



**City of Alameda
Finance Department
2263 Santa Clara Avenue, Room 220
Alameda, California 94501
(510) 747-4881**

March 5, 2024

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Transactions Report for the Quarter Ending December 31, 2023.

The City's Investment Portfolio is in compliance with its statement of Investment Policy as established by my office.

I can confirm that as of December 31, 2023, the City of Alameda has sufficient funds to meet its pool's expenditure requirements for the next six months.

Sincerely,

A handwritten signature in black ink, appearing to read "Kevin Kennedy", with a long horizontal flourish extending to the right.

Kevin Kennedy
City Treasurer



Quarterly Investment Transactions Report



City of Alameda

Investment Transactions Reporting

For the Quarter Ending December 31, 2023

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | www.chandlerasset.com



Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/05/2023	91282CJA0	875,000.00	US Treasury Note 4.625% Due: 09/30/2028	99.367	4.77%	869,462.89	552.85	870,015.74	0.00
Purchase	10/31/2023	91282CJF9	250,000.00	US Treasury Note 4.875% Due: 10/31/2028	100.184	4.83%	250,458.98	0.00	250,458.98	0.00
Purchase	11/06/2023	74456QBX3	467,000.00	Public Service El & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028	92.583	5.42%	432,362.61	3,077.66	435,440.27	0.00
Purchase	11/06/2023	74456QBX3	83,000.00	Public Service El & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028	92.707	5.39%	76,946.81	546.99	77,493.80	0.00
Purchase	11/28/2023	3133EPA47	250,000.00	FFCB Note 4.875% Due: 11/01/2028	101.690	4.49%	254,225.00	914.06	255,139.06	0.00
Purchase	12/08/2023	74340XBX8	500,000.00	Prologis LP Callable Note Cont 6/15/28 4% Due: 09/15/2028	96.170	4.91%	480,850.00	4,611.11	485,461.11	0.00
Purchase	12/18/2023	756109BS2	300,000.00	Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due: 12/15/2028	99.973	4.71%	299,919.00	117.50	300,036.50	0.00
Purchase	12/18/2023	78016HZS2	500,000.00	ROYAL BANK OF CANADA Note 5.2% Due: 08/01/2028	102.119	4.68%	510,595.00	10,688.89	521,283.89	0.00
Purchase	12/18/2023	89115A2U5	250,000.00	Toronto-Dominion Bank Note 5.523% Due: 07/17/2028	103.107	4.76%	257,767.50	5,791.48	263,558.98	0.00
Subtotal			3,475,000.00				3,432,587.79	26,300.54	3,458,888.33	0.00
TOTAL ACQUISITIONS			3,475,000.00				3,432,587.79	26,300.54	3,458,888.33	0.00
DISPOSITIONS										
Sale	10/05/2023	3130A2UW4	800,000.00	FHLB Note 2.875% Due: 09/13/2024	97.570	1.79%	780,560.00	1,405.56	781,965.56	-27,253.93

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September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	11/06/2023	79466LAG9	510,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due: 07/15/2024	96.566	0.86%	492,486.60	982.81	493,469.41	-16,567.87
Sale	12/08/2023	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	97.058	2.26%	582,348.00	1,387.50	583,735.50	-17,594.62
Sale	12/18/2023	14913Q3B3	475,000.00	Caterpillar Finl Service Note 2.15% Due: 11/08/2024	97.294	1.91%	462,146.50	1,134.72	463,281.22	-13,803.55
Sale	12/18/2023	69371RR73	485,000.00	Paccar Financial Corp Note 2.85% Due: 04/07/2025	97.614	2.86%	473,427.90	2,726.10	476,154.00	-11,517.33
Subtotal			2,870,000.00				2,790,969.00	7,636.69	2,798,605.69	-86,737.30
TOTAL DISPOSITIONS			2,870,000.00				2,790,969.00	7,636.69	2,798,605.69	-86,737.30

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September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/01/2023	316175603	6,960.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	6,960.00	0.00	6,960.00	0.00
Purchase	10/02/2023	316175603	1,087.73	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	1,087.73	0.00	1,087.73	0.00
Purchase	10/05/2023	91282CJA0	875,000.00	US Treasury Note 4.625% Due: 09/30/2028	99.367	4.77%	869,462.89	552.85	870,015.74	0.00
Purchase	10/07/2023	316175603	6,911.25	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	6,911.25	0.00	6,911.25	0.00
Purchase	10/14/2023	316175603	4,387.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	4,387.50	0.00	4,387.50	0.00
Purchase	10/15/2023	316175603	2,884.38	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,884.38	0.00	2,884.38	0.00
Purchase	10/16/2023	316175603	80,212.61	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	80,212.61	0.00	80,212.61	0.00
Purchase	10/18/2023	316175603	9,071.91	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	9,071.91	0.00	9,071.91	0.00
Purchase	10/20/2023	316175603	2,275.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,275.00	0.00	2,275.00	0.00
Purchase	10/20/2023	316175603	64,097.96	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	64,097.96	0.00	64,097.96	0.00
Purchase	10/22/2023	316175603	4,437.22	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	4,437.22	0.00	4,437.22	0.00
Purchase	10/23/2023	316175603	7,118.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	7,118.00	0.00	7,118.00	0.00
Purchase	10/23/2023	316175603	14,018.59	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	14,018.59	0.00	14,018.59	0.00
Purchase	10/25/2023	316175603	39,972.38	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	39,972.38	0.00	39,972.38	0.00
Purchase	10/28/2023	316175603	7,192.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	7,192.00	0.00	7,192.00	0.00

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City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	10/31/2023	316175603	23,118.75	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	23,118.75	0.00	23,118.75	0.00
Purchase	10/31/2023	91282CJF9	250,000.00	US Treasury Note 4.875% Due: 10/31/2028	100.184	4.83%	250,458.98	0.00	250,458.98	0.00
Purchase	11/01/2023	316175603	11,460.88	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	11,460.88	0.00	11,460.88	0.00
Purchase	11/02/2023	316175603	2,503.58	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,503.58	0.00	2,503.58	0.00
Purchase	11/06/2023	74456QBX3	467,000.00	Public Service EI & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028	92.583	5.42%	432,362.61	3,077.66	435,440.27	0.00
Purchase	11/06/2023	74456QBX3	83,000.00	Public Service EI & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028	92.707	5.39%	76,946.81	546.99	77,493.80	0.00
Purchase	11/07/2023	316175603	2,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,562.50	0.00	2,562.50	0.00
Purchase	11/08/2023	316175603	5,106.25	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	5,106.25	0.00	5,106.25	0.00
Purchase	11/10/2023	316175603	10,400.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	10,400.00	0.00	10,400.00	0.00
Purchase	11/12/2023	316175603	3,950.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	3,950.00	0.00	3,950.00	0.00
Purchase	11/13/2023	316175603	2,702.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,702.50	0.00	2,702.50	0.00
Purchase	11/15/2023	316175603	96,941.89	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	96,941.89	0.00	96,941.89	0.00
Purchase	11/16/2023	316175603	11,731.90	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	11,731.90	0.00	11,731.90	0.00
Purchase	11/20/2023	316175603	83,575.73	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	83,575.73	0.00	83,575.73	0.00
Purchase	11/21/2023	316175603	13,790.56	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	13,790.56	0.00	13,790.56	0.00

