



Quarterly Investment Report





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

May 19, 2020

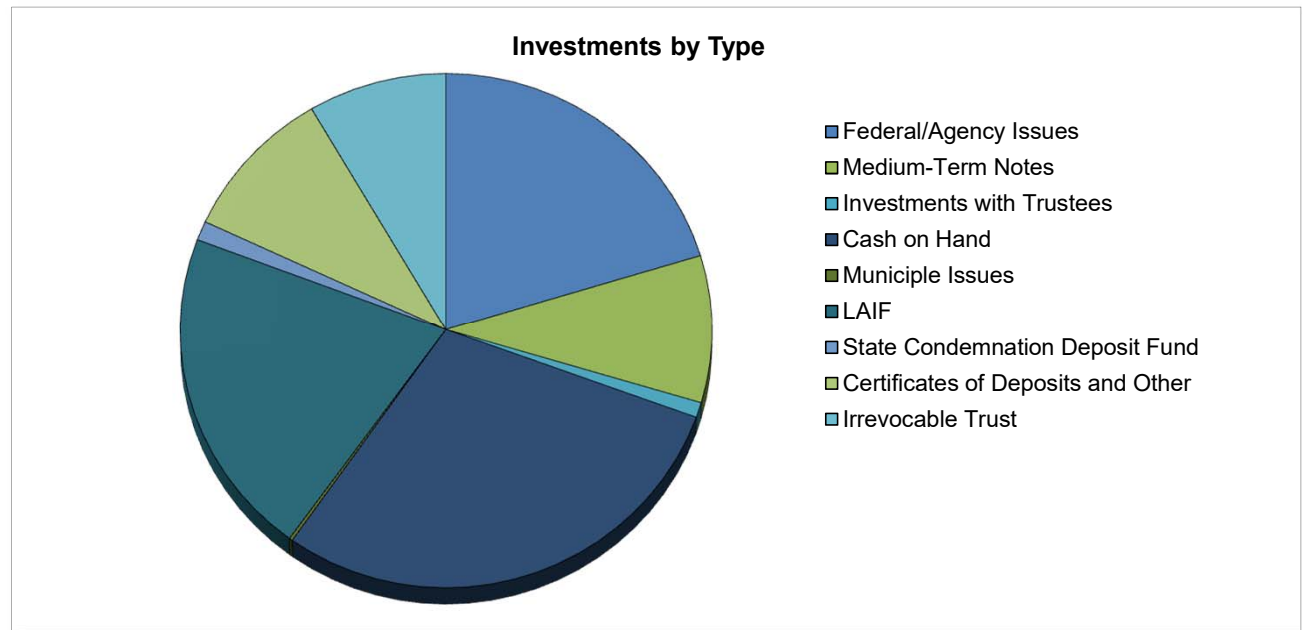
Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending September 30, 2019, and find that it complies with the Investment Policy established by my office.

Sincerely,

Kevin Kennedy
City Treasurer

City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended September 30, 2019



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,025	0.00%		0.00%	\$ 10,025
Cash on Deposit	69,819,973	29.63%		0.00%	69,819,973
Total Cash on Hand	69,829,998	29.63%		0.00%	69,829,998
Local Agency Investment Fund	49,408,826	20.96%	15	2.28%	49,489,995
Certificates of Deposit	5,835,888	2.48%	473	1.98%	5,884,290
Federal/Agency Issues	47,790,986	20.28%	932	2.06%	48,493,398
Municipality Issues	475,019	0.20%	549	2.76%	481,911
Medium Term Notes/Commercial Paper	21,785,596	9.24%	735	2.51%	22,149,868
Asset Backed Securities	10,623,999	4.51%	1,018	1.87%	10,714,987
Supranationals	6,287,597	2.67%	776	2.35%	6,356,648
Total Pooled Investment Portfolio	142,207,911	60.34%	338	2.19%	143,571,097
Irrevocable Trust (Pension/OPEB)	18,507,926	7.85%		1.09%	20,174,962
Investments with Bond Trustees	2,254,806	0.96%		1.96%	2,254,806
State Condemnation Deposits Fund	2,877,000	0.00%		0.00%	2,877,000
Total Portfolio	<u>\$ 235,677,641</u>				<u>\$ 238,707,863</u>

Amount over (under) Market Value vs. Book Value \$ 3,030,222
 % of Portfolio 1.29%
 Average Maturity of Portfolio 0.93 year

	General Fund	All Funds
FY18-19 Investment Earnings	\$ 711,208	\$ 4,183,578
FY19-20 Fiscal Year to Date Investment Earnings	191,996	1,129,390
Total Callable Investments / % of Total	9,850,302	7%

* Market Value from sources including:
 --US Bank
 --LAIF
 --Bank of New York
 --Union Bank

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.

Nancy Bronstein, Acting Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2019

DESCRIPTION	BOOK VALUE 9/30/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 9/30/2019
<u>CASH ON HAND</u>											
PETTY CASH	5,280									5,280	5,280
CHANGE BOXES	4,745									4,745	4,745
TOTAL	10,025									10,025	10,025

CASH IN BANK

WELLS FARGO GENERAL CHECKING	68,158,438									68,158,438	68,158,438
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450									31,450	31,450
ABAG PURCHASES	44,931									44,931	44,931
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING)	32,718									32,718	32,718
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	414,644									414,644	414,644
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	-									-	-
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	12,751									12,751	12,751
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OPERATING)	509,084									509,084	509,084
FIDELITY-CHANDLER & PFM MONEY MARKET	223,657									223,657	223,657
TOTAL	69,819,973									69,819,973	69,819,973

LOCAL AGENCY INVESTMENT

LOCAL AGENCY INVESTMENT FUND	49,408,826	2.28%	2.28%	07/15/19	10/15/19	92	15			49,408,826	49,489,995
TOTAL AND AVERAGES	49,408,826	2.28%	2.28%			92	15			49,408,826	49,489,995

CERTIFICATES OF DEPOSITS

BANK OF MARIN - ALAMEDA WEST LAGOON CD	50,000	0.15%	0.15%	03/29/19	03/30/20	367	182			50,000	50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.25%	0.25%	08/19/19	08/19/21	731	689			25,000	25,000
BANK OF MARIN CD	96,660	0.15%	0.15%	01/30/19	01/30/20	365	122			96,660	96,660
BEACON BUSINESS BANK CD	97,267	0.76%	0.76%	08/05/19	11/05/19	92	36			97,267	97,267
BANK OF MARIN-LIBRARY CD	597,700	0.99%	0.99%	02/08/19	02/08/21	731	497			597,700	597,700
BANK OF MONTREAL C D	425,000	3.19%	3.19%	08/03/18	08/03/20	731	308			425,000	428,608
BANK OF NOVA C D	424,839	3.08%	3.08%	06/06/18	06/05/20	730	249			425,000	428,638
CREDIT AGRICOLE C D	430,000	2.83%	2.83%	04/03/19	04/01/22	1,094	914			430,000	438,609
MUFG BANK LTD NY C D	425,000	2.97%	2.97%	02/27/19	02/26/21	730	515			425,000	431,932
NORDEA BK ABP NY C D	450,000	1.85%	1.85%	08/27/19	08/26/22	1,095	1,061			450,000	450,495
ROYAL BK OF C D	525,000	3.24%	3.24%	06/07/18	06/07/21	1,096	616			525,000	537,553
SKANDIN ENS C D	450,000	1.86%	1.86%	08/29/19	08/26/22	1,093	1,061			450,000	450,626
SUMITOMO MTSU C D	424,422	3.39%	3.39%	10/16/18	10/16/20	731	382			425,000	431,957
UBS AG STAMFORD C D	650,000	2.90%	2.90%	03/02/18	03/02/20	731	154			650,000	652,646
WESTPAC BKING C D	765,000	2.05%	2.05%	08/04/17	08/03/20	1,095	308			765,000	766,599
TOTAL AND AVERAGES	5,835,888	1.98%	1.98%			761	473			5,836,627	5,884,290

GOVERNMENT TREASURIES & AGENCIES

F H L B	453,805	2.88%	2.72%	06/18/19	06/14/24	1,823	1,719		AA+	435,000	459,282
F H L B	276,477	2.88%	2.72%	06/18/19	06/14/24	1,823	1,719		AA+	265,000	279,792
F H L B	312,396	2.88%	2.72%	07/16/19	06/14/24	1,795	1,719		AA+	300,000	316,746
F H L B DEB	841,432	2.88%	2.72%	09/13/19	09/13/24	1,827	1,810		AA+	800,000	845,768
F H L B DEB	251,647	2.50%	2.44%	08/28/18	12/09/22	1,564	1,166		AA+	255,000	261,439
F H L B DEB	1,002,520	3.00%	2.92%	11/29/18	10/12/21	1,048	743		AA+	1,000,000	1,026,510
F H L B DEB	766,889	1.38%	1.38%	02/17/16	02/18/21	1,828	507		AA+	770,000	765,973
F H L B DEB	460,703	1.13%	1.14%	10/04/16	07/14/21	1,744	653		AA+	465,000	460,494
F H L B DEB	770,820	3.38%	3.15%	12/28/18	12/08/23	1,806	1,530		AA+	750,000	802,440
F H L B DEB	950,067	2.38%	2.30%	04/29/19	03/08/24	1,775	1,621		AA+	950,000	981,407
F H L B DEB	557,222	3.38%	3.17%	10/29/18	09/08/23	1,775	1,439		AA+	550,000	586,229
F H L M C	895,482	2.75%	2.64%	07/20/18	06/19/23	1,795	1,358		AA+	900,000	936,387
F H L M C MTN	396,076	1.13%	1.14%	08/30/16	08/12/21	1,808	682		AA+	400,000	395,864
F H L M C MTN	526,099	1.13%	1.14%	09/26/16	08/12/21	1,781	682		AA+	530,000	524,520
F N M A	901,290	2.88%	2.74%	09/12/18	09/12/23	1,826	1,443		AA+	905,000	948,431
F N M A	424,694	2.63%	2.57%	01/09/19	01/11/22	1,098	834		AA+	425,000	434,078

