



ALAMEDA COUNTY FLOOD CONTROL AND WATER CONSERVATION DISTRICT, ZONE 7

100 NORTH CANYONS PARKWAY, LIVERMORE, CA 94551 • PHONE (925) 454-5000 • FAX (925) 454-5727

September 30, 2019

Board of Directors
Zone 7 Water Agency
100 North Canyons Parkway
Livermore, CA 94551

Subject: **Investment Report as of September 30, 2019 (Unaudited)**

Dear Board Members:

Pursuant to Resolution No. 19-38, dated May 15, 2019, the Board adopted the Agency investment policy. In accordance with the investment policy, attached is the Agency quarterly informational investment report as of September 30, 2019 (unaudited). Enclosed with this report is a detailed composition of investments held in Zone 7's name by securities category as of September 30, 2019. This report reflects the market value and cost of purchase of the securities.

All Agency investments in this investment management portfolio conform to the investment policy and are in accordance with California Government Code Section 53600, et. seq. Below is the Agency's investment portfolio management summary:

Investment Type	Face Amount	Market Value	Book Value	% of Portfolio	Permitted by Agency Policy	In Compliance	Book Yield
Federal Agency Discount Notes	\$ 70,642,000	\$ 70,525,778	\$ 70,513,773	56.61%	No Limit	Yes	2.072%
Corporate Bonds (Medium Term Notes)	13,983,000	14,114,587	14,034,891	11.33%	30%	Yes	3.052%
Commercial Paper	25,210,000	25,140,233	25,140,233	20.18%	25%	Yes	2.220%
Money Market	14,783,218	14,783,218	14,783,218	11.87%	20%	Yes	1.552%
Cash	10,529	10,529	10,529	0.01%			
Total Investments	\$ 124,628,747	\$ 124,574,345	\$ 124,482,644	100.00%			2.150%
MUFG (Union Bank)	\$ 1,468,787	1,468,787	1,468,787				
Total Cash & Investments	\$ 126,097,535	\$ 126,043,132	\$ 125,951,431				2.150%


In addition, the Agency has cash and investment pooled with the Alameda County Treasury. The County Treasurer acts as the disbursing agent for these funds for the Agency and the cash and investments are invested pursuant to investment policy guidelines established by the County Treasurer for the County.

As of September 30, 2019, the County Treasurer held approximately \$156,023,349 (unaudited) for the Agency. The amount held by the County Treasurer is sufficient to meet all operating cash needs for the Agency within the next six months. Here is a link to the County investment reports: <https://treasurer.acgov.org/treasury/reports.page?>

I hereby certify that, to the best of my actual knowledge, this report includes all investments in the Agency pool investment portfolio and is in conformity with the Agency's current investment policy dated May 15, 2019.

Market value amounts are from HighMark Capital Management which provides investment management services for the Agency. MUFG Union Bank N.A provides the Agency custody services. Book value amounts include premiums or discounts and are adjusted at year end on the general ledger.

Sincerely,



Osborn Solitei,
Treasurer

Attachment:

- Agency Investment Management Portfolio as of September 30, 2019 (Unaudited)

cc. Valerie Pryor, General Manager



HMCM-Zone 7 Board Reporting

HMCM-Zone 7 Water Agency (100470)

Quarter End (Q3 Y2019)

07/01/2019 - 09/30/2019

Dated: 10/21/2019

Locked Down

Table of Contents

Dated: 10/21/2019

<u>HMCM-Dashboard (HMCM-Zone 7 Water Agency (100470))</u>	1
<u>HMCM-Maturity Report (HMCM-Zone 7 Water Agency (100470))</u>	2
<u>HMCM-Portfolio Holdings (HMCM-Zone 7 Water Agency (100470))</u>	3
<u>HMCM-Exposure - Duration (HMCM-Zone 7 Water Agency (100470))</u>	6
<u>Exposure-Security Type (HMCM-Zone 7 Water Agency (100470))</u>	9

Balance Sheet

Book Value + Accrued	124,482,643.96
Net Unrealized Gain/Loss	91,700.86
Market Value + Accrued	124,574,344.82

Cash and Fixed Income Summary

Risk Metric	Value
Cash	10,528.89
MMFund	14,783,218.38
Fixed Income	109,780,597.55
Duration	0.136
Convexity	-0.002
WAL	0.136
Years to Final Maturity	0.142
Years to Effective Maturity	0.136
Yield	1.737
Book Yield	2.150
Avg Credit Rating	AA/Aa2/AA

Exposure - Security Type

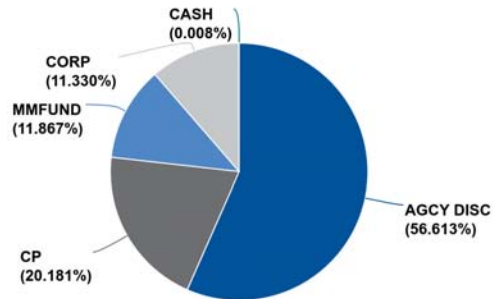
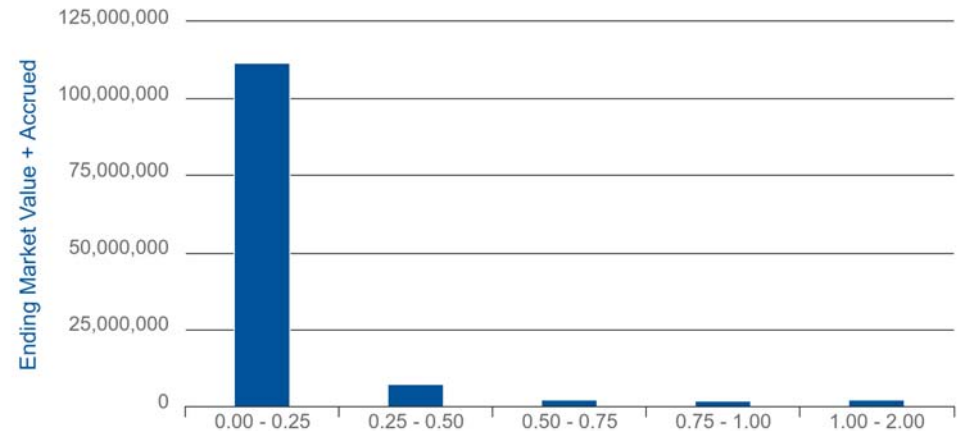


Chart calculated by: Base Market Value + Accrued

Exposure - Duration



HMCM-Maturity Report

Base Currency: USD As of 09/30/2019

HMCM-Zone 7 Water Agency (100470)

[Return to Table of Contents](#)

