



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

November 4, 2019

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending March 31, 2019, and find that it complies with the Investment Policy established by my office.

Sincerely,



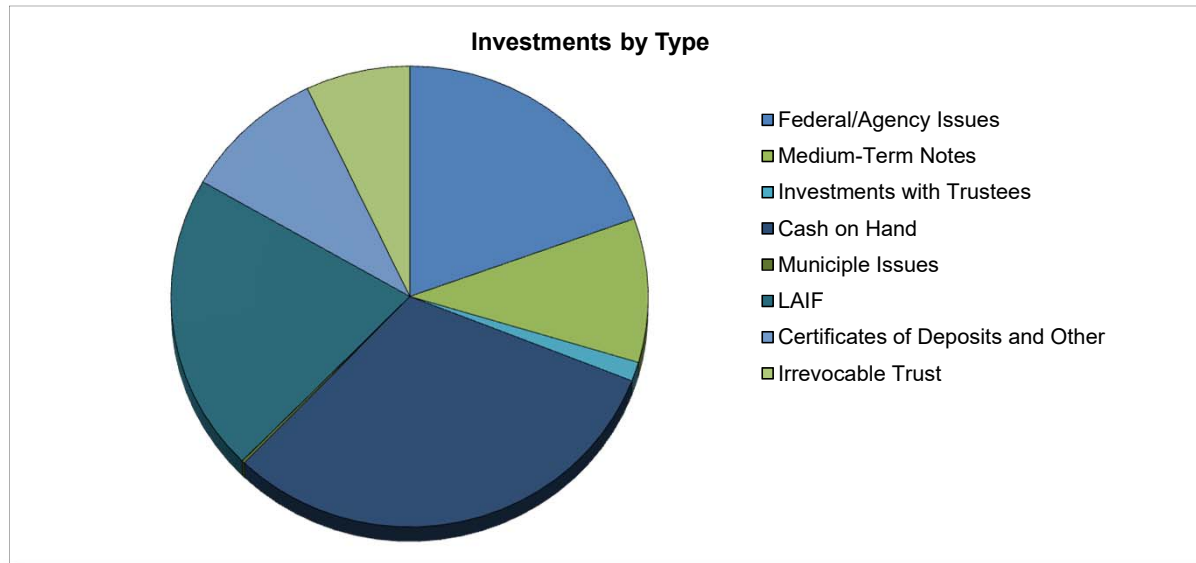
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended March 31, 2019



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,525	0.00%	1	0.00%	\$ 10,525
Cash on Deposit	72,775,284	31.38%	1	0.00%	72,775,284
Total Cash on Hand	72,785,809	31.38%	1	0.00%	72,785,809
Local Agency Investment Fund	48,789,059	21.04%	15	2.44%	48,796,228
Certificates of Deposit	6,257,344	2.70%	405	2.07%	6,279,030
Federal/Agency Issues	45,527,290	19.63%	860	1.91%	45,554,178
Municipality Issues	475,019	0.20%	732	2.78%	479,289
Medium Term Notes/Commercial Paper	23,431,073	10.10%	785	2.51%	23,514,609
Asset Backed Securities	10,785,831	4.65%	997	1.84%	10,817,614
Supranationals	5,383,016	2.32%	760	2.10%	5,372,419
Total Pooled Investment Portfolio	140,648,632	60.64%	326	2.20%	140,813,367
Irrevocable Trust (Pension/OPEB)	15,377,157	6.63%	1	9.00%	16,533,777
Investments with Bond Trustees	3,122,346	1.35%	0	2.39%	3,122,346

Total Portfolio	<u>\$ 231,933,944</u>	<u>\$ 233,255,299</u>
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Amount over (under) Market Value vs. Book Value	\$ 1,321,355
% of Portfolio	0.57%

Average Maturity of Portfolio	0.89 year
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	General Fund	All Funds	* Market Value from sources including:
FY17-18 Investment Earnings	\$ 381,705	\$ 2,245,325	--US Bank
FY18-19 Fiscal Year to Date Investment Earnings	461,314	2,713,609	--LAIF
			--Bank of New York
			--Union Bank
Total Callable Investments / % of Total	10,511,710	7%	

Yield shown does not account for change in market value of investments

I verify that this investment portfolio is in conformity with all state laws and the City's investment policy, which is reviewed annually by the City Council and the City Treasurer of the City of Alameda.

The City's expenditures requirements for the next six months are covered by anticipated revenues from City operations and liquidity from cash on deposit and maturing investments.

Elena Adair, Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2019

DESCRIPTION	BOOK VALUE 3/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 3/31/2019
<u>CASH ON HAND</u>											
PETTY CASH	5,780									5,780	5,780
CHANGE BOXES	4,745									4,745	4,745
TOTAL	10,525									10,525	10,525
<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	70,924,642									70,924,642	70,924,642
WELLS FARGO GENERAL CHECKING-RESTRICTED	368,162									368,162	368,162
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450									31,450	31,450
ABAG PURCHASES	44,931									44,931	44,931
MASTICK CELL SITE BOND	6,000									6,000	6,000
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING)	26,887									26,887	26,887
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	344,210									344,210	344,210
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	31,499									31,499	31,499
STORMWATER TREATMENT BOND	17,300									17,300	17,300
WELLS FARGO BANK-WORKERS COMPENSATION	325,000									325,000	325,000
CALIFORNIA BANK-RISK MANAGEMENT ESCROW	50,000									50,000	50,000
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	69,291									69,291	69,291
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OPERATING)	481,773									481,773	481,773
FIDELITY-CHANDLER & PFM MONEY MARKET	54,139									54,139	54,139
TOTAL	72,775,284									72,775,284	72,775,284
<u>LOCAL AGENCY INVESTMENT</u>											
LOCAL AGENCY INVESTMENT FUND	48,789,059	2.44%	2.44%	01/15/19	04/15/19	90	15			48,789,059	48,796,228
TOTAL AND AVERAGES	48,789,059	2.44%	2.44%			90	15			48,789,059	48,796,228
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	50,000	0.15%	0.15%	03/30/19	03/30/20	366	365			50,000	50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/17	08/19/19	730	141			25,000	25,000
BANK OF MARIN CD	96,660	0.15%	0.15%	01/30/19	01/30/20	365	305			96,660	96,660
BEACON BUSINESS BANK CD	96,897	0.76%	0.76%	02/03/19	05/05/19	91	35			96,897	96,897
BANK OF MARIN-LIBRARY CD	594,721	0.99%	0.99%	02/08/19	02/08/21	731	680			594,721	594,721
BANK OF MONTREAL C D	425,000	3.19%	3.19%	08/03/18	08/03/20	731	491			425,000	427,019
BANK OF NOVA C D	424,839	3.08%	3.08%	06/06/18	06/05/20	730	432			425,000	427,975
CREDIT C D	425,000	2.88%	2.88%	04/06/18	04/10/20	735	376			425,000	425,888
CREDIT SUISSE NY C D	405,000	2.67%	2.67%	02/07/18	02/07/20	730	313			405,000	405,458
MUFG BANK LTD NY C D	425,000	2.97%	2.97%	02/27/19	02/26/21	730	698			425,000	429,110
NORDEA BK AB C D	425,000	2.72%	2.72%	02/20/18	02/20/20	730	326			425,000	425,944
ROYAL BK OF C D	525,000	3.24%	3.24%	06/07/18	06/07/21	1,096	799			525,000	531,930
SKANDIN ENS C D	499,805	1.84%	1.84%	08/03/17	08/02/19	729	124			500,000	498,685
SUMITOMO MTSU C D	424,422	3.39%	3.39%	10/16/18	10/16/20	731	565			425,000	430,942
UBS AG STAMFORD C D	650,000	2.90%	2.90%	03/02/18	03/02/20	731	337			650,000	652,093
WESTPAC BKING C D	765,000	2.05%	2.05%	08/04/17	08/03/20	1,095	491			765,000	760,708
TOTAL AND AVERAGES	6,257,344	2.07%	2.07%			691	405			6,258,278	6,279,030
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B DEB	557,216	3.38%	3.24%	10/29/18	09/08/23	1,775	1,622		AA+	550,000	575,330
F H L B DEB	766,889	1.38%	1.40%	02/17/16	02/18/21	1,828	690		AA+	770,000	756,502
F H L B DEB	770,820	3.38%	3.23%	12/28/18	12/08/23	1,806	1,713		AA+	750,000	784,110
F H L B DEB	251,647	2.50%	2.48%	08/28/18	12/09/22	1,564	1,349		AA+	255,000	256,981
F H L B DEB	460,703	1.13%	1.16%	10/04/16	07/14/21	1,744	836		AA+	465,000	452,752
F H L B DEB	1,002,520	3.00%	2.95%	11/29/18	10/12/21	1,048	926		AA+	1,000,000	1,017,220
F H L M C	895,482	2.75%	2.70%	07/20/18	06/19/23	1,795	1,541		AA+	900,000	915,696
F H L M C MTN	396,076	1.13%	1.16%	08/30/16	08/12/21	1,808	865		AA+	400,000	389,132
F H L M C MTN	526,099	1.13%	1.16%	09/26/16	08/12/21	1,781	865		AA+	530,000	515,600
FNMA	882,990	1.50%	1.52%	12/16/15	11/30/20	1,811	610		AA+	900,000	887,175
FNMA	702,380	1.25%	1.28%	06/29/16	05/06/21	1,772	767		AA+	700,000	684,887
FNMA	400,592	2.75%	2.73%	06/28/18	06/22/21	1,090	814		AA+	400,000	403,800
FNMA	482,046	1.38%	1.41%	10/27/16	10/07/21	1,806	921		AA+	485,000	474,282
FNMA	928,376	2.00%	2.02%	04/25/17	01/05/22	1,716	1,011		AA+	925,000	917,822
FNMA	944,857	1.88%	1.90%	06/19/17	04/05/22	1,751	1,101		AA+	945,000	934,624
FNMA	424,694	2.63%	2.60%	01/09/19	01/11/22	1,098	1,017		AA+	425,000	428,846
FNMA	425,111	2.63%	2.60%	01/29/19	01/11/22	1,078	1,017		AA+	425,000	428,846