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2019

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F N M A	944,857	1.88%	1.86%	06/19/17	04/05/22	1,751	918		AA+	945,000	951,435
F N M A	482,046	1.38%	1.38%	10/27/16	10/07/21	1,806	738		AA+	485,000	482,250
F N M A	425,111	2.63%	2.57%	01/29/19	01/11/22	1,078	834		AA+	425,000	434,078
F N M A	400,592	2.75%	2.70%	06/28/18	06/22/21	1,090	631		AA+	400,000	407,092
F N M A	702,380	1.25%	1.26%	06/29/16	05/06/21	1,772	584		AA+	700,000	694,680
F N M A	928,376	2.00%	1.99%	04/25/17	01/05/22	1,716	828		AA+	925,000	931,623
F N M A	882,990	1.50%	1.51%	12/16/15	11/30/20	1,811	427		AA+	900,000	896,814
F N M A	459,292	1.25%	1.26%	09/28/16	08/17/21	1,784	687		AA+	460,000	456,555
F N M A	462,486	1.25%	1.26%	10/04/16	08/17/21	1,778	687		AA+	465,000	461,517
F N M A DEB	568,451	1.38%	1.38%	03/30/16	02/26/21	1,794	515		AA+	570,000	566,928
F N M A DEB	328,330	1.38%	1.38%	04/26/16	02/26/21	1,767	515		AA+	330,000	328,221
F N M A DEB	100,054	1.50%	1.50%	09/29/15	06/22/20	1,728	266		AA+	100,000	99,721
F N M A DEB	935,997	2.38%	2.32%	04/11/18	01/19/23	1,744	1,207		AA+	950,000	973,608
U S TREASURY NT	1,150,719	2.25%	2.22%	05/01/19	04/15/22	1,080	928			1,150,000	1,168,055
U S TREASURY NT	373,125	2.75%	2.70%	10/03/18	08/15/21	1,047	685			375,000	382,339
U S TREASURY NT	500,527	2.50%	2.45%	02/07/19	01/15/22	1,073	838			500,000	509,690
U S TREASURY NT	976,839	1.25%	1.26%	12/13/16	03/31/21	1,569	548			1,000,000	992,730
U S TREASURY NT	909,358	1.13%	1.14%	10/09/16	09/30/21	1,817	731			925,000	915,537
U S TREASURY NT	1,674,168	2.13%	2.11%	06/04/18	06/30/21	1,122	639			1,700,000	1,712,614
U S TREASURY NT	1,543,764	2.75%	2.69%	09/20/18	09/15/21	1,091	716			1,550,000	1,583,124
U S TREASURY NT	702,844	1.88%	1.86%	06/27/19	07/31/22	1,130	1,035			700,000	705,222
U S TREASURY NT	600,492	2.75%	2.70%	09/06/18	08/15/21	1,074	685			600,000	611,742
U S TREASURY NT	445,447	2.25%	2.24%	08/27/18	02/15/21	903	504			450,000	452,934
U S TREASURY NT	731,035	2.38%	2.29%	08/29/19	08/15/24	1,813	1,781			700,000	726,089
U S TREASURY NT	802,813	2.00%	1.96%	06/10/19	04/30/24	1,786	1,674			800,000	815,216
U S TREASURY NT	935,230	2.13%	2.09%	01/25/18	12/31/22	1,801	1,188			950,000	966,217
U S TREASURY NT	200,164	1.63%	1.62%	09/30/19	08/31/22	1,066	1,066			200,000	200,172
U S TREASURY NT	459,035	2.25%	2.19%	06/26/19	12/31/23	1,649	1,553			450,000	462,465
U S TREASURY NT	728,937	2.00%	1.99%	08/02/19	08/31/21	760	701			725,000	729,473
U S TREASURY NT	1,203,844	1.88%	1.86%	07/01/19	07/31/22	1,126	1,035			1,200,000	1,208,952
U S TREASURY NT	899,124	1.38%	1.38%	03/09/16	01/31/21	1,789	489			900,000	895,293
U S TREASURY NT	738,254	1.38%	1.38%	11/23/15	10/31/20	1,804	397			750,000	746,543
U S TREASURY NT	699,098	2.50%	2.45%	03/05/19	02/15/22	1,078	869			700,000	714,140
U S TREASURY NT	614,303	2.50%	2.45%	03/01/19	02/15/22	1,082	869			615,000	627,423
U S TREASURY NT	917,789	2.75%	2.62%	04/29/19	02/15/24	1,753	1,599			900,000	944,685
U S TREASURY NT	1,597,750	2.50%	2.45%	01/29/19	01/15/22	1,082	838			1,600,000	1,631,008
U S TREASURY NT	957,369	1.75%	1.74%	03/13/17	02/28/22	1,813	882			975,000	978,081
U S TREASURY NT	914,738	1.75%	1.74%	10/17/17	09/30/22	1,809	1,096			925,000	929,588
U S TREASURY NT	2,377,227	1.88%	1.86%	06/03/19	07/31/22	1,154	1,035			2,375,000	2,392,718
U S TREASURY NT	963,474	2.13%	2.09%	08/15/17	06/30/22	1,780	1,004			950,000	963,766
U S TREASURY NT	1,002,621	2.00%	1.99%	01/27/17	10/31/21	1,738	762			1,000,000	1,006,990
U S TREASURY NT	702,898	2.88%	2.80%	12/10/18	11/15/21	1,071	777			700,000	717,773
U S TREASURY NT	1,546,576	1.88%	1.86%	01/07/19	01/31/22	1,120	854			1,575,000	1,583,741
U S TREASURY NT	994,375	2.25%	2.23%	03/05/18	03/31/21	1,122	548			1,000,000	1,007,340
U S TREASURY NT	92,978	1.38%	1.38%	02/01/18	01/31/21	1,095	489			95,000	94,503
U S TREASURY NT	925,280	2.00%	1.99%	04/26/16	02/28/21	1,769	517			900,000	903,168
U S TREASURY NT	500,217	1.88%	1.86%	09/26/17	08/31/22	1,800	1,066			500,000	504,200
TOTAL AND AVERAGES	47,790,986	2.10%	2.06%			1,511	932			47,790,000	48,493,398

MUNICIPAL BONDS

CALIFORNIA ST	475,019	2.80%	2.76%	04/18/18	04/01/21	1,079	549		AA-	475,000	481,911
TOTAL AND AVERAGES	475,019	2.80%	2.76%			1,079	549			475,000	481,911

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

3M COMPANY	224,133	1.75%	1.76%	08/19/19	02/14/23	1,275	1,233	1/14/2023	AA-	225,000	224,263
3M COMPANY MTN	129,939	2.75%	2.69%	02/12/19	03/01/22	1,113	883	2/1/2022	AA-	130,000	133,188
3M COMPANY MTN	99,795	3.00%	2.95%	09/11/18	09/14/21	1,099	715	8/14/2021	AA-	100,000	101,817
ACE INA HOLDINGS	572,685	2.30%	2.29%	02/06/17	11/03/20	1,366	400	10/3/2020	A	570,000	571,841
AMERICAN EXPRESS CO	99,880	2.75%	2.71%	05/15/19	05/20/22	1,101	963	4/20/2022	BBB+	100,000	101,594
AMERICAN EXPRESS CO	99,978	3.70%	3.58%	11/01/18	11/05/21	1,100	767	10/5/2021	BBB+	100,000	103,247
AMERICAN EXPRESS MTN	254,735	2.20%	2.20%	02/28/17	03/03/20	1,099	155	2/1/2020	A-	255,000	255,041
AMERICAN HONDA MTN	424,796	3.38%	3.28%	10/03/18	12/10/21	1,164	802		A	425,000	436,917
AMERICAN HONDA MTN	179,689	3.45%	3.29%	07/11/18	07/14/23	1,829	1,383		A	180,000	188,793
AMERICAN HONDA MTN	439,639	3.63%	3.42%	10/03/18	10/10/23	1,833	1,471		A	440,000	465,951

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For the Quarter Ended September 30, 2019