Dated: 10/21/2019

Effective Maturity	Current Units	Description	Coupon Rate	Coupon Type	Identifier	Moody's Rating	S&P Rating	Fitch Rating	Moody's Underlying Rating	S&P Underlying Rating	Fitch Underlying Rating	Pre-Refunded	Alt Min Tax	Base Market Value + Accrued
09/30/2019	1,063,352.76	FEDERATED GOVT OBL SVC	1.730	Fixed	60934N807	Aaa	AAAm	AAA	NA	NA	NA	N	N	1,063,352.76
09/30/2019	13,719,865.62	MORG STAN I LQ:GV ADV	1.720	Fixed	61747C608	Aaa	AAAm	AAA	NA	NA	NA	N	N	13,719,865.62
09/30/2019	10,528.89	Receivable	0.000	Fixed	CCYUSD	Aaa	AAA	AAA	NA	NA	NA	N	N	10,528.89
10/01/2019	1,575,000.00	Apple Inc.	0.000	Zero Coupon	03785EX17	P-1	A-1+	NA	NA	NA	NA	N	N	1,575,000.00
10/02/2019	1,500,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384ML0	P-1	A-1+	F1+	NA	NA	NA	N	N	1,499,925.00
10/02/2019	3,400,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384ML0	P-1	A-1+	F1+	NA	NA	NA	N	N	3,399,830.00
10/02/2019	5,920,000.00	Koch Industries, Inc.	0.000	Zero Coupon	50000EX25	P-1	A-1+	NA	NA	NA	NA	N	N	5,919,657.96
10/03/2019	4,790,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384MM8	P-1	A-1+	F1+	NA	NA	NA	N	N	4,789,521.00
10/04/2019	2,530,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384MN6	P-1	A-1+	F1+	NA	NA	NA	N	N	2,529,595.20
10/04/2019	1,900,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384MN6	P-1	A-1+	F1+	NA	NA	NA	N	N	1,899,696.00
10/08/2019	2,200,000.00	ORACLE CORP	2.250	Fixed	68389XAX3	A1	A+	A	NA	NA	NA	N	N	2,223,831.50
10/09/2019	1,500,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384MT3	P-1	A-1+	F1+	NA	NA	NA	N	N	1,499,370.00
10/09/2019	5,000,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384MT3	P-1	A-1+	F1+	NA	NA	NA	N	N	4,997,900.00
10/09/2019	1,135,000.00	Citigroup Global Markets Inc.	0.000	Zero Coupon	17327BX91	P-1	A-1	NA	NA	NA	NA	N	N	1,134,465.29
10/18/2019	1,125,000.00	The Toronto-Dominion Bank	0.000	Zero Coupon	89119BXJ0	P-1	A-1+	WR	NA	NA	NA	N	N	1,123,602.81
10/18/2019	830,000.00	The Toronto-Dominion Bank	0.000	Zero Coupon	89119BXJ0	P-1	A-1+	WR	NA	NA	NA	N	N	828,969.19
10/18/2019	3,150,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NC9	P-1	A-1+	F1+	NA	NA	NA	N	N	3,147,196.50
10/23/2019	1,200,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NH8	P-1	A-1+	F1+	NA	NA	NA	N	N	1,198,620.00
10/25/2019	800,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NK1	P-1	A-1+	F1+	NA	NA	NA	N	N	799,000.00
10/28/2019	1,197,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NN5	P-1	A-1+	F1+	NA	NA	NA	N	N	1,195,312.23
11/01/2019	2,000,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NS4	P-1	A-1+	F1+	NA	NA	NA	N	N	1,996,760.00
11/01/2019	7,600,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NS4	P-1	A-1+	F1+	NA	NA	NA	N	N	7,587,688.00
11/06/2019	10,150,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NX3	P-1	A-1+	F1+	NA	NA	NA	N	N	10,130,918.00
11/08/2019	1,375,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384NZ8	P-1	A-1+	F1+	NA	NA	NA	N	N	1,372,277.50
11/15/2019	3,100,000.00	Intercontinental Exchange, Inc.	0.000	Zero Coupon	45856XYF8	P-1	A-1	NA	NA	NA	NA	N	N	3,091,978.75
11/18/2019	2,500,000.00	The Toronto-Dominion Bank	0.000	Zero Coupon	89119BYJ9	P-1	A-1+	NA	NA	NA	NA	N	N	2,493,000.00
11/20/2019	7,550,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384PM5	P-1	A-1+	F1+	NA	NA	NA	N	N	7,530,294.50
11/20/2019	1,300,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384PM5	P-1	A-1+	F1+	NA	NA	NA	N	N	1,296,607.00
11/22/2019	6,000,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384PP8	P-1	A-1+	F1+	NA	NA	NA	N	N	5,983,680.00
12/04/2019	2,700,000.00	Intercontinental Exchange, Inc.	0.000	Zero Coupon	45856XZ42	P-1	A-1	NA	NA	NA	NA	N	N	2,690,400.00
12/09/2019	2,900,000.00	Prudential plc	0.000	Zero Coupon	7443M3Z98	P-1	A-1	F1	NA	NA	NA	N	N	2,886,048.58
12/09/2019	3,000,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384QG7	P-1	A-1+	F1+	NA	NA	NA	N	N	2,989,260.00
12/11/2019	1,400,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384QJ1	P-1	A-1+	F1+	NA	NA	NA	N	N	1,394,834.00
12/13/2019	3,300,000.00	FEDERAL HOME LOAN BANKS	0.000	Zero Coupon	313384QL6	P-1	A-1+	F1+	NA	NA	NA	N	N	3,287,493.00
12/23/2019	2,200,000.00	US BANK NA	2.350	Fixed	90331HNJ8	A1	AA-	AA-	NA	NA	NA	N	N	2,211,327.56
01/15/2020	2,500,000.00	WELLS FARGO BANK NA	2.400	Fixed	94988J5L7	Aa2	A+	AA-	NA	NA	NA	N	N	2,514,866.67
02/21/2020	3,425,000.00	J.P. Morgan Securities LLC	0.000	Zero Coupon	46640PBM4	P-1	A-1	NA	NA	NA	NA	N	N	3,397,110.03
04/01/2020	1,250,000.00	CITIBANK NA	3.050	Fixed	17325FAN8	Aa3	A+	A+	NA	NA	NA	N	N	1,272,222.92
05/12/2020	2,000,000.00	CITIBANK NA	2.100	Fixed	17325FAE8	Aa3	A+	A+	NA	NA	NA	N	N	2,013,356.67
07/17/2020	1,872,000.00	BANK OF NEW YORK MELLON CORP	2.600	Fixed	06406HDD8	A1	A	AA-	NA	NA	NA	N	N	1,886,803.36
01/15/2021	1,000,000.00	WELLS FARGO BANK NA	2.600	Fixed	94988J5N3	Aa2	A+	AA-	NA	NA	NA	N	N	1,012,738.89
03/15/2021	961,000.00	BANK OF NEW YORK MELLON CORP	2.500	Fixed	06406FAA1	A1	A	AA-	NA	NA	NA	N	N	979,439.45
11/19/2019	124,628,747.27	---	0.480	---	---	Aa1	AA	AA+	NA	NA	NA	N	N	124,574,344.82

* Weighted by: Base Market Value + Accrued. * Holdings Displayed by: Lot.