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2019

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F N M A	459,292	1.25%	1.28%	09/28/16	08/17/21	1,784	870		AA+	460,000	448,748
F N M A	462,486	1.25%	1.28%	10/04/16	08/17/21	1,778	870		AA+	465,000	453,626
F N M A	901,290	2.88%	2.81%	09/12/18	09/12/23	1,826	1,626		AA+	905,000	926,177
F N M A DEB	568,451	1.38%	1.40%	03/30/16	02/26/21	1,794	698		AA+	570,000	559,940
F N M A DEB	328,330	1.38%	1.40%	04/26/16	02/26/21	1,767	698		AA+	330,000	324,176
F N M A DEB	935,997	2.38%	2.37%	04/11/18	01/19/23	1,744	1,390		AA+	950,000	952,556
F N M A DEB	399,912	1.63%	1.64%	07/29/15	01/21/20	1,637	296		AA+	400,000	397,420
F N M A DEB	900,486	1.50%	1.52%	09/29/15	06/22/20	1,728	449		AA+	900,000	890,316
U S TREASURY NT	885,905	1.38%	1.40%	11/23/15	10/31/20	1,804	580		N/A	900,000	886,392
U S TREASURY NT	925,280	2.00%	2.01%	04/26/16	02/28/21	1,769	700		N/A	900,000	894,870
U S TREASURY NT	899,124	1.38%	1.40%	03/09/16	01/31/21	1,789	672		N/A	900,000	884,817
U S TREASURY NT	322,639	1.25%	1.26%	01/31/19	08/31/19	212	153		N/A	325,000	323,323
U S TREASURY NT	957,369	1.75%	1.78%	03/13/17	02/28/22	1,813	1,065		N/A	975,000	961,516
U S TREASURY NT	700,686	1.38%	1.39%	10/23/15	03/31/20	1,621	366		N/A	700,000	692,867
U S TREASURY NT	197,899	1.38%	1.39%	11/23/15	03/31/20	1,590	366		N/A	200,000	197,962
U S TREASURY NT	914,738	1.75%	1.78%	10/17/17	09/30/22	1,809	1,279		N/A	925,000	909,895
U S TREASURY NT	935,230	2.13%	2.14%	01/25/18	12/31/22	1,801	1,371		N/A	950,000	946,105
U S TREASURY NT	500,217	1.88%	1.90%	09/26/17	08/31/22	1,800	1,249		N/A	500,000	494,065
U S TREASURY NT	909,358	1.13%	1.16%	10/09/16	09/30/21	1,817	914		N/A	925,000	900,210
U S TREASURY NT	840,407	1.38%	1.39%	07/10/15	05/31/20	1,787	427		N/A	850,000	840,004
U S TREASURY NT	123,799	1.38%	1.39%	12/28/16	05/31/20	1,250	427		N/A	125,000	123,530
U S TREASURY NT	1,597,750	2.50%	2.49%	01/29/19	01/15/22	1,082	1,021		N/A	1,600,000	1,610,816
U S TREASURY NT	500,527	2.50%	2.49%	02/07/19	01/15/22	1,073	1,021		N/A	500,000	503,380
U S TREASURY NT	600,492	2.75%	2.72%	09/06/18	08/15/21	1,074	868		N/A	600,000	606,654
U S TREASURY NT	373,125	2.75%	2.72%	10/03/18	08/15/21	1,047	868		N/A	375,000	379,159
U S TREASURY NT	614,303	2.50%	2.48%	03/01/19	02/15/22	1,082	1,052		N/A	615,000	619,514
U S TREASURY NT	699,098	2.50%	2.48%	03/05/19	02/15/22	1,078	1,052		N/A	700,000	705,138
U S TREASURY NT	322,397	1.38%	1.40%	10/04/17	10/31/20	1,123	580		N/A	325,000	320,086
U S TREASURY NT	583,359	1.38%	1.40%	02/01/18	01/31/21	1,095	672		N/A	600,000	589,878
U S TREASURY NT	1,666,797	1.38%	1.40%	01/03/18	01/31/21	1,124	672		N/A	1,700,000	1,671,321
U S TREASURY NT	612,573	1.38%	1.40%	01/03/18	01/31/21	1,124	672		N/A	625,000	614,456
U S TREASURY NT	1,002,621	2.00%	2.02%	01/27/17	10/31/21	1,738	945		N/A	1,000,000	993,590
U S TREASURY NT	976,839	1.25%	1.28%	12/13/16	03/31/21	1,569	731		N/A	1,000,000	980,230
U S TREASURY NT	1,546,576	1.88%	1.90%	01/07/19	01/31/22	1,120	1,037		N/A	1,575,000	1,559,061
U S TREASURY NT	1,118,804	1.75%	1.77%	12/06/17	12/31/20	1,121	641		N/A	1,125,000	1,113,930
U S TREASURY NT	1,674,168	2.13%	2.13%	06/04/18	06/30/21	1,122	822		N/A	1,700,000	1,694,424
U S TREASURY NT	1,543,764	2.75%	2.72%	09/20/18	09/15/21	1,091	899		N/A	1,550,000	1,568,166
U S TREASURY NT	994,375	2.25%	2.25%	03/05/18	03/31/21	1,122	731		N/A	1,000,000	999,530
U S TREASURY NT	903,727	2.88%	2.83%	12/10/18	11/15/21	1,071	960		N/A	900,000	914,031
U S TREASURY NT	900,284	1.38%	1.40%	09/29/15	08/31/20	1,798	519		N/A	900,000	887,346
U S TREASURY NT	622,388	1.38%	1.40%	08/01/17	08/31/20	1,126	519		N/A	625,000	616,213
U S TREASURY NT	80,051	1.63%	1.64%	07/06/17	07/31/20	1,121	488		N/A	80,000	79,197
U S TREASURY NT	742,412	2.25%	2.25%	08/27/18	02/15/21	903	687		N/A	750,000	749,183
U S TREASURY NT	963,474	2.13%	2.13%	08/15/17	06/30/22	1,780	1,187		N/A	950,000	946,770
TOTAL AND AVERAGES	45,527,290	1.91%	1.91%			1,467	860			45,775,002	45,554,178

MUNICIPAL BONDS

CALIFORNIA ST	475,019	2.80%	2.78%	04/18/18	04/01/21	1,079	732		AA-	475,000	479,289
TOTAL AND AVERAGES	475,019	2.80%	2.78%			1,079	732			475,000	479,289

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

3M COMPANY MTN	129,939	2.75%	2.73%	02/12/19	03/01/22	1,113	1,066	2/1/2022	AA-	130,000	131,134
3M COMPANY MTN	99,795	3.00%	2.97%	09/11/18	09/14/21	1,099	898	8/14/2021	AA-	100,000	101,162
ACE INA HOLDINGS	572,685	2.30%	2.31%	02/06/17	11/03/20	1,366	583	10/3/2020	A	570,000	567,173
AMERICAN EXPRESS CO	99,978	3.70%	3.62%	11/01/18	11/05/21	1,100	950	10/5/2021	BBB+	100,000	102,205
AMERICAN EXPRESS MTN	397,625	1.70%	1.71%	01/31/17	10/30/19	1,002	213	7/30/2019	A-	400,000	397,932
AMERICAN EXPRESS MTN	39,762	1.70%	1.71%	10/26/16	10/30/19	1,099	213	7/30/2019	A-	40,000	39,793
AMERICAN EXPRESS MTN	254,735	2.20%	2.21%	02/28/17	03/03/20	1,099	338	2/1/2020	A-	255,000	253,817
AMERICAN HONDA MTN	179,689	3.45%	3.36%	07/11/18	07/14/23	1,829	1,566		A	180,000	184,964
AMERICAN HONDA MTN	439,639	3.63%	3.51%	10/03/18	10/10/23	1,833	1,654		A	440,000	455,607
AMERICAN HONDA MTN	424,796	3.38%	3.32%	10/03/18	12/10/21	1,164	985		A	425,000	432,459
APPLE INC	410,130	2.40%	2.42%	11/28/18	05/03/23	1,617	1,494		AA+	430,000	425,851
BANK NY MELLON MTN	369,930	2.30%	2.31%	09/04/14	09/11/19	1,833	164	8/11/2019	A	370,000	369,445
BANK NY MELLON MTN	185,287	2.30%	2.31%	09/08/14	09/11/19	1,829	164	8/11/2019	A	185,000	184,723
BANK NY MELLON MTN	298,527	2.60%	2.60%	02/16/18	08/17/20	913	505	7/17/2020	A	300,000	299,967
BANK OF AMERICA	602,442	3.55%	3.51%	03/06/19	03/05/24	1,826	1,801	3/5/2023	A-	600,000	609,306
BANK OF AMERICA MTN	425,200	2.25%	2.26%	06/21/17	04/21/20	1,035	387		A-	425,000	422,756
BB T CORPORATION MTN	274,992	3.05%	3.04%	03/11/19	06/20/22	1,197	1,177	5/20/2022	A-	275,000	276,603

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For the Quarter Ended March 31, 2019

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BBT CORPORATION MTN	154,816	3.20%	3.17%	05/31/18	09/03/21	1,191	887	8/3/2021	A-	155,000	156,713
BERKSHIRE HATHAWAY	269,738	1.30%	1.31%	08/08/16	08/15/19	1,102	137		AA	270,000	268,734
BOEING CO	382,228	1.88%	1.95%	02/13/19	06/15/23	1,583	1,537	4/15/2023	A	400,000	384,444
CATERPILLAR FINL MTN	314,735	1.85%	1.87%	09/05/17	09/04/20	1,095	523		A	315,000	311,463
CHARLES SCHWAB CORP	264,992	3.25%	3.21%	05/17/18	05/21/21	1,100	782	4/21/2021	A	265,000	268,323
CHEVRON CORP	300,000	1.99%	2.00%	02/28/17	03/03/20	1,099	338		AA	300,000	298,374
CITIGROUP INC	221,200	2.90%	2.90%	12/31/18	12/08/21	1,073	983	11/8/2021	BBB+	225,000	224,942
CITIGROUP INC	209,916	2.45%	2.46%	01/04/17	01/10/20	1,101	285	12/10/2019	BBB+	210,000	209,540
COSTCO WHOLESALE	364,617	1.75%	1.76%	02/05/15	02/15/20	1,836	321		A+	365,000	362,164
COSTCO WHOLESALE	226,163	2.15%	2.16%	08/14/17	05/18/21	1,373	779	4/18/2021	A+	225,000	224,154
EXXON MOBIL	417,187	2.22%	2.23%	05/16/16	03/01/21	1,750	701	2/1/2021	AA+	410,000	408,139
EXXON MOBIL	215,000	2.22%	2.23%	02/29/16	03/01/21	1,827	701	2/1/2021	AA+	215,000	214,024
EXXON MOBIL CORP	121,205	2.40%	2.40%	11/26/18	03/06/22	1,196	1,071	1/6/2022	AA+	125,000	124,998
EXXON MOBIL CORP	48,463	2.40%	2.40%	11/26/18	03/06/22	1,196	1,071	1/6/2022	AA+	50,000	49,999
EXXON MOBIL CORP	200,958	1.91%	1.92%	08/14/17	03/06/20	935	341	2/6/2020	AA+	200,000	198,796
GENERAL DYNAMICS	327,707	3.00%	2.97%	05/08/18	05/11/21	1,099	772		A+	330,000	332,980
GENERAL DYNAMICS	297,867	3.00%	2.97%	05/21/18	05/11/21	1,086	772		A+	300,000	302,709
GENERAL DYNAMICS	249,115	2.88%	2.87%	05/08/18	05/11/20	734	407		A+	250,000	250,828
GOLDMAN SACHS GROUP	419,685	2.30%	2.31%	12/08/16	12/13/19	1,100	257	11/13/2019	BBB+	420,000	418,614
HERSHEY COMPANY	174,879	3.10%	3.07%	05/04/18	05/15/21	1,107	776		A	175,000	176,745
HOME DEPOT INC	64,822	3.25%	3.18%	11/27/18	03/01/22	1,190	1,066		A	65,000	66,476
HOME DEPOT INC	199,884	1.80%	1.81%	05/24/17	06/05/20	1,108	432		A	200,000	198,526
HOME DEPOT INC	234,864	1.80%	1.81%	05/24/17	06/05/20	1,108	432		A	235,000	233,268
HSBC USA INC	572,913	2.25%	2.25%	06/20/17	06/23/19	733	84		A	570,000	569,322
HSBC USA INC MTN	197,452	2.35%	2.36%	03/27/18	03/05/20	709	340		A	200,000	199,414
IBM CORP	470,555	1.90%	1.91%	02/02/17	01/27/20	1,089	302		A	470,000	467,044
IBM CREDIT CORP	540,694	2.20%	2.24%	11/29/17	09/08/22	1,744	1,257	8/8/2022	A	550,000	539,330
INTEL CORP	249,905	1.85%	1.86%	05/08/17	05/11/20	1,099	407		A+	250,000	248,055
JOHN DEERE MTN	233,125	2.65%	2.64%	04/09/18	01/06/22	1,368	1,012		A	237,000	236,898
JOHN DEERE MTN	74,928	3.20%	3.15%	01/04/19	01/10/22	1,102	1,016		A	75,000	76,250
JOHN DEERE MTN	159,917	2.35%	2.36%	01/03/18	01/08/21	1,101	649		A	160,000	159,306
JOHN DEERE MTN	164,888	2.88%	2.86%	03/08/18	03/12/21	1,100	712		A	165,000	165,792
JOHN DEERE MTN	358,516	2.80%	2.78%	05/24/17	03/04/21	1,380	704		A	350,000	351,204
JPMORGAN CHASE CO	495,175	2.97%	2.97%	02/09/18	01/15/23	1,801	1,386	1/15/2022	A-	500,000	499,790
JPMORGAN CHASE CO	425,000	3.51%	3.47%	06/11/18	06/18/22	1,468	1,175	6/18/2021	A-	425,000	430,929
MERCK CO INC	196,284	2.35%	2.36%	01/14/19	02/10/22	1,123	1,047		AA	200,000	199,668
MERCK CO INC	148,467	2.40%	2.41%	03/13/19	09/15/22	1,282	1,264	6/15/2022	AA	150,000	149,304
MICROSOFT CORP	299,685	1.55%	1.58%	08/01/16	08/08/21	1,833	861	7/8/2021	AAA	300,000	292,833
MICROSOFT CORP	119,816	1.55%	1.58%	08/02/16	08/08/21	1,832	861	7/8/2021	AAA	120,000	117,133
MICROSOFT CORP	229,816	2.00%	2.01%	10/29/15	11/03/20	1,832	583	10/3/2020	AAA	230,000	228,471
MORGAN STANLEY	405,136	2.65%	2.65%	06/07/17	01/27/20	964	302		BBB+	400,000	399,552
NATIONAL RURAL MTN	174,806	2.90%	2.89%	02/21/18	03/15/21	1,118	715		A	175,000	175,896
OCCIDENTAL PETROLEUM	536,877	2.60%	2.60%	06/18/18	04/15/22	1,397	1,111	3/15/2022	A	550,000	549,665
ORACLE CORP	567,014	1.90%	1.93%	11/29/16	09/15/21	1,751	899	8/15/2021	AA-	580,000	570,465
PACCAR FINANCIAL MTN	449,816	3.40%	3.36%	08/06/18	08/09/23	1,829	1,592		A+	450,000	455,697
PACCAR FINANCIAL MTN	89,921	2.85%	2.84%	02/22/19	03/01/22	1,103	1,066		A+	90,000	90,710
PACCAR FINANCIAL MTN	249,878	2.80%	2.79%	02/22/18	03/01/21	1,103	701		A+	250,000	250,813
PFIZER INC	99,994	2.80%	2.78%	03/04/19	03/11/22	1,103	1,076		AA	100,000	100,867
PFIZER INC	184,750	3.00%	2.96%	09/04/18	09/15/21	1,107	899		AA	185,000	187,971
PNC BANK NA MTN	639,942	2.45%	2.47%	07/25/17	07/28/22	1,829	1,215	6/28/2022	A	640,000	637,536
QUALCOMM INC	266,960	2.25%	2.26%	06/11/15	05/20/20	1,805	416		A-	270,000	268,861
QUALCOMM INC	267,060	2.25%	2.26%	06/11/15	05/20/20	1,805	416		A-	270,000	268,861
ROYAL BANK MTN	577,179	2.50%	2.50%	12/11/17	01/19/21	1,135	660		AA-	575,000	574,879
STATE STREET CORP	314,836	1.95%	1.98%	05/16/16	05/19/21	1,829	780		A	315,000	310,829
TORONTO DOMINION MTN	572,153	3.25%	3.25%	03/26/19	03/11/24	1,812	1,807		A	565,000	571,701
TOYOTA MOTOR MTN	245,985	2.60%	2.60%	03/09/18	01/11/22	1,404	1,017		AA-	250,000	250,125
TOYOTA MOTOR MTN	287,535	2.60%	2.60%	05/16/18	01/11/22	1,336	1,017		AA-	295,000	295,148
TOYOTA MOTOR MTN	221,634	2.60%	2.60%	01/02/19	01/11/22	1,105	1,017		AA-	225,000	225,113
TOYOTA MOTOR MTN	304,860	1.95%	1.96%	04/11/17	04/17/20	1,102	383		AA-	305,000	302,978
UNILEVER CAPITAL	348,212	2.75%	2.75%	03/19/18	03/22/21	1,099	722		A+	350,000	351,236
US BANCORP MTN	279,518	2.63%	2.62%	01/19/17	01/24/22	1,831	1,030	12/23/2021	A+	280,000	280,308
WALMART INC	194,990	3.13%	3.08%	06/21/18	06/23/21	1,098	815		AA	195,000	197,675
WALT DISNEY MTN	249,710	1.80%	1.82%	06/01/17	06/05/20	1,100	432		A	250,000	247,668
WALT DISNEY MTN	79,979	1.95%	1.96%	03/01/17	03/04/20	1,099	339		A	80,000	79,462
TOTAL AND AVERAGES	23,431,073	2.51%	2.51%			1,314	785			23,527,000	23,514,609