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September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/27/2023	316175603	43,531.88	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	43,531.88	0.00	43,531.88	0.00
Purchase	11/28/2023	3133EPA47	250,000.00	FFCB Note 4.875% Due: 11/01/2028	101.690	4.49%	254,225.00	914.06	255,139.06	0.00
Purchase	11/30/2023	316175603	26,750.00	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	26,750.00	0.00	26,750.00	0.00
Purchase	12/01/2023	316175603	2,717.15	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,717.15	0.00	2,717.15	0.00
Purchase	12/08/2023	316175603	98,274.39	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	98,274.39	0.00	98,274.39	0.00
Purchase	12/08/2023	316175603	19,560.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	19,560.50	0.00	19,560.50	0.00
Purchase	12/08/2023	74340XBX8	500,000.00	Prologis LP Callable Note Cont 6/15/28 4% Due: 09/15/2028	96.170	4.91%	480,850.00	4,611.11	485,461.11	0.00
Purchase	12/15/2023	316175603	88,644.27	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	88,644.27	0.00	88,644.27	0.00
Purchase	12/17/2023	316175603	2,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	2,562.50	0.00	2,562.50	0.00
Purchase	12/18/2023	316175603	24,053.01	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	24,053.01	0.00	24,053.01	0.00
Purchase	12/18/2023	756109BS2	300,000.00	Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due: 12/15/2028	99.973	4.71%	299,919.00	117.50	300,036.50	0.00
Purchase	12/18/2023	78016HZS2	500,000.00	ROYAL BANK OF CANADA Note 5.2% Due: 08/01/2028	102.119	4.68%	510,595.00	10,688.89	521,283.89	0.00
Purchase	12/18/2023	89115A2U5	250,000.00	Toronto-Dominion Bank Note 5.523% Due: 07/17/2028	103.107	4.76%	257,767.50	5,791.48	263,558.98	0.00
Purchase	12/19/2023	316175603	3,297.50	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	3,297.50	0.00	3,297.50	0.00
Purchase	12/20/2023	316175603	68,881.44	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	68,881.44	0.00	68,881.44	0.00

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September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/21/2023	316175603	13,000.45	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	13,000.45	0.00	13,000.45	0.00
Purchase	12/23/2023	316175603	1,235.48	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	1,235.48	0.00	1,235.48	0.00
Purchase	12/26/2023	316175603	26,227.52	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	26,227.52	0.00	26,227.52	0.00
Purchase	12/31/2023	316175603	16,843.75	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	16,843.75	0.00	16,843.75	0.00
Subtotal			4,429,050.91				4,386,638.70	26,300.54	4,412,939.24	0.00
TOTAL ACQUISITIONS			4,429,050.91				4,386,638.70	26,300.54	4,412,939.24	0.00
DISPOSITIONS										
Sale	10/05/2023	3130A2UW4	800,000.00	FHLB Note 2.875% Due: 09/13/2024	97.570	1.79%	780,560.00	1,405.56	781,965.56	-27,253.93
Sale	10/05/2023	316175603	88,050.18	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	88,050.18	0.00	88,050.18	0.00
Sale	10/31/2023	316175603	250,458.98	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	250,458.98	0.00	250,458.98	0.00
Sale	11/06/2023	316175603	19,464.66	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	19,464.66	0.00	19,464.66	0.00
Sale	11/06/2023	79466LAG9	510,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due: 07/15/2024	96.566	0.86%	492,486.60	982.81	493,469.41	-16,567.87
Sale	11/28/2023	316175603	255,139.06	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	255,139.06	0.00	255,139.06	0.00
Sale	12/08/2023	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	97.058	2.26%	582,348.00	1,387.50	583,735.50	-17,594.62

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	12/18/2023	14913Q3B3	475,000.00	Caterpillar Finl Service Note 2.15% Due: 11/08/2024	97.294	1.91%	462,146.50	1,134.72	463,281.22	-13,803.55
Sale	12/18/2023	316175603	145,444.15	Fidelity Institutional Government MMKT Fund #657	1.000	4.98%	145,444.15	0.00	145,444.15	0.00
Sale	12/18/2023	69371RR73	485,000.00	Paccar Financial Corp Note 2.85% Due: 04/07/2025	97.614	2.86%	473,427.90	2,726.10	476,154.00	-11,517.33
Subtotal			3,628,557.03				3,549,526.03	7,636.69	3,557,162.72	-86,737.30
Paydown	10/16/2023	02582JJR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	10/16/2023	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00
Paydown	10/16/2023	161571HT4	0.00	Chase Issuance Trust 23-A1 A 5.16% Due: 09/15/2028	100.000		0.00	2,322.00	2,322.00	0.00
Paydown	10/16/2023	362554AC1	6,182.51	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		6,182.51	61.08	6,243.59	0.00
Paydown	10/16/2023	380146AC4	5,965.68	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		5,965.68	114.44	6,080.12	0.00
Paydown	10/16/2023	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		0.00	423.00	423.00	0.00
Paydown	10/16/2023	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		0.00	814.00	814.00	0.00
Paydown	10/16/2023	44935FAD6	6,940.07	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		6,940.07	63.41	7,003.48	0.00
Paydown	10/16/2023	47787JAC2	2,671.30	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		2,671.30	319.00	2,990.30	0.00
Paydown	10/16/2023	47787NAC3	2,132.76	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		2,132.76	1.20	2,133.96	0.00

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Paydown	10/16/2023	47788UAC6	7,956.44	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		7,956.44	23.33	7,979.77	0.00
Paydown	10/16/2023	47789QAC4	8,183.18	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		8,183.18	67.19	8,250.37	0.00
Paydown	10/16/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	10/16/2023	47800CAC0	0.00	John Deere Owner Trust 2023-A A3 5.01% Due: 11/15/2027	100.000		0.00	835.00	835.00	0.00
Paydown	10/16/2023	89236XAC0	7,064.95	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		7,064.95	5.22	7,070.17	0.00
Paydown	10/16/2023	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00
Paydown	10/16/2023	89238JAC9	8,301.53	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		8,301.53	79.32	8,380.85	0.00
Paydown	10/16/2023	89240BAC2	17,156.50	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		17,156.50	27.88	17,184.38	0.00
Paydown	10/18/2023	43813KAC6	9,062.20	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		9,062.20	9.71	9,071.91	0.00
Paydown	10/20/2023	36262XAC8	36,274.23	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		36,274.23	37.30	36,311.53	0.00
Paydown	10/20/2023	36265MAC9	26,853.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		26,853.00	358.95	27,211.95	0.00
Paydown	10/20/2023	92290BAA9	0.00	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		0.00	0.98	0.98	0.00
Paydown	10/20/2023	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	10/23/2023	43813GAC5	4,849.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		4,849.80	7.83	4,857.63	0.00

