	AA-	A1	09/11/18	09/14/18	144,702.75	3.07	1,292.92	144,828.04	147,529.09
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	1,164.00	199,546.28	200,569.80



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	2,269.80	390,000.00	391,111.11
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	1,151.11	199,972.25	206,111.20
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	555.83	296,290.28	304,930.20
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	3,465.00	299,619.36	304,151.10
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	A	A2	11/27/18	12/06/18	174,520.50	3.34	1,895.83	174,669.48	180,860.05
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	5,300.00	608,515.12	613,903.80
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	3,250.00	595,166.43	607,578.00
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	1,140.00	306,320.14	306,786.60
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	881.25	301,391.35	303,360.30
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	962.50	298,464.54	305,540.10
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	761.37	600,000.00	612,995.40
AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	A	A2	06/24/19	06/27/19	599,448.00	2.23	146.67	599,539.48	604,666.80
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	797.33	115,283.90	115,254.04



**Managed Account Detail of Securities Held**

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**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>											
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	1,282.67	184,947.65	185,408.67
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	A	A2	09/03/19	09/06/19	164,641.95	1.72	869.69	164,679.35	164,594.93
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	A	A3	09/03/19	09/06/19	324,548.25	1.95	1,972.57	324,595.20	325,656.18
<b>Security Type Sub-Total</b>		<b>8,270,000.00</b>					<b>8,265,158.40</b>	<b>2.80</b>	<b>49,751.88</b>	<b>8,271,018.14</b>	<b>8,388,091.03</b>

<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A-1	P-1	08/01/18	08/03/18	600,000.00	3.23	7,921.83	600,000.00	604,080.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	A-1	P-1	10/16/18	10/18/18	599,184.00	3.46	4,350.50	599,790.14	608,224.80
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	A	A1	02/27/19	02/28/19	600,000.00	2.99	15,196.50	600,000.00	608,987.40
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	A+	Aa3	04/03/19	04/04/19	600,000.00	2.85	12,829.33	600,000.00	606,132.00
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	AA-	Aa2	06/07/18	06/08/18	600,000.00	3.24	1,296.00	600,000.00	613,299.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	AA-	Aa3	08/27/19	08/29/19	625,000.00	1.87	4,014.76	625,000.00	626,018.13
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	A+	Aa2	08/29/19	09/03/19	625,000.00	1.88	3,875.00	625,000.00	626,181.88
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	AA-	Aa2	12/04/19	12/06/19	625,000.00	2.04	956.25	625,000.00	624,328.75
<b>Security Type Sub-Total</b>		<b>4,875,000.00</b>					<b>4,874,184.00</b>	<b>2.69</b>	<b>50,440.17</b>	<b>4,874,790.14</b>	<b>4,917,251.96</b>

**Asset-Backed Security**



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**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</b>												
JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021		47787XAC1	16,432.45	NR	Aaa	02/22/17	03/02/17	16,430.10	1.79	13.00	16,431.60	16,427.74
ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021		02007PAC7	22,397.50	NR	Aaa	01/24/17	01/31/17	22,395.54	1.70	16.92	22,396.92	22,382.76
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021		36256GAD1	170,000.00	AAA	Aaa	09/18/18	09/26/18	169,986.57	3.19	165.18	169,992.56	170,840.99
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021		05586CAC8	125,000.00	AAA	Aaa	10/10/18	10/17/18	124,982.63	3.27	124.51	124,989.98	126,136.51
ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021		02007HAC5	111,141.38	NR	Aaa	03/21/17	03/29/17	111,128.27	1.79	87.93	111,136.98	111,087.75
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021		65478BAD3	225,000.00	AAA	Aaa	10/16/18	10/24/18	224,980.34	3.26	325.00	224,988.11	226,908.27
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021		34531LAD2	230,000.00	NR	Aaa	09/18/18	09/21/18	229,980.57	3.41	326.09	229,987.99	231,607.72
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	199,977.78	201,763.84
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022		34532FAD4	245,000.00	AAA	Aaa	02/20/19	02/25/19	244,980.84	2.90	315.78	244,986.05	247,241.73
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022		92867XAD8	300,000.00	AAA	NR	10/01/19	10/04/19	299,995.26	1.99	182.42	299,995.76	300,290.46
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022		44933AAC1	150,000.00	AAA	Aaa	12/04/18	12/12/18	149,998.20	3.48	213.33	149,998.69	152,239.19
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023		43814WAC9	170,000.00	AAA	NR	02/19/19	02/27/19	169,995.44	2.83	173.73	169,996.42	172,606.61
FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023		34532TAD4	200,000.00	NR	Aaa	10/16/18	10/23/18	199,965.80	3.34	288.00	199,974.54	203,581.84
NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023		65478NAD7	200,000.00	AAA	Aaa	12/04/18	12/12/18	199,961.68	3.53	286.22	199,970.39	203,814.62