HMCM-Portfolio Holdings

Base Currency: USD As of 09/30/2019

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

[Return to Table of Contents](#)

AGCY DISC

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
FEDERAL HOME LOAN BANKS 313384ML0	0.000	1,500,000.00 1,500,000.00	08/28/2019 10/02/2019	---	99.803 1,497,039.58	0.00 0.00	2,875.84	0.00 1,499,915.42	2.042	2 AGCY DISC	1.205%	1,499,925.00
FEDERAL HOME LOAN BANKS 313384ML0	0.000	3,400,000.00 3,400,000.00	09/18/2019 10/02/2019	---	99.922 3,397,355.56	0.00 0.00	2,455.55	0.00 3,399,811.11	2.011	2 AGCY DISC	2.731%	3,399,830.00
FEDERAL HOME LOAN BANKS 313384MM8	0.000	4,790,000.00 4,790,000.00	09/10/2019 10/03/2019	---	99.872 4,783,848.84	0.00 0.00	5,616.28	0.00 4,789,465.12	2.021	3 AGCY DISC	3.847%	4,789,521.00
FEDERAL HOME LOAN BANKS 313384MN6	0.000	2,530,000.00 2,530,000.00	08/12/2019 10/04/2019	---	99.703 2,522,483.51	0.00 0.00	7,091.03	0.00 2,529,574.54	2.031	4 AGCY DISC	2.032%	2,529,595.20
FEDERAL HOME LOAN BANKS 313384MN6	0.000	1,900,000.00 1,900,000.00	08/28/2019 10/04/2019	---	99.791 1,896,035.86	0.00 0.00	3,642.72	0.00 1,899,678.58	2.042	4 AGCY DISC	1.526%	1,899,696.00
FEDERAL HOME LOAN BANKS 313384MT3	0.000	1,500,000.00 1,500,000.00	08/15/2019 10/09/2019	---	99.688 1,495,325.00	0.00 0.00	3,995.00	0.00 1,499,320.00	2.054	9 AGCY DISC	1.204%	1,499,370.00
FEDERAL HOME LOAN BANKS 313384MT3	0.000	5,000,000.00 5,000,000.00	08/14/2019 10/09/2019	---	99.684 4,984,211.11	0.00 0.00	13,533.33	0.00 4,997,744.44	2.044	9 AGCY DISC	4.015%	4,997,900.00
FEDERAL HOME LOAN BANKS 313384NC9	0.000	3,150,000.00 3,150,000.00	05/06/2019 10/18/2019	---	98.900 3,115,350.00	0.00 0.00	31,080.00	0.00 3,146,430.00	2.428	18 AGCY DISC	2.528%	3,147,196.50
FEDERAL HOME LOAN BANKS 313384NH8	0.000	1,200,000.00 1,200,000.00	09/20/2019 10/23/2019	---	99.822 1,197,866.00	0.00 0.00	711.33	0.00 1,198,577.33	1.951	23 AGCY DISC	0.963%	1,198,620.00
FEDERAL HOME LOAN BANKS 313384NK1	0.000	800,000.00 800,000.00	09/20/2019 10/25/2019	---	99.811 798,491.11	0.00 0.00	474.22	0.00 798,965.33	1.951	25 AGCY DISC	0.642%	799,000.00
FEDERAL HOME LOAN BANKS 313384NN5	0.000	1,197,000.00 1,197,000.00	09/25/2019 10/28/2019	---	99.824 1,194,893.28	0.00 0.00	383.04	0.00 1,195,276.32	1.931	28 AGCY DISC	0.960%	1,195,312.23
FEDERAL HOME LOAN BANKS 313384NS4	0.000	2,000,000.00 2,000,000.00	09/13/2019 11/01/2019	---	99.730 1,994,610.00	0.00 0.00	1,980.00	0.00 1,996,590.00	1.993	32 AGCY DISC	1.604%	1,996,760.00
FEDERAL HOME LOAN BANKS 313384NS4	0.000	7,600,000.00 7,600,000.00	09/25/2019 11/01/2019	---	99.803 7,585,002.67	0.00 0.00	2,432.00	0.00 7,587,434.67	1.931	32 AGCY DISC	6.095%	7,587,688.00
FEDERAL HOME LOAN BANKS 313384NX3	0.000	10,150,000.00 10,150,000.00	09/25/2019 11/06/2019	---	99.776 10,127,264.00	0.00 0.00	3,248.00	0.00 10,130,512.00	1.931	37 AGCY DISC	8.138%	10,130,918.00
FEDERAL HOME LOAN BANKS 313384NZ8	0.000	1,375,000.00 1,375,000.00	09/25/2019 11/08/2019	---	99.765 1,371,764.93	0.00 0.00	441.15	0.00 1,372,206.08	1.937	39 AGCY DISC	1.102%	1,372,277.50
FEDERAL HOME LOAN BANKS 313384PM5	0.000	7,550,000.00 7,550,000.00	05/24/2019 11/20/2019	---	98.825 7,461,287.50	0.00 0.00	64,070.14	0.00 7,525,357.64	2.378	51 AGCY DISC	6.045%	7,530,294.50
FEDERAL HOME LOAN BANKS 313384PM5	0.000	1,300,000.00 1,300,000.00	09/23/2019 11/20/2019	---	99.687 1,295,936.78	0.00 0.00	560.44	0.00 1,296,497.22	1.953	51 AGCY DISC	1.042%	1,296,607.00
FEDERAL HOME LOAN BANKS 313384PP8	0.000	6,000,000.00 6,000,000.00	05/24/2019 11/22/2019	---	98.813 5,928,777.33	0.00 0.00	50,873.34	0.00 5,979,650.67	2.376	53 AGCY DISC	4.804%	5,983,680.00
FEDERAL HOME LOAN BANKS 313384QG7	0.000	3,000,000.00 3,000,000.00	09/25/2019 12/09/2019	---	99.600 2,988,000.00	0.00 0.00	960.00	0.00 2,988,960.00	1.933	70 AGCY DISC	2.401%	2,989,260.00
FEDERAL HOME LOAN BANKS 313384QJ1	0.000	1,400,000.00 1,400,000.00	09/25/2019 12/11/2019	---	99.586 1,394,202.76	0.00 0.00	451.73	0.00 1,394,654.49	1.949	72 AGCY DISC	1.120%	1,394,834.00
FEDERAL HOME LOAN BANKS 313384QL6	0.000	3,300,000.00 3,300,000.00	09/25/2019 12/13/2019	---	99.579 3,286,096.00	0.00 0.00	1,056.00	0.00 3,287,152.00	1.933	74 AGCY DISC	2.641%	3,287,493.00
FEDERAL HOME LOAN BANKS	0.000	70,642,000.00 70,642,000.00	--- 11/02/2019	---	99.539 70,315,841.82	0.00 0.00	197,931.14	0.00 70,513,772.96	2.072	33 AGCY DISC	56.645%	70,525,777.93

CASH

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
Receivable CCYUSD	0.000	0.00 10,528.89	--- 09/30/2019	---	1.000 10,528.89	0.00 0.00	0.00	0.00 10,528.89	0.000	0 CASH	0.008%	10,528.89
Receivable CCYUSD	0.000	0.00 10,528.89	--- 09/30/2019	---	1.000 10,528.89	0.00 0.00	0.00	0.00 10,528.89	0.000	0 CASH	0.008%	10,528.89