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Paydown	10/23/2023	43815GAC3	9,057.25	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		9,057.25	103.71	9,160.96	0.00
Paydown	10/25/2023	05601XAC3	14,549.70	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		14,549.70	81.56	14,631.26	0.00
Paydown	10/25/2023	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		0.00	468.13	468.13	0.00
Paydown	10/25/2023	09690AAC7	24,857.07	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		24,857.07	15.92	24,872.99	0.00
Paydown	11/02/2023	92290BAA9	2,503.57	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		2,503.57	0.01	2,503.58	0.00
Paydown	11/15/2023	02582JIR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	11/15/2023	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00
Paydown	11/15/2023	161571HT4	0.00	Chase Issuance Trust 23-A1 A 5.16% Due: 09/15/2028	100.000		0.00	2,322.00	2,322.00	0.00
Paydown	11/15/2023	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		0.00	423.00	423.00	0.00
Paydown	11/15/2023	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		0.00	814.00	814.00	0.00
Paydown	11/15/2023	44935FAD6	6,676.43	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		6,676.43	59.13	6,735.56	0.00
Paydown	11/15/2023	47787JAC2	14,822.45	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		14,822.45	313.84	15,136.29	0.00
Paydown	11/15/2023	47787NAC3	683.79	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		683.79	0.29	684.08	0.00
Paydown	11/15/2023	47788UAC6	11,374.60	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		11,374.60	20.95	11,395.55	0.00
Paydown	11/15/2023	47789QAC4	11,418.52	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		11,418.52	63.64	11,482.16	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	11/15/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	11/15/2023	47800CAC0	0.00	John Deere Owner Trust 2023-A A3 5.01% Due: 11/15/2027	100.000		0.00	835.00	835.00	0.00
Paydown	11/15/2023	89236XAC0	7,256.88	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		7,256.88	3.16	7,260.04	0.00
Paydown	11/15/2023	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00
Paydown	11/15/2023	89238JAC9	8,262.65	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		8,262.65	74.41	8,337.06	0.00
Paydown	11/15/2023	89240BAC2	16,715.53	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		16,715.53	24.17	16,739.70	0.00
Paydown	11/16/2023	362554AC1	5,888.69	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		5,888.69	57.57	5,946.26	0.00
Paydown	11/16/2023	380146AC4	5,677.46	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		5,677.46	108.18	5,785.64	0.00
Paydown	11/20/2023	36262XAC8	42,341.10	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		42,341.10	25.51	42,366.61	0.00
Paydown	11/20/2023	36265MAC9	31,590.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		31,590.43	316.43	31,906.86	0.00
Paydown	11/20/2023	43813KAC6	8,721.84	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		8,721.84	6.92	8,728.76	0.00
Paydown	11/20/2023	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	11/21/2023	43813GAC5	4,718.87	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		4,718.87	6.74	4,725.61	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	11/21/2023	43815GAC3	8,967.88	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		8,967.88	97.07	9,064.95	0.00
Paydown	11/27/2023	05601XAC3	15,909.03	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		15,909.03	68.22	15,977.25	0.00
Paydown	11/27/2023	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		0.00	468.13	468.13	0.00
Paydown	11/27/2023	09690AAC7	27,077.42	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		27,077.42	9.08	27,086.50	0.00
Paydown	12/15/2023	02582JIR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	12/15/2023	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00
Paydown	12/15/2023	161571HT4	0.00	Chase Issuance Trust 23-A1 A 5.16% Due: 09/15/2028	100.000		0.00	2,322.00	2,322.00	0.00
Paydown	12/15/2023	43815BAC4	6,506.02	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		6,506.02	423.00	6,929.02	0.00
Paydown	12/15/2023	448977AD0	12,719.21	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		12,719.21	814.00	13,533.21	0.00
Paydown	12/15/2023	44935FAD6	6,345.89	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		6,345.89	55.01	6,400.90	0.00
Paydown	12/15/2023	47787JAC2	8,074.38	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		8,074.38	285.18	8,359.56	0.00
Paydown	12/15/2023	47788UAC6	7,167.37	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		7,167.37	17.53	7,184.90	0.00
Paydown	12/15/2023	47789QAC4	7,489.85	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		7,489.85	58.69	7,548.54	0.00
Paydown	12/15/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	12/15/2023	47800CAC0	0.00	John Deere Owner Trust 2023-A A3 5.01% Due: 11/15/2027	100.000		0.00	835.00	835.00	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	12/15/2023	89236XAC0	3,561.88	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		3,561.88	1.04	3,562.92	0.00
Paydown	12/15/2023	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00
Paydown	12/15/2023	89238JAC9	7,856.72	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		7,856.72	69.52	7,926.24	0.00
Paydown	12/15/2023	89240BAC2	15,866.16	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		15,866.16	20.55	15,886.71	0.00
Paydown	12/18/2023	362554AC1	5,656.28	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		5,656.28	54.24	5,710.52	0.00
Paydown	12/18/2023	380146AC4	5,616.85	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		5,616.85	102.22	5,719.07	0.00
Paydown	12/18/2023	43813KAC6	8,344.19	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		8,344.19	4.23	8,348.42	0.00
Paydown	12/20/2023	36262XAC8	36,162.45	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		36,162.45	11.75	36,174.20	0.00
Paydown	12/20/2023	36265MAC9	31,867.33	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		31,867.33	266.41	32,133.74	0.00
Paydown	12/20/2023	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	12/21/2023	43813GAC5	4,432.56	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		4,432.56	5.67	4,438.23	0.00
Paydown	12/21/2023	43815GAC3	8,471.72	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		8,471.72	90.50	8,562.22	0.00
Paydown	12/26/2023	05601XAC3	15,610.10	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		15,610.10	53.63	15,663.73	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	12/26/2023	05602RAD3	4,149.82	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		4,149.82	468.13	4,617.95	0.00
Paydown	12/26/2023	09690AAC7	5,944.22	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		5,944.22	1.62	5,945.84	0.00
Subtotal			630,508.31				630,508.31	27,542.89	658,051.20	0.00
Security Withdrawal	11/28/2023	316175603	5,092.50	Fidelity Institutional Government MMKT Fund #657	1.000		5,092.50	0.00	5,092.50	0.00
Subtotal			5,092.50				5,092.50	0.00	5,092.50	0.00
TOTAL DISPOSITIONS			4,264,157.84				4,185,126.84	35,179.58	4,220,306.42	-86,737.30
Other Transactions										
Interest	10/01/2023	13063DRK6	580,000.00	California State Taxable GO 2.4% Due: 10/01/2024	0.000		6,960.00	0.00	6,960.00	0.00
Interest	10/07/2023	69371RR73	485,000.00	Paccar Financial Corp Note 2.85% Due: 04/07/2025	0.000		6,911.25	0.00	6,911.25	0.00
Interest	10/14/2023	78016EZ59	260,000.00	Royal Bank of Canada Note 3.375% Due: 04/14/2025	0.000		4,387.50	0.00	4,387.50	0.00
Interest	10/15/2023	3135G0W66	355,000.00	FNMA Note 1.625% Due: 10/15/2024	0.000		2,884.38	0.00	2,884.38	0.00
Interest	10/20/2023	4581X0DV7	520,000.00	Inter-American Dev Bank Note 0.875% Due: 04/20/2026	0.000		2,275.00	0.00	2,275.00	0.00
Interest	10/22/2023	3135G03U5	860,000.00	FNMA Note 0.625% Due: 04/22/2025	0.000		2,687.50	0.00	2,687.50	0.00
Interest	10/22/2023	46647PBK1	168,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due: 04/22/2026	0.000		1,749.72	0.00	1,749.72	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	10/23/2023	06051GHT9	400,000.00	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due: 04/23/2027	0.000		7,118.00	0.00	7,118.00	0.00
Interest	10/28/2023	459058JL8	470,000.00	Intl. Bank Recon & Development Note 0.5% Due: 10/28/2025	0.000		1,175.00	0.00	1,175.00	0.00
Interest	10/28/2023	6174468Q5	550,000.00	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due: 04/28/2026	0.000		6,017.00	0.00	6,017.00	0.00
Interest	10/31/2023	9128283D0	900,000.00	US Treasury Note 2.25% Due: 10/31/2024	0.000		10,125.00	0.00	10,125.00	0.00
Interest	10/31/2023	91282CAT8	1,100,000.00	US Treasury Note 0.25% Due: 10/31/2025	0.000		1,375.00	0.00	1,375.00	0.00
Interest	10/31/2023	91282CDG3	510,000.00	US Treasury Note 1.125% Due: 10/31/2026	0.000		2,868.75	0.00	2,868.75	0.00
Interest	10/31/2023	91282CHA2	500,000.00	US Treasury Note 3.5% Due: 04/30/2028	0.000		8,750.00	0.00	8,750.00	0.00
Interest	11/01/2023	06367WB85	449,000.00	Bank of Montreal Note 1.85% Due: 05/01/2025	0.000		4,153.25	0.00	4,153.25	0.00
Interest	11/01/2023	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	0.000		6,750.00	0.00	6,750.00	0.00
Interest	11/07/2023	3135G06G3	1,025,000.00	FNMA Note 0.5% Due: 11/07/2025	0.000		2,562.50	0.00	2,562.50	0.00
Interest	11/08/2023	14913Q3B3	475,000.00	Caterpillar Finl Service Note 2.15% Due: 11/08/2024	0.000		5,106.25	0.00	5,106.25	0.00
Interest	11/10/2023	665859AW4	520,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due: 05/10/2027	0.000		10,400.00	0.00	10,400.00	0.00
Interest	11/12/2023	023135BX3	790,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due: 05/12/2026	0.000		3,950.00	0.00	3,950.00	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	11/13/2023	808513BR5	470,000.00	Charles Schwab Corp Callable Note Cont 4/13/2026 1.15% Due: 05/13/2026	0.000		2,702.50	0.00	2,702.50	0.00
Interest	11/15/2023	341081GN1	400,000.00	Florida Power and Light Callable Note Cont 3/15/2028 4.4% Due: 05/15/2028	0.000		8,653.33	0.00	8,653.33	0.00
Interest	11/15/2023	91324PEC2	630,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	0.000		3,622.50	0.00	3,622.50	0.00
Interest	11/30/2023	91282CAZ4	1,100,000.00	US Treasury Note 0.375% Due: 11/30/2025	0.000		2,062.50	0.00	2,062.50	0.00
Interest	11/30/2023	91282CET4	500,000.00	US Treasury Note 2.625% Due: 05/31/2027	0.000		6,562.50	0.00	6,562.50	0.00
Interest	11/30/2023	91282CHE4	1,000,000.00	US Treasury Note 3.625% Due: 05/31/2028	0.000		18,125.00	0.00	18,125.00	0.00
Interest	12/01/2023	46647PCH7	535,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	0.000		2,204.20	0.00	2,204.20	0.00
Interest	12/08/2023	3133EPME2	400,000.00	FFCB Note 3.875% Due: 06/08/2028	0.000		7,750.00	0.00	7,750.00	0.00
Interest	12/08/2023	89115A2C5	575,000.00	Toronto-Dominion Bank Note 4.108% Due: 06/08/2027	0.000		11,810.50	0.00	11,810.50	0.00
Interest	12/15/2023	74340XCG4	250,000.00	Prologis LP Callable Note Cont 5/15/2028 4.875% Due: 06/15/2028	0.000		5,653.65	0.00	5,653.65	0.00
Interest	12/17/2023	3135G04Z3	1,025,000.00	FNMA Note 0.5% Due: 06/17/2025	0.000		2,562.50	0.00	2,562.50	0.00
Interest	12/18/2023	89236TJK2	760,000.00	Toyota Motor Credit Corp Note 1.125% Due: 06/18/2026	0.000		4,275.00	0.00	4,275.00	0.00
Interest	12/19/2023	06051GJD2	500,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due: 06/19/2026	0.000		3,297.50	0.00	3,297.50	0.00