ASSET BACKED SECURITIES

ALLY AUTO	169,715	1.74%	1.75%	05/16/17	09/15/21	1,583	899		AAA	169,732	168,884
ALLY AUTO	174,979	2.91%	2.89%	02/05/19	09/15/23	1,683	1,629		N/A	175,000	176,330

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2019

DESCRIPTION	BOOK VALUE 3/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 3/31/2019
ALLY AUTO	129,985	2.35%	2.36%	01/23/18	06/15/22	1,604	1,172		AAA	130,000	129,656
ALLY AUTO	299,946	2.92%	2.91%	04/25/18	11/15/22	1,665	1,325		N/A	300,000	301,179
AMERICAN EXPRESS	467,615	1.93%	1.94%	06/21/18	09/15/22	1,547	1,264		N/A	475,000	472,112
AMERICAN EXPRESS	298,852	1.93%	1.94%	11/29/18	09/15/22	1,386	1,264		N/A	300,000	298,176
BMW VEHICLE LEASE	129,981	2.84%	0.00%	03/12/19	11/22/21	986	967		AAA	130,000	130,304
BMW VEHICLE LEASE	74,990	3.26%	0.00%	10/10/18	07/20/21	1,014	842		AAA	75,000	75,640
CARMAX AUTO OWNER	94,987	3.13%	3.10%	07/18/18	06/15/23	1,793	1,537		AAA	95,000	95,989
CARMAX AUTO OWNER	122,594	2.23%	2.23%	01/17/18	05/17/21	1,216	778		AAA	122,602	122,385
CITIBANK CREDIT	225,601	1.92%	1.93%	05/15/17	04/07/22	1,788	1,103		AAA	225,000	223,457
CITIBANK CREDIT CARD	419,942	2.49%	2.49%	01/29/18	01/20/23	1,817	1,391		N/A	420,000	419,391
FORD CREDIT AUTO	299,950	2.78%	2.77%	03/19/19	09/15/23	1,641	1,629		N/A	300,000	301,386
FORD CREDIT AUTO	139,989	2.90%	0.00%	02/20/19	05/15/22	1,180	1,141		AAA	140,000	140,421
FORD CREDIT AUTO	99,984	3.03%	3.01%	05/17/18	11/15/22	1,643	1,325		AAA	100,000	100,728
FORD CREDIT AUTO	20,178	1.33%	1.33%	04/19/16	10/15/20	1,640	564		AAA	20,180	20,128
FORD CREDIT AUTO	119,990	3.19%	0.00%	09/18/18	12/15/21	1,184	990		N/A	120,000	120,907
GM FINANCIAL	124,980	2.98%	0.00%	02/13/19	12/20/21	1,041	995		AAA	125,000	125,433
GM FINANCIAL	274,970	2.97%	2.95%	01/08/19	11/16/23	1,773	1,691		N/A	275,000	277,208
GM FINANCIAL	149,965	3.02%	3.00%	07/12/18	05/16/23	1,769	1,507		AAA	150,000	151,178
GM FINANCIAL	84,993	3.18%	0.00%	09/18/18	06/21/21	1,007	813		AAA	85,000	85,592
HONDA AUTO	209,977	1.79%	1.80%	09/25/17	09/20/21	1,456	904		AAA	210,000	208,631
HONDA AUTO	144,997	3.01%	2.99%	05/22/18	05/18/22	1,457	1,144		AAA	145,000	145,892
HONDA AUTO	30,527	1.39%	1.39%	05/24/16	04/15/20	1,422	381		N/A	30,528	30,474
HONDA AUTO	524,569	1.68%	1.69%	04/27/18	08/15/21	1,206	868		AAA	532,853	529,134
HONDA AUTO	124,997	2.83%	2.82%	02/19/19	03/20/23	1,490	1,450		AAA	125,000	125,770
HONDA AUTO	358,176	1.72%	1.73%	12/27/17	07/21/21	1,302	843		N/A	360,613	358,593
HONDA AUTO	47,974	1.16%	1.16%	08/15/16	05/18/20	1,372	414		AAA	47,981	47,824
HONDA AUTO	394,946	2.95%	2.94%	08/21/18	08/22/22	1,462	1,240		N/A	395,000	397,722
HYUNDAI AUTO	19,834	1.56%	1.56%	03/22/16	09/15/20	1,638	534		AAA	19,838	19,800
HYUNDAI AUTO	119,054	1.29%	1.30%	09/14/16	04/15/21	1,674	746		AAA	119,070	118,346
HYUNDAI AUTO	339,941	1.77%	1.79%	08/09/17	01/18/22	1,623	1,024		AAA	340,000	337,219
HYUNDAI AUTO	154,288	1.76%	1.77%	03/22/17	08/16/21	1,608	869		AAA	154,300	153,437
HYUNDAI AUTO	254,997	3.20%	3.17%	12/04/18	12/15/22	1,472	1,355		AAA	255,000	257,757
HYUNDAI AUTO	134,980	2.79%	2.78%	04/10/18	07/15/22	1,557	1,202		AAA	135,000	135,338
JOHN DEERE OWNER	464,965	3.08%	3.06%	07/18/18	11/15/22	1,581	1,325		N/A	465,000	468,371
JOHN DEERE OWNER	14,388	1.36%	1.36%	02/23/16	04/15/20	1,513	381		N/A	14,390	14,381
JOHN DEERE OWNER	124,991	1.82%	1.83%	07/11/17	10/15/21	1,557	929		N/A	125,000	124,206
JOHN DEERE OWNER	23,173	1.25%	1.25%	07/19/16	06/15/20	1,427	442		N/A	23,170	23,113
JOHN DEERE OWNER	94,993	1.82%	1.83%	07/11/17	10/15/21	1,557	929		N/A	95,000	94,397
JOHN DEERE OWNER	6,952	1.59%	1.59%	07/11/17	04/15/20	1,009	381		N/A	6,953	6,949
JOHN DEERE OWNER	149,989	2.66%	2.66%	02/21/18	04/18/22	1,517	1,114		N/A	150,000	150,066
JOHN DEERE OWNER	99,993	2.66%	2.66%	02/21/18	04/18/22	1,517	1,114		N/A	100,000	100,044
MERCEDES BENZ AUTO	224,991	3.03%	3.01%	07/17/18	01/17/23	1,645	1,388		AAA	225,000	226,721
MERCEDES BENZ AUTO	124,996	3.10%	0.00%	01/23/19	11/15/21	1,027	960		AAA	125,000	125,818
MERCEDES BENZ AUTO	324,993	3.21%	0.00%	11/15/18	09/15/21	1,035	899		AAA	325,000	327,278
NISSAN AUTO	259,985	1.75%	1.77%	08/16/17	10/15/21	1,521	929		N/A	260,000	257,936
NISSAN AUTO	23,933	1.37%	1.37%	10/06/15	05/15/20	1,683	411		N/A	23,936	23,905
NISSAN AUTO	53,881	1.18%	1.19%	08/02/16	01/15/21	1,627	656		N/A	53,887	53,561
NISSAN AUTO	299,955	2.90%	2.88%	02/05/19	10/16/23	1,714	1,660		N/A	300,000	302,220
NISSAN AUTO	38,537	1.32%	1.33%	04/18/16	01/15/21	1,733	656		N/A	38,543	38,354
NISSAN AUTO LEASE	124,989	3.25%	0.00%	10/16/18	09/15/21	1,065	899		AAA	125,000	125,970
TOYOTA AUTO	59,411	1.30%	1.30%	05/02/16	04/15/20	1,444	381		AAA	59,414	59,307
TOYOTA AUTO	316,224	2.10%	2.10%	01/23/18	10/15/20	996	564		AAA	316,256	315,675
TOYOTA AUTO	199,957	3.18%	3.14%	10/31/18	03/15/23	1,596	1,445		AAA	200,000	202,740
TOYOTA AUTO	209,997	2.96%	2.94%	05/09/18	09/15/22	1,590	1,264		AAA	210,000	211,556
TOYOTA AUTO	130,418	1.58%	1.58%	07/25/17	07/15/20	1,086	472		AAA	130,419	130,157
TOYOTA AUTO	296,282	1.76%	1.77%	05/09/17	07/15/21	1,528	837		AAA	296,305	294,713
TOYOTA AUTO	34,408	1.14%	1.14%	08/01/16	08/17/20	1,477	505		AAA	34,409	34,275
VOLKSWAGEN AUTO LO	299,987	3.25%	3.21%	11/15/18	04/20/23	1,617	1,481		AAA	300,000	303,480
TOTAL AND AVERAGES	10,785,831	2.31%	1.84%			1,463	997			10,805,379	10,817,614

SUPRANATIONALS

INTER AMER DEV BK	419,005	1.63%	1.64%	04/05/17	05/12/20	1,133	408		AAA	420,000	416,468
INTER AMER DEV BK	493,825	1.75%	1.79%	09/26/17	09/14/22	1,814	1,263		N/A	500,000	490,480
INTER AMER DEV BK	239,170	1.75%	1.79%	03/23/18	09/14/22	1,636	1,263		N/A	250,000	245,240
INTL BK M T N	329,030	2.25%	2.26%	01/18/18	01/25/21	1,103	666		AAA	330,000	329,234
INTER AMER DEV BK	913,875	2.13%	2.14%	01/10/17	01/18/22	1,834	1,024		N/A	915,000	910,526
INTER AMER DEV BK	763,187	1.63%	1.64%	04/05/17	05/12/20	1,133	408		AAA	765,000	758,566
INTL BK M T N	418,992	1.56%	1.58%	09/12/17	09/12/20	1,096	531		N/A	420,000	414,607
INTL BK	384,099	2.75%	2.73%	07/18/18	07/23/21	1,101	845		AAA	385,000	388,723

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2019

DESCRIPTION	BOOK VALUE 3/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 3/31/2019
INTL BK M T N	324,045	2.25%	2.26%	01/19/18	01/25/21	1,102	666		AAA	325,000	324,246
INTER AMER DEV BK	403,708	2.13%	2.14%	10/02/17	11/09/20	1,134	589		AAA	400,000	398,056
INTL FINANCE MTN	419,685	2.64%	2.63%	03/12/18	03/09/21	1,093	709		N/A	420,000	419,912
INTER AMER DEV MTN	274,395	2.63%	2.62%	04/13/18	04/19/21	1,102	750		AAA	275,000	276,361
TOTAL AND AVERAGES	5,383,016	2.09%	2.10%			1,273	760			5,405,000	5,372,419

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS/OPEB - PENSION ASSETS)	15,377,157	\$0.09	\$0.09							15,377,157	16,533,777
TOTAL AND AVERAGES	15,377,157	\$0.09	\$0.09							15,377,157	16,533,777