**Managed Account Detail of Securities Held**

For the Month Ending **December 31, 2019**

**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</b>											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	AAA	NR	04/03/19	04/10/19	249,967.10	2.67	295.56	249,972.76	252,685.20
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	AAA	NR	07/18/18	07/25/18	284,961.15	3.36	396.47	284,972.15	289,057.97
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	224,998.55	229,524.01
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	AAA	Aaa	05/21/19	05/30/19	174,964.55	2.52	195.22	174,968.86	176,565.73
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	AAA	Aaa	04/30/19	05/08/19	214,952.74	2.72	252.27	214,959.39	216,980.56
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	NR	Aaa	06/19/19	06/26/19	299,976.78	2.95	312.00	299,979.26	300,962.73
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	AAA	Aaa	04/09/19	04/17/19	344,971.92	3.13	380.94	344,975.88	347,900.17
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	599,859.34	598,158.36
<b>Security Type Sub-Total</b>		<b>4,759,971.33</b>					<b>4,759,390.93</b>	<b>2.82</b>	<b>5,327.35</b>	<b>4,759,509.96</b>	<b>4,798,764.76</b>
<b>Managed Account Sub-Total</b>		<b>123,936,133.21</b>					<b>123,542,882.55</b>	<b>2.30</b>	<b>703,129.52</b>	<b>123,747,430.62</b>	<b>124,956,428.03</b>
<b>Securities Sub-Total</b>		<b>\$123,936,133.21</b>					<b>\$123,542,882.55</b>	<b>2.30%</b>	<b>\$703,129.52</b>	<b>\$123,747,430.62</b>	<b>\$124,956,428.03</b>
<b>Accrued Interest</b>											<b>\$703,129.52</b>
<b>Total Investments</b>											<b>\$125,659,557.55</b>





**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	400,000.00	MORGAN_S		99.72	398,890.80	10,172.05	3,055.26	1.07	1.07	1.63
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	450,000.00	CITIGRP		99.72	448,752.15	7,699.42	1,943.58	1.07	1.07	1.63
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	MORGAN_S		99.72	3,490,294.50	60,294.50	15,415.85	1.07	1.07	1.63
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	625,000.00	MORGAN_S		99.41	621,338.13	19,018.79	5,151.66	1.15	1.15	1.63
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	3,100,000.00	MORGAN_S		99.41	3,081,837.10	98,208.19	27,398.70	1.15	1.15	1.63
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	2,350,000.00	MORGAN_S		101.38	2,382,312.50	27,355.47	29,177.04	1.34	1.34	1.61
US TREASURY NOTES	DTD 05/15/2018 2.625% 05/15/2021	9128284P2	4,200,000.00	CITIGRP		101.38	4,257,750.00	41,507.81	47,730.94	1.34	1.34	1.61
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	3,225,000.00	JPM_CHAS		100.55	3,242,763.30	75,082.64	45,444.31	1.39	1.39	1.60
US TREASURY NOTES	DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	MERRILL		100.79	1,511,836.50	34,805.25	23,587.14	1.47	1.47	1.59
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,575,000.00	MERRILL		101.82	1,603,731.15	27,439.16	27,996.27	1.57	1.57	1.61
US TREASURY NOTES	DTD 08/15/2018 2.750% 08/15/2021	9128284W7	1,725,000.00	NOMURA		101.82	1,756,467.45	38,812.18	35,659.46	1.57	1.57	1.61
US TREASURY NOTES	DTD 08/15/2011 2.125% 08/15/2021	912828RC6	4,400,000.00	NOMURA		100.84	4,436,779.60	(20,111.03)	(12,825.78)	1.58	1.58	1.60
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	HSBC		99.40	298,195.20	433.48	394.24	1.80	1.80	1.58
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	3,250,000.00	JPM_CHAS		99.40	3,230,448.00	(889.89)	(2,368.15)	1.80	1.80	1.58
US TREASURY NOTES	DTD 10/31/2016 1.250% 10/31/2021	912828T67	4,150,000.00	MORGAN_S		99.40	4,125,033.60	10,049.22	7,633.22	1.80	1.80	1.58
US TREASURY NOTES	DTD 01/15/2019 2.500% 01/15/2022	9128285V8	1,500,000.00	JPM_CHAS		101.81	1,527,129.00	24,140.72	25,015.08	1.96	1.96	1.60
US TREASURY NOTES	DTD 01/15/2019 2.500% 01/15/2022	9128285V8	6,000,000.00	MORGAN_S		101.81	6,108,516.00	117,187.87	114,537.24	1.96	1.96	1.60