Transaction Ledger

As of December 31, 2023

City of Alameda - Account #270

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	12/23/2023	46647PCK0	255,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	0.000		1,235.48	0.00	1,235.48	0.00
Interest	12/31/2023	91282CEW7	500,000.00	US Treasury Note 3.25% Due: 06/30/2027	0.000		8,125.00	0.00	8,125.00	0.00
Interest	12/31/2023	91282CGC9	450,000.00	US Treasury Note 3.875% Due: 12/31/2027	0.000		8,718.75	0.00	8,718.75	0.00
Subtotal			20,867,000.00				195,567.01	0.00	195,567.01	0.00
Dividend	10/02/2023	316175603	108,480.93	Fidelity Institutional Government MMKT Fund #657	0.000		1,087.73	0.00	1,087.73	0.00
Dividend	11/01/2023	316175603	47,660.30	Fidelity Institutional Government MMKT Fund #657	0.000		557.63	0.00	557.63	0.00
Dividend	12/01/2023	316175603	74,272.70	Fidelity Institutional Government MMKT Fund #657	0.000		512.95	0.00	512.95	0.00
Subtotal			230,413.93				2,158.31	0.00	2,158.31	0.00
TOTAL Other Transactions			21,097,413.93				197,725.32	0.00	197,725.32	0.00