INVESTMENTS WITH BOND TRUSTEES

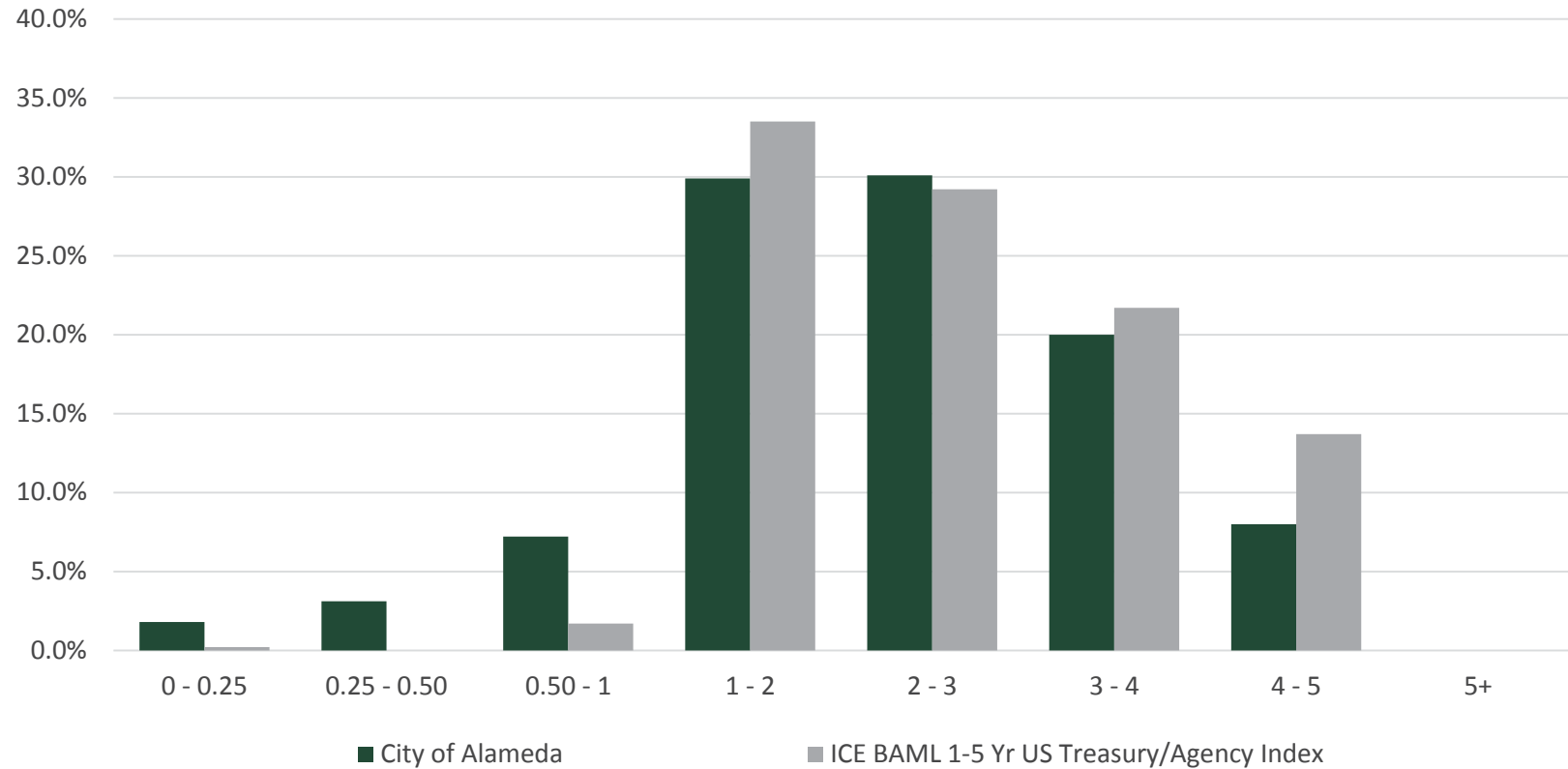
BNY - GOLDMAN SACHS FINANCIAL FEDERAL	4,366	2.28%	2.28%							4,366	4,366
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	35,496	2.50%	2.50%							35,496	35,496
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	560,231	2.50%	2.50%							560,231	560,231
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	333,749	2.50%	2.50%							333,749	333,749
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	25	2.25%	2.25%							25	25
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	803,467	2.28%	2.28%							803,467	803,467
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	498	2.50%	2.50%							498	498
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,384,514	2.33%	2.33%							1,384,514	1,384,514
TOTAL AND AVERAGES	3,122,346	2.39%	2.39%							3,122,346	3,122,346

TOTAL INVESTMENT REPORT	231,933,944									232,320,030	233,255,299
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Duration Distribution

As of March 31, 2019

City of Alameda Portfolio Compared to the Benchmark as of March 31, 2019



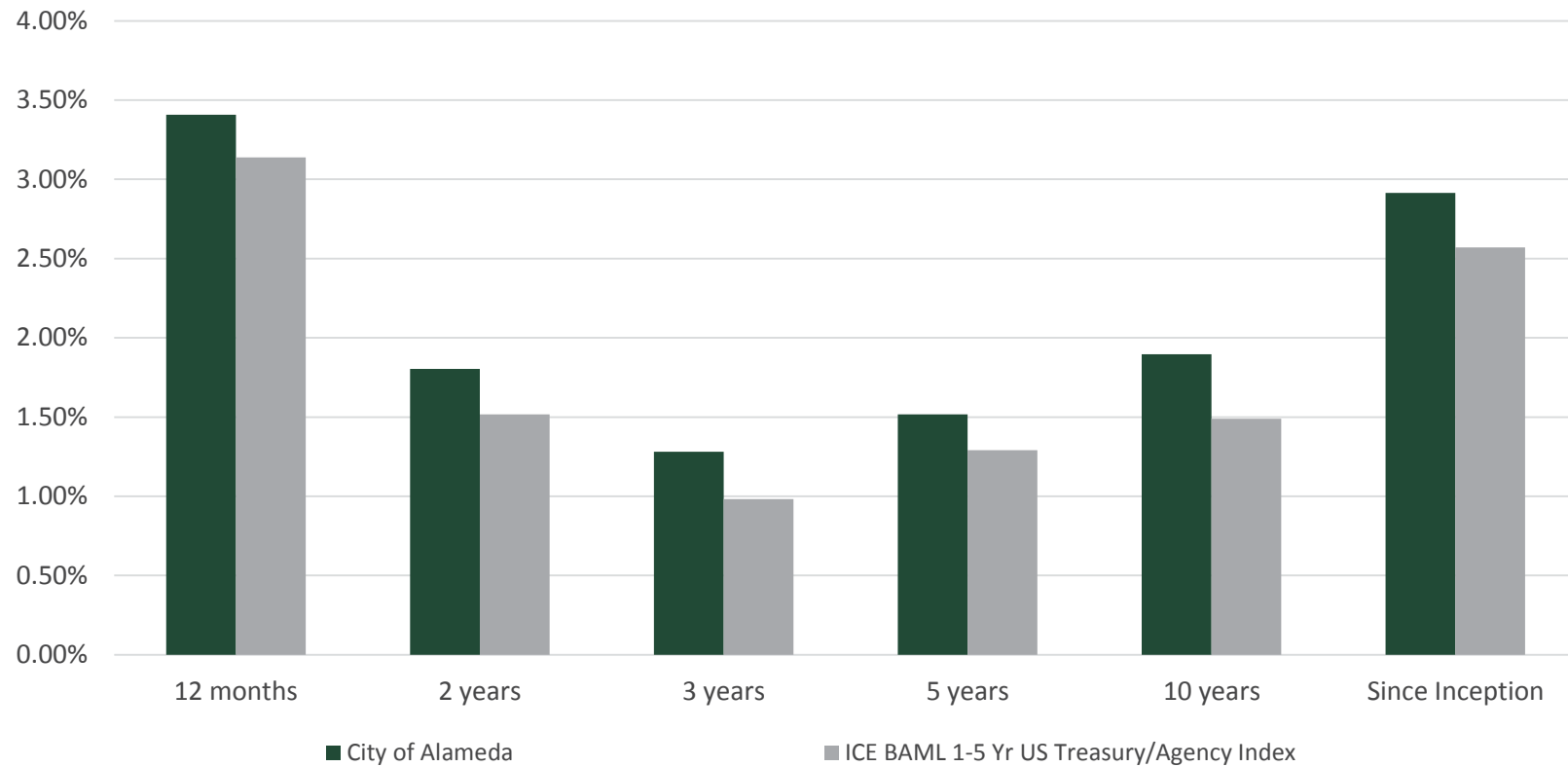
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	1.8%	3.1%	7.2%	29.9%	30.1%	20.0%	8.0%	0.0%
Benchmark*	0.2%	0.0%	1.7%	33.5%	29.2%	21.7%	13.7%	0.0%

*ICE BAML 1-5 Yr US Treasury/Agency Index

Investment Performance

As of March 31, 2019

City of Alameda Total Rate of Return Annualized Since Inception 07/31/2002



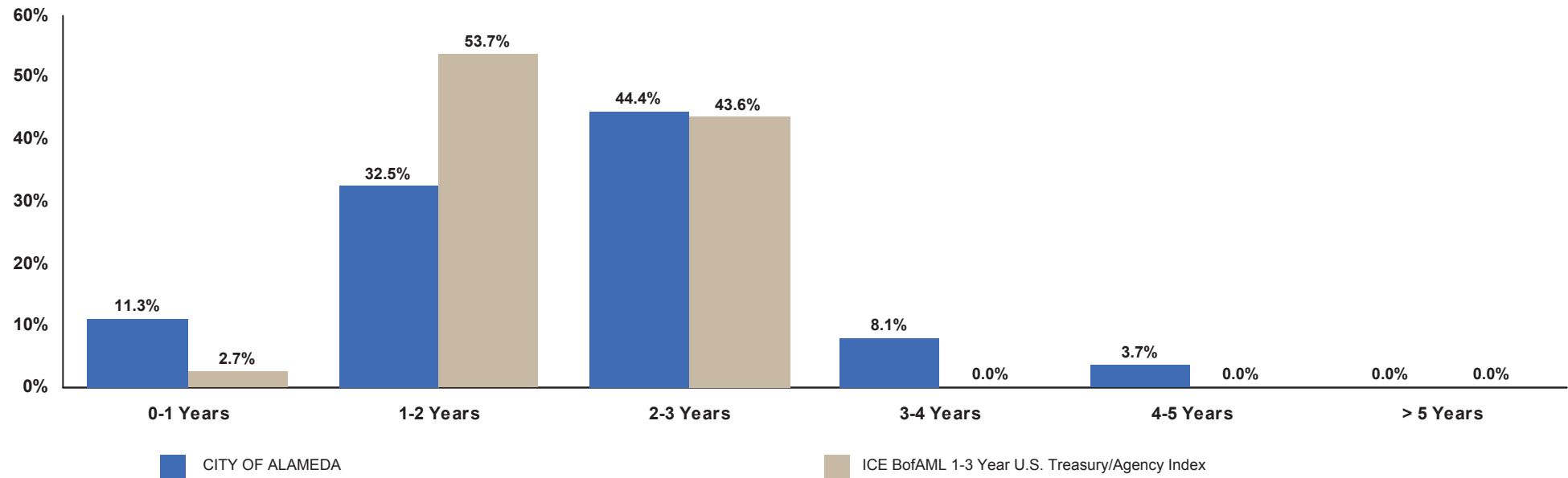
TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
City of Alameda	1.41%	3.41%	1.80%	1.28%	1.52%	1.90%	2.91%
ICE BAML 1-5 Yr US Treasury/Agency Index	1.21%	3.14%	1.52%	0.98%	1.29%	1.49%	2.57%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Maturity Distribution