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

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<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	8,750,000.00	CITIGRP		100.59	8,801,266.25	210,543.59	160,870.24	2.02	2.02	1.59
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,350,000.00	MORGAN_S		101.90	2,394,612.40	47,182.71	46,468.03	2.05	2.05	1.59
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	2,500,000.00	TD		101.90	2,547,460.00	32,909.22	36,586.82	2.05	2.05	1.59
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,600,000.00	NOMURA		100.71	1,611,312.00	5,874.50	6,724.16	2.50	2.50	1.59
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	4,400,000.00	GOLDMAN		100.71	4,431,108.00	27,498.62	28,105.92	2.50	2.50	1.59
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	1,075,000.00	MORGAN_S		100.08	1,075,881.50	3,023.10	2,740.30	2.58	2.58	1.59
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	DEUTSCHE		99.39	5,218,006.50	4,920.56	3,948.84	2.72	2.72	1.60
<b>Security Type Sub-Total</b>		<b>68,175,000.00</b>				<b>68,601,721.63</b>	<b>903,158.13</b>	<b>680,390.37</b>	<b>1.83</b>	<b>1.83</b>	<b>1.60</b>
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	1,850,000.00	HSBC		100.82	1,865,181.10	16,568.60	15,749.75	1.16	1.16	1.93
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	1,400,000.00	CITIGRP		101.21	1,416,889.60	19,969.60	18,253.93	1.27	1.27	1.68
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,795,000.00	MORGAN_S		101.66	1,824,841.88	34,042.18	32,076.22	1.51	1.51	1.67
<b>Security Type Sub-Total</b>		<b>5,045,000.00</b>				<b>5,106,912.58</b>	<b>70,580.38</b>	<b>66,079.90</b>	<b>1.32</b>	<b>1.32</b>	<b>1.77</b>
<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BOND DTD 05/18/2017 1.900% 05/15/2020	91412GS89	625,000.00	JEFFERIE		100.07	625,443.75	443.75	443.75	0.37	0.37	1.69



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

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<b>Municipal Bond / Note</b>											
CA ST TXBL GO BONDS DTD 04/27/2017 2.625% 04/01/2021	13063DAC2	1,000,000.00	JPM_CHAS		101.08	1,010,820.00	13,820.00	12,589.84	1.22	1.22	1.74
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	1,425,000.00	JPM_CHAS		101.30	1,443,468.00	18,411.00	18,450.07	1.22	1.22	1.75
UNIV OF CAL TXBL REV BONDS DTD 06/05/2018 3.029% 05/15/2021	91412HBH5	455,000.00	MERRILL		101.69	462,707.70	7,707.70	7,707.70	1.34	1.34	1.77
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	RBC		100.09	600,528.00	528.00	528.00	2.51	2.51	1.88
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.936% 08/01/2022	797272OM6	675,000.00	RBC		100.12	675,810.00	810.00	810.00	2.50	2.50	1.89
LONG BEACH CCD, CA TXBL GO BONDS DTD 10/23/2019 1.702% 08/01/2022	542411NG4	920,000.00	PIPER JA		99.53	915,712.80	(4,287.20)	(4,287.20)	2.51	2.51	1.89
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.925% 08/01/2022	874857KH7	995,000.00	RBC		100.22	997,169.10	2,169.10	2,169.10	2.50	2.50	1.84
SAN JOSE, CA TXBL GO BONDS DTD 07/25/2019 2.300% 09/01/2022	798135H44	1,150,000.00	MORGAN_S		101.11	1,162,753.50	5,209.50	6,245.95	2.56	2.56	1.87
OR ST DEPT OF TRANS TXBL REV BONDS DTD 11/20/2019 1.855% 11/15/2022	68607DTT2	600,000.00	CITIGRP		100.07	600,444.00	444.00	444.00	2.78	2.78	1.83
<b>Security Type Sub-Total</b>		<b>8,445,000.00</b>				<b>8,494,856.85</b>	<b>45,255.85</b>	<b>45,101.21</b>	<b>1.94</b>	<b>1.94</b>	<b>1.81</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	18.90	CITIGRP		99.91	18.88	(0.94)	(0.02)	0.05	0.04	2.25
FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	77,065.49	CITIGRP		99.83	76,933.69	(1,697.19)	(131.80)	0.08	0.07	2.56
FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	194,565.17	WELLS_FA		100.09	194,733.90	(3,532.56)	(160.07)	0.34	0.42	2.24
FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	854,992.05	CITIGRP		100.42	858,613.63	(20,124.51)	(2,414.13)	0.56	0.44	1.61
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	548,125.36	JPM_CHAS		101.00	553,588.03	(5,440.10)	131.31	1.21	0.89	2.18
FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	241,914.77	BARCLAYS		100.32	242,682.41	106.16	226.80	1.07	0.98	1.83