CITY OF ALAMEDA

Investment Transactions Reporting

For the Quarter Ending December 31, 2023

Client Management Team

Monique Spyke, Managing Director

PFM Asset Management LLC

44 Montgomery Street, 3rd Floor
San Francisco, CA 94104
415-982-5544

213 Market Street
Harrisburg, PA 17101-2141
717-232-2723

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
BUY									
10/2/2023	10/4/2023	80,000.00	02665WEQ0	AMERICAN HONDA FINANCE CORPORATE NOTES	5.80%	10/3/2025	79,925.60	5.85%	
10/3/2023	10/5/2023	1,025,000.00	91282CHY0	US TREASURY NOTES	4.62%	9/15/2026	1,020,397.71	4.88%	
10/16/2023	10/23/2023	120,000.00	46647PDW3	JPMORGAN CHASE & CO CORP NOTE (CALLABLE)	6.07%	10/22/2027	120,000.00	6.07%	
11/6/2023	11/13/2023	255,000.00	771196CE0	ROCHE HOLDINGS INC CORP NOTE (CALLABLE)	5.26%	11/13/2026	255,000.00	5.27%	
11/7/2023	11/10/2023	2,700,000.00	91282CJC6	US TREASURY NOTES	4.62%	10/15/2026	2,702,648.24	4.71%	
11/7/2023	11/14/2023	80,000.00	89239FAD4	TAOT 2023-D A3	5.54%	8/15/2028	79,991.38	5.54%	
12/6/2023	12/8/2023	1,950,000.00	91282CJK8	US TREASURY N/B NOTES	4.62%	11/15/2026	1,971,161.55	4.33%	
12/7/2023	12/12/2023	75,000.00	91282CJK8	US TREASURY N/B NOTES	4.62%	11/15/2026	75,872.53	4.32%	
12/7/2023	12/14/2023	125,000.00	05522RDH8	BACCT 2023-A2 A2	4.98%	11/15/2028	124,983.21	4.98%	
Total BUY		6,410,000.00					6,429,980.22		0.00
INTEREST									
10/1/2023	10/1/2023	110,000.00	05565EBZ7	BMW US CAPITAL LLC CORP NOTES	3.25%	4/1/2025	1,787.50		
10/2/2023	10/2/2023		MONEY0002	MONEY MARKET FUND			1,148.52		
10/7/2023	10/7/2023	150,000.00	69371RR73	PACCAR FINANCIAL CORP CORPORATE NOTES	2.85%	4/7/2025	2,137.50		
10/13/2023	10/13/2023	100,000.00	023135CE4	AMAZON.COM INC CORPORATE NOTES	3.00%	4/13/2025	1,500.00		
10/15/2023	10/15/2023	210,000.00	41285YAC9	HDMOT 2023-B A3	5.69%	8/15/2028	597.45		
10/15/2023	10/15/2023	116,770.50	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	69.09		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2023	10/15/2023	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		
10/15/2023	10/15/2023	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
10/15/2023	10/15/2023	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	1,606.50		
10/15/2023	10/15/2023	215,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	548.25		
10/15/2023	10/15/2023	180,000.00	891941AD8	TAOT 2023-B A3	4.71%	2/15/2028	706.50		
10/15/2023	10/15/2023	4,401.44	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	2.27		
10/15/2023	10/15/2023	120,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	528.00		
10/15/2023	10/15/2023	75,000.00	539830BU2	LOCKHEED MARTIN CORP NOTES (CALLABLE)	4.95%	10/15/2025	1,856.25		
10/15/2023	10/15/2023	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		
10/15/2023	10/15/2023	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
10/15/2023	10/15/2023	85,686.73	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	52.84		
10/15/2023	10/15/2023	68,062.69	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	73.17		
10/15/2023	10/15/2023	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	1,246.00		
10/15/2023	10/15/2023	69,271.14	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	35.79		
10/15/2023	10/15/2023	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
10/15/2023	10/15/2023	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
10/15/2023	10/15/2023	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2023	10/15/2023	230,000.00	31680EAD3	FITAT 2023-1 A3	5.53%	8/15/2028	1,059.92		
10/15/2023	10/15/2023	145,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	520.79		
10/15/2023	10/15/2023	280,000.00	65480WAD3	NAROT 2023-A A3	4.91%	11/15/2027	1,145.67		
10/15/2023	10/15/2023	105,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	457.63		
10/15/2023	10/15/2023	135,237.92	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	91.29		
10/15/2023	10/15/2023	1,225,000.00	91282CGV7	US TREASURY NOTES	3.75%	4/15/2026	22,968.75		
10/15/2023	10/15/2023	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
10/15/2023	10/15/2023	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	576.08		
10/15/2023	10/15/2023	31,012.49	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	12.92		
10/15/2023	10/15/2023	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
10/15/2023	10/15/2023	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
10/15/2023	10/15/2023	43,444.59	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	13.76		
10/15/2023	10/15/2023	120,000.00	344928AD8	FORDO 2023-A A3	4.65%	2/15/2028	465.00		
10/15/2023	10/15/2023	151,294.89	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	69.34		
10/15/2023	10/15/2023	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
10/15/2023	10/15/2023	100,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	405.83		
10/15/2023	10/15/2023	120,000.00	58770AAC7	MBART 2023-1 A3	4.51%	11/15/2027	451.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2023	10/15/2023	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
10/15/2023	10/15/2023	34,055.70	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	66.41		
10/15/2023	10/15/2023	138,469.44	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	64.62		
10/15/2023	10/15/2023	160,000.00	50117KAC4	KCOT 2023-1A A3	5.02%	6/15/2027	669.33		
10/15/2023	10/15/2023	365,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	1,584.71		
10/15/2023	10/15/2023	1,253.75	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	1.97		
10/15/2023	10/15/2023	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
10/15/2023	10/15/2023	35,000.00	437076CM2	HOME DEPOT INC (CALLABLE) CORPORATE NOTE	2.70%	4/15/2025	472.50		
10/15/2023	10/15/2023	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
10/15/2023	10/15/2023	78,592.34	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	34.06		
10/15/2023	10/15/2023	50,000.00	91324PEN8	UNITEDHEALTH GROUP INC CORPORATE NOTES	5.15%	10/15/2025	1,287.50		
10/15/2023	10/15/2023	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		
10/15/2023	10/15/2023	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
10/15/2023	10/15/2023	145,000.00	891940AC2	TAOT 2023-A A3	4.63%	9/15/2027	559.46		
10/15/2023	10/15/2023	28,167.11	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	7.98		
10/15/2023	10/15/2023	118,508.91	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	76.04		
10/15/2023	10/15/2023	155,000.00	41285JAD0	HDMOT 2023-A A3	5.05%	12/15/2027	652.29		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/16/2023	10/16/2023	94,848.04	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	53.75		
10/16/2023	10/16/2023	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
10/16/2023	10/16/2023	20,236.97	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	7.59		
10/16/2023	10/16/2023	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
10/16/2023	10/16/2023	90,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	335.25		
10/16/2023	10/16/2023	99,086.17	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	104.04		
10/18/2023	10/18/2023	17,824.95	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	5.50		
10/20/2023	10/20/2023	1,184.13	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	0.46		
10/20/2023	10/20/2023	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
10/20/2023	10/20/2023	139,822.21	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	118.85		
10/21/2023	10/21/2023	115,713.79	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	84.86		
10/24/2023	10/24/2023	110,000.00	06406RAN7	BANK OF NY MELLON (CALLABLE) CORP NOTES	1.60%	4/24/2025	880.00		
10/25/2023	10/25/2023	450,000.00	89115B6K1	TORONTO DOMINION BANK NY CERT DEPOS	5.60%	10/27/2025	25,130.00		
10/25/2023	10/25/2023	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
10/25/2023	10/25/2023	80,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	364.67		
10/26/2023	10/26/2023	225,000.00	46647PCZ7	JPMORGAN CHASE & CO (CALLABLE) CORPORATE	4.08%	4/26/2026	4,590.00		
10/28/2023	10/28/2023	155,000.00	89788MAJ1	TRUIST FINANCIAL CORP NOTES (CALLABLE)	5.90%	10/28/2026	4,572.50		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/28/2023	10/28/2023	150,000.00	693475BH7	PNC FINANCIAL SERVICES CORP NOTE (CALLAB	5.67%	10/28/2025	4,253.25		
10/30/2023	10/30/2023	40,000.00	63743HFF4	NATIONAL RURAL UTIL COOP CORPORATE NOTES	5.45%	10/30/2025	1,090.00		
10/30/2023	10/30/2023	185,000.00	172967MT5	CITIGROUP INC CORP NOTES (CALLABLE)	0.77%	10/30/2024	717.80		
10/31/2023	10/31/2023	550,000.00	9128284M9	US TREASURY NOTES	2.87%	4/30/2025	7,906.25		
11/1/2023	11/1/2023	70,000.00	172967MX6	CITIGROUP INC (CALLABLE) CORPORATE NOTES	0.98%	5/1/2025	343.35		
11/1/2023	11/1/2023		MONEY0002	MONEY MARKET FUND			401.58		
11/1/2023	11/1/2023	180,000.00	90327QD89	USAA CAPITAL CORP CORPORATE NOTES	3.37%	5/1/2025	3,037.50		
11/1/2023	11/1/2023	100,000.00	17252MAP5	CINTAS CORPORATION NO. 2 CORP NOTE (CALL	3.45%	5/1/2025	1,725.00		
11/3/2023	11/3/2023	450,000.00	65558UYF3	NORDEA BANK ABP NEW YORK CERT DEPOS	5.53%	11/3/2025	12,442.50		
11/4/2023	11/4/2023	65,000.00	857477BX0	STATE STREET CORP NOTES (CALLABLE)	5.75%	11/4/2026	1,869.08		
11/7/2023	11/7/2023	60,000.00	20030NDZ1	COMCAST CORP CORPORATE NOTES	5.25%	11/7/2025	1,575.00		
11/15/2023	11/15/2023	280,000.00	65480WAD3	NAROT 2023-A A3	4.91%	11/15/2027	1,145.67		
11/15/2023	11/15/2023	3,100,000.00	91282CHB0	US TREASURY NOTES	3.62%	5/15/2026	56,187.50		
11/15/2023	11/15/2023	26,889.76	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	11.20		
11/15/2023	11/15/2023	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		
11/15/2023	11/15/2023	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	576.08		
11/15/2023	11/15/2023	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/15/2023	11/15/2023	111,556.15	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	71.58		
11/15/2023	11/15/2023	155,000.00	91324PEB4	UNITEDHEALTH GROUP INC (CALLABLE) CORP N	0.55%	5/15/2024	426.25		
11/15/2023	11/15/2023	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
11/15/2023	11/15/2023	180,000.00	891941AD8	TAOT 2023-B A3	4.71%	2/15/2028	706.50		
11/15/2023	11/15/2023	25,429.48	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	7.21		
11/15/2023	11/15/2023	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
11/15/2023	11/15/2023	100,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	405.83		
11/15/2023	11/15/2023	160,000.00	50117KAC4	KCOT 2023-1A A3	5.02%	6/15/2027	669.33		
11/15/2023	11/15/2023	120,000.00	344928AD8	FORDO 2023-A A3	4.65%	2/15/2028	465.00		
11/15/2023	11/15/2023	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
11/15/2023	11/15/2023	63,383.67	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	32.75		
11/15/2023	11/15/2023	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
11/15/2023	11/15/2023	38,362.61	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	12.15		
11/15/2023	11/15/2023	1,146.90	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	0.59		