HMCM-Portfolio Holdings

Base Currency: USD As of 09/30/2019

HMCM-Zone 7 Water Agency (100470)

[Return to Table of Contents](#)

Dated: 10/21/2019

CORP

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
BANK OF NEW YORK MELLON CORP 06406FAA1	2.500	961,000.00 961,000.00	01/29/2019 03/15/2021	03/15/2021	98.978 951,178.58	6,940.56 0.00	2,981.72	11,078.19 965,238.49	2.980	532 CORP	0.775%	979,439.45
BANK OF NEW YORK MELLON CORP 06406HDD8	2.600	1,872,000.00 1,872,000.00	10/19/2018 07/17/2020	07/17/2020	98.970 1,852,718.40	8,382.40 0.00	10,016.04	5,948.80 1,868,683.24	3.183	291 CORP	1.501%	1,886,803.36
CITIBANK NA 17325FAE8	2.100	2,000,000.00 2,000,000.00	11/14/2018 05/12/2020	05/12/2020	98.184 1,963,680.00	17,733.33 0.00	20,240.83	12,716.67 1,996,637.50	3.290	225 CORP	1.604%	2,013,356.67
CITIBANK NA 17325FAN8	3.050	1,250,000.00 1,250,000.00	10/19/2018 04/01/2020	04/01/2020	99.745 1,246,812.50	17,791.67 0.00	1,975.11	15,885.42 1,264,673.03	3.221	184 CORP	1.016%	1,272,222.92
ORACLE CORP 68389XAX3	2.250	2,200,000.00 2,200,000.00	09/07/2018 10/08/2019	---	99.595 2,191,090.00	20,487.50 0.00	8,752.50	23,787.50 2,223,630.00	2.630	8 CORP	1.786%	2,223,831.50
US BANK NA 90331HNJ8	2.350	2,200,000.00 2,200,000.00	10/22/2018 12/23/2019	12/23/2019	99.082 2,179,804.00	12,781.39 0.00	15,169.05	9,765.56 2,204,738.60	3.101	84 CORP	1.771%	2,211,327.56
WELLS FARGO BANK NA 94988J5L7	2.400	2,500,000.00 2,500,000.00	11/28/2018 01/15/2020	---	99.139 2,478,475.00	22,166.67 0.00	16,000.42	12,666.67 2,507,142.09	3.180	107 CORP	2.014%	2,514,866.67
WELLS FARGO BANK NA 94988J5N3	2.600	1,000,000.00 1,000,000.00	05/24/2019 01/15/2021	---	99.829 998,290.00	9,316.67 0.00	369.27	5,488.89 1,004,148.16	2.706	473 CORP	0.807%	1,012,738.89
---	2.432	13,983,000.00	---	---	99.136	115,600.19	75,504.95	97,337.69	3.052	192 CORP	11.275%	14,114,587.01
---		13,983,000.00	04/09/2020		13,862,048.48	0.00		14,034,891.12				

CP

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
Apple Inc. 03785EX17	0.000	1,575,000.00 1,575,000.00	01/29/2019 10/01/2019	---	98.183 1,546,380.94	0.00 0.00	28,619.06	0.00 1,575,000.00	2.713	1 CP	1.265%	1,575,000.00
Citigroup Global Markets Inc. 17327BX91	0.000	1,135,000.00 1,135,000.00	08/19/2019 10/09/2019	---	99.700 1,131,591.22	0.00 0.00	2,874.07	0.00 1,134,465.29	2.134	9 CP	0.911%	1,134,465.29
Intercontinental Exchange, Inc. 45856XYF8	0.000	3,100,000.00 3,100,000.00	08/19/2019 11/15/2019	---	99.494 3,084,314.00	0.00 0.00	7,664.75	0.00 3,091,978.75	2.086	46 CP	2.484%	3,091,978.75
Intercontinental Exchange, Inc. 45856XZ42	0.000	2,700,000.00 2,700,000.00	09/05/2019 12/04/2019	---	99.500 2,686,500.00	0.00 0.00	3,900.00	0.00 2,690,400.00	2.015	65 CP	2.161%	2,690,400.00
J.P. Morgan Securities LLC 46640PBM4	0.000	3,425,000.00 3,425,000.00	09/24/2019 02/21/2020	---	99.146 3,395,744.79	0.00 0.00	1,365.24	0.00 3,397,110.03	2.069	144 CP	2.729%	3,397,110.03
Koch Industries, Inc. 50000EX25	0.000	5,920,000.00 5,920,000.00	09/12/2019 10/02/2019	---	99.884 5,913,159.11	0.00 0.00	6,498.85	0.00 5,919,657.96	2.092	2 CP	4.755%	5,919,657.96
Prudential plc 7443M3Z98	0.000	2,900,000.00 2,900,000.00	04/10/2019 12/09/2019	---	98.306 2,850,866.75	0.00 0.00	35,181.83	0.00 2,886,048.58	2.548	70 CP	2.318%	2,886,048.58
The Toronto-Dominion Bank 89119BXJ0	0.000	1,125,000.00 1,125,000.00	03/07/2019 10/18/2019	---	98.356 1,106,507.81	0.00 0.00	17,095.00	0.00 1,123,602.81	2.670	18 CP	0.903%	1,123,602.81
The Toronto-Dominion Bank 89119BXJ0	0.000	830,000.00 830,000.00	03/08/2019 10/18/2019	---	98.364 816,417.51	0.00 0.00	12,551.68	0.00 828,969.19	2.669	18 CP	0.666%	828,969.19
The Toronto-Dominion Bank 89119BYJ9	0.000	2,500,000.00 2,500,000.00	08/12/2019 11/18/2019	---	99.428 2,485,708.33	0.00 0.00	7,291.67	0.00 2,493,000.00	2.117	49 CP	2.003%	2,493,000.00
---	0.000	25,210,000.00	---	---	99.236	0.00	123,042.15	0.00	2.220	47 CP	20.196%	25,140,232.61
---		25,210,000.00	11/16/2019		25,017,190.46	0.00		25,140,232.61				

MMFUND

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
FEDERATED GOVT OBL SVC 60934N807	1.730	0.00 1,063,352.76	---	---	1.000 1,063,352.76	0.00 0.00	0.00	0.00 1,063,352.76	1.580	0 MMFUND	0.854%	1,063,352.76

HMCM-Portfolio Holdings

Base Currency: USD As of 09/30/2019

[Return to Table of Contents](#)

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
MORG STAN I LQ:GV ADV 61747C608	1.720	0.00 13,719,865.62	--- 09/30/2019	---	1.000 13,719,865.62	0.00 0.00	0.00	0.00 13,719,865.62	1.550	0 MMFUND	11.022%	13,719,865.62
---	1.721	0.00 14,783,218.38	--- 09/30/2019	---	1.000 14,783,218.38	0.00 0.00	0.00	0.00 14,783,218.38	1.552	0 MMFUND	11.876%	14,783,218.38

Summary

Description, Identifier	Coupon Rate	Current Face Value, Base Original Units	Settle Date, Effective Maturity	Next Call Date	Original Price, Base Original Cost	Original Purchased Accrued, Remaining Original Purchase Accrued	Net Accumulated Amortization/ Accretion	Accrued Balance, Book Value + Accrued	Book Yield	Days Left to Effective Maturity, Security Type	% Of Book Value + Accrued	Base Market Value + Accrued
---	0.480	109,835,000.00	---	---	87.730	115,600.19	396,478.24	97,337.69	2.150	50	100.000%	124,574,344.82
---		124,628,747.27	11/19/2019		123,988,828.03	0.00		124,482,643.96		---		

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.