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHYX8	1,250,000.00	AMHERST		101.28	1,266,048.00	(6,608.25)	(3,563.75)	1.88	1.06	1.41
FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	334,360.34	GOLDMAN		101.20	338,367.51	4,009.85	4,009.84	1.20	1.14	1.94
FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	597,919.47	MORGAN_S		100.54	601,136.87	7,631.73	6,810.79	1.98	1.14	1.67
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	71,968.66	BAIRD		99.57	71,660.53	1,254.95	638.87	1.20	1.18	1.86
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	315,959.95	BARCLAYS		99.57	314,607.17	6,632.61	3,894.68	1.20	1.18	1.86
FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	649,473.23	BAIRD		99.57	646,692.51	11,426.50	5,825.15	1.20	1.18	1.86
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	JPM_CHAS		101.47	608,842.80	9,589.28	9,589.28	2.17	1.27	1.42
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	WELLS_FA		100.77	574,400.17	2,307.20	2,763.51	2.40	1.31	1.65
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	WELLS_FA		100.77	1,236,860.93	14,269.41	13,659.09	2.40	1.31	1.65
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	1,250,000.00	CANT_FIT		100.69	1,258,644.13	(9,812.90)	(7,905.62)	2.49	1.35	1.68
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	CITIGRP		101.39	1,079,751.21	5,432.46	6,972.25	2.68	1.47	1.46
FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,187,428.99	JPM_CHAS		101.18	1,201,383.18	(703.14)	1,388.72	2.60	1.47	1.60
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	386,387.39	BAIRD		100.46	388,168.91	(626.05)	(405.99)	2.72	1.51	1.87
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	511,880.73	BAIRD		100.46	514,240.86	(4,346.02)	(3,715.16)	2.72	1.51	1.87
FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	700,419.15	MORGAN_S		102.52	718,052.41	17,652.16	17,652.17	1.81	1.71	1.86
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	357,286.47	CSFB		102.25	365,317.48	8,032.10	8,032.08	1.80	1.79	1.84
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	629,009.76	JPM_CHAS		99.57	626,304.39	(2,690.27)	(2,690.27)	2.83	2.27	2.22



## Managed Account Fair Market Value & Analytics

For the Month Ending **December 31, 2019**

### CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Security Type Sub-Total</b>		<b>13,621,161.88</b>				<b>13,737,049.60</b>	<b>32,762.48</b>	<b>60,607.73</b>	<b>2.02</b>	<b>1.29</b>	<b>1.72</b>

#### Federal Agency Bond / Note

FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	NOMURA		101.69	1,774,511.44	29,912.79	29,714.75	1.44	1.44	1.59
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	2,425,000.00	CITIGRP		102.45	2,484,315.50	60,722.00	60,164.10	1.72	1.72	1.60
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,200,000.00	NOMURA		102.02	1,224,280.80	23,968.80	24,056.38	1.95	1.95	1.61
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	1,650,000.00	NOMURA		102.02	1,683,386.10	34,574.10	34,199.25	1.95	1.95	1.61
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	2,475,000.00	CITIGRP		101.15	2,503,509.53	11,110.28	14,222.59	2.37	2.37	1.64
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	1,250,000.00	BARCLAYS		99.34	1,241,776.25	(3,873.75)	(4,328.38)	2.61	2.61	1.63

<b>Security Type Sub-Total</b>		<b>10,745,000.00</b>				<b>10,911,779.62</b>	<b>156,414.22</b>	<b>158,028.69</b>	<b>1.99</b>	<b>1.99</b>	<b>1.61</b>
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#### Corporate Note

AMERICAN EXPRESS CO CORP NOTES DTD 02/22/2019 3.000% 02/22/2021	025816CB3	400,000.00	CSFB		101.20	404,789.60	5,189.60	5,020.74	1.11	1.11	1.93
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	300,000.00	BARCLAYS		101.24	303,707.70	3,911.70	3,791.31	1.17	1.17	1.83
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	250,000.00	RBC		101.13	252,813.75	3,091.25	2,927.22	1.17	1.17	1.95
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	365,000.00	JPM_CHAS		101.51	370,504.93	5,650.93	5,568.92	1.25	1.25	1.76
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	GOLDMAN		100.76	302,274.90	7,314.90	4,396.73	1.28	1.28	1.91
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	CSFB		101.95	239,584.38	4,591.43	4,587.81	1.35	1.35	1.82
PACCAR FINANCIAL CORP BONDS DTD 08/09/2018 3.150% 08/09/2021	69371RP42	295,000.00	CITIGRP		102.10	301,197.95	6,289.40	6,247.94	1.55	1.55	1.82