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APPLE INC	99,983	1.70%	1.70%	09/04/19	09/11/22	1,103	1,077		AA+	100,000	99,844
APPLE INC	410,130	2.40%	2.36%	11/28/18	05/03/23	1,617	1,311		AA+	430,000	437,082
BANK NY MELLON MTN	298,527	2.60%	2.59%	02/16/18	08/17/20	913	322	7/17/2020	A	300,000	301,419
BANK OF AMERICA	602,442	3.55%	3.42%	03/06/19	03/05/24	1,826	1,618	3/5/2023	A-	600,000	623,556
BANK OF AMERICA MTN	425,200	2.25%	2.25%	06/21/17	04/21/20	1,035	204		A-	425,000	425,455
BANK OF NY MTN	194,938	1.95%	1.95%	08/20/19	08/23/22	1,099	1,058		A	195,000	195,105
BANK OF NY MTN	600,386	3.45%	3.29%	05/16/19	08/11/23	1,548	1,411		A	585,000	613,367
BB T CORPORATION MTN	274,992	3.05%	2.98%	03/11/19	06/20/22	1,197	994	5/20/2022	A-	275,000	281,732
BBT CORPORATION MTN	154,816	3.20%	3.14%	05/31/18	09/03/21	1,191	704	8/3/2021	A-	155,000	158,209
BOEING CO	382,228	1.88%	1.89%	02/13/19	06/15/23	1,583	1,354	4/15/2023	A	400,000	396,552
BOEING CO	124,995	2.30%	2.29%	07/29/19	08/01/21	734	671		A	125,000	125,544
BOEING CO	64,885	2.70%	2.65%	04/30/19	05/01/22	1,097	944		A	65,000	66,273
BURLINGTON NORTH	153,740	3.45%	3.37%	08/09/19	09/15/21	768	716	6/15/2021	A+	150,000	153,747
CATERPILLAR FINL MTN	139,882	1.85%	1.85%	09/05/17	09/04/20	1,095	340		A	140,000	139,812
CATERPILLAR FINL MTN	74,964	2.65%	2.62%	05/14/19	05/17/21	734	595		A	75,000	75,815
CATERPILLAR MTN	174,757	1.90%	1.90%	09/03/19	09/06/22	1,099	1,072		A	175,000	174,711
CHARLES SCHWAB CORP	264,992	3.25%	3.19%	05/17/18	05/21/21	1,100	599	4/21/2021	A	265,000	270,467
CHEVRON CORP	150,000	1.99%	1.99%	02/28/17	03/03/20	1,099	155		AA	150,000	150,009
CITIGROUP INC	209,916	2.45%	2.45%	01/04/17	01/10/20	1,101	102	12/10/2019	BBB+	210,000	210,143
CITIGROUP INC	221,200	2.90%	2.86%	12/31/18	12/08/21	1,073	800	11/8/2021	BBB+	225,000	228,319
COSTCO WHOLESALE	364,617	1.75%	1.75%	02/05/15	02/15/20	1,836	138		A+	365,000	364,624
COSTCO WHOLESALE	226,163	2.15%	2.14%	08/14/17	05/18/21	1,373	596	4/18/2021	A+	225,000	225,952
EXXON MOBIL	215,000	2.22%	2.21%	02/29/16	03/01/21	1,827	518	2/1/2021	AA+	215,000	216,127
EXXON MOBIL	417,187	2.22%	2.21%	05/16/16	03/01/21	1,750	518	2/1/2021	AA+	410,000	412,148
EXXON MOBIL CORP	121,205	2.40%	2.36%	11/26/18	03/06/22	1,196	888	1/6/2022	AA+	125,000	126,906
EXXON MOBIL CORP	48,463	2.40%	2.36%	11/26/18	03/06/22	1,196	888	1/6/2022	AA+	50,000	50,763
GENERAL DYNAMICS	249,115	2.88%	2.86%	05/08/18	05/11/20	734	224		A+	250,000	251,303
GENERAL DYNAMICS	327,707	3.00%	2.95%	05/08/18	05/11/21	1,099	589		A+	330,000	335,778
GENERAL DYNAMICS	297,867	3.00%	2.95%	05/21/18	05/11/21	1,086	589		A+	300,000	305,253
GOLDMAN SACHS GROUP	419,685	2.30%	2.30%	12/08/16	12/13/19	1,100	74	11/13/2019	BBB+	420,000	420,046
HERSHEY COMPANY	174,879	3.10%	3.05%	05/04/18	05/15/21	1,107	593		A	175,000	177,924
HOME DEPOT INC	234,864	1.80%	1.80%	05/24/17	06/05/20	1,108	249		A	235,000	234,683
HOME DEPOT INC	199,884	1.80%	1.80%	05/24/17	06/05/20	1,108	249		A	200,000	199,730
HOME DEPOT INC	64,822	3.25%	3.14%	11/27/18	03/01/22	1,190	883		A	65,000	67,218
HONEYWELL	94,904	2.15%	2.13%	07/30/19	08/08/22	1,105	1,043	7/8/2022	A	95,000	95,792
HSBC USA INC MTN	197,452	2.35%	2.35%	03/27/18	03/05/20	709	157		A	200,000	200,266
IBM CORP	470,555	1.90%	1.90%	02/02/17	01/27/20	1,089	119		A	470,000	469,676
IBM CREDIT CORP	540,694	2.20%	2.19%	11/29/17	09/08/22	1,744	1,074	8/8/2022	A	550,000	552,530
JOHN DEERE MTN	64,956	2.30%	2.29%	06/04/19	06/07/21	734	616		A	65,000	65,391
JOHN DEERE MTN	159,917	2.35%	2.34%	01/03/18	01/08/21	1,101	466		A	160,000	160,931
JOHN DEERE MTN	233,125	2.65%	2.61%	04/09/18	01/06/22	1,368	829		A	237,000	240,723
JOHN DEERE MTN	358,516	2.80%	2.77%	05/24/17	03/04/21	1,380	521		A	350,000	353,899
JOHN DEERE MTN	164,888	2.88%	2.84%	03/08/18	03/12/21	1,100	529		A	165,000	167,138
JOHN DEERE MTN	74,928	3.20%	3.12%	01/04/19	01/10/22	1,102	833		A	75,000	77,028
JPMORGAN CHASE CO	495,175	2.97%	2.92%	02/09/18	01/15/23	1,801	1,203	1/15/2022	A-	500,000	509,045
JPMORGAN CHASE CO	425,000	3.51%	3.44%	06/11/18	06/18/22	1,468	992	6/18/2021	A-	425,000	434,588
MERCK CO INC	196,284	2.35%	2.32%	01/14/19	02/10/22	1,123	864		AA	200,000	202,454
MERCK CO INC	148,467	2.40%	2.36%	03/13/19	09/15/22	1,282	1,081	6/15/2022	AA	150,000	152,337
MICROSOFT CORP	299,685	1.55%	1.56%	08/01/16	08/08/21	1,833	678	7/8/2021	AAA	300,000	298,743
MICROSOFT CORP	119,816	1.55%	1.56%	08/02/16	08/08/21	1,832	678	7/8/2021	AAA	120,000	119,497
MICROSOFT CORP	229,816	2.00%	2.00%	10/29/15	11/03/20	1,832	400	10/3/2020	AAA	230,000	230,382
MORGAN STANLEY	177,247	2.65%	2.65%	06/07/17	01/27/20	964	119		BBB+	175,000	175,263
MORGAN STANLEY	223,508	2.75%	2.71%	04/05/19	05/19/22	1,140	962		BBB+	225,000	228,267
NATIONAL RURAL MTN	174,806	2.90%	2.86%	02/21/18	03/15/21	1,118	532		A	175,000	177,193
ORACLE CORP	567,014	1.90%	1.90%	11/29/16	09/15/21	1,751	716	8/15/2021	A+	580,000	579,316
PACCAR FINANCIAL MTN	124,724	2.15%	2.15%	08/08/19	08/15/24	1,834	1,781		A+	125,000	124,970
PACCAR FINANCIAL MTN	99,946	2.65%	2.61%	05/03/19	05/10/22	1,103	953		A+	100,000	101,562
PACCAR FINANCIAL MTN	249,878	2.80%	2.77%	02/22/18	03/01/21	1,103	518		A+	250,000	253,018
PACCAR FINANCIAL MTN	89,921	2.85%	2.80%	02/22/19	03/01/22	1,103	883		A+	90,000	91,685
PACCAR FINANCIAL MTN	449,816	3.40%	3.25%	08/06/18	08/09/23	1,829	1,409		A+	450,000	470,768
PFIZER INC	99,994	2.80%	2.74%	03/04/19	03/11/22	1,103	893		AA-	100,000	101,910
PFIZER INC	184,750	3.00%	2.94%	09/04/18	09/15/21	1,107	716		AA-	185,000	188,746
PNC BANK NA MTN	639,942	2.45%	2.42%	07/25/17	07/28/22	1,829	1,032	6/28/2022	A	640,000	646,656
QUALCOMM INC	266,960	2.25%	2.25%	06/11/15	05/20/20	1,805	233		A-	270,000	270,113
QUALCOMM INC	267,060	2.25%	2.25%	06/11/15	05/20/20	1,805	233		A-	270,000	270,113
STATE STREET CORP	314,836	1.95%	1.95%	05/16/16	05/19/21	1,829	597		A	315,000	315,035

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2019

DESCRIPTION	BOOK VALUE 9/30/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 9/30/2019
TOYOTA MOTOR MTN	287,535	2.60%	2.56%	05/16/18	01/11/22	1,336	834		AA-	295,000	299,670
TOYOTA MOTOR MTN	245,985	2.60%	2.56%	03/09/18	01/11/22	1,404	834		AA-	250,000	253,958
TOYOTA MOTOR MTN	221,634	2.60%	2.56%	01/02/19	01/11/22	1,105	834		AA-	225,000	228,562
TOYOTA MOTOR MTN	304,808	2.65%	2.60%	04/09/19	04/12/22	1,099	925		AA-	305,000	310,316
UNILEVER CAPITAL	348,212	2.75%	2.72%	03/19/18	03/22/21	1,099	539		A+	350,000	354,018
US BANCORP MTN	279,518	2.63%	2.59%	01/19/17	01/24/22	1,831	847	12/23/2021	A+	280,000	283,436
US BANCORP MTN	152,981	3.00%	2.93%	07/24/19	03/15/22	965	897		A+	150,000	153,599
VISA INC	222,032	2.15%	2.13%	05/22/19	09/15/22	1,212	1,081	8/15/2022	AA-	225,000	227,304
WALMART INC	194,990	3.13%	3.06%	06/21/18	06/23/21	1,098	632		AA	195,000	199,401
WALT DISNEY CO MTN	223,882	2.30%	2.28%	05/22/19	02/12/21	632	501		A	225,000	226,539
WALT DISNEY COMPANY	39,913	1.65%	1.65%	09/03/19	09/01/22	1,094	1,067		A	40,000	39,910
WALT DISNEY MTN	149,826	1.80%	1.80%	06/01/17	06/05/20	1,100	249		A	150,000	149,852
TOTAL AND AVERAGES	21,785,596	2.55%	2.51%			1,269	735			21,867,000	22,149,868