11/15/2023	11/15/2023	210,000.00	41285YAC9	HDMOT 2023-B A3	5.69%	8/15/2028	995.75		
11/15/2023	11/15/2023	145,000.00	891940AC2	TAOT 2023-A A3	4.63%	9/15/2027	559.46		
11/15/2023	11/15/2023	230,000.00	31680EAD3	FITAT 2023-1 A3	5.53%	8/15/2028	1,059.92		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/15/2023	11/15/2023	145,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	520.79		
11/15/2023	11/15/2023	900,000.00	91282CFW6	US TREASURY NOTES	4.50%	11/15/2025	20,250.00		
11/15/2023	11/15/2023	365,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	1,584.71		
11/15/2023	11/15/2023	72,199.93	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	31.29		
11/15/2023	11/15/2023	120,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	528.00		
11/15/2023	11/15/2023	127,153.88	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	85.83		
11/15/2023	11/15/2023	207,932.10	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	530.23		
11/15/2023	11/15/2023	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		
11/15/2023	11/15/2023	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
11/15/2023	11/15/2023	64,061.07	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	68.87		
11/15/2023	11/15/2023	1,250,000.00	91282CEQ0	US TREASURY NOTES	2.75%	5/15/2025	17,187.50		
11/15/2023	11/15/2023	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
11/15/2023	11/15/2023	109,540.14	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	64.81		
11/15/2023	11/15/2023	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
11/15/2023	11/15/2023	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
11/15/2023	11/15/2023	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
11/15/2023	11/15/2023	120,000.00	58770AAC7	MBART 2023-1 A3	4.51%	11/15/2027	451.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/15/2023	11/15/2023	128,978.02	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	60.19		
11/15/2023	11/15/2023	28,481.72	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	55.54		
11/15/2023	11/15/2023	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		
11/15/2023	11/15/2023	105,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	457.63		
11/15/2023	11/15/2023	79,903.34	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	49.27		
11/15/2023	11/15/2023	155,000.00	41285JAD0	HDMOT 2023-A A3	5.05%	12/15/2027	652.29		
11/15/2023	11/15/2023	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
11/15/2023	11/15/2023	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	1,606.50		
11/15/2023	11/15/2023	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
11/15/2023	11/15/2023	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	1,246.00		
11/15/2023	11/15/2023	142,355.82	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	65.25		
11/15/2023	11/15/2023	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
11/16/2023	11/16/2023	93,662.83	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	98.35		
11/16/2023	11/16/2023	15,532.97	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	5.82		
11/16/2023	11/16/2023	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
11/16/2023	11/16/2023	89,407.43	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	50.66		
11/16/2023	11/16/2023	90,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	335.25		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/16/2023	11/16/2023	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
11/18/2023	11/18/2023	12,695.40	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	3.91		
11/20/2023	11/20/2023	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
11/20/2023	11/20/2023	131,045.86	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	111.39		
11/21/2023	11/21/2023	108,303.31	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	79.42		
11/24/2023	11/24/2023	335,000.00	40428HTA0	HSBC USA INC CORPORATE NOTES	3.75%	5/24/2024	6,281.25		
11/25/2023	11/25/2023	80,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	364.67		
11/25/2023	11/25/2023	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
11/28/2023	11/28/2023	220,000.00	04636NAC7	ASTRAZENECA FINANCE LLC (CALLABLE) CORP	0.70%	5/28/2024	770.00		
11/30/2023	11/30/2023	600,000.00	91282CHD6	US TREASURY NOTES	4.25%	5/31/2025	12,750.00		
12/1/2023	12/1/2023	140,000.00	46647PCH7	JPMORGAN CHASE & CO (CALLABLE) CORP NOTE	0.82%	6/1/2025	576.80		
12/1/2023	12/1/2023		MONEY0002	MONEY MARKET FUND			1,512.09		
12/5/2023	12/5/2023	330,000.00	53522KAB9	LINDE INC/CT CORPORATE NOTES (CALLABLE)	4.70%	12/5/2025	7,755.00		
12/6/2023	12/6/2023	350,000.00	06051GKE8	BANK OF AMERICA CORP NOTES (CALLABLE)	1.53%	12/6/2025	2,677.50		
12/6/2023	12/6/2023	85,000.00	24422EWF2	JOHN DEERE CAPITAL CORP CORPORATE NOTES	3.40%	6/6/2025	1,445.00		
12/7/2023	12/7/2023	75,000.00	24422EVQ9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	6/7/2024	168.75		
12/8/2023	12/8/2023	250,000.00	05254JAA8	AUST & NZ BANKING GRP NY CORPORATE NOTES	5.08%	12/8/2025	6,360.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/8/2023	12/8/2023	110,000.00	24422EWX3	JOHN DEERE CAPITAL CORP CORPORATE NOTES	4.75%	6/8/2026	2,612.50		
12/9/2023	12/9/2023	250,000.00	63254ABD9	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES	3.50%	6/9/2025	4,375.00		
12/15/2023	12/15/2023	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
12/15/2023	12/15/2023	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
12/15/2023	12/15/2023	600,000.00	91282CHH7	US TREASURY NOTES	4.12%	6/15/2026	12,375.00		
12/15/2023	12/15/2023	57,252.68	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	29.58		
12/15/2023	12/15/2023	155,000.00	41285JAD0	HDMOT 2023-A A3	5.05%	12/15/2027	652.29		
12/15/2023	12/15/2023	145,000.00	891940AC2	TAOT 2023-A A3	4.63%	9/15/2027	559.46		
12/15/2023	12/15/2023	230,000.00	31680EAD3	FITAT 2023-1 A3	5.53%	8/15/2028	1,059.92		
12/15/2023	12/15/2023	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
12/15/2023	12/15/2023	22,833.07	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	6.47		
12/15/2023	12/15/2023	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	1,246.00		
12/15/2023	12/15/2023	105,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	457.63		
12/15/2023	12/15/2023	133,557.19	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	61.21		
12/15/2023	12/15/2023	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
12/15/2023	12/15/2023	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		
12/15/2023	12/15/2023	80,000.00	89239FAD4	TAOT 2023-D A3	5.54%	8/15/2028	381.64		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2023	12/15/2023	120,000.00	58770AAC7	MBART 2023-1 A3	4.51%	11/15/2027	451.00		
12/15/2023	12/15/2023	65,973.04	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	28.59		
12/15/2023	12/15/2023	365,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	1,584.71		
12/15/2023	12/15/2023	119,246.87	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	55.65		
12/15/2023	12/15/2023	40,000.00	63743HFE7	NATIONAL RURAL UTIL COOP CORPORATE NOTES	3.45%	6/15/2025	690.00		
12/15/2023	12/15/2023	59,786.63	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	64.27		
12/15/2023	12/15/2023	22,735.51	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	44.33		
12/15/2023	12/15/2023	450,000.00	91282CEU1	US TREASURY NOTES	2.87%	6/15/2025	6,468.75		
12/15/2023	12/15/2023	196,023.67	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	499.86		
12/15/2023	12/15/2023	180,000.00	891941AD8	TAOT 2023-B A3	4.71%	2/15/2028	706.50		
12/15/2023	12/15/2023	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
12/15/2023	12/15/2023	120,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	528.00		
12/15/2023	12/15/2023	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
12/15/2023	12/15/2023	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		
12/15/2023	12/15/2023	33,531.34	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	10.62		
12/15/2023	12/15/2023	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	576.08		
12/15/2023	12/15/2023	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2023	12/15/2023	200,000.00	91282CGA3	US TREASURY NOTES	4.00%	12/15/2025	4,000.00		
12/15/2023	12/15/2023	100,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	405.83		
12/15/2023	12/15/2023	104,798.78	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	67.25		
12/15/2023	12/15/2023	22,828.61	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	9.51		
12/15/2023	12/15/2023	210,000.00	41285YAC9	HDMOT 2023-B A3	5.69%	8/15/2028	995.75		
12/15/2023	12/15/2023	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
12/15/2023	12/15/2023	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
12/15/2023	12/15/2023	119,258.45	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	80.50		
12/15/2023	12/15/2023	145,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	520.79		
12/15/2023	12/15/2023	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
12/15/2023	12/15/2023	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
12/15/2023	12/15/2023	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	1,606.50		
12/15/2023	12/15/2023	120,000.00	344928AD8	FORDO 2023-A A3	4.65%	2/15/2028	465.00		
12/15/2023	12/15/2023	74,339.65	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	45.84		
12/15/2023	12/15/2023	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
12/15/2023	12/15/2023	160,000.00	50117KAC4	KCOT 2023-1A A3	5.02%	6/15/2027	669.33		
12/15/2023	12/15/2023	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2023	12/15/2023	280,000.00	65480WAD3	NAROT 2023-A A3	4.91%	11/15/2027	1,145.67		
12/15/2023	12/15/2023	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
12/15/2023	12/15/2023	102,343.63	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	60.55		
12/16/2023	12/16/2023	10,965.76	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	4.11		
12/16/2023	12/16/2023	90,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	335.25		
12/16/2023	12/16/2023	88,501.50	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	92.93		
12/16/2023	12/16/2023	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
12/16/2023	12/16/2023	84,225.38	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	47.73		
12/16/2023	12/16/2023	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
12/18/2023	12/18/2023	7,758.51	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	2.39		
12/20/2023	12/20/2023	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
12/20/2023	12/20/2023	121,612.27	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	103.37		
12/21/2023	12/21/2023	100,965.95	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	74.04		
12/25/2023	12/25/2023	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
12/25/2023	12/25/2023	80,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	364.67		
12/30/2023	12/30/2023	125,000.00	89236TKC8	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	3.95%	6/30/2025	2,468.75		
Total INTEREST		41,729,506.78					348,241.35		0.00