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>												
CATERPILLAR FINANCIAL SERVICES CORP CORP	DTD 09/07/2018 3.150% 09/07/2021	1491302N8	325,000.00	BARCLAYS		102.22	332,210.45	7,460.70	7,353.70	1.62	1.62	1.80
3M COMPANY	DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	145,000.00	CITIGRP		101.74	147,529.09	2,826.34	2,701.05	1.64	1.64	1.95
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.28	200,569.80	1,543.80	1,023.52	0.75	0.74	2.16
BANK OF AMERICA CORP (CALLABLE)	DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	390,000.00	MERRILL	10/01/20	100.28	391,111.11	1,111.11	1,111.11	0.75	0.74	2.16
AMERICAN EXPRESS CREDIT CORP NOTES	DTD 11/06/2018 3.700% 11/05/2021	025816BY4	200,000.00	RBC		103.06	206,111.20	6,155.20	6,138.95	1.77	1.77	2.00
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	RBC	11/08/21	101.64	304,930.20	10,387.20	8,639.92	1.81	1.80	2.03
SUNTRUST BANKS INC CORP NOTES (CALLABLE)	DTD 12/01/2016 2.700% 01/27/2022	867914BM4	300,000.00	ACADEMY	12/27/21	101.38	304,151.10	4,649.10	4,531.74	1.93	1.91	2.01
HOME DEPOT INC	DTD 12/06/2018 3.250% 03/01/2022	437076BV3	175,000.00	JPM_CHAS		103.35	180,860.05	6,339.55	6,190.57	2.07	2.07	1.67
US BANCORP (CALLABLE) NOTE	DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	600,000.00	US_BANCO	02/15/22	102.32	613,903.80	3,313.80	5,388.68	2.05	2.04	1.92
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	600,000.00	GOLDMAN	04/26/21	101.26	607,578.00	14,166.00	12,411.57	1.44	1.28	2.44
IBM CORP	DTD 05/15/2019 2.850% 05/13/2022	459200JX0	300,000.00	WELLS_FA		102.26	306,786.60	60.60	466.46	2.28	2.28	1.87
UNITED PARCEL SERVICE (CALLABLE) NOTES	DTD 05/16/2017 2.350% 05/16/2022	911312BC9	300,000.00	JPM_CHAS	04/16/22	101.12	303,360.30	1,671.30	1,968.95	2.25	2.22	1.87
MORGAN STANLEY CORP NOTES	DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	300,000.00	RBC		101.85	305,540.10	7,529.10	7,075.56	2.29	2.29	1.95
JPMORGAN CHASE & CO CORP NOTES	DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	JPM_CHAS		102.17	612,995.40	12,995.40	12,995.40	2.35	2.35	2.60
AMERICAN HONDA FINANCE	DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	MERRILL		100.78	604,666.80	5,218.80	5,127.32	2.41	2.41	1.88



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>											
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	115,000.00	BARCLAYS		100.22	115,254.04	(63.36)	(29.86)	2.55	2.55	1.86
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	185,000.00	CITIGRP		100.22	185,408.67	467.87	461.02	2.55	2.55	1.86
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	165,000.00	JPM_CHAS		99.75	164,594.93	(47.02)	(84.42)	2.58	2.58	1.74
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	325,000.00	BARCLAYS		100.20	325,656.18	1,107.93	1,060.98	2.59	2.59	1.82

**Security Type Sub-Total** **8,270,000.00** **8,388,091.03** **122,932.63** **117,072.89** **1.79** **1.77** **1.99**

<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.68	604,080.00	4,080.00	4,080.00	0.59	0.59	2.02
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	600,000.00	GOLDMAN		101.37	608,224.80	9,040.80	8,434.66	0.78	0.78	1.68
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	600,000.00	MITSU		101.50	608,987.40	8,987.40	8,987.40	1.11	1.11	1.69
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	600,000.00	CREDAG		101.02	606,132.00	6,132.00	6,132.00	1.21	1.21	2.03
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	RBC		102.22	613,299.00	13,299.00	13,299.00	1.40	1.40	1.67
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	625,000.00	MERRILL		100.16	626,018.13	1,018.13	1,018.13	2.57	2.57	1.81
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	625,000.00	BARCLAYS		100.19	626,181.88	1,181.88	1,181.88	2.57	2.57	1.81
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	GOLDMAN		99.89	624,328.75	(671.25)	(671.25)	2.82	2.82	2.08