ASSET BACKED SECURITIES

ALLY AUTO	91,261	1.74%	1.74%	05/16/17	09/15/21	1,583	716		AAA	91,271	91,144
ALLY AUTO	119,764	2.35%	2.35%	01/23/18	06/15/22	1,604	989		AAA	119,778	120,023
ALLY AUTO	174,979	2.91%	2.87%	02/05/19	09/15/23	1,683	1,446			175,000	177,562
ALLY AUTO	299,946	2.92%	2.90%	04/25/18	11/15/22	1,665	1,142			300,000	302,040
AMERICAN EXPRESS	467,615	1.93%	1.93%	06/21/18	09/15/22	1,547	1,081			475,000	474,625
AMERICAN EXPRESS	298,852	1.93%	1.93%	11/29/18	09/15/22	1,386	1,081			300,000	299,763
BMW VEHICLE LEASE	129,981	2.84%	0.00%	03/12/19	11/22/21	986	784		AAA	130,000	131,192
BMW VEHICLE LEASE	74,990	3.26%	0.00%	10/10/18	07/20/21	1,014	659		AAA	75,000	75,869
CAPITAL ONE MULTI	449,887	1.72%	1.73%	08/28/19	08/15/24	1,814	1,781		AAA	450,000	448,187
CAPITAL ONE PRIME	124,975	2.51%	2.48%	05/21/19	11/15/23	1,639	1,507		AAA	125,000	126,418
CARMAX AUTO OWNER	40,381	2.23%	2.23%	01/17/18	05/17/21	1,216	595		AAA	40,384	40,386
CARMAX AUTO OWNER	114,988	2.68%	2.64%	04/09/19	03/15/24	1,802	1,628		AAA	115,000	116,856
CARMAX AUTO OWNER	94,987	3.13%	3.08%	07/18/18	06/15/23	1,793	1,354		AAA	95,000	96,660
CITIBANK CREDIT	225,601	1.92%	1.92%	05/15/17	04/07/22	1,788	920		AAA	225,000	224,852
CITIBANK CREDIT CARD	419,942	2.49%	2.47%	01/29/18	01/20/23	1,817	1,208			420,000	423,091
FIFTH THIRD AUTO	74,984	2.64%	2.61%	04/30/19	12/15/23	1,690	1,537		AAA	75,000	76,058
FORD CREDIT AUTO	299,950	2.78%	2.74%	03/19/19	09/15/23	1,641	1,446			300,000	303,948
FORD CREDIT AUTO	139,989	2.90%	0.00%	02/20/19	05/15/22	1,180	958		AAA	140,000	141,649
FORD CREDIT AUTO	99,984	3.03%	3.00%	05/17/18	11/15/22	1,643	1,142		AAA	100,000	100,958
FORD CREDIT AUTO	119,990	3.19%	0.00%	09/18/18	12/15/21	1,184	807			120,000	121,180
GM FINANCIAL	99,989	2.03%	0.00%	08/06/19	06/20/22	1,049	994		AAA	100,000	99,953
GM FINANCIAL	274,970	2.97%	2.93%	01/08/19	11/16/23	1,773	1,508		AAA	275,000	278,922
GM FINANCIAL	124,980	2.98%	0.00%	02/13/19	12/20/21	1,041	812		AAA	125,000	126,375
GM FINANCIAL	149,965	3.02%	2.98%	07/12/18	05/16/23	1,769	1,324		AAA	150,000	151,994
GM FINANCIAL	84,993	3.18%	0.00%	09/18/18	06/21/21	1,007	630		AAA	85,000	85,579
HONDA AUTO	324,771	1.68%	1.68%	04/27/18	08/15/21	1,206	685		AAA	329,900	329,243
HONDA AUTO	204,951	1.72%	1.72%	12/27/17	07/21/21	1,302	660			206,345	206,077
HONDA AUTO	349,997	1.78%	1.78%	08/20/19	08/15/23	1,456	1,415		AAA	350,000	349,258
HONDA AUTO	124,997	2.83%	2.78%	02/19/19	03/20/23	1,490	1,267		AAA	125,000	127,205
HONDA AUTO	394,946	2.95%	2.92%	08/21/18	08/22/22	1,462	1,057			395,000	399,566
HONDA AUTO	144,997	3.01%	2.98%	05/22/18	05/18/22	1,457	961		AAA	145,000	146,449
HYUNDAI AUTO	50,423	1.29%	1.29%	09/14/16	04/15/21	1,674	563		AAA	50,430	50,343
HYUNDAI AUTO	88,746	1.76%	1.76%	03/22/17	08/16/21	1,608	686		AAA	88,753	88,638
HYUNDAI AUTO	265,370	1.77%	1.77%	08/09/17	01/18/22	1,623	841		AAA	265,416	264,922
HYUNDAI AUTO	124,984	2.66%	2.63%	04/03/19	06/15/23	1,534	1,354		AAA	125,000	126,488
HYUNDAI AUTO	134,980	2.79%	2.77%	04/10/18	07/15/22	1,557	1,019		AAA	135,000	136,075
HYUNDAI AUTO	254,997	3.20%	3.15%	12/04/18	12/15/22	1,472	1,172		AAA	255,000	259,358
JOHN DEERE OWNER	81,734	1.82%	1.82%	07/11/17	10/15/21	1,557	746			81,740	81,613
JOHN DEERE OWNER	62,118	1.82%	1.82%	07/11/17	10/15/21	1,557	746			62,122	62,026
JOHN DEERE OWNER	179,962	2.21%	2.20%	07/16/19	12/15/23	1,613	1,537			180,000	181,184
JOHN DEERE OWNER	149,989	2.66%	2.65%	02/21/18	04/18/22	1,517	931			150,000	150,614
JOHN DEERE OWNER	99,993	2.66%	2.65%	02/21/18	04/18/22	1,517	931			100,000	100,409
JOHN DEERE OWNER	464,965	3.08%	3.04%	07/18/18	11/15/22	1,581	1,142			465,000	471,105
MERCEDES BENZ AUTO	224,991	3.03%	2.99%	07/17/18	01/17/23	1,645	1,205		AAA	225,000	227,772
MERCEDES BENZ AUTO	124,996	3.10%	0.00%	01/23/19	11/15/21	1,027	777		AAA	125,000	126,308
MERCEDES BENZ AUTO	324,993	3.21%	0.00%	11/15/18	09/15/21	1,035	716		AAA	325,000	328,026
NISSAN AUTO	21,136	1.18%	1.18%	08/02/16	01/15/21	1,627	473			21,138	21,103
NISSAN AUTO	12,601	1.32%	1.32%	04/18/16	01/15/21	1,733	473			12,603	12,590
NISSAN AUTO	204,393	1.75%	1.75%	08/16/17	10/15/21	1,521	746			204,405	204,133
NISSAN AUTO	299,955	2.90%	2.85%	02/05/19	10/16/23	1,714	1,477			300,000	304,878

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2019

DESCRIPTION	BOOK VALUE 9/30/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 9/30/2019
NISSAN AUTO LEASE	119,993	2.27%	0.00%	07/16/19	07/15/22	1,095	1,019		AAA	120,000	120,578
NISSAN AUTO LEASE	99,993	2.76%	0.00%	04/09/19	03/15/22	1,071	897		AAA	100,000	100,984
NISSAN AUTO LEASE	124,989	3.25%	0.00%	10/16/18	09/15/21	1,065	716		AAA	125,000	126,404
TOYOTA AUTO	4,130	1.14%	1.14%	08/01/16	08/17/20	1,477	322		AAA	4,131	4,129
TOYOTA AUTO	174,999	1.91%	1.91%	08/06/19	09/15/23	1,501	1,446		AAA	175,000	174,965
TOYOTA AUTO	76,026	2.10%	2.10%	01/23/18	10/15/20	996	381		AAA	76,030	76,031
TOYOTA AUTO	209,997	2.96%	2.93%	05/09/18	09/15/22	1,590	1,081		AAA	210,000	212,396
TOYOTA AUTO	199,957	3.18%	3.12%	10/31/18	03/15/23	1,596	1,262		AAA	200,000	203,700
VOLKSWAGEN AUTO LO	299,987	3.25%	3.19%	11/15/18	04/20/23	1,617	1,298		AAA	300,000	305,133
TOTAL AND AVERAGES	10,623,999	2.48%	1.87%			1,471	1,018			10,639,446	10,714,987