* Days Left to Effective Maturity = [Effective Maturity]-[As Of Date], Summary Calculation: Weighted Average.

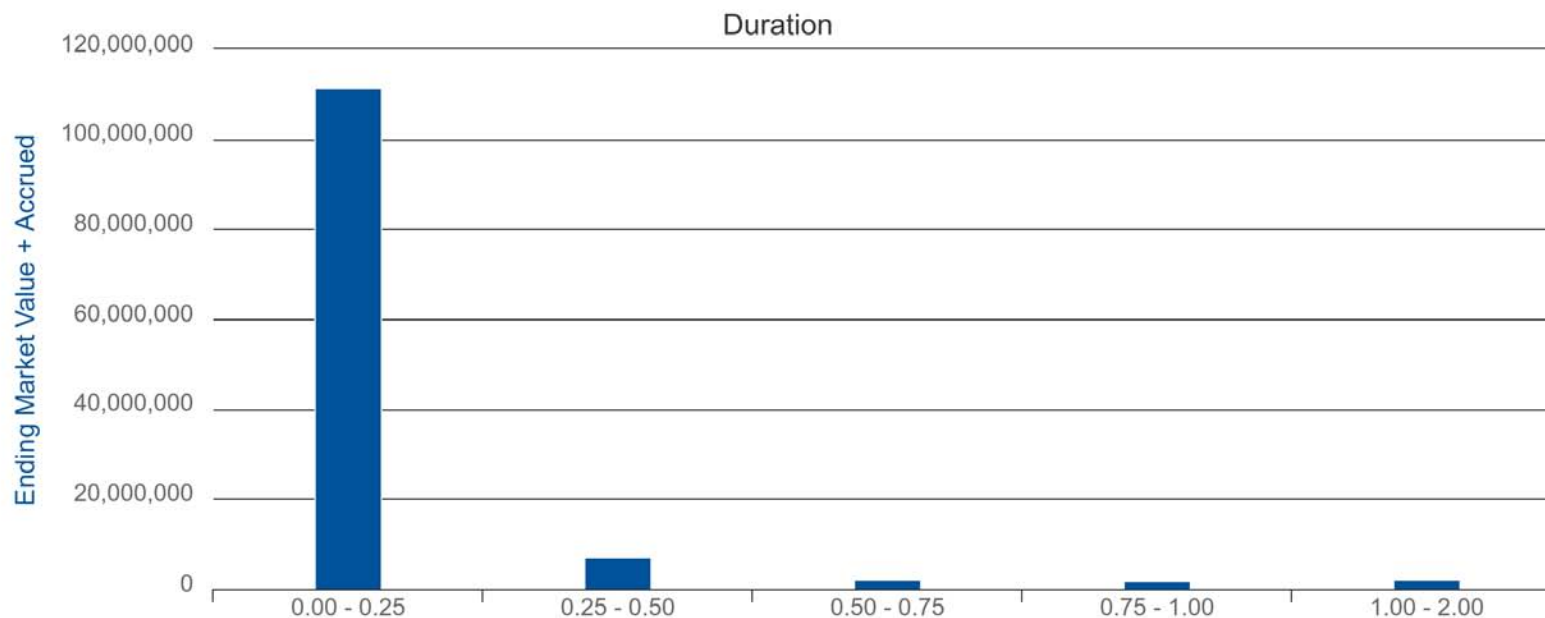
HMCM-Exposure - Duration

As of 09/30/2019

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

[Return to Table of Contents](#)



0.00 - 0.25

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
FEDERATED GOVT OBL SVC 60934N807	MMFUND	1,063,352.76	USD	09/30/2019	09/30/2019	1.0000	1.580	0.000	0.000	1,063,352.76	0.00	0.00	0.00	1,063,352.76
MORG STAN I LQ:GV ADV 61747C608	MMFUND	13,719,865.62	USD	09/30/2019	09/30/2019	1.0000	1.550	0.000	0.000	13,719,865.62	0.00	0.00	0.00	13,719,865.62
Receivable CCYUSD	CASH	10,528.89	USD	09/30/2019	09/30/2019	1.0000	0.000	0.000	0.000	10,528.89	0.00	0.00	0.00	10,528.89
Apple Inc. 03785EX17	CP	1,575,000.00	USD	10/01/2019	10/01/2019	100.0000	0.000	0.003	0.000	1,575,000.00	0.00	0.00	0.00	1,575,000.00
FEDERAL HOME LOAN BANKS 313384ML0	AGCY DISC	1,500,000.00	USD	10/02/2019	10/02/2019	99.9950	0.913	0.005	0.000	1,499,915.42	9.58	0.00	0.00	1,499,925.00
FEDERAL HOME LOAN BANKS 313384ML0	AGCY DISC	3,400,000.00	USD	10/02/2019	10/02/2019	99.9950	0.913	0.005	0.000	3,399,811.11	18.89	0.00	0.00	3,399,830.00
Koch Industries, Inc. 50000EX25	CP	5,920,000.00	USD	10/02/2019	10/02/2019	99.9942	1.040	0.006	0.000	5,919,657.96	0.00	0.00	0.00	5,919,657.96
FEDERAL HOME LOAN BANKS 313384MM8	AGCY DISC	4,790,000.00	USD	10/03/2019	10/03/2019	99.9900	1.217	0.008	0.000	4,789,465.12	55.88	0.00	0.00	4,789,521.00
FEDERAL HOME LOAN BANKS 313384MN6	AGCY DISC	2,530,000.00	USD	10/04/2019	10/04/2019	99.9840	1.460	0.011	0.000	2,529,574.54	20.66	0.00	0.00	2,529,595.20
FEDERAL HOME LOAN BANKS 313384MN6	AGCY DISC	1,900,000.00	USD	10/04/2019	10/04/2019	99.9840	1.460	0.011	0.000	1,899,678.58	17.42	0.00	0.00	1,899,696.00
ORACLE CORP 68389XAX3	CORP	2,200,000.00	USD	10/08/2019	10/08/2019	100.0020	2.137	0.022	0.000	2,199,842.50	201.50	0.00	23,787.50	2,223,831.50
FEDERAL HOME LOAN BANKS 313384MT3	AGCY DISC	1,500,000.00	USD	10/09/2019	10/09/2019	99.9580	1.704	0.025	0.000	1,499,320.00	50.00	0.00	0.00	1,499,370.00
FEDERAL HOME LOAN BANKS 313384MT3	AGCY DISC	5,000,000.00	USD	10/09/2019	10/09/2019	99.9580	1.704	0.025	0.000	4,997,744.44	155.56	0.00	0.00	4,997,900.00