**Security Type Sub-Total** **4,875,000.00** **4,917,251.96** **43,067.96** **42,461.82** **1.64** **1.64** **1.85**



**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Asset-Backed Security</b>												
JOHN DEERE ABS 2017-A A3	DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	16,432.45	MERRILL		99.97	16,427.74	(2.36)	(3.86)	0.14	0.75	1.82
ALLY ABS 2017-1 A3	DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	22,397.50	CITIGRP		99.93	22,382.76	(12.78)	(14.16)	0.20	1.16	1.76
GMALT 2018-3 A3	DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	RBC		100.49	170,840.99	854.42	848.43	0.53	0.75	2.53
BMWLT 2018-1 A3	DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	SOCGEN		100.91	126,136.51	1,153.88	1,146.53	0.73	0.80	2.12
ALLY ABS 2017-2 A3	DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	111,141.38	MERRILL		99.95	111,087.75	(40.52)	(49.23)	0.23	1.32	1.82
NISSAN AUTO LEASE TRUST	DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	CITIGRP		100.85	226,908.27	1,927.93	1,920.16	0.68	0.86	2.27
FORDL 2018-B A3	DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	JPM_CHAS		100.70	231,607.72	1,627.15	1,619.73	0.66	0.99	2.48
GMALT 2019-1 A3	DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	WELLS_FA		100.88	201,763.84	1,795.24	1,786.06	0.97	1.00	2.10
FORDL 2019-A A3	DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	CITIGRP		100.92	247,241.73	2,260.89	2,255.68	1.09	1.19	2.14
VWALT 2019-A A3	DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	JPM_CHAS		100.10	300,290.46	295.20	294.70	1.92	1.45	1.92
HART 2018-B A3	DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	BARCLAYS		101.49	152,239.19	2,240.99	2,240.50	1.20	1.48	2.20
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	MERRILL		101.53	172,606.61	2,611.17	2,610.19	1.65	1.61	1.88
FORD CREDIT AUTO OWNER TRUST	DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	BARCLAYS		101.79	203,581.84	3,616.04	3,607.30	1.34	1.64	2.16
NAROT 2018-C A3	DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	MIZUHO		101.91	203,814.62	3,852.94	3,844.23	1.51	1.72	2.12
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	SOCGEN		101.07	252,685.20	2,718.10	2,712.44	1.59	1.72	2.04
CARMAX AUTO OWNER TRUST	DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	BARCLAYS		101.42	289,057.97	4,096.82	4,085.82	1.27	1.72	2.31
CARMAX AUTO OWNER TRUST	DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	MERRILL		102.01	229,524.01	4,526.08	4,525.46	1.54	1.84	2.28





**Managed Account Fair Market Value & Analytics**

For the Month Ending **December 31, 2019**

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Asset-Backed Security</b>											
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	JPM_CHAS		100.89	176,565.73	1,601.18	1,596.87	1.88	1.93	2.05
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	CSFB		100.92	216,980.56	2,027.82	2,021.17	1.56	1.96	2.17
HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	BARCLAYS		100.32	300,962.73	985.95	983.47	1.71	2.05	2.18
GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	BARCLAYS		100.84	347,900.17	2,928.25	2,924.29	1.61	2.05	2.24
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	RBC		99.69	598,158.36	(1,690.56)	(1,700.98)	2.55	2.29	1.85
<b>Security Type Sub-Total</b>		<b>4,759,971.33</b>				<b>4,798,764.76</b>	<b>39,373.83</b>	<b>39,254.80</b>	<b>1.46</b>	<b>1.62</b>	<b>2.13</b>
<b>Managed Account Sub-Total</b>		<b>123,936,133.21</b>				<b>124,956,428.03</b>	<b>1,413,545.48</b>	<b>1,208,997.41</b>	<b>1.83</b>	<b>1.75</b>	<b>1.69</b>
<b>Securities Sub-Total</b>		<b>\$123,936,133.21</b>				<b>\$124,956,428.03</b>	<b>\$1,413,545.48</b>	<b>\$1,208,997.41</b>	<b>1.83</b>	<b>1.75</b>	<b>1.69%</b>
<b>Accrued Interest</b>						<b>\$703,129.52</b>					
<b>Total Investments</b>						<b>\$125,659,557.55</b>					



**Managed Account Security Transactions & Interest**

For the Month Ending **December 31, 2019**

**CITY OF HAYWARD - 35310000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
11/06/19	12/05/19	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 1.913% 08/01/2022	157411TH2	600,000.00	(600,000.00)	0.00	(600,000.00)			
12/02/19	12/04/19	UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	5,250,000.00	(5,213,085.94)	(9,861.68)	(5,222,947.62)			
12/04/19	12/06/19	DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	625,000.00	(625,000.00)	0.00	(625,000.00)			
12/20/19	12/20/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	300,000.00	(297,761.72)	(515.11)	(298,276.83)			

**Transaction Type Sub-Total** **6,775,000.00** **(6,735,847.66)** **(10,376.79)** **(6,746,224.45)**

<b>INTEREST</b>										
12/01/19	12/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	42.84	0.00	0.16	0.16			
12/01/19	12/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	856,667.75	0.00	2,165.94	2,165.94			
12/01/19	12/25/19	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	599,431.85	0.00	1,134.92	1,134.92			
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	600,000.00	0.00	1,358.00	1,358.00			
12/01/19	12/25/19	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	387,185.93	0.00	735.65	735.65			
12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	74,477.56	0.00	98.25	98.25			
12/01/19	12/25/19	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	251,233.61	0.00	484.88	484.88			
12/01/19	12/25/19	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	1,189,901.65	0.00	2,487.42	2,487.42			
12/01/19	12/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	384,155.46	0.00	1,025.37	1,025.37			
12/01/19	12/25/19	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	630,000.00	0.00	1,098.30	1,098.30			
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	1,227,386.00	0.00	2,408.75	2,408.75			