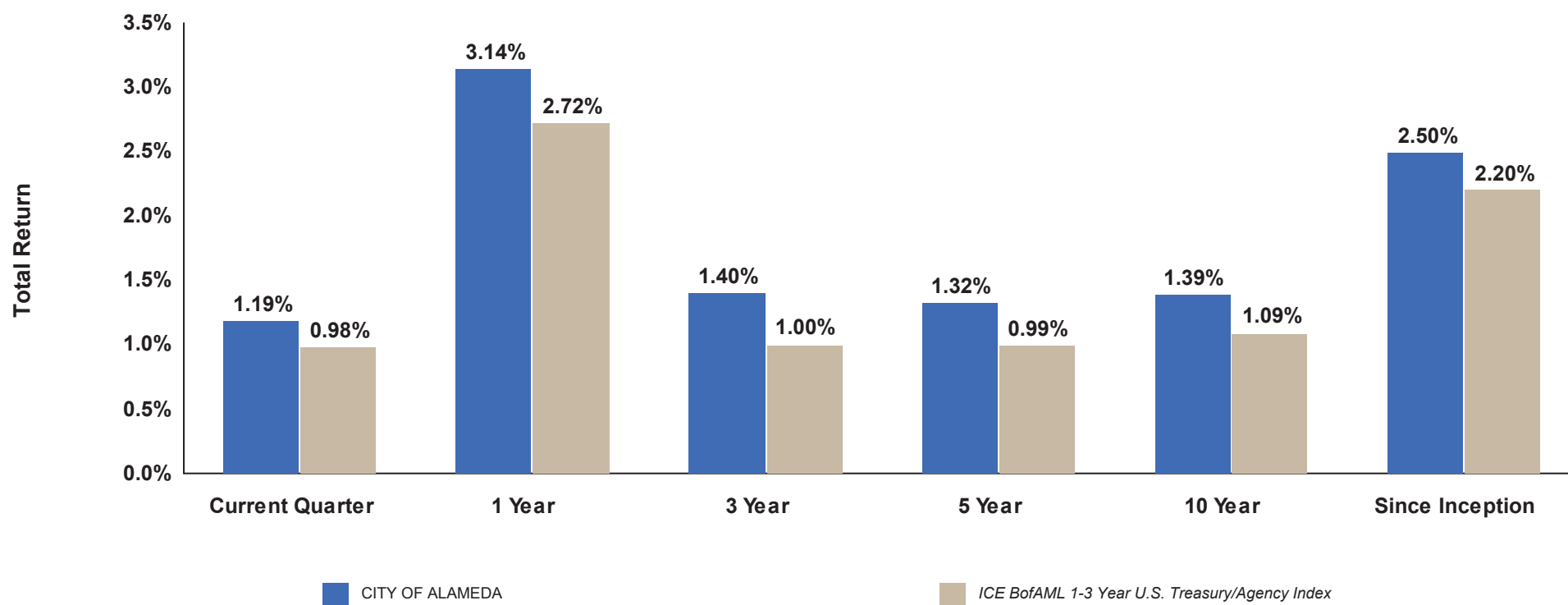
As of March 31, 2019

Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ALAMEDA	2.45%	2.17 yrs	11.3%	32.5%	44.4%	8.1%	3.7%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	2.32%	1.94 yrs	2.7%	53.7%	43.6%	0.0%	0.0%	0.0%



Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				
			1 Year	3 Year	5 Year	10 Year	Since Inception (06/30/02)
CITY OF ALAMEDA	1.79	1.19%	3.14%	1.40%	1.32%	1.39%	2.50%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.80	0.98%	2.72%	1.00%	0.99%	1.09%	2.20%
Difference		0.21%	0.42%	0.40%	0.33%	0.30%	0.30%



Portfolio performance is gross of fees unless otherwise indicated.



CALIFORNIA STATE TREASURER FIONA MA, CPA



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
03/18/19	2.44	2.39	179
03/19/19	2.44	2.39	178
03/20/19	2.44	2.39	177
03/21/19	2.44	2.39	178
03/22/19	2.44	2.39	177
03/23/19	2.44	2.39	177
03/24/19	2.44	2.39	177
03/25/19	2.44	2.39	175
03/26/19	2.44	2.39	174
03/27/19	2.44	2.39	175
03/28/19	2.44	2.39	176
03/29/19	2.44	2.39	181
03/30/19	2.44	2.39	181
03/31/19	2.44	2.39	179
04/01/19	2.44	2.44	179
04/02/19	2.44	2.44	184
04/03/19	2.44	2.44	182
04/04/19	2.44	2.44	179
04/05/19	2.44	2.44	179
04/06/19	2.44	2.44	179
04/07/19	2.44	2.44	179
04/08/19	2.44	2.44	181
04/09/19	2.45	2.43	182
04/10/19	2.45	2.43	181
04/11/19	2.45	2.43	181
04/12/19	2.45	2.43	182
04/13/19	2.45	2.44	182
04/14/19	2.45	2.44	182
04/15/19	2.45	2.44	182
04/16/19	2.45	2.44	182
04/17/19	2.45	2.44	181

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

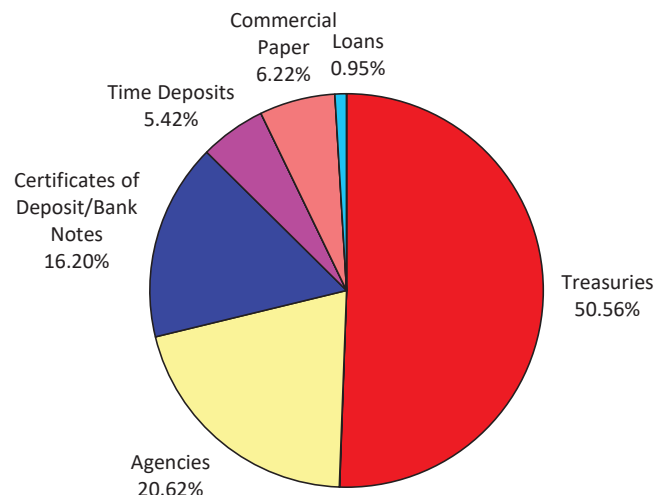
Quarter Ending 03/31/19

Apportionment Rate: 2.55
 Earnings Ratio: 0.00006976322349099
 Fair Value Factor: 1.000146954
 Daily: 2.44%
 Quarter to Date: 2.39%
 Average Life: 179

PMIA Average Monthly Effective Yields

Mar 2019 2.436
 Feb 2019 2.392
 Jan 2019 2.355

Pooled Money Investment Account Portfolio Composition 03/31/19 \$86.9 billion



Percentages may not total 100% due to rounding

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1)

Based on data available as of 04/17/2019

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/31/2019	9128282T6	325,000.00	US Treasury Note 1.25% Due: 08/31/2019	99.273	2.52%	322,638.67	1,717.02	324,355.69	0.00
Purchase	02/15/2019	097023BQ7	400,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due: 06/15/2023	95.557	2.98%	382,228.00	1,250.00	383,478.00	0.00
Purchase	03/08/2019	06051GHF9	600,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due: 03/05/2024	100.407	3.46%	602,442.00	177.50	602,619.50	0.00
Purchase	03/28/2019	89114QCB2	565,000.00	Toronto Dominion Bank Note 3.25% Due: 03/11/2024	101.266	2.97%	572,152.90	867.12	573,020.02	0.00
Subtotal			1,890,000.00				1,879,461.57	4,011.64	1,883,473.21	0.00
TOTAL ACQUISITIONS			1,890,000.00				1,879,461.57	4,011.64	1,883,473.21	0.00
DISPOSITIONS										
Sale	02/15/2019	17275RAR3	575,000.00	Cisco Systems Note 2.125% Due: 03/01/2019	99.996	2.19%	574,977.00	5,566.32	580,543.32	-40.80
Sale	03/08/2019	91159HHH6	125,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due: 04/25/2019	99.947	2.59%	124,933.75	1,015.97	125,949.72	-63.59
Subtotal			700,000.00				699,910.75	6,582.29	706,493.04	-104.39
Call	03/25/2019	91159HHH6	335,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due: 04/25/2019	100.000	2.20%	335,000.00	3,070.83	338,070.83	0.00
Subtotal			335,000.00				335,000.00	3,070.83	338,070.83	0.00
TOTAL DISPOSITIONS			1,035,000.00				1,034,910.75	9,653.12	1,044,563.87	-104.39

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/02/2019	316175603	1,032.16	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	1,032.16	0.00	1,032.16	0.00
Purchase	01/05/2019	316175603	9,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	9,250.00	0.00	9,250.00	0.00
Purchase	01/06/2019	316175603	3,140.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	3,140.25	0.00	3,140.25	0.00
Purchase	01/11/2019	316175603	7,085.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	7,085.00	0.00	7,085.00	0.00
Purchase	01/14/2019	316175603	5,686.13	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	5,686.13	0.00	5,686.13	0.00
Purchase	01/15/2019	316175603	7,430.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	7,430.00	0.00	7,430.00	0.00
Purchase	01/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	1,246.46	0.00	1,246.46	0.00
Purchase	01/15/2019	316175603	840.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	840.00	0.00	840.00	0.00
Purchase	01/15/2019	316175603	10,934.90	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	10,934.90	0.00	10,934.90	0.00
Purchase	01/15/2019	316175603	8,507.42	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	8,507.42	0.00	8,507.42	0.00
Purchase	01/15/2019	316175603	144.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	144.08	0.00	144.08	0.00
Purchase	01/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	332.50	0.00	332.50	0.00
Purchase	01/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	1,193.50	0.00	1,193.50	0.00
Purchase	01/15/2019	316175603	18,320.68	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	18,320.68	0.00	18,320.68	0.00
Purchase	01/15/2019	316175603	11,167.13	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	11,167.13	0.00	11,167.13	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	01/15/2019	316175603	20,482.98	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	20,482.98	0.00	20,482.98	0.00
Purchase	01/15/2019	316175603	28,195.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	28,195.38	0.00	28,195.38	0.00
Purchase	01/15/2019	316175603	43,230.92	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	43,230.92	0.00	43,230.92	0.00
Purchase	01/18/2019	316175603	9,721.88	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	9,721.88	0.00	9,721.88	0.00
Purchase	01/19/2019	316175603	18,468.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	18,468.75	0.00	18,468.75	0.00
Purchase	01/21/2019	316175603	3,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	3,250.00	0.00	3,250.00	0.00
Purchase	01/22/2019	316175603	30,210.81	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	30,210.81	0.00	30,210.81	0.00
Purchase	01/22/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	971.04	0.00	971.04	0.00
Purchase	01/24/2019	316175603	3,675.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	3,675.00	0.00	3,675.00	0.00
Purchase	01/25/2019	316175603	3,712.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	3,712.50	0.00	3,712.50	0.00
Purchase	01/28/2019	316175603	7,840.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.00%	7,840.00	0.00	7,840.00	0.00
Purchase	01/31/2019	316175603	6,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	6,187.50	0.00	6,187.50	0.00
Purchase	01/31/2019	9128282T6	325,000.00	US Treasury Note 1.25% Due: 08/31/2019	99.273	2.52%	322,638.67	1,717.02	324,355.69	0.00
Purchase	02/01/2019	316175603	350.84	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	350.84	0.00	350.84	0.00
Purchase	02/08/2019	316175603	3,255.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	3,255.00	0.00	3,255.00	0.00
Purchase	02/09/2019	316175603	7,650.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	7,650.00	0.00	7,650.00	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/12/2019	316175603	5,231.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	5,231.25	0.00	5,231.25	0.00
Purchase	02/15/2019	097023BQ7	400,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due: 06/15/2023	95.557	2.98%	382,228.00	1,250.00	383,478.00	0.00
Purchase	02/15/2019	316175603	197,065.32	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	197,065.32	0.00	197,065.32	0.00
Purchase	02/15/2019	316175603	4,948.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	4,948.75	0.00	4,948.75	0.00
Purchase	02/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	1,246.46	0.00	1,246.46	0.00
Purchase	02/15/2019	316175603	32,007.89	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	32,007.89	0.00	32,007.89	0.00
Purchase	02/15/2019	316175603	10,861.39	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	10,861.39	0.00	10,861.39	0.00
Purchase	02/15/2019	316175603	12,973.01	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	12,973.01	0.00	12,973.01	0.00
Purchase	02/15/2019	316175603	144.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	144.08	0.00	144.08	0.00
Purchase	02/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	332.50	0.00	332.50	0.00
Purchase	02/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	1,193.50	0.00	1,193.50	0.00
Purchase	02/15/2019	316175603	19,593.62	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	19,593.62	0.00	19,593.62	0.00
Purchase	02/15/2019	316175603	20,486.21	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	20,486.21	0.00	20,486.21	0.00
Purchase	02/15/2019	316175603	28,719.34	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	28,719.34	0.00	28,719.34	0.00
Purchase	02/15/2019	316175603	44,120.47	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	44,120.47	0.00	44,120.47	0.00
Purchase	02/17/2019	316175603	5,781.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	5,781.25	0.00	5,781.25	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/18/2019	316175603	5,293.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	5,293.75	0.00	5,293.75	0.00
Purchase	02/21/2019	316175603	30,046.91	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	30,046.91	0.00	30,046.91	0.00
Purchase	02/21/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	971.04	0.00	971.04	0.00
Purchase	02/26/2019	316175603	6,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	6,187.50	0.00	6,187.50	0.00
Purchase	02/28/2019	316175603	30,437.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	30,437.50	0.00	30,437.50	0.00
Purchase	03/01/2019	316175603	6,943.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	6,943.75	0.00	6,943.75	0.00
Purchase	03/01/2019	316175603	371.86	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	371.86	0.00	371.86	0.00
Purchase	03/04/2019	316175603	4,900.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	4,900.00	0.00	4,900.00	0.00
Purchase	03/08/2019	06051GHF9	600,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due: 03/05/2024	100.407	3.46%	602,442.00	177.50	602,619.50	0.00
Purchase	03/08/2019	316175603	15,331.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	15,331.25	0.00	15,331.25	0.00
Purchase	03/11/2019	316175603	6,382.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	6,382.50	0.00	6,382.50	0.00
Purchase	03/12/2019	316175603	12,864.83	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	12,864.83	0.00	12,864.83	0.00
Purchase	03/14/2019	316175603	6,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	6,562.50	0.00	6,562.50	0.00
Purchase	03/15/2019	316175603	5,510.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	5,510.00	0.00	5,510.00	0.00
Purchase	03/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	1,246.46	0.00	1,246.46	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/15/2019	316175603	36,775.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	36,775.38	0.00	36,775.38	0.00
Purchase	03/15/2019	316175603	10,192.43	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	10,192.43	0.00	10,192.43	0.00
Purchase	03/15/2019	316175603	8,626.84	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	8,626.84	0.00	8,626.84	0.00
Purchase	03/15/2019	316175603	144.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	144.08	0.00	144.08	0.00
Purchase	03/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	332.50	0.00	332.50	0.00
Purchase	03/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	1,193.50	0.00	1,193.50	0.00
Purchase	03/15/2019	316175603	10,744.66	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	10,744.66	0.00	10,744.66	0.00
Purchase	03/15/2019	316175603	19,049.86	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	19,049.86	0.00	19,049.86	0.00
Purchase	03/15/2019	316175603	26,694.89	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	26,694.89	0.00	26,694.89	0.00
Purchase	03/15/2019	316175603	40,413.71	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	40,413.71	0.00	40,413.71	0.00
Purchase	03/21/2019	316175603	28,683.17	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	28,683.17	0.00	28,683.17	0.00
Purchase	03/21/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	971.04	0.00	971.04	0.00
Purchase	03/25/2019	316175603	338,070.83	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	338,070.83	0.00	338,070.83	0.00
Purchase	03/28/2019	89114QCB2	565,000.00	Toronto Dominion Bank Note 3.25% Due: 03/11/2024	101.266	2.97%	572,152.90	867.12	573,020.02	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/31/2019	316175603	25,734.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.05%	25,734.38	0.00	25,734.38	0.00
Subtotal			3,228,894.97				3,218,356.54	4,011.64	3,222,368.18	0.00
TOTAL ACQUISITIONS			3,228,894.97				3,218,356.54	4,011.64	3,222,368.18	0.00
DISPOSITIONS										
Sale	01/31/2019	316175603	324,355.69	Fidelity Institutional Government MMKT Fund #657	1.000	2.02%	324,355.69	0.00	324,355.69	0.00
Sale	02/15/2019	17275RAR3	575,000.00	Cisco Systems Note 2.125% Due: 03/01/2019	99.996	2.19%	574,977.00	5,566.32	580,543.32	-40.80
Sale	03/08/2019	316175603	476,669.78	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	476,669.78	0.00	476,669.78	0.00
Sale	03/08/2019	91159HHH6	125,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due: 04/25/2019	99.947	2.59%	124,933.75	1,015.97	125,949.72	-63.59
Sale	03/28/2019	316175603	573,020.02	Fidelity Institutional Government MMKT Fund #657	1.000	2.03%	573,020.02	0.00	573,020.02	0.00
Subtotal			2,074,045.49				2,073,956.24	6,582.29	2,080,538.53	-104.39
Call	03/25/2019	91159HHH6	335,000.00	US Bancorp Callable Note Cont 3/25/2019 2.2% Due: 04/25/2019	100.000	2.20%	335,000.00	3,070.83	338,070.83	0.00
Subtotal			335,000.00				335,000.00	3,070.83	338,070.83	0.00
Paydown	01/15/2019	02587AAJ3	0.00	American Express Credit 2017-1 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	01/15/2019	43811BAC8	0.00	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		0.00	840.00	840.00	0.00
Paydown	01/15/2019	43814QAC2	10,862.69	Honda Auto Receivables 2016-2 A3 1.39% Due: 04/15/2020	100.000		10,862.69	72.21	10,934.90	0.00