HMCM-Exposure - Duration

As of 09/30/2019

[Return to Table of Contents](#)

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
Citigroup Global Markets Inc. 17327BX91	CP	1,135,000.00	USD	10/09/2019	10/09/2019	99.9529	1.884	0.025	0.000	1,134,465.29	0.00	0.00	0.00	1,134,465.29
FEDERAL HOME LOAN BANKS 313384NC9	AGCY DISC	3,150,000.00	USD	10/18/2019	10/18/2019	99.9110	1.806	0.049	0.000	3,146,430.00	766.50	0.00	0.00	3,147,196.50
The Toronto-Dominion Bank 89119BXJ0	CP	1,125,000.00	USD	10/18/2019	10/18/2019	99.8758	2.484	0.050	0.000	1,123,602.81	0.00	0.00	0.00	1,123,602.81
The Toronto-Dominion Bank 89119BXJ0	CP	830,000.00	USD	10/18/2019	10/18/2019	99.8758	2.484	0.050	0.000	828,969.19	0.00	0.00	0.00	828,969.19
FEDERAL HOME LOAN BANKS 313384NH8	AGCY DISC	1,200,000.00	USD	10/23/2019	10/23/2019	99.8850	1.827	0.063	0.000	1,198,577.33	42.67	0.00	0.00	1,198,620.00
FEDERAL HOME LOAN BANKS 313384NK1	AGCY DISC	800,000.00	USD	10/25/2019	10/25/2019	99.8750	1.827	0.068	0.000	798,965.33	34.67	0.00	0.00	799,000.00
FEDERAL HOME LOAN BANKS 313384NN5	AGCY DISC	1,197,000.00	USD	10/28/2019	10/28/2019	99.8590	1.841	0.077	0.000	1,195,276.32	35.91	0.00	0.00	1,195,312.23
FEDERAL HOME LOAN BANKS 313384NS4	AGCY DISC	2,000,000.00	USD	11/01/2019	11/01/2019	99.8380	1.851	0.088	0.000	1,996,590.00	170.00	0.00	0.00	1,996,760.00
FEDERAL HOME LOAN BANKS 313384NS4	AGCY DISC	7,600,000.00	USD	11/01/2019	11/01/2019	99.8380	1.851	0.088	0.000	7,587,434.67	253.33	0.00	0.00	7,587,688.00
FEDERAL HOME LOAN BANKS 313384NX3	AGCY DISC	10,150,000.00	USD	11/06/2019	11/06/2019	99.8120	1.858	0.101	0.000	10,130,512.00	406.00	0.00	0.00	10,130,918.00
FEDERAL HOME LOAN BANKS 313384NZ8	AGCY DISC	1,375,000.00	USD	11/08/2019	11/08/2019	99.8020	1.857	0.107	0.000	1,372,206.08	71.42	0.00	0.00	1,372,277.50
Intercontinental Exchange, Inc. 45856XYF8	CP	3,100,000.00	USD	11/15/2019	11/15/2019	99.7412	2.025	0.128	0.001	3,091,978.75	0.00	0.00	0.00	3,091,978.75
The Toronto-Dominion Bank 89119BYJ9	CP	2,500,000.00	USD	11/18/2019	11/18/2019	99.7200	2.057	0.136	0.001	2,493,000.00	0.00	0.00	0.00	2,493,000.00
FEDERAL HOME LOAN BANKS 313384PM5	AGCY DISC	7,550,000.00	USD	11/20/2019	11/20/2019	99.7390	1.873	0.139	0.000	7,525,357.64	4,936.86	0.00	0.00	7,530,294.50
FEDERAL HOME LOAN BANKS 313384PM5	AGCY DISC	1,300,000.00	USD	11/20/2019	11/20/2019	99.7390	1.873	0.139	0.000	1,296,497.22	109.78	0.00	0.00	1,296,607.00
FEDERAL HOME LOAN BANKS 313384PP8	AGCY DISC	6,000,000.00	USD	11/22/2019	11/22/2019	99.7280	1.878	0.145	0.000	5,979,650.67	4,029.33	0.00	0.00	5,983,680.00
Intercontinental Exchange, Inc. 45856XZ42	CP	2,700,000.00	USD	12/04/2019	12/04/2019	99.6444	1.969	0.181	0.002	2,690,400.00	0.00	0.00	0.00	2,690,400.00
FEDERAL HOME LOAN BANKS 313384QG7	AGCY DISC	3,000,000.00	USD	12/09/2019	12/09/2019	99.6420	1.873	0.191	0.001	2,988,960.00	300.00	0.00	0.00	2,989,260.00
Prudential plc 7443M3Z98	CP	2,900,000.00	USD	12/09/2019	12/09/2019	99.5189	2.474	0.195	0.002	2,886,048.58	0.00	0.00	0.00	2,886,048.58
FEDERAL HOME LOAN BANKS 313384QJ1	AGCY DISC	1,400,000.00	USD	12/11/2019	12/11/2019	99.6310	1.878	0.197	0.001	1,394,654.49	179.51	0.00	0.00	1,394,834.00
FEDERAL HOME LOAN BANKS 313384QL6	AGCY DISC	3,300,000.00	USD	12/13/2019	12/13/2019	99.6210	1.877	0.202	0.001	3,287,152.00	341.00	0.00	0.00	3,287,493.00
US BANK NA 90331HNJ8	CORP	2,200,000.00	USD	12/23/2019	01/23/2020	100.0710	2.032	0.249	-0.073	2,194,973.05	6,588.95	0.00	9,765.56	2,211,327.56
---	---	111,620,747.27	USD	10/29/2019	10/29/2019	86.7245	1.702	0.079	-0.001	111,445,458.36	18,795.42	0.00	33,553.06	111,497,806.83

0.25 - 0.50

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
WELLS FARGO BANK NA 94988J5L7	CORP	2,500,000.00	USD	01/15/2020	01/15/2020	100.0880	2.086	0.290	0.002	2,494,475.42	7,724.58	0.00	12,666.67	2,514,866.67
J.P. Morgan Securities LLC 46640PBM4	CP	3,425,000.00	USD	02/21/2020	02/21/2020	99.1857	2.036	0.403	0.005	3,397,110.03	0.00	0.00	0.00	3,397,110.03
CITIBANK NA 17325FAN8	CORP	1,250,000.00	USD	04/01/2020	05/01/2020	100.5070	2.031	0.493	0.004	1,248,787.61	7,549.89	0.00	15,885.42	1,272,222.92

HMCM-Exposure - Duration

As of 09/30/2019

[Return to Table of Contents](#)

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
---	---	7,175,000.00	USD	02/15/2020	02/20/2020	99.7355	2.053	0.379	0.004	7,140,373.07	15,274.46	0.00	28,552.08	7,184,199.62