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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>										
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWQH1	1,250,000.00	0.00	2,403.13	2,403.13			
12/01/19	12/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	703,259.94	0.00	2,024.22	2,024.22			
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2013 2.510% 11/25/2022	3137B1BS0	1,065,000.00	0.00	2,227.63	2,227.63			
12/01/19	12/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	289,535.99	0.00	1,025.68	1,025.68			
12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	326,974.64	0.00	431.33	431.33			
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.355% 07/25/2022	3137AVXN2	570,000.00	0.00	1,118.63	1,118.63			
12/01/19	12/25/19	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGO4	512,938.62	0.00	974.58	974.58			
12/01/19	12/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	219,492.42	0.00	530.81	530.81			
12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	672,114.53	0.00	886.63	886.63			
12/01/19	12/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	416,751.59	0.00	2,782.19	2,782.19			
12/01/19	12/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	1,250,000.00	0.00	2,907.29	2,907.29			
12/01/19	12/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	567,027.64	0.00	1,707.31	1,707.31			
12/05/19	12/05/19	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	0.00	9,240.00	9,240.00			
12/07/19	12/07/19	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	600,000.00	0.00	9,720.00	9,720.00			
12/08/19	12/08/19	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	300,000.00	0.00	4,350.00	4,350.00			
12/10/19	12/10/19	FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	2,475,000.00	0.00	26,296.88	26,296.88			



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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>										
12/15/19	12/15/19	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	600,000.00	0.00	860.00	860.00			
12/15/19	12/15/19	FORD CREDIT AUTO OWNER TRUST DTD 10/23/2018 3.240% 04/15/2023	34532TAD4	200,000.00	0.00	540.00	540.00			
12/15/19	12/15/19	HDMOT 2019-A A3 DTD 06/26/2019 2.340% 02/15/2024	41284WAC4	300,000.00	0.00	585.00	585.00			
12/15/19	12/15/19	FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	230,000.00	0.00	611.42	611.42			
12/15/19	12/15/19	NAROT 2018-C A3 DTD 12/12/2018 3.220% 06/15/2023	65478NAD7	200,000.00	0.00	536.67	536.67			
12/15/19	12/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	285,000.00	0.00	743.38	743.38			
12/15/19	12/15/19	HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	150,000.00	0.00	400.00	400.00			
12/15/19	12/15/19	FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	215,000.00	0.00	473.00	473.00			
12/15/19	12/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	225,000.00	0.00	630.00	630.00			
12/15/19	12/15/19	FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	245,000.00	0.00	592.08	592.08			
12/15/19	12/15/19	NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	225,000.00	0.00	609.38	609.38			
12/15/19	12/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	27,437.49	0.00	38.87	38.87			
12/15/19	12/15/19	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	175,000.00	0.00	366.04	366.04			
12/15/19	12/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	21,435.02	0.00	31.80	31.80			
12/15/19	12/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	130,258.99	0.00	193.22	193.22			
12/15/19	12/15/19	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	250,000.00	0.00	554.17	554.17			
12/16/19	12/16/19	GMCAR 2019-2 A3 DTD 04/17/2019 2.650% 02/16/2024	36257FAD2	345,000.00	0.00	761.88	761.88			



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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>										
12/18/19	12/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	170,000.00	0.00	400.92	400.92			
12/18/19	12/18/19	JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	600,000.00	0.00	10,542.00	10,542.00			
12/20/19	12/20/19	GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	170,000.00	0.00	450.50	450.50			
12/20/19	12/20/19	GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	200,000.00	0.00	496.67	496.67			
12/20/19	12/20/19	BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	125,000.00	0.00	339.58	339.58			
12/20/19	12/20/19	VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	300,000.00	0.00	497.50	497.50			
12/22/19	12/22/19	FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	1,745,000.00	0.00	23,993.75	23,993.75			
12/27/19	12/27/19	AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	600,000.00	0.00	6,600.00	6,600.00			
12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2014 2.125% 06/30/2021	912828WR7	1,500,000.00	0.00	15,937.50	15,937.50			
<b>Transaction Type Sub-Total</b>				<b>27,252,709.52</b>	<b>0.00</b>	<b>149,409.28</b>	<b>149,409.28</b>			