Transaction Ledger

As of March 31, 2019

City of Alameda - Account #270

December 31, 2018 through March 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	01/15/2019	47788BAB0	8,458.46	John Deere Owner Trust 2017-B A2A 1.59% Due: 04/15/2020	100.000		8,458.46	48.96	8,507.42	0.00
Paydown	01/15/2019	47788BAD6	0.00	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		0.00	144.08	144.08	0.00
Paydown	01/15/2019	47788CAC6	0.00	John Deere Owner Trust 2016-B A4 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00
Paydown	01/15/2019	47788EAC2	0.00	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		0.00	1,193.50	1,193.50	0.00
Paydown	01/15/2019	47788MAC4	18,249.39	John Deere Owner Trust 2016-A A3 1.36% Due: 04/15/2020	100.000		18,249.39	71.29	18,320.68	0.00
Paydown	01/15/2019	654747AB0	11,153.47	Nissan Auto Receivables 2017-A A2A 1.47% Due: 01/15/2020	100.000		11,153.47	13.66	11,167.13	0.00
Paydown	01/15/2019	89231UAD9	20,353.94	Toyota Auto Receivables 2016-B 1.3% Due: 04/15/2020	100.000		20,353.94	129.04	20,482.98	0.00
Paydown	01/15/2019	89237RAB4	27,914.54	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		27,914.54	280.84	28,195.38	0.00
Paydown	01/15/2019	89238BAB8	42,457.55	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		42,457.55	773.37	43,230.92	0.00
Paydown	01/22/2019	43814TAC6	29,569.03	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		29,569.03	641.78	30,210.81	0.00
Paydown	01/22/2019	43815HAC1	0.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Paydown	02/15/2019	02587AAJ3	0.00	American Express Credit 2017-1 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	02/15/2019	43811BAC8	31,167.89	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		31,167.89	840.00	32,007.89	0.00
Paydown	02/15/2019	43814QAC2	10,801.76	Honda Auto Receivables 2016-2 A3 1.39% Due: 04/15/2020	100.000		10,801.76	59.63	10,861.39	0.00
Paydown	02/15/2019	47788BAB0	12,935.26	John Deere Owner Trust 2017-B A2A 1.59% Due: 04/15/2020	100.000		12,935.26	37.75	12,973.01	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	02/15/2019	47788BAD6	0.00	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		0.00	144.08	144.08	0.00
Paydown	02/15/2019	47788CAC6	0.00	John Deere Owner Trust 2016-B A4 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00
Paydown	02/15/2019	47788EAC2	0.00	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		0.00	1,193.50	1,193.50	0.00
Paydown	02/15/2019	47788MAC4	19,543.02	John Deere Owner Trust 2016-A A3 1.36% Due: 04/15/2020	100.000		19,543.02	50.60	19,593.62	0.00
Paydown	02/15/2019	89231UAD9	20,379.22	Toyota Auto Receivables 2016-B 1.3% Due: 04/15/2020	100.000		20,379.22	106.99	20,486.21	0.00
Paydown	02/15/2019	89237RAB4	28,475.25	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		28,475.25	244.09	28,719.34	0.00
Paydown	02/15/2019	89238BAB8	43,421.40	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		43,421.40	699.07	44,120.47	0.00
Paydown	02/21/2019	43814TAC6	29,447.51	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		29,447.51	599.40	30,046.91	0.00
Paydown	02/21/2019	43815HAC1	0.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Paydown	03/15/2019	02587AAJ3	0.00	American Express Credit 2017-1 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	03/15/2019	43811BAC8	35,979.02	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		35,979.02	796.36	36,775.38	0.00
Paydown	03/15/2019	43814QAC2	10,145.32	Honda Auto Receivables 2016-2 A3 1.39% Due: 04/15/2020	100.000		10,145.32	47.11	10,192.43	0.00
Paydown	03/15/2019	47788BAB0	8,606.22	John Deere Owner Trust 2017-B A2A 1.59% Due: 04/15/2020	100.000		8,606.22	20.62	8,626.84	0.00
Paydown	03/15/2019	47788BAD6	0.00	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		0.00	144.08	144.08	0.00
Paydown	03/15/2019	47788CAC6	0.00	John Deere Owner Trust 2016-B A4 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	03/15/2019	47788EAC2	0.00	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		0.00	1,193.50	1,193.50	0.00
Paydown	03/15/2019	47788MAC4	10,716.21	John Deere Owner Trust 2016-A A3 1.36% Due: 04/15/2020	100.000		10,716.21	28.45	10,744.66	0.00
Paydown	03/15/2019	89231UAD9	18,964.95	Toyota Auto Receivables 2016-B 1.3% Due: 04/15/2020	100.000		18,964.95	84.91	19,049.86	0.00
Paydown	03/15/2019	89237RAB4	26,488.30	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		26,488.30	206.59	26,694.89	0.00
Paydown	03/15/2019	89238BAB8	39,790.63	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		39,790.63	623.08	40,413.71	0.00
Paydown	03/21/2019	43814TAC6	28,125.98	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		28,125.98	557.19	28,683.17	0.00
Paydown	03/21/2019	43815HAC1	0.00	Honda Auto Receivables Owner 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Subtotal			544,007.01				544,007.01	19,535.73	563,542.74	0.00
TOTAL DISPOSITIONS			2,953,052.50				2,952,963.25	29,188.85	2,982,152.10	-104.39
Other Transactions										
Interest	01/05/2019	3135G0S38	925,000.00	FNMA Note 2% Due: 01/05/2022	0.000		9,250.00	0.00	9,250.00	0.00
Interest	01/06/2019	24422ETL3	237,000.00	John Deere Capital Corp Note 2.65% Due: 01/06/2022	0.000		3,140.25	0.00	3,140.25	0.00
Interest	01/11/2019	89236TDP7	545,000.00	Toyota Motor Credit Corp Note 2.6% Due: 01/11/2022	0.000		7,085.00	0.00	7,085.00	0.00
Interest	01/14/2019	02665WCJ8	180,000.00	American Honda Finance Note 3.45% Due: 07/14/2023	0.000		3,070.50	0.00	3,070.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	01/14/2019	3130A8QS5	465,000.00	FHLB Note 1.125% Due: 07/14/2021	0.000		2,615.63	0.00	2,615.63	0.00
Interest	01/15/2019	48128BAB7	500,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	0.000		7,430.00	0.00	7,430.00	0.00
Interest	01/18/2019	4581X0CW6	915,000.00	Inter-American Dev Bank Note 2.125% Due: 01/18/2022	0.000		9,721.88	0.00	9,721.88	0.00
Interest	01/19/2019	3135G0T94	950,000.00	FNMA Note 2.375% Due: 01/19/2023	0.000		11,281.25	0.00	11,281.25	0.00
Interest	01/19/2019	78012KKU0	575,000.00	Royal Bank of Canada Note 2.5% Due: 01/19/2021	0.000		7,187.50	0.00	7,187.50	0.00
Interest	01/21/2019	3135G0A78	400,000.00	FNMA Note 1.625% Due: 01/21/2020	0.000		3,250.00	0.00	3,250.00	0.00
Interest	01/24/2019	91159HHP8	280,000.00	US Bancorp Callable Cont 12/23/2021 2.625% Due: 01/24/2022	0.000		3,675.00	0.00	3,675.00	0.00
Interest	01/25/2019	45950KCM0	330,000.00	International Finance Corp Note 2.25% Due: 01/25/2021	0.000		3,712.50	0.00	3,712.50	0.00
Interest	01/28/2019	69353RFE3	640,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due: 07/28/2022	0.000		7,840.00	0.00	7,840.00	0.00
Interest	01/31/2019	912828N89	900,000.00	US Treasury Note 1.375% Due: 01/31/2021	0.000		6,187.50	0.00	6,187.50	0.00
Interest	02/08/2019	594918BP8	420,000.00	Microsoft Callable Note Cont 7/8/21 1.55% Due: 08/08/2021	0.000		3,255.00	0.00	3,255.00	0.00
Interest	02/09/2019	69371RP59	450,000.00	Paccar Financial Corp Note 3.4% Due: 08/09/2023	0.000		7,650.00	0.00	7,650.00	0.00
Interest	02/12/2019	3137EAEC9	930,000.00	FHLMC Note 1.125% Due: 08/12/2021	0.000		5,231.25	0.00	5,231.25	0.00
Interest	02/15/2019	084664CK5	270,000.00	Berkshire Hathaway Note 1.3% Due: 08/15/2019	0.000		1,755.00	0.00	1,755.00	0.00
Interest	02/15/2019	22160KAG0	365,000.00	Costco Wholesale Corp Note 1.75% Due: 02/15/2020	0.000		3,193.75	0.00	3,193.75	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	02/17/2019	3135G0N82	925,000.00	FNMA Note 1.25% Due: 08/17/2021	0.000		5,781.25	0.00	5,781.25	0.00
Interest	02/18/2019	3130A7CV5	770,000.00	FHLB Note 1.375% Due: 02/18/2021	0.000		5,293.75	0.00	5,293.75	0.00
Interest	02/26/2019	3135G0J20	900,000.00	FNMA Note 1.375% Due: 02/26/2021	0.000		6,187.50	0.00	6,187.50	0.00
Interest	02/28/2019	912828T6	325,000.00	US Treasury Note 1.25% Due: 08/31/2019	0.000		2,031.25	0.00	2,031.25	0.00
Interest	02/28/2019	912828B90	900,000.00	US Treasury Note 2% Due: 02/28/2021	0.000		9,000.00	0.00	9,000.00	0.00
Interest	02/28/2019	912828J43	975,000.00	US Treasury Note 1.75% Due: 02/28/2022	0.000		8,531.25	0.00	8,531.25	0.00
Interest	02/28/2019	912828L24	500,000.00	US Treasury Note 1.875% Due: 08/31/2022	0.000		4,687.50	0.00	4,687.50	0.00
Interest	02/28/2019	912828L32	900,000.00	US Treasury Note 1.375% Due: 08/31/2020	0.000		6,187.50	0.00	6,187.50	0.00
Interest	03/01/2019	30231GAV4	625,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due: 03/01/2021	0.000		6,943.75	0.00	6,943.75	0.00
Interest	03/04/2019	24422ESL4	350,000.00	John Deere Capital Corp Note 2.8% Due: 03/04/2021	0.000		4,900.00	0.00	4,900.00	0.00
Interest	03/08/2019	313383YJ4	550,000.00	FHLB Note 3.375% Due: 09/08/2023	0.000		9,281.25	0.00	9,281.25	0.00
Interest	03/08/2019	44932HAC7	550,000.00	IBM Credit Corp Note 2.2% Due: 09/08/2022	0.000		6,050.00	0.00	6,050.00	0.00
Interest	03/11/2019	06406HCW7	555,000.00	Bank of New York Callable Note Cont 8/11/2019 2.3% Due: 09/11/2019	0.000		6,382.50	0.00	6,382.50	0.00
Interest	03/12/2019	3135G0U43	905,000.00	FNMA Note 2.875% Due: 09/12/2023	0.000		12,864.83	0.00	12,864.83	0.00
Interest	03/14/2019	4581X0CZ9	750,000.00	Inter-American Dev Bank Note 1.75% Due: 09/14/2022	0.000		6,562.50	0.00	6,562.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	03/15/2019	68389XBK0	580,000.00	Oracle Corp Callable Note Cont 8/01/21 1.9% Due: 09/15/2021	0.000		5,510.00	0.00	5,510.00	0.00
Interest	03/31/2019	912828J84	900,000.00	US Treasury Note 1.375% Due: 03/31/2020	0.000		6,187.50	0.00	6,187.50	0.00
Interest	03/31/2019	912828L57	925,000.00	US Treasury Note 1.75% Due: 09/30/2022	0.000		8,093.75	0.00	8,093.75	0.00
Interest	03/31/2019	912828Q37	1,000,000.00	US Treasury Note 1.25% Due: 03/31/2021	0.000		6,250.00	0.00	6,250.00	0.00
Interest	03/31/2019	912828T34	925,000.00	US Treasury Note 1.125% Due: 09/30/2021	0.000		5,203.13	0.00	5,203.13	0.00
Subtotal			25,087,000.00				238,461.22	0.00	238,461.22	0.00
Dividend	01/02/2019	316175603	87,632.33	Fidelity Institutional Government MMKT Fund #657	0.000		1,032.16	0.00	1,032.16	0.00
Dividend	02/01/2019	316175603	25,533.61	Fidelity Institutional Government MMKT Fund #657	0.000		350.84	0.00	350.84	0.00
Dividend	03/01/2019	316175603	501,374.94	Fidelity Institutional Government MMKT Fund #657	0.000		371.86	0.00	371.86	0.00
Subtotal			614,540.88				1,754.86	0.00	1,754.86	0.00
TOTAL Other Transactions			25,701,540.88				240,216.08	0.00	240,216.08	0.00