0.50 - 0.75

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
CITIBANK NA 17325FAE8	CORP	2,000,000.00	USD	05/12/2020	06/12/2020	100.0320	2.047	0.643	-0.120	1,983,920.83	16,719.17	0.00	12,716.67	2,013,356.67
CITIBANK NA 17325FAE8	CORP	2,000,000.00	USD	05/12/2020	06/12/2020	100.0320	2.047	0.643	-0.120	1,983,920.83	16,719.17	0.00	12,716.67	2,013,356.67

0.75 - 1.00

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
BANK OF NEW YORK MELLON CORP 06406HDD8	CORP	1,872,000.00	USD	07/17/2020	08/17/2020	100.4730	1.999	0.787	-0.005	1,862,734.44	18,120.12	0.00	5,948.80	1,886,803.36
BANK OF NEW YORK MELLON CORP 06406HDD8	CORP	1,872,000.00	USD	07/17/2020	08/17/2020	100.4730	1.999	0.787	-0.005	1,862,734.44	18,120.12	0.00	5,948.80	1,886,803.36

1.00 - 2.00

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
WELLS FARGO BANK NA 94988J5N3	CORP	1,000,000.00	USD	01/15/2021	01/15/2021	100.7250	2.027	1.260	0.022	998,659.27	8,590.73	0.00	5,488.89	1,012,738.89
BANK OF NEW YORK MELLON CORP 06406FAA1	CORP	961,000.00	USD	03/15/2021	04/15/2021	100.7660	1.965	1.408	0.027	954,160.30	14,200.96	0.00	11,078.19	979,439.45
---	CORP	1,961,000.00	USD	02/13/2021	02/28/2021	100.7452	1.997	1.333	0.024	1,952,819.57	22,791.69	0.00	16,567.08	1,992,178.34

Summary

Description, Identifier	Security Type	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Ending Market Price	Ending Yield	Duration	Convexity	Ending Book Value	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
---	---	124,628,747.27	USD	11/19/2019	11/21/2019	88.1224	1.737	0.136	-0.002	124,385,306.27	91,700.86	0.00	97,337.69	124,574,344.82

* Grouped by: Duration. * Groups Sorted by: Duration. * Weighted by: Ending Market Value + Accrued.

Exposure-Security Type

As of 09/30/2019

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

[Return to Table of Contents](#)

Security Type Category

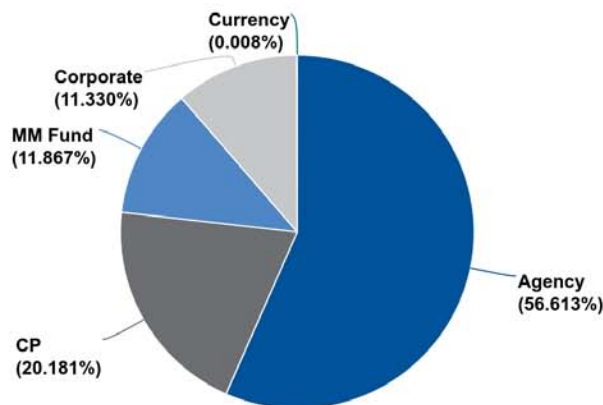


Chart calculated by: Ending Market Value + Accrued

Agency

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
FEDERAL HOME LOAN BANKS 313384QL6	3,300,000.00	USD	12/13/2019	12/13/2019	Agency	3,287,152.00	Agency	341.00	0.00	0.00	3,287,493.00
FEDERAL HOME LOAN BANKS 313384QJ1	1,400,000.00	USD	12/11/2019	12/11/2019	Agency	1,394,654.49	Agency	179.51	0.00	0.00	1,394,834.00
FEDERAL HOME LOAN BANKS 313384QG7	3,000,000.00	USD	12/09/2019	12/09/2019	Agency	2,988,960.00	Agency	300.00	0.00	0.00	2,989,260.00
FEDERAL HOME LOAN BANKS 313384PP8	6,000,000.00	USD	11/22/2019	11/22/2019	Agency	5,979,650.67	Agency	4,029.33	0.00	0.00	5,983,680.00
FEDERAL HOME LOAN BANKS 313384PM5	7,550,000.00	USD	11/20/2019	11/20/2019	Agency	7,525,357.64	Agency	4,936.86	0.00	0.00	7,530,294.50
FEDERAL HOME LOAN BANKS 313384PM5	1,300,000.00	USD	11/20/2019	11/20/2019	Agency	1,296,497.22	Agency	109.78	0.00	0.00	1,296,607.00
FEDERAL HOME LOAN BANKS 313384NZ8	1,375,000.00	USD	11/08/2019	11/08/2019	Agency	1,372,206.08	Agency	71.42	0.00	0.00	1,372,277.50
FEDERAL HOME LOAN BANKS 313384NX3	10,150,000.00	USD	11/06/2019	11/06/2019	Agency	10,130,512.00	Agency	406.00	0.00	0.00	10,130,918.00
FEDERAL HOME LOAN BANKS 313384NS4	2,000,000.00	USD	11/01/2019	11/01/2019	Agency	1,996,590.00	Agency	170.00	0.00	0.00	1,996,760.00
FEDERAL HOME LOAN BANKS 313384NS4	7,600,000.00	USD	11/01/2019	11/01/2019	Agency	7,587,434.67	Agency	253.33	0.00	0.00	7,587,688.00
FEDERAL HOME LOAN BANKS 313384NN5	1,197,000.00	USD	10/28/2019	10/28/2019	Agency	1,195,276.32	Agency	35.91	0.00	0.00	1,195,312.23
FEDERAL HOME LOAN BANKS 313384NK1	800,000.00	USD	10/25/2019	10/25/2019	Agency	798,965.33	Agency	34.67	0.00	0.00	799,000.00
FEDERAL HOME LOAN BANKS 313384NH8	1,200,000.00	USD	10/23/2019	10/23/2019	Agency	1,198,577.33	Agency	42.67	0.00	0.00	1,198,620.00

Exposure-Security Type

As of 09/30/2019

[Return to Table of Contents](#)