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
MATURITY									
11/13/2023	11/13/2023	5,000.00	110122DT2	BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP	0.53%	11/13/2023	5,013.43		
Total MATURITY		5,000.00					5,013.43		0.00
PAYDOWNS									
10/15/2023	10/15/2023	8,084.04	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	8,084.04		
10/15/2023	10/15/2023	3,254.54	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	3,254.54		
10/15/2023	10/15/2023	5,081.98	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	5,081.98		
10/15/2023	10/15/2023	4,122.73	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	4,122.73		
10/15/2023	10/15/2023	5,783.39	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	5,783.39		
10/15/2023	10/15/2023	1,253.75	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	1,253.75		
10/15/2023	10/15/2023	8,939.07	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	8,939.07		
10/15/2023	10/15/2023	2,737.63	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	2,737.63		
10/15/2023	10/15/2023	5,887.47	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	5,887.47		
10/15/2023	10/15/2023	6,392.41	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	6,392.41		
10/15/2023	10/15/2023	9,491.42	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	9,491.42		
10/15/2023	10/15/2023	7,067.90	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	7,067.90		
10/15/2023	10/15/2023	6,952.76	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	6,952.76		
10/15/2023	10/15/2023	4,001.62	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	4,001.62		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
10/15/2023	10/15/2023	5,573.98	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	5,573.98		
10/15/2023	10/15/2023	7,230.36	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	7,230.36		
10/16/2023	10/16/2023	5,440.61	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	5,440.61		
10/16/2023	10/16/2023	4,704.00	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	4,704.00		
10/16/2023	10/16/2023	5,423.34	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	5,423.34		
10/18/2023	10/18/2023	5,129.55	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	5,129.55		
10/20/2023	10/20/2023	1,184.13	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	1,184.13		
10/20/2023	10/20/2023	8,776.35	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	8,776.35		
10/21/2023	10/21/2023	7,410.48	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	7,410.48		
11/15/2023	11/15/2023	2,596.41	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	2,596.41		
11/15/2023	11/15/2023	6,226.89	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	6,226.89		
11/15/2023	11/15/2023	7,895.43	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	7,895.43		
11/15/2023	11/15/2023	4,061.15	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	4,061.15		
11/15/2023	11/15/2023	9,731.15	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	9,731.15		
11/15/2023	11/15/2023	6,757.37	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	6,757.37		
11/15/2023	11/15/2023	1,146.90	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	1,146.90		
11/15/2023	11/15/2023	4,274.44	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	4,274.44		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
11/15/2023	11/15/2023	6,130.99	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	6,130.99		
11/15/2023	11/15/2023	8,798.63	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	8,798.63		
11/15/2023	11/15/2023	5,563.69	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	5,563.69		
11/15/2023	11/15/2023	4,831.27	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	4,831.27		
11/15/2023	11/15/2023	11,908.43	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	11,908.43		
11/15/2023	11/15/2023	7,196.51	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	7,196.51		
11/15/2023	11/15/2023	5,746.21	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	5,746.21		
11/16/2023	11/16/2023	5,182.05	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	5,182.05		
11/16/2023	11/16/2023	5,161.33	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	5,161.33		
11/16/2023	11/16/2023	4,567.21	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	4,567.21		
11/18/2023	11/18/2023	4,936.89	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	4,936.89		
11/20/2023	11/20/2023	9,433.59	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	9,433.59		
11/21/2023	11/21/2023	7,337.36	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	7,337.36		
12/15/2023	12/15/2023	6,842.95	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	6,842.95		
12/15/2023	12/15/2023	12,495.45	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	12,495.45		
12/15/2023	12/15/2023	7,371.36	448977AD0	HART 2022-A A3	2.22%	10/15/2026	7,371.36		
12/15/2023	12/15/2023	5,288.24	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	5,288.24		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
12/15/2023	12/15/2023	6,553.42	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	6,553.42		
12/15/2023	12/15/2023	3,897.57	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	3,897.57		
12/15/2023	12/15/2023	10,985.05	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	10,985.05		
12/15/2023	12/15/2023	5,935.65	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	5,935.65		
12/15/2023	12/15/2023	7,861.47	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	7,861.47		
12/15/2023	12/15/2023	4,611.12	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	4,611.12		
12/15/2023	12/15/2023	2,531.15	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	2,531.15		
12/15/2023	12/15/2023	3,364.58	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	3,364.58		
12/15/2023	12/15/2023	3,844.49	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	3,844.49		
12/15/2023	12/15/2023	9,222.59	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	9,222.59		
12/15/2023	12/15/2023	8,384.37	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	8,384.37		
12/15/2023	12/15/2023	5,931.97	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	5,931.97		
12/15/2023	12/15/2023	4,698.79	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	4,698.79		
12/15/2023	12/15/2023	5,390.94	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	5,390.94		
12/16/2023	12/16/2023	4,977.53	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	4,977.53		
12/16/2023	12/16/2023	5,106.23	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	5,106.23		
12/16/2023	12/16/2023	4,377.78	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	4,377.78		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
12/18/2023	12/18/2023	4,723.12	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	4,723.12		
12/20/2023	12/20/2023	8,706.91	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	8,706.91		
12/21/2023	12/21/2023	6,931.41	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	6,931.41		
12/25/2023	12/25/2023	2,964.16	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	2,964.16		
Total PAYDOWNS		412,405.71					412,405.71		0.00
SELL									
10/3/2023	10/4/2023	75,000.00	91282CDB4	US TREASURY NOTES	0.62%	10/15/2024	71,631.42		-3,459.53
10/3/2023	10/5/2023	575,000.00	912828YM6	US TREASURY NOTES	1.50%	10/31/2024	555,321.29		-29,816.03
10/3/2023	10/5/2023	300,000.00	91282CDH1	US TREASURY NOTES	0.75%	11/15/2024	285,862.60		-14,483.25
10/3/2023	10/5/2023	200,000.00	91282CDB4	US TREASURY NOTES	0.62%	10/15/2024	191,043.98		-9,202.89
11/6/2023	11/13/2023	200,000.00	771196BT8	ROCHE HOLDINGS INC (CALLABLE) CORPORATE	2.13%	3/10/2025	192,600.20		-8,146.00
11/7/2023	11/10/2023	250,000.00	91282CDH1	US TREASURY NOTES	0.75%	11/15/2024	239,808.50		-10,702.08
11/7/2023	11/10/2023	450,000.00	91282CDN8	US TREASURY NOTES	1.00%	12/15/2024	431,464.20		-20,230.77
11/7/2023	11/10/2023	550,000.00	9128284M9	US TREASURY NOTES	2.87%	4/30/2025	533,182.46		-16,289.64
11/7/2023	11/10/2023	750,000.00	91282CDZ1	US TREASURY NOTES	1.50%	2/15/2025	718,968.24		-30,721.09
11/7/2023	11/10/2023	450,000.00	912828YV6	US TREASURY NOTES	1.50%	11/30/2024	435,603.81		-22,459.20
11/7/2023	11/10/2023	250,000.00	91282CDN8	US TREASURY NOTES	1.00%	12/15/2024	239,702.34		-11,427.81