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
BUY									
1/2/19	1/4/19	225,000	89236TDP7	TOYOTA MOTOR CREDIT CORP BONDS	2.60%	1/11/22	224,445.25	3.12%	
1/4/19	1/10/19	75,000	24422EUQ0	JOHN DEERE CAPITAL CORP CORP NOTES	3.20%	1/10/22	74,928.00	3.23%	
1/7/19	1/9/19	1,575,000	912828V72	US TREASURY NOTES	1.87%	1/31/22	1,559,576.34	2.49%	
1/8/19	1/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	274,969.56	2.97%	
1/9/19	1/11/19	425,000	3135G0U92	FANNIE MAE NOTES	2.62%	1/11/22	424,694.00	2.65%	
1/14/19	1/16/19	200,000	58933YAQ8	MERCK & CO INC CORP NOTES	2.35%	2/10/22	198,320.67	2.99%	
1/23/19	1/30/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	124,996.34	3.10%	
1/29/19	1/31/19	1,600,000	912828V8	UNITED STATES TREASURY NOTES	2.50%	1/15/22	1,599,517.96	2.55%	
1/29/19	1/31/19	425,000	3135G0U92	FANNIE MAE NOTES	2.62%	1/11/22	425,730.29	2.62%	
2/5/19	2/13/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	299,954.55	2.91%	
2/5/19	2/13/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	174,978.86	3.13%	
2/7/19	2/11/19	500,000	912828V8	UNITED STATES TREASURY NOTES	2.50%	1/15/22	501,459.66	2.46%	
2/12/19	2/22/19	130,000	88579YBF7	3M COMPANY BONDS	2.75%	3/1/22	129,938.90	2.77%	
2/13/19	2/21/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	124,980.38	2.99%	
2/19/19	2/27/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	124,996.65	2.83%	
2/20/19	2/25/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	139,989.05	2.90%	
2/22/19	3/1/19	90,000	69371RP75	PACCAR FINANCIAL CORP NOTE	2.85%	3/1/22	89,920.80	2.88%	
2/27/19	2/28/19	425,000	55379WZT6	MUFG BANK LTD/NY CERT DEPOS	2.97%	2/26/21	425,000.00	2.99%	
3/1/19	3/6/19	615,000	9128286C9	UNITED STATES TREASURY NOTES	2.50%	2/15/22	615,110.30	2.54%	
3/4/19	3/11/19	100,000	717081ER0	PFIZER INC CORP BONDS	2.80%	3/11/22	99,994.00	2.80%	
3/5/19	3/6/19	700,000	9128286C9	UNITED STATES TREASURY NOTES	2.50%	2/15/22	700,016.17	2.55%	
3/11/19	3/18/19	275,000	05531FBG7	BRANCH BANKING & TRUST CORP NOTES	3.05%	6/20/22	274,991.75	3.05%	
3/12/19	3/20/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/20/21	129,980.66	3.27%	
3/13/19	3/15/19	150,000	589331AT4	MERCK & CO INC CORP NOTES	2.40%	9/15/22	148,467.00	2.71%	
3/19/19	3/22/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	299,949.51	2.79%	

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
Total BUY		9,205,000					9,186,906.65		
INTEREST									
1/2/19	1/2/19	0	MONEY0002	MONEY MARKET FUND			436.73		
1/8/19	1/8/19	160,000	24422ETZ2	JOHN DEERE CAPITAL CORP NOTES	2.35%	1/8/21	1,880.00		
1/10/19	1/10/19	210,000	172967LF6	CITIGROUP INC (CALLABLE) CORP NOTE	2.45%	1/10/20	2,572.50		
1/10/19	1/10/19	425,000	22532XHT8	CREDIT AGRICOLE CIB NY FLT CERT DEPOS	3.25%	4/10/20	3,132.62		
1/11/19	1/11/19	225,000	89236TDP7	TOYOTA MOTOR CREDIT CORP BONDS	2.60%	1/11/22	2,925.00		
1/15/19	1/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
1/15/19	1/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	748.00		
1/15/19	1/15/19	292,922	02007HAC5	ALLY ABS 2017-2 A3	1.78%	8/15/21	434.50		
1/15/19	1/15/19	165,753	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	308.02		
1/15/19	1/15/19	45,757	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	47.66		
1/15/19	1/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
1/15/19	1/15/19	72,017	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	70.82		
1/15/19	1/15/19	180,000	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	264.00		
1/15/19	1/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
1/15/19	1/15/19	340,000	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/15/22	501.50		
1/15/19	1/15/19	52,143	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	49.54		
1/15/19	1/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
1/15/19	1/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
1/15/19	1/15/19	320,000	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	469.33		
1/15/19	1/15/19	35,761	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	46.49		
1/15/19	1/15/19	185,000	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	268.25		
1/15/19	1/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
1/15/19	1/15/19	111,547	02007PAC7	ALLY ABS 2017-1 A3	1.70%	6/15/21	158.02		
1/15/19	1/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
1/15/19	1/15/19	125,000	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	189.58		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/15/19	1/15/19	300,000	02582JHG8	AMERICAN EXPRESS ABS 2017-4 A	1.64%	12/15/21	410.00		
1/15/19	1/15/19	130,000	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	254.58		
1/15/19	1/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
1/15/19	1/15/19	40,918	12636WAB2	CNH 2017-A A2	1.64%	7/15/20	55.92		
1/15/19	1/15/19	261,877	34531EAD8	FORD ABS 2017-A A3	1.67%	6/15/21	364.45		
1/15/19	1/15/19	52,557	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	57.81		
1/15/19	1/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
1/15/19	1/15/19	58,318	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	66.58		
1/15/19	1/15/19	156,187	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	167.90		
1/15/19	1/15/19	34,827	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	38.60		
1/15/19	1/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
1/15/19	1/15/19	260,000	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	379.17		
1/15/19	1/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
1/16/19	1/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
1/18/19	1/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
1/18/19	1/18/19	210,000	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	313.25		
1/18/19	1/18/19	82,919	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	80.15		
1/20/19	1/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
1/20/19	1/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
1/20/19	1/20/19	420,000	17305EGK5	CCCIT 2018-A1 A1	2.49%	1/20/23	5,229.00		
1/20/19	1/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
1/23/19	1/23/19	385,000	459058GH0	INTL BANK OF RECONSTRUCTION AND DEV NOTE	2.75%	7/23/21	5,236.00		
1/25/19	1/25/19	325,000	45950KCM0	INTERNATIONAL FINANCE CORPORATION NOTE	2.25%	1/25/21	3,656.25		
1/27/19	1/27/19	400,000	61747YDW2	MORGAN STANLEY CORP BONDS	2.65%	1/27/20	5,300.00		
1/27/19	1/27/19	470,000	459200JN2	IBM CORP NOTES	1.90%	1/27/20	4,465.00		
1/31/19	1/31/19	825,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	6,703.13		
1/31/19	1/31/19	600,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	4,125.00		
1/31/19	1/31/19	1,575,000	912828V72	US TREASURY NOTES	1.87%	1/31/22	14,765.63		
1/31/19	1/31/19	1,700,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	11,687.50		
1/31/19	1/31/19	600,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	4,875.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/31/19	1/31/19	625,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	4,296.88		
2/1/19	2/1/19	0	MONEY0002	MONEY MARKET FUND			72.24		
2/4/19	2/4/19	850,000	83050FXT3	SKANDINAVISKA ENSKILDA BANKEN NY CD	1.84%	8/2/19	8,080.67		
2/6/19	2/6/19	130,000	594918BV5	MICROSOFT CORP NOTES	1.85%	2/6/20	1,202.50		
2/7/19	2/7/19	765,000	96121T4A3	WESTPAC BANKING CORP NY CD	2.05%	8/3/20	7,841.25		
2/10/19	2/10/19	200,000	58933Y AQ8	MERCK & CO INC CORP NOTES	2.35%	2/10/22	2,350.00		
2/15/19	2/15/19	375,000	9128284W7	US TREASURY NOTES	2.75%	8/15/21	5,156.25		
2/15/19	2/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
2/15/19	2/15/19	29,747	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	32.97		
2/15/19	2/15/19	177,180	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	259.86		
2/15/19	2/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
2/15/19	2/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
2/15/19	2/15/19	143,802	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	154.59		
2/15/19	2/15/19	151,742	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	281.99		
2/15/19	2/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
2/15/19	2/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
2/15/19	2/15/19	750,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	8,437.50		
2/15/19	2/15/19	46,038	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	43.74		
2/15/19	2/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
2/15/19	2/15/19	260,000	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	379.17		
2/15/19	2/15/19	47,869	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	52.66		
2/15/19	2/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
2/15/19	2/15/19	320,000	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	469.33		
2/15/19	2/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
2/15/19	2/15/19	600,000	9128284W7	US TREASURY NOTES	2.75%	8/15/21	8,250.00		
2/15/19	2/15/19	130,000	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	254.58		
2/15/19	2/15/19	46,772	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	53.40		
2/15/19	2/15/19	125,000	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	189.58		
2/15/19	2/15/19	185,000	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	268.25		
2/15/19	2/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
2/15/19	2/15/19	11,994	12636WAB2	CNH 2017-A A2	1.64%	7/15/20	16.39		
2/15/19	2/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	161.46		
2/15/19	2/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
2/15/19	2/15/19	30,398	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	39.52		
2/15/19	2/15/19	37,936	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	39.52		
2/15/19	2/15/19	340,000	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/15/22	501.50		
2/15/19	2/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
2/15/19	2/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
2/15/19	2/15/19	65,864	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	64.77		
2/16/19	2/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	748.69		
2/16/19	2/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
2/17/19	2/17/19	300,000	06406HDD8	BNY MELLON CORP NOTE (CALLABLE)	2.60%	8/17/20	3,900.00		
2/18/19	2/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
2/18/19	2/18/19	71,070	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	68.70		
2/18/19	2/18/19	210,000	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	313.25		
2/20/19	2/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
2/20/19	2/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
2/20/19	2/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
2/20/19	2/20/19	425,000	65590ASN7	NORDEA BANK AB NY CD	2.72%	2/20/20	5,780.00		
2/28/19	2/28/19	625,000	912828L32	US TREASURY NOTES	1.37%	8/31/20	4,296.88		
3/1/19	3/1/19	250,000	69371RN93	PACCAR FINANCIAL CORP NOTES	2.80%	3/1/21	3,500.00		
3/1/19	3/1/19	0	MONEY0002	MONEY MARKET FUND			518.34		
3/1/19	3/1/19	65,000	437076BV3	HOME DEPOT INC	3.25%	3/1/22	498.78		
3/3/19	3/3/19	255,000	0258M0EE5	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE	2.20%	3/3/20	2,805.00		
3/3/19	3/3/19	300,000	166764BP4	CHEVRON CORP NOTES	1.99%	3/3/20	2,986.50		
3/3/19	3/3/19	155,000	05531FBD4	BRANCH BANKING & TRUST CORP NOTES	3.20%	9/3/21	3,692.44		
3/4/19	3/4/19	80,000	25468PDP8	WALT DISNEY COMPANY CORP NOTES	1.95%	3/4/20	780.00		
3/4/19	3/4/19	650,000	90275DHG8	UBS AG STAMFORD CT LT CD	2.90%	3/2/20	9,477.36		
3/4/19	3/4/19	315,000	14913Q2A6	CATERPILLAR FINL SERVICE NOTE	1.85%	9/4/20	2,913.75		
3/5/19	3/5/19	200,000	40428HPR7	HSBC USA INC NOTES	2.35%	3/5/20	2,350.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/6/19	3/6/19	50,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	599.25		
3/6/19	3/6/19	200,000	30231GAG7	EXXON MOBIL (CALLABLE) CORP NOTE	1.91%	3/6/20	1,912.00		
3/6/19	3/6/19	125,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	1,498.13		
3/9/19	3/9/19	420,000	45950VLQ7	INTERNATIONAL FINANCE CORPORATION NOTE	2.63%	3/9/21	5,535.60		
3/12/19	3/12/19	420,000	45905UP32	INTL BANK OF RECONSTRUCTION AND DEV NOTE	1.56%	9/12/20	3,280.20		
3/12/19	3/12/19	165,000	24422EUD9	JOHN DEERE CAPITAL CORP NOTES	2.87%	3/12/21	2,371.88		
3/14/19	3/14/19	100,000	88579YBA8	3M COMPANY	3.00%	9/14/21	1,500.00		
3/15/19	3/15/19	317,552	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	465.74		
3/15/19	3/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
3/15/19	3/15/19	340,000	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/15/22	501.50		
3/15/19	3/15/19	175,000	63743HER9	NATIONAL RURAL UTIL COOP NOTE	2.90%	3/15/21	2,537.50		
3/15/19	3/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	225.56		
3/15/19	3/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	773.33		
3/15/19	3/15/19	260,000	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	379.17		
3/15/19	3/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
3/15/19	3/15/19	165,572	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	242.84		
3/15/19	3/15/19	28,461	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	29.65		
3/15/19	3/15/19	185,000	717081EM1	PFIZER INC CORP NOTE	3.00%	9/15/21	2,898.33		
3/15/19	3/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
3/15/19	3/15/19	40,012	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	38.01		
3/15/19	3/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
3/15/19	3/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
3/15/19	3/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
3/15/19	3/15/19	131,041	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	140.87		
3/15/19	3/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
3/15/19	3/15/19	24,912	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	32.39		
3/15/19	3/15/19	42,906	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	47.20		
3/15/19	3/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
3/15/19	3/15/19	59,410	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	58.42		
3/15/19	3/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/15/19	3/15/19	130,000	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	254.58		
3/15/19	3/15/19	136,800	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	254.22		
3/15/19	3/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
3/15/19	3/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
3/15/19	3/15/19	125,000	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	189.58		
3/15/19	3/15/19	1,550,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	21,312.50		
3/15/19	3/15/19	24,656	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	27.33		
3/15/19	3/15/19	183,453	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	266.01		
3/15/19	3/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	452.67		
3/15/19	3/15/19	34,896	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	39.84		
3/15/19	3/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
3/15/19	3/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
3/16/19	3/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
3/16/19	3/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
3/18/19	3/18/19	59,095	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	57.13		
3/18/19	3/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	206.35		
3/18/19	3/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
3/18/19	3/18/19	210,000	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	313.25		
3/20/19	3/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
3/20/19	3/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	300.07		
3/20/19	3/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
3/20/19	3/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
3/22/19	3/22/19	350,000	904764AZ0	UNILEVER CAPITAL CORP NOTES	2.75%	3/22/21	4,812.50		
3/31/19	3/31/19	1,000,000	912828C57	US TREASURY NOTES	2.25%	3/31/21	11,250.00		
Total INTEREST		39,732,683					264,155.69		