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
FEDERAL HOME LOAN BANKS 313384NC9	3,150,000.00	USD	10/18/2019	10/18/2019	Agency	3,146,430.00	Agency	766.50	0.00	0.00	3,147,196.50
FEDERAL HOME LOAN BANKS 313384MT3	1,500,000.00	USD	10/09/2019	10/09/2019	Agency	1,499,320.00	Agency	50.00	0.00	0.00	1,499,370.00
FEDERAL HOME LOAN BANKS 313384MT3	5,000,000.00	USD	10/09/2019	10/09/2019	Agency	4,997,744.44	Agency	155.56	0.00	0.00	4,997,900.00
FEDERAL HOME LOAN BANKS 313384MN6	2,530,000.00	USD	10/04/2019	10/04/2019	Agency	2,529,574.54	Agency	20.66	0.00	0.00	2,529,595.20
FEDERAL HOME LOAN BANKS 313384MN6	1,900,000.00	USD	10/04/2019	10/04/2019	Agency	1,899,678.58	Agency	17.42	0.00	0.00	1,899,696.00
FEDERAL HOME LOAN BANKS 313384MM8	4,790,000.00	USD	10/03/2019	10/03/2019	Agency	4,789,465.12	Agency	55.88	0.00	0.00	4,789,521.00
FEDERAL HOME LOAN BANKS 313384ML0	1,500,000.00	USD	10/02/2019	10/02/2019	Agency	1,499,915.42	Agency	9.58	0.00	0.00	1,499,925.00
FEDERAL HOME LOAN BANKS 313384ML0	3,400,000.00	USD	10/02/2019	10/02/2019	Agency	3,399,811.11	Agency	18.89	0.00	0.00	3,399,830.00
FEDERAL HOME LOAN BANKS ---	70,642,000.00	USD	11/02/2019	---	Agency	70,513,772.96	Agency	12,004.97	0.00	0.00	70,525,777.93

CP

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
Prudential plc 7443M3Z98	2,900,000.00	USD	12/09/2019	12/09/2019	CP	2,886,048.58	Financial	0.00	0.00	0.00	2,886,048.58
Intercontinental Exchange, Inc. 45856XZ42	2,700,000.00	USD	12/04/2019	12/04/2019	CP	2,690,400.00	Financial	0.00	0.00	0.00	2,690,400.00
The Toronto-Dominion Bank 89119BYJ9	2,500,000.00	USD	11/18/2019	11/18/2019	CP	2,493,000.00	Financial	0.00	0.00	0.00	2,493,000.00
Intercontinental Exchange, Inc. 45856XYF8	3,100,000.00	USD	11/15/2019	11/15/2019	CP	3,091,978.75	Financial	0.00	0.00	0.00	3,091,978.75
The Toronto-Dominion Bank 89119BXJ0	1,125,000.00	USD	10/18/2019	10/18/2019	CP	1,123,602.81	Financial	0.00	0.00	0.00	1,123,602.81
The Toronto-Dominion Bank 89119BXJ0	830,000.00	USD	10/18/2019	10/18/2019	CP	828,969.19	Financial	0.00	0.00	0.00	828,969.19
Citigroup Global Markets Inc. 17327BX91	1,135,000.00	USD	10/09/2019	10/09/2019	CP	1,134,465.29	Financial	0.00	0.00	0.00	1,134,465.29
Koch Industries, Inc. 50000EX25	5,920,000.00	USD	10/02/2019	10/02/2019	CP	5,919,657.96	Industrial	0.00	0.00	0.00	5,919,657.96
Apple Inc. 03785EX17	1,575,000.00	USD	10/01/2019	10/01/2019	CP	1,575,000.00	Industrial	0.00	0.00	0.00	1,575,000.00
J.P. Morgan Securities LLC 46640PBM4	3,425,000.00	USD	02/21/2020	02/21/2020	CP	3,397,110.03	Financial	0.00	0.00	0.00	3,397,110.03
---	25,210,000.00	USD	11/16/2019	---	CP	25,140,232.61	---	0.00	0.00	0.00	25,140,232.61

Corporate

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
ORACLE CORP 68389XAX3	2,200,000.00	USD	10/08/2019	10/08/2019	Corporate	2,199,842.50	Industrial	201.50	0.00	23,787.50	2,223,831.50
BANK OF NEW YORK MELLON CORP 06406HDD8	1,872,000.00	USD	07/17/2020	08/17/2020	Corporate	1,862,734.44	Financial	18,120.12	0.00	5,948.80	1,886,803.36
CITIBANK NA 17325FAE8	2,000,000.00	USD	05/12/2020	06/12/2020	Corporate	1,983,920.83	Financial	16,719.17	0.00	12,716.67	2,013,356.67

Exposure-Security Type

As of 09/30/2019

[Return to Table of Contents](#)

HMCM-Zone 7 Water Agency (100470)

Dated: 10/21/2019

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
CITIBANK NA 17325FAN8	1,250,000.00	USD	04/01/2020	05/01/2020	Corporate	1,248,787.61	Financial	7,549.89	0.00	15,885.42	1,272,222.92
BANK OF NEW YORK MELLON CORP 06406FAA1	961,000.00	USD	03/15/2021	04/15/2021	Corporate	954,160.30	Financial	14,200.96	0.00	11,078.19	979,439.45
US BANK NA 90331HNJ8	2,200,000.00	USD	12/23/2019	01/23/2020	Corporate	2,194,973.05	Financial	6,588.95	0.00	9,765.56	2,211,327.56
WELLS FARGO BANK NA 94988J5N3	1,000,000.00	USD	01/15/2021	01/15/2021	Corporate	998,659.27	Financial	8,590.73	0.00	5,488.89	1,012,738.89
WELLS FARGO BANK NA 94988J5L7	2,500,000.00	USD	01/15/2020	01/15/2020	Corporate	2,494,475.42	Financial	7,724.58	0.00	12,666.67	2,514,866.67
---	13,983,000.00	USD	04/09/2020	---	Corporate	13,937,553.43	---	79,695.89	0.00	97,337.69	14,114,587.01

Currency

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
Receivable CCYUSD	10,528.89	USD	09/30/2019	09/30/2019	Currency	10,528.89	Cash	0.00	0.00	0.00	10,528.89
Receivable CCYUSD	10,528.89	USD	09/30/2019	09/30/2019	Currency	10,528.89	Cash	0.00	0.00	0.00	10,528.89

MM Fund

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
FEDERATED GOVT OBL SVC 60934N807	1,063,352.76	USD	09/30/2019	09/30/2019	MM Fund	1,063,352.76	Cash	0.00	0.00	0.00	1,063,352.76
MORG STAN I LQ:GV ADV 61747C608	13,719,865.62	USD	09/30/2019	09/30/2019	MM Fund	13,719,865.62	Cash	0.00	0.00	0.00	13,719,865.62
---	14,783,218.38	USD	09/30/2019	09/30/2019	MM Fund	14,783,218.38	Cash	0.00	0.00	0.00	14,783,218.38

Summary

Description, Identifier	Ending Current Units	Currency	Ending Effective Maturity	Final Maturity	Security Type Category	Ending Book Value	Market Sector	Ending Unrealized Gain	Ending Unrealized Loss	Ending Accrued Balance	Ending Market Value + Accrued
---	124,628,747.27	USD	11/19/2019	---	---	124,385,306.27	---	91,700.86	0.00	97,337.69	124,574,344.82

* Grouped by: Security Type Category. * Groups Sorted by: Security Type Category. * Weighted by: Ending Market Value + Accrued.

It is recommended that you compare the security positions shown on the periodic investment statement ("investment statement") you receive from HighMark Capital Management to those shown on the statement you receive from the Custodian ("custodial statement"). Differences in reported security positions may exist because investment statements are presented on a trade date basis whereas the information presented on the custodial statement is generally shown on a settlement date basis. There also may be differences in the values shown for your investments due to accrued but uncollected income and the use of differing valuation sources and methods.