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
SELL									
11/8/2023	11/10/2023	330,000.00	023135BW5	AMAZON.COM INC CORPORATE NOTES	0.45%	5/12/2024	322,405.05		-8,248.31
12/6/2023	12/8/2023	325,000.00	20271RAQ3	COMMONWEALTH BK AUSTR NY CORPORATE	5.07%	1/10/2025	331,269.36		-516.75
12/6/2023	12/8/2023	100,000.00	023135CE4	AMAZON.COM INC CORPORATE NOTES	3.00%	4/13/2025	97,916.33		-2,470.62
12/6/2023	12/8/2023	455,000.00	4581X0DZ8	INTER-AMERICAN DEVEL BK NOTES	0.50%	9/23/2024	438,843.71		-16,541.16
12/6/2023	12/8/2023	175,000.00	459200HU8	IBM CORP NOTES	3.62%	2/12/2024	176,354.60		-1,626.14
12/6/2023	12/8/2023	220,000.00	14913R2P1	CATERPILLAR FINL SERVICE CORPORATE NOTES	0.60%	9/13/2024	212,415.87		-7,819.29
12/6/2023	12/8/2023	75,000.00	24422EVQ9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	6/7/2024	73,134.94		-1,850.39
12/6/2023	12/8/2023	155,000.00	91324PEB4	UNITEDHEALTH GROUP INC (CALLABLE) CORP N	0.55%	5/15/2024	151,684.77		-3,346.23
12/7/2023	12/12/2023	175,000.00	89236TKN4	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	4.80%	1/10/2025	177,892.17		-613.73
Total SELL		6,060,000.00					5,877,105.84		-219,970.91