PAYDOWNS

1/15/19	1/15/19	21,002	02007HAC5	ALLY ABS 2017-2 A3	1.78%	8/15/21	21,001.60		0.00
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Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/15/19	1/15/19	8,669	02007PAC7	ALLY ABS 2017-1 A3	1.70%	6/15/21	8,669.18		0.00
1/15/19	1/15/19	7,822	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	7,821.80		0.00
1/15/19	1/15/19	5,363	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	5,362.82		0.00
1/15/19	1/15/19	11,546	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	11,546.43		0.00
1/15/19	1/15/19	5,080	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	5,080.22		0.00
1/15/19	1/15/19	2,820	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	2,819.71		0.00
1/15/19	1/15/19	6,105	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	6,105.01		0.00
1/15/19	1/15/19	4,687	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	4,687.49		0.00
1/15/19	1/15/19	12,384	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	12,384.33		0.00
1/15/19	1/15/19	28,924	12636WAB2	CNH 2017-A A2	1.64%	7/15/20	28,924.02		0.00
1/15/19	1/15/19	17,849	34531EAD8	FORD ABS 2017-A A3	1.67%	6/15/21	17,848.93		0.00
1/15/19	1/15/19	14,011	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	14,010.76		0.00
1/15/19	1/15/19	6,153	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	6,153.40		0.00
1/18/19	1/18/19	11,848	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	11,848.43		0.00
2/15/19	2/15/19	9,475	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	9,474.78		0.00
2/15/19	2/15/19	14,943	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	14,942.90		0.00
2/15/19	2/15/19	6,026	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	6,026.22		0.00
2/15/19	2/15/19	5,090	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	5,090.41		0.00
2/15/19	2/15/19	4,963	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	4,963.40		0.00
2/15/19	2/15/19	11,994	12636WAB2	CNH 2017-A A2	1.64%	7/15/20	11,994.39		0.00
2/15/19	2/15/19	6,454	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	6,453.51		0.00
2/15/19	2/15/19	1,547	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	1,547.11		0.00
2/15/19	2/15/19	5,486	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	5,486.32		0.00
2/15/19	2/15/19	12,761	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	12,761.49		0.00
2/15/19	2/15/19	11,876	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	11,875.94		0.00
2/15/19	2/15/19	2,448	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	2,447.75		0.00
2/15/19	2/15/19	11,608	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	11,608.30		0.00
2/18/19	2/18/19	11,975	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	11,974.85		0.00
3/15/19	3/15/19	5,286	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	5,286.40		0.00
3/15/19	3/15/19	5,524	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	5,523.53		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/15/19	3/15/19	13,721	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	13,720.68		0.00
3/15/19	3/15/19	5,074	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	5,073.93		0.00
3/15/19	3/15/19	21,248	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	21,247.72		0.00
3/15/19	3/15/19	10,960	65478AAD5	NISSAN ABS 2015-C A3	1.37%	5/15/20	10,959.82		0.00
3/15/19	3/15/19	5,603	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	5,602.90		0.00
3/15/19	3/15/19	11,971	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	11,970.91		0.00
3/15/19	3/15/19	11,272	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/15/21	11,272.00		0.00
3/15/19	3/15/19	14,197	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	14,197.27		0.00
3/15/19	3/15/19	4,476	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	4,475.88		0.00
3/15/19	3/15/19	4,363	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	4,362.90		0.00
3/18/19	3/18/19	11,114	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	11,114.41		0.00
Total PAYDOWNS		405,720					405,719.85		0.00

SELL

1/2/19	1/4/19	65,000	912828W22	US TREASURY NOTES	1.37%	2/15/20	64,471.43	2.61%	(876.99)
1/7/19	1/9/19	630,000	459058FK4	INTL BANK OF RECON AND DEV SN NOTE	0.87%	8/15/19	625,435.02	2.69%	(6,746.36)
1/7/19	1/9/19	1,020,000	3130A9EP2	FHLB GLOBAL NOTES	1.00%	9/26/19	1,011,433.13	2.60%	(11,274.63)
1/9/19	1/11/19	400,000	912828W22	US TREASURY NOTES	1.37%	2/15/20	396,898.78	2.62%	(5,349.58)
1/11/19	1/16/19	100,000	912828J84	US TREASURY NOTES	1.37%	3/31/20	98,970.47	2.60%	(1,046.55)
1/14/19	1/16/19	150,000	931142DY6	WAL-MART STORES INC CORP NOTE	1.75%	10/9/19	149,670.79	2.71%	(1,035.25)
1/14/19	1/16/19	50,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	50,730.58	2.52%	284.02
1/16/19	1/16/19	10,000	912828W22	US TREASURY NOTES	1.37%	2/15/20	9,930.59	2.57%	(127.48)
1/24/19	1/30/19	105,000	912828W22	US TREASURY NOTES	1.37%	2/15/20	104,350.70	2.59%	(1,313.77)
1/29/19	1/31/19	1,000,000	912828J84	US TREASURY NOTES	1.37%	3/31/20	990,740.04	2.60%	(10,129.18)
1/29/19	1/31/19	425,000	3135G0T29	FNMA NOTES	1.50%	2/28/20	422,668.88	2.62%	(4,941.38)
1/29/19	1/31/19	575,000	912828K58	US TREASURY NOTES	1.37%	4/30/20	568,474.16	2.59%	(7,685.95)
1/29/19	1/31/19	40,000	912828W22	US TREASURY NOTES	1.37%	2/15/20	39,749.46	2.61%	(505.16)
2/4/19	2/6/19	300,000	02582JHG8	AMERICAN EXPRESS ABS 2017-4 A	1.64%	12/15/21	299,419.81	1.84%	(836.25)

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
2/4/19	2/6/19	271,921	02007HAC5	ALLY ABS 2017-2 A3	1.78%	8/15/21	270,673.29	2.04%	(1,511.78)
2/4/19	2/6/19	244,028	34531EAD8	FORD ABS 2017-A A3	1.67%	6/15/21	242,664.60	2.09%	(1,601.02)
2/4/19	2/6/19	102,878	02007PAC7	ALLY ABS 2017-1 A3	1.70%	6/15/21	102,405.16	1.98%	(570.05)
2/14/19	2/21/19	110,000	912828XH8	US TREASURY NOTES	1.62%	6/30/20	108,924.74	2.54%	(1,512.60)
2/20/19	2/22/19	350,000	83050FXT3	SKANDINAVISKA ENSKILDA BANKEN NY CD	1.84%	8/2/19	349,054.28	2.67%	(1,273.31)
2/26/19	2/28/19	420,000	06539RGM3	MUFG BANK LTD/NY CERT DEPOS	2.07%	9/25/19	422,220.95	2.66%	(1,546.45)
3/1/19	3/6/19	315,000	912828XH8	US TREASURY NOTES	1.62%	6/30/20	312,018.52	2.58%	(4,404.10)
3/5/19	3/6/19	825,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	815,237.66	2.60%	(11,292.39)
3/5/19	3/6/19	280,000	717081EB5	PFIZER INC CORP NOTE	1.70%	12/15/19	278,937.40	2.70%	(2,081.38)
3/5/19	3/6/19	250,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	247,041.72	2.60%	(3,403.79)
3/13/19	3/15/19	125,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	123,727.61	2.52%	(1,545.08)
3/13/19	3/18/19	130,000	594918BV5	MICROSOFT CORP NOTES	1.85%	2/6/20	129,409.58	2.62%	(844.86)
3/20/19	3/22/19	145,000	912828XM7	US TREASURY NOTES	1.62%	7/31/20	143,609.24	2.51%	(1,752.14)
Total SELL		8,438,827					8,378,868.59		-84,923.46