SUPRANATIONALS

HSBC HOLDINGS PLC	577,962	3.95%	3.77%	08/28/19	05/18/24	1,725	1,692		A	550,000	575,603
INTER AMER DEV BK	763,187	1.63%	1.63%	04/05/17	05/12/20	1,133	225		AAA	765,000	763,524
INTER AMER DEV BK	239,170	1.75%	1.74%	03/23/18	09/14/22	1,636	1,080		AAA	250,000	250,738
INTER AMER DEV BK	493,825	1.75%	1.74%	09/26/17	09/14/22	1,814	1,080		AAA	500,000	501,475
INTER AMER DEV BK	913,875	2.13%	2.10%	01/10/17	01/18/22	1,834	841			915,000	924,397
INTER AMER DEV MTN	274,395	2.63%	2.59%	04/13/18	04/19/21	1,102	567		AAA	275,000	278,559
INTL BK	384,099	2.75%	2.70%	07/18/18	07/23/21	1,101	662		AAA	385,000	392,126
INTL BK M T N	418,992	1.56%	1.56%	09/12/17	09/12/20	1,096	348			420,000	419,076
INTL BK M T N	329,030	2.25%	2.24%	01/18/18	01/25/21	1,103	483		AAA	330,000	331,884
INTL BK M T N	324,045	2.25%	2.24%	01/19/18	01/25/21	1,102	483		AAA	325,000	326,856
INTL FINANCE MTN	419,685	2.64%	2.62%	03/12/18	03/09/21	1,093	526			420,000	423,116
ROYAL BANK MTN	577,179	2.50%	2.48%	12/11/17	01/19/21	1,135	477		AA-	575,000	578,824
TORONTO DOMINION MTN	572,153	3.25%	3.11%	03/26/19	03/11/24	1,812	1,624		A	565,000	590,470
TOTAL AND AVERAGES	6,287,597	2.39%	2.35%			1,360	776			6,275,000	6,356,648

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS/OPEB - PENSION ASSETS)	18,507,926	1.09%	1.09%							18,507,926	20,174,962
TOTAL AND AVERAGES	18,507,926	1.09%	1.09%							18,507,926	20,174,962

INVESTMENTS WITH BOND TRUSTEES

BNY - GOLDMAN SACHS FINANCIAL FEDERAL	655	1.93%	1.93%							655	655
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	40,113	2.10%	2.10%							40,113	40,113
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	300	1.84%	1.84%							300	300
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	812,405	1.86%	1.86%							812,405	812,405
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	1,088	2.10%	2.10%							1,088	1,088
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,400,245	1.92%	1.92%							1,400,245	1,400,245
TOTAL AND AVERAGES	2,254,806	1.96%	1.96%							2,254,806	2,254,806

State Treasurer's Office

State Condemnation Deposits Fund	2,877,000	2.04%	2.04%							2,877,000	2,877,000
TOTAL AND AVERAGES	2,877,000	2.04%	2.04%							2,877,000	2,877,000

TOTAL CASH & INVESTMENT REPORT

235,677,641

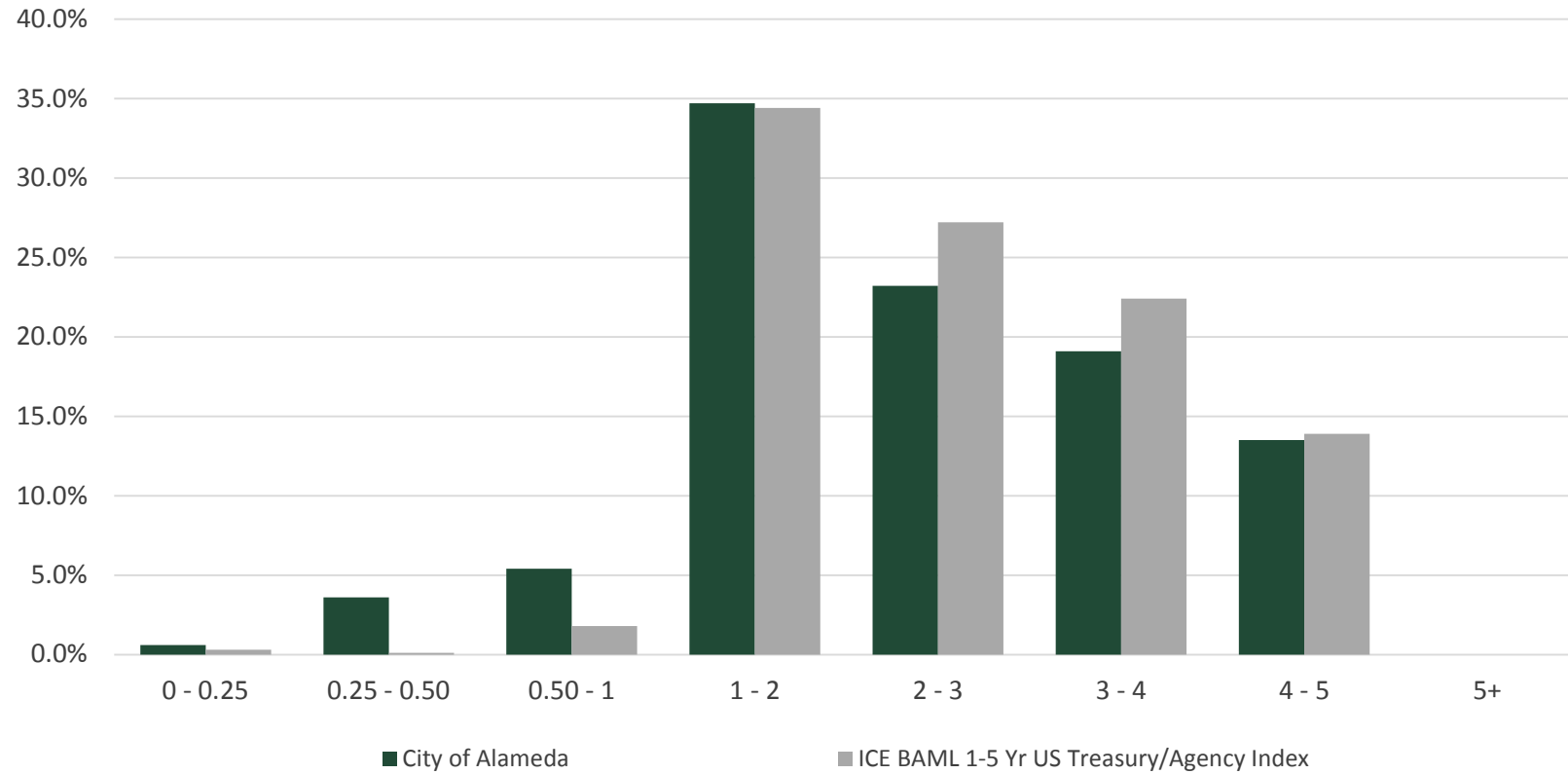
235,761,629

238,707,863

Duration Distribution

As of September 30, 2019

City of Alameda
Portfolio Compared to the Benchmark as of September 30, 2019



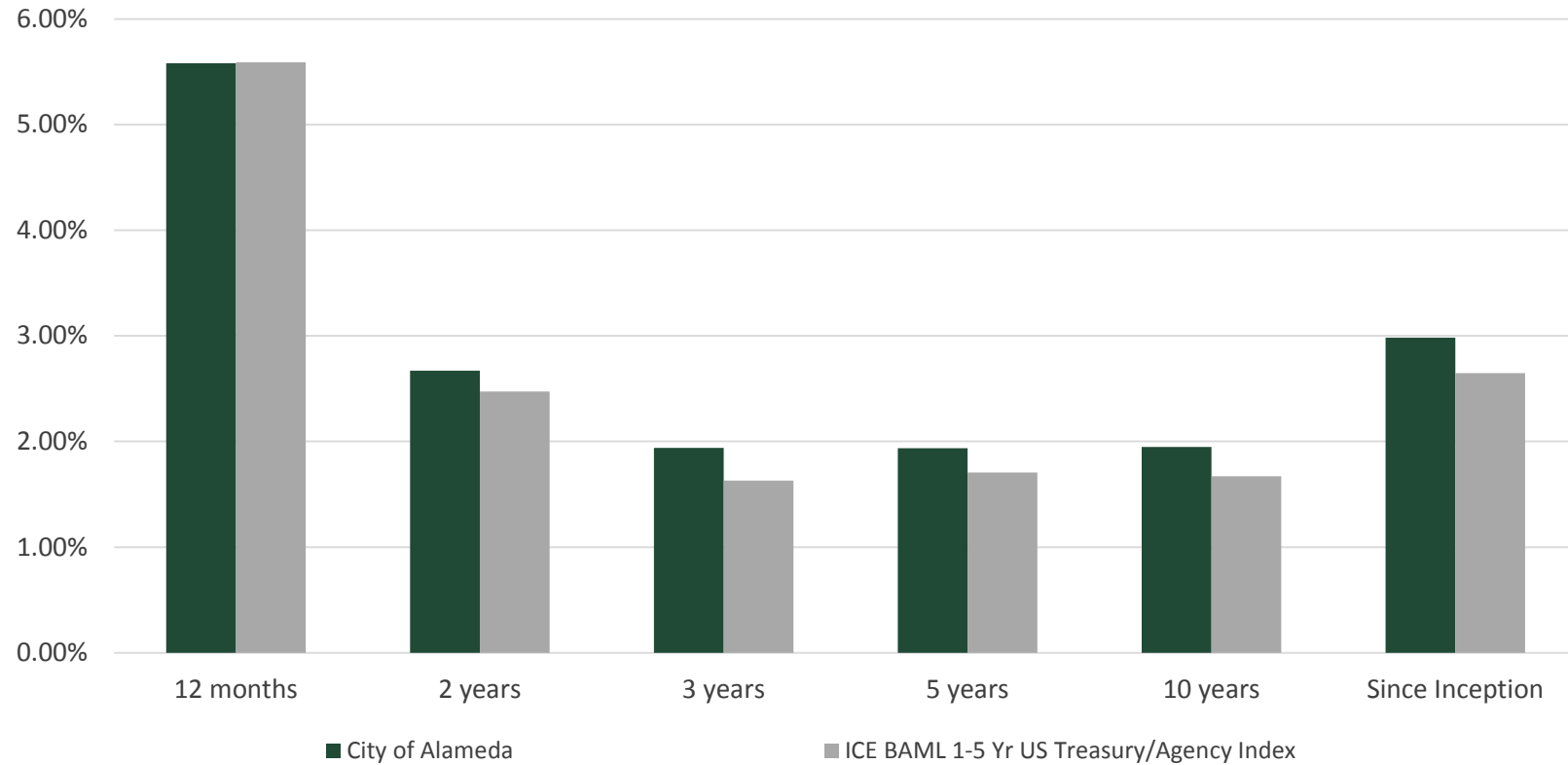
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	0.6%	3.6%	5.4%	34.7%	23.2%	19.1%	13.5%	0.0%
Benchmark*	0.3%	0.1%	1.8%	34.4%	27.2%	22.4%	13.9%	0.0%