<b>PAYDOWNS</b>										
12/01/19	12/15/19	FREDDIE MAC SERIES 4459 NB DTD 04/01/2015 4.500% 01/01/2020	3137BHU39	23.94	23.94	0.00	23.94	(1.16)	0.00	
12/01/19	12/25/19	FANNIEMAE-ACES DTD 02/01/2013 2.509% 11/25/2022	3136ACGJ4	2,472.66	2,472.66	0.00	2,472.66	(30.52)	0.00	
12/01/19	12/25/19	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	990.24	990.24	0.00	990.24	0.02	0.00	
12/01/19	12/25/19	FHMS K006 A2 DTD 04/01/2010 4.251% 01/25/2020	31398VJ98	212,470.50	212,470.50	0.00	212,470.50	(4,315.81)	0.00	
12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	11,014.69	11,014.69	0.00	11,014.69	278.38	0.00	
12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWQG3	22,641.30	22,641.30	0.00	22,641.30	495.28	0.00	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>PAYDOWNS</b>											
	12/01/19	12/25/19	FHMS K019 A2 DTD 08/01/2012 2.272% 03/25/2022	3137ASNJ9	1,512.38	1,512.38	0.00	1,512.38	11.17	0.00	
	12/01/19	12/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	26,868.99	26,868.99	0.00	26,868.99	0.08	0.00	
	12/01/19	12/25/19	FHMS K023 A1 DTD 12/01/2012 1.583% 04/25/2022	3137AWOG3	2,508.90	2,508.90	0.00	2,508.90	54.49	0.00	
	12/01/19	12/25/19	FHMS KJ23 A1 DTD 12/01/2018 3.174% 03/01/2022	3137FKK70	82,391.25	82,391.25	0.00	82,391.25	0.66	0.00	
	12/01/19	12/25/19	FHMS K714 A2 DTD 01/01/2014 3.034% 10/25/2020	3137B6ZM6	1,675.70	1,675.70	0.00	1,675.70	(46.54)	0.00	
	12/01/19	12/25/19	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	798.54	798.54	0.00	798.54	(4.98)	0.00	
	12/01/19	12/25/19	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/25/2022	3136AEGQ4	1,057.89	1,057.89	0.00	1,057.89	(13.86)	0.00	
	12/01/19	12/25/19	FHMS J22F A1 DTD 11/01/2018 3.454% 05/25/2023	3137FJYA1	2,840.79	2,840.79	0.00	2,840.79	0.08	0.00	
	12/01/19	12/25/19	FHLMC SERIES K013 A1 DTD 05/01/2011 2.902% 08/25/2020	3137AA4V2	24,927.25	24,927.25	0.00	24,927.25	(474.20)	0.00	
	12/01/19	12/25/19	FHMS K720 A1 DTD 11/01/2015 2.316% 11/25/2021	3137BLUO9	9,318.84	9,318.84	0.00	9,318.84	(25.48)	0.00	
	12/01/19	12/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	18,902.28	18,902.28	0.00	18,902.28	(375.99)	0.00	
	12/15/19	12/15/19	JOHN DEERE ABS 2017-A A3 DTD 03/02/2017 1.780% 04/15/2021	47787XAC1	5,002.57	5,002.57	0.00	5,002.57	0.71	0.00	
	12/15/19	12/15/19	ALLY ABS 2017-2 A3 DTD 03/29/2017 1.780% 08/15/2021	02007HAC5	19,117.61	19,117.61	0.00	19,117.61	2.25	0.00	
	12/15/19	12/15/19	ALLY ABS 2017-1 A3 DTD 01/31/2017 1.700% 06/15/2021	02007PAC7	5,039.99	5,039.99	0.00	5,039.99	0.44	0.00	
<b>Transaction Type Sub-Total</b>					<b>451,576.31</b>	<b>451,576.31</b>	<b>0.00</b>	<b>451,576.31</b>	<b>(4,444.98)</b>	<b>0.00</b>	
<b>SELL</b>											
	12/02/19	12/04/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,225,000.00	1,223,591.25	4,355.62	1,227,946.87	1,531.25	(633.34)	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									
<b>SELL</b>										
12/02/19	12/04/19	US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,000,000.00	4,002,031.25	29,864.13	4,031,895.38	21,093.75	8,812.53	FIFO
12/04/19	12/06/19	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	600,000.00	603,301.20	51.33	603,352.53	3,529.20	3,359.55	FIFO
12/19/19	12/19/19	ABBOTT LABORATORIES CORP NOTES DTD 11/22/2016 2.900% 11/30/2021	002824BD1	300,000.00	305,916.00	459.17	306,375.17	4,233.00	4,616.29	FIFO
<b>Transaction Type Sub-Total</b>				<b>6,125,000.00</b>	<b>6,134,839.70</b>	<b>34,730.25</b>	<b>6,169,569.95</b>	<b>30,387.20</b>	<b>16,155.03</b>	
<b>Managed Account Sub-Total</b>					<b>(149,431.65)</b>	<b>173,762.74</b>	<b>24,331.09</b>	<b>25,942.22</b>	<b>16,155.03</b>	
<b>Total Security Transactions</b>					<b>(\$149,431.65)</b>	<b>\$173,762.74</b>	<b>\$24,331.09</b>	<b>\$25,942.22</b>	<b>\$16,155.03</b>	