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

Investment Performance

As of September 30, 2019

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



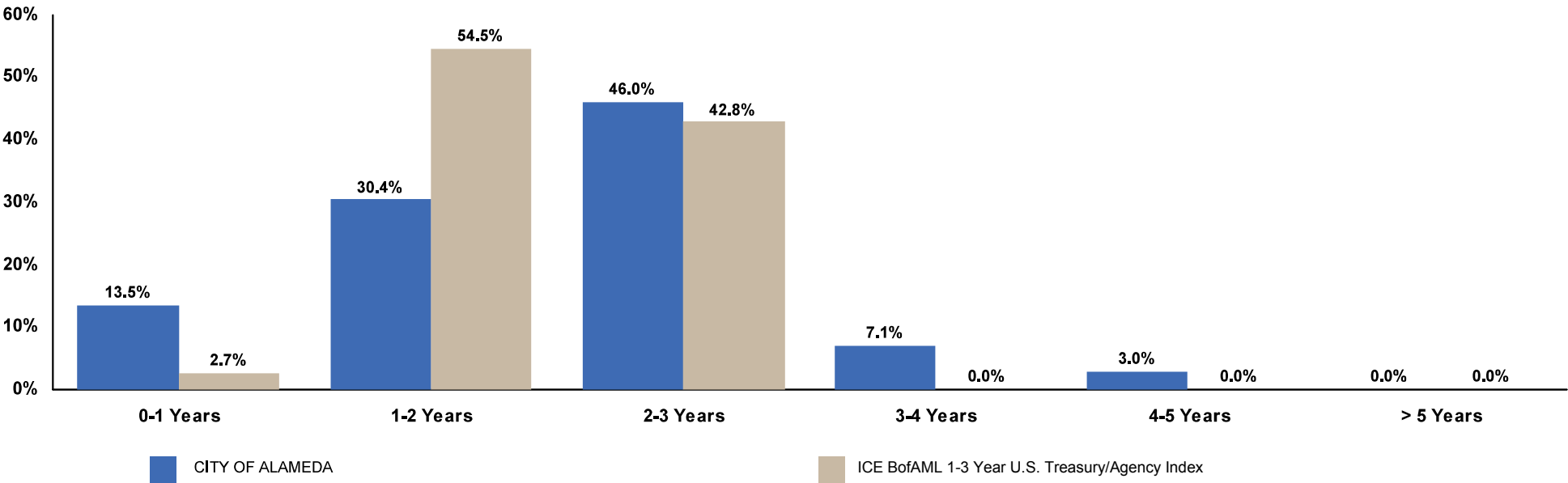
TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
City of Alameda	0.87%	5.58%	2.67%	1.94%	1.94%	1.95%	2.98%
ICE BAML 1-5 Yr US Treasury/Agency Index	0.75%	5.59%	2.47%	1.63%	1.71%	1.67%	2.65%

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

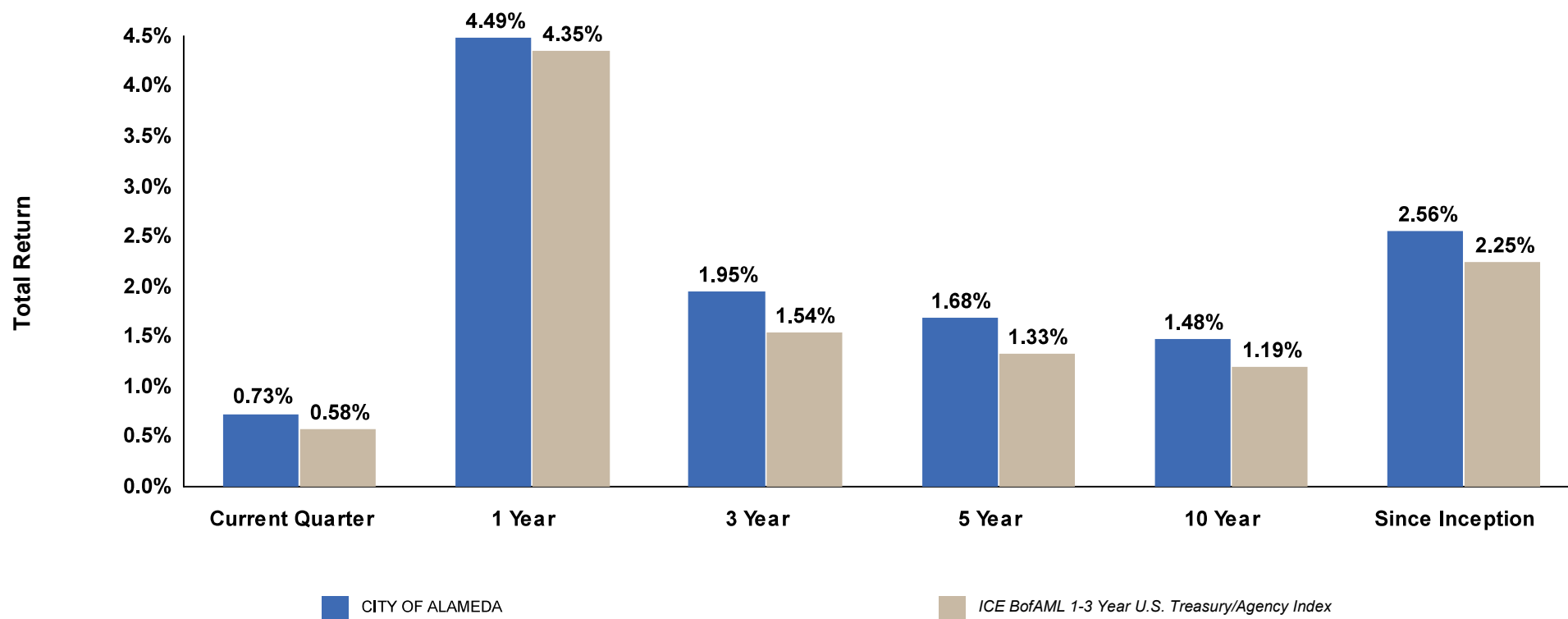
As of September 30, 2019

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	1.85%	2.14 yrs	13.5%	30.4%	46.0%	7.1%	3.0%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.69%	1.94 yrs	2.7%	54.5%	42.8%	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	1.77	0.73%	4.49%	1.95%	1.68%	1.48%	2.56%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.80	0.58%	4.35%	1.54%	1.33%	1.19%	2.25%
Difference		0.15%	0.14%	0.41%	0.35%	0.29%	0.31%



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)
09/16/19	2.28	2.35	182
09/17/19	2.27	2.35	188
09/18/19	2.27	2.35	187
09/19/19	2.27	2.35	186
09/20/19	2.26	2.35	185
09/21/19	2.26	2.34	185
09/22/19	2.26	2.34	185
09/23/19	2.26	2.34	186
09/24/19	2.26	2.34	185
09/25/19	2.25	2.34	184
09/26/19	2.25	2.34	186
09/27/19	2.25	2.34	187
09/28/19	2.25	2.34	187
09/29/19	2.25	2.34	187
09/30/19	2.25	2.34	185
10/01/19	2.22	2.22	200
10/02/19	2.22	2.22	200
10/03/19	2.21	2.22	198
10/04/19	2.21	2.22	198
10/05/19	2.21	2.21	198
10/06/19	2.21	2.21	198
10/07/19	2.21	2.21	197
10/08/19	2.21	2.21	197
10/09/19	2.21	2.21	196
10/10/19	2.20	2.21	199
10/11/19	2.20	2.21	200
10/12/19	2.20	2.21	200
10/13/19	2.20	2.21	200
10/14/19	2.20	2.21	197
10/15/19	2.20	2.21	198
10/16/19	2.19	2.21	197

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

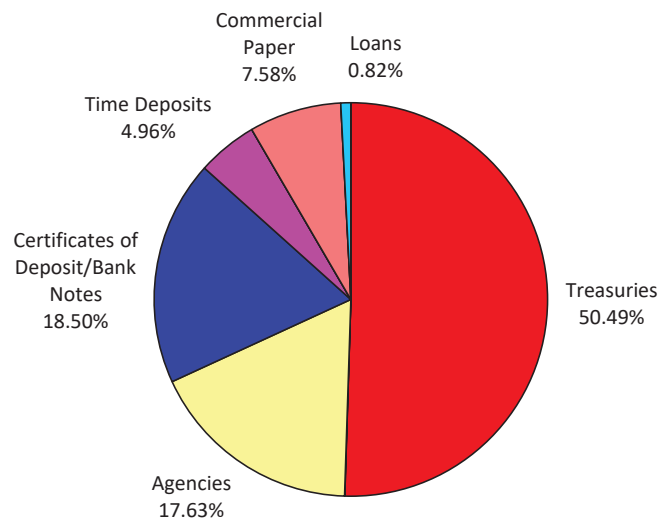
Quarter Ending 09/30/19

Apportionment Rate: 2.45
 Earnings Ratio: .00006701807521016
 Fair Value Factor: 1.001642817
 Daily: 2.25%
 Quarter to Date: 2.34%
 Average Life: 185

PMIA Average Monthly Effective Yields

Sep 2019 2.280
 Aug 2019 2.341
 July 2019 2.379

Pooled Money Investment Account Portfolio Composition 09/30/19 \$97.4 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 10/16/2019

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/17/2019	3130A1XJ2	300,000.00	FHLB Note 2.875% Due: 06/14/2024	104.132	1.99%	312,396.00	790.63	313,186.63	0.00
Purchase	07/24/2019	477870AC3	180,000.00	JDOT 2019-B A3 2.21% Due: 12/15/2023	99.979	2.23%	179,961.79	0.00	179,961.79	0.00
Purchase	08/15/2019	69371RQ25	125,000.00	Paccar Financial Corp Note 2.15% Due: 08/15/2024	99.779	2.20%	124,723.75	0.00	124,723.75	0.00
Purchase	08/27/2019	43815NAC8	350,000.00	HAROT 2019-3 A3 1.78% Due: 08/15/2023	99.999	1.79%	349,997.10	0.00	349,997.10	0.00
Purchase	08/30/2019	404280BS7	550,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due: 05/18/2024	105.084	2.47%	577,962.00	6,155.42	584,117.42	0.00
Purchase	08/30/2019	912828D56	700,000.00	US Treasury Note 2.375% Due: 08/15/2024	104.434	1.45%	731,035.16	677.65	731,712.81	0.00
Purchase	09/16/2019	3130A2UW4	800,000.00	FHLB Note 2.875% Due: 09/13/2024	105.179	1.79%	841,432.00	191.67	841,623.67	0.00
Subtotal			3,005,000.00				3,117,507.80	7,815.37	3,125,323.17	0.00
TOTAL ACQUISITIONS			3,005,000.00				3,117,507.80	7,815.37	3,125,323.17	0.00
DISPOSITIONS										
Sale	08/29/2019	912828L32	25,000.00	US Treasury Note 1.375% Due: 08/31/2020	99.641	1.74%	24,910.16	170.01	25,080.17	-91.46
Sale	08/29/2019	912828VF4	525,000.00	US Treasury Note 1.375% Due: 05/31/2020	99.660	1.83%	523,215.82	1,775.10	524,990.92	-842.18
Sale	08/30/2019	3135G0A78	400,000.00	FNMA Note 1.625% Due: 01/21/2020	99.876	1.94%	399,504.00	704.17	400,208.17	-488.25
Sale	08/30/2019	912828L32	175,000.00	US Treasury Note 1.375% Due: 08/31/2020	99.609	1.77%	174,316.41	1,196.59	175,513.00	-694.88

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	08/30/2019	912828L99	150,000.00	US Treasury Note 1.375% Due: 10/31/2020	99.598	1.72%	149,396.48	683.76	150,080.24	-45.88
Sale	09/16/2019	3135G0D75	800,000.00	FNMA Note 1.5% Due: 06/22/2020	99.732	1.85%	797,856.00	2,800.00	800,656.00	-2,214.04
Subtotal			2,075,000.00				2,069,198.87	7,329.63	2,076,528.50	-4,376.69
Maturity	08/15/2019	084664CK5	270,000.00	Berkshire Hathaway Note 1.3% Due: 08/15/2019	100.000		270,000.00	0.00	270,000.00	0.00
Subtotal			270,000.00				270,000.00	0.00	270,000.00	0.00
TOTAL DISPOSITIONS			2,345,000.00				2,339,198.87	7,329.63	2,346,528.50	-4,376.69

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/01/2019	316175603	410.34	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	410.34	0.00	410.34	0.00
Purchase	07/05/2019	316175603	9,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	9,250.00	0.00	9,250.00	0.00
Purchase	07/06/2019	316175603	3,140.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	3,140.25	0.00	3,140.25	0.00
Purchase	07/11/2019	316175603	7,085.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	7,085.00	0.00	7,085.00	0.00
Purchase	07/14/2019	316175603	5,720.63	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	5,720.63	0.00	5,720.63	0.00
Purchase	07/15/2019	316175603	7,430.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	7,430.00	0.00	7,430.00	0.00
Purchase	07/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	1,246.46	0.00	1,246.46	0.00
Purchase	07/15/2019	316175603	32,271.03	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	32,271.03	0.00	32,271.03	0.00
Purchase	07/15/2019	316175603	941.48	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	941.48	0.00	941.48	0.00
Purchase	07/15/2019	316175603	4,538.89	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	4,538.89	0.00	4,538.89	0.00
Purchase	07/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	332.50	0.00	332.50	0.00
Purchase	07/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	1,193.50	0.00	1,193.50	0.00
Purchase	07/15/2019	316175603	4,206.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	4,206.50	0.00	4,206.50	0.00
Purchase	07/15/2019	316175603	23,818.96	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	23,818.96	0.00	23,818.96	0.00
Purchase	07/15/2019	316175603	37,379.19	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	37,379.19	0.00	37,379.19	0.00

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	07/17/2019	3130A1XJ2	300,000.00	FHLB Note 2.875% Due: 06/14/2024	104.132	1.99%	312,396.00	790.63	313,186.63	0.00
Purchase	07/18/2019	316175603	9,721.88	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	9,721.88	0.00	9,721.88	0.00
Purchase	07/19/2019	316175603	18,468.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	18,468.75	0.00	18,468.75	0.00
Purchase	07/21/2019	316175603	3,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	3,250.00	0.00	3,250.00	0.00
Purchase	07/22/2019	316175603	24,313.37	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	24,313.37	0.00	24,313.37	0.00
Purchase	07/22/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	971.04	0.00	971.04	0.00
Purchase	07/24/2019	316175603	3,675.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	3,675.00	0.00	3,675.00	0.00
Purchase	07/24/2019	477870AC3	180,000.00	JDOT 2019-B A3 2.21% Due: 12/15/2023	99.979	2.23%	179,961.79	0.00	179,961.79	0.00
Purchase	07/25/2019	316175603	3,712.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	3,712.50	0.00	3,712.50	0.00
Purchase	07/28/2019	316175603	7,840.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	7,840.00	0.00	7,840.00	0.00
Purchase	07/31/2019	316175603	6,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	6,187.50	0.00	6,187.50	0.00
Purchase	08/01/2019	316175603	419.97	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	419.97	0.00	419.97	0.00
Purchase	08/08/2019	316175603	3,255.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	3,255.00	0.00	3,255.00	0.00
Purchase	08/09/2019	316175603	7,650.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	7,650.00	0.00	7,650.00	0.00
Purchase	08/11/2019	316175603	10,091.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	10,091.25	0.00	10,091.25	0.00
Purchase	08/12/2019	316175603	5,231.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	5,231.25	0.00	5,231.25	0.00

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/15/2019	316175603	17,323.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	17,323.75	0.00	17,323.75	0.00
Purchase	08/15/2019	316175603	270,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	270,000.00	0.00	270,000.00	0.00
Purchase	08/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	1,246.46	0.00	1,246.46	0.00
Purchase	08/15/2019	316175603	32,866.72	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	32,866.72	0.00	32,866.72	0.00
Purchase	08/15/2019	316175603	5,886.02	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	5,886.02	0.00	5,886.02	0.00
Purchase	08/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	332.50	0.00	332.50	0.00
Purchase	08/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	1,193.50	0.00	1,193.50	0.00
Purchase	08/15/2019	316175603	25,113.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	25,113.46	0.00	25,113.46	0.00
Purchase	08/15/2019	316175603	41,326.70	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	41,326.70	0.00	41,326.70	0.00
Purchase	08/15/2019	69371RQ25	125,000.00	Paccar Financial Corp Note 2.15% Due: 08/15/2024	99.779	2.20%	124,723.75	0.00	124,723.75	0.00
Purchase	08/17/2019	316175603	5,781.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	5,781.25	0.00	5,781.25	0.00
Purchase	08/18/2019	316175603	5,293.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	5,293.75	0.00	5,293.75	0.00
Purchase	08/21/2019	316175603	24,364.28	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	24,364.28	0.00	24,364.28	0.00
Purchase	08/21/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	971.04	0.00	971.04	0.00
Purchase	08/26/2019	316175603	6,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	6,187.50	0.00	6,187.50	0.00
Purchase	08/27/2019	43815NAC8	350,000.00	HAROT 2019-3 A3 1.78% Due: 08/15/2023	99.999	1.79%	349,997.10	0.00	349,997.10	0.00

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/29/2019	316175603	550,071.09	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	550,071.09	0.00	550,071.09	0.00
Purchase	08/30/2019	404280BS7	550,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due: 05/18/2024	105.084	2.47%	577,962.00	6,155.42	584,117.42	0.00
Purchase	08/30/2019	912828D56	700,000.00	US Treasury Note 2.375% Due: 08/15/2024	104.434	1.45%	731,035.16	677.65	731,712.81	0.00
Purchase	08/31/2019	316175603	22,218.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	22,218.75	0.00	22,218.75	0.00
Purchase	09/01/2019	316175603	6,943.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	6,943.75	0.00	6,943.75	0.00
Purchase	09/03/2019	316175603	309.98	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	309.98	0.00	309.98	0.00
Purchase	09/04/2019	316175603	4,900.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	4,900.00	0.00	4,900.00	0.00
Purchase	09/05/2019	316175603	10,650.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	10,650.00	0.00	10,650.00	0.00
Purchase	09/08/2019	316175603	26,612.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	26,612.50	0.00	26,612.50	0.00
Purchase	09/11/2019	316175603	9,181.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	9,181.25	0.00	9,181.25	0.00
Purchase	09/12/2019	316175603	13,009.38	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	13,009.38	0.00	13,009.38	0.00
Purchase	09/14/2019	316175603	6,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	6,562.50	0.00	6,562.50	0.00
Purchase	09/15/2019	316175603	5,510.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	5,510.00	0.00	5,510.00	0.00
Purchase	09/16/2019	3130A2UW4	800,000.00	FHLB Note 2.875% Due: 09/13/2024	105.179	1.79%	841,432.00	191.67	841,623.67	0.00
Purchase	09/16/2019	316175603	311.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	311.50	0.00	311.50	0.00

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	09/16/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	1,246.46	0.00	1,246.46	0.00
Purchase	09/16/2019	316175603	563.55	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	563.55	0.00	563.55	0.00
Purchase	09/16/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	332.50	0.00	332.50	0.00
Purchase	09/16/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	1,193.50	0.00	1,193.50	0.00
Purchase	09/16/2019	316175603	32,090.87	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	32,090.87	0.00	32,090.87	0.00
Purchase	09/16/2019	316175603	4,781.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	4,781.00	0.00	4,781.00	0.00
Purchase	09/16/2019	316175603	1,336.88	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	1,336.88	0.00	1,336.88	0.00
Purchase	09/16/2019	316175603	37,826.44	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	37,826.44	0.00	37,826.44	0.00
Purchase	09/23/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	971.04	0.00	971.04	0.00
Purchase	09/23/2019	316175603	23,588.51	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	23,588.51	0.00	23,588.51	0.00
Purchase	09/30/2019	316175603	19,546.88	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	19,546.88	0.00	19,546.88	0.00
Subtotal			4,466,397.50				4,578,905.30	7,815.37	4,586,720.67	0.00
Short Sale	07/24/2019	316175603	-179,961.79	Fidelity Institutional Government MMKT Fund #657	1.000		-179,961.79	0.00	-179,961.79	0.00

Transaction Ledger

As of September 30, 2019

City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Short Sale	08/15/2019	316175603	-124,723.75	Fidelity Institutional Government MMKT Fund #657	1.000		-124,723.75	0.00	-124,723.75	0.00
Subtotal			-304,685.54				-304,685.54	0.00	-304,685.54	0.00
TOTAL ACQUISITIONS			4,161,711.96				4,274,219.76	7,815.37	4,282,035.13	0.00
DISPOSITIONS										
Closing Purchase	07/24/2019	316175603	-179,961.79	Fidelity Institutional Government MMKT Fund #657	1.000		-179,961.79	0.00	-179,961.79	0.00
Closing Purchase	08/15/2019	316175603	-124,723.75	Fidelity Institutional Government MMKT Fund #657	1.000		-124,723.75	0.00	-124,723.75	0.00
Subtotal			-304,685.54				-304,685.54	0.00	-304,685.54	0.00
Sale	07/17/2019	316175603	313,186.63	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	313,186.63	0.00	313,186.63	0.00
Sale	07/24/2019	316175603	179,961.79	Fidelity Institutional Government MMKT Fund #657	1.000	1.99%	179,961.79	0.00	179,961.79	0.00
Sale	08/15/2019	316175603	124,723.75	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	124,723.75	0.00	124,723.75	0.00
Sale	08/27/2019	316175603	349,997.10	Fidelity Institutional Government MMKT Fund #657	1.000	1.94%	349,997.10	0.00	349,997.10	0.00
Sale	08/29/2019	912828L32	25,000.00	US Treasury Note 1.375% Due: 08/31/2020	99.641	1.74%	24,910.16	170.01	25,080.17	-91.46
Sale	08/29/2019	912828VF4	525,000.00	US Treasury Note 1.375% Due: 05/31/2020	99.660	1.83%	523,215.82	1,775.10	524,990.92	-842.18
Sale	08/30/2019	3135G0A78	400,000.00	FNMA Note 1.625% Due: 01/21/2020	99.876	1.94%	399,504.00	704.17	400,208.17	-488.25
Sale	08/30/2019	316175603	584,117.42	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	584,117.42	0.00	584,117.42	0.00

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June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	08/30/2019	316175603	5,911.40	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	5,911.40	0.00	5,911.40	0.00
Sale	08/30/2019	912828L32	175,000.00	US Treasury Note 1.375% Due: 08/31/2020	99.609	1.77%	174,316.41	1,196.59	175,513.00	-694.88
Sale	08/30/2019	912828L99	150,000.00	US Treasury Note 1.375% Due: 10/31/2020	99.598	1.72%	149,396.48	683.76	150,080.24	-45.88
Sale	09/16/2019	3135G0D75	800,000.00	FNMA Note 1.5% Due: 06/22/2020	99.732	1.85%	797,856.00	2,800.00	800,656.00	-2,214.04
Sale	09/16/2019	316175603	40,967.67	Fidelity Institutional Government MMKT Fund #657	1.000	1.75%	40,967.67	0.00	40,967.67	0.00
Subtotal			3,673,865.76				3,668,064.63	7,329.63	3,675,394.26	-4,376.69
Paydown	07/15/2019	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	07/15/2019	43811BAC8	31,675.36	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		31,675.36	595.67	32,271.03	0.00
Paydown	07/15/2019	43814QAC2	940.39	Honda Auto Receivables 2016-2 A3 1.39% Due: 04/15/2020	100.000		940.39	1.09	941.48	0.00
Paydown	07/15/2019	47788BAD6	4,422.11	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		4,422.11	116.78	4,538.89	0.00
Paydown	07/15/2019	47788CAC6	0.00	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00
Paydown	07/15/2019	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	07/15/2019	89231UAD9	4,201.95	Toyota Auto Receivables 2016-B 1.3% Due: 04/15/2020	100.000		4,201.95	4.55	4,206.50	0.00
Paydown	07/15/2019	89237RAB4	23,752.91	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		23,752.91	66.05	23,818.96	0.00
Paydown	07/15/2019	89238BAB8	37,043.61	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		37,043.61	335.58	37,379.19	0.00

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June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	07/22/2019	43814TAC6	23,915.59	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		23,915.59	397.78	24,313.37	0.00
Paydown	07/22/2019	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	08/15/2019	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	08/15/2019	43811BAC8	32,315.40	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		32,315.40	551.32	32,866.72	0.00
Paydown	08/15/2019	47788BAD6	5,775.94	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		5,775.94	110.08	5,886.02	0.00
Paydown	08/15/2019	47788CAC6	0.00	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00
Paydown	08/15/2019	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	08/15/2019	89237RAB4	25,078.68	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		25,078.68	34.78	25,113.46	0.00
Paydown	08/15/2019	89238BAB8	41,055.95	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		41,055.95	270.75	41,326.70	0.00
Paydown	08/21/2019	43814TAC6	24,000.78	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		24,000.78	363.50	24,364.28	0.00
Paydown	08/21/2019	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	09/16/2019	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	09/16/2019	43811BAC8	31,584.79	Honda Auto Receivables 2017-2 A3 1.68% Due: 08/16/2021	100.000		31,584.79	506.08	32,090.87	0.00
Paydown	09/16/2019	43815NAC8	0.00	HAROT 2019-3 A3 1.78% Due: 08/15/2023	100.000		0.00	311.50	311.50	0.00
Paydown	09/16/2019	477870AC3	0.00	JDOT 2019-B A3 2.21% Due: 12/15/2023	100.000		0.00	563.55	563.55	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	09/16/2019	47788BAD6	4,679.68	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		4,679.68	101.32	4,781.00	0.00
Paydown	09/16/2019	47788CAC6	0.00	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		0.00	332.50	332.50	0.00
Paydown	09/16/2019	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	09/16/2019	89237RAB4	1,335.12	Toyota Auto Receivable 2017-C A2A 1.58% Due: 07/15/2020	100.000		1,335.12	1.76	1,336.88	0.00
Paydown	09/16/2019	89238BAB8	37,627.53	Toyota Auto Receivables Owner 2018-A A2A 2.1% Due: 10/15/2020	100.000		37,627.53	198.91	37,826.44	0.00
Paydown	09/23/2019	43814TAC6	23,259.41	Honda Auto Receivables 2017-1 A3 1.72% Due: 07/21/2021	100.000		23,259.41	329.10	23,588.51	0.00
Paydown	09/23/2019	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			352,665.20				352,665.20	16,090.65	368,755.85	0.00
Maturity	08/15/2019	084664CK5	270,000.00	Berkshire Hathaway Note 1.3% Due: 08/15/2019	100.000		270,000.00	0.00	270,000.00	0.00
Subtotal			270,000.00				270,000.00	0.00	270,000.00	0.00
TOTAL DISPOSITIONS			3,991,845.42				3,986,044.29	23,420.28	4,009,464.57	-4,376.69
Other Transactions										
Interest	07/05/2019	3135G0S38	925,000.00	FNMA Note 2% Due: 01/05/2022	0.000		9,250.00	0.00	9,250.00	0.00
Interest	07/06/2019	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

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June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	07/11/2019	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	07/14/2019	02665WCJ8	180,000.00	American Honda Finance Note 3.45% Due: 07/14/2023	0.000		3,105.00	0.00	3,105.00	0.00
Interest	07/14/2019	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	07/15/2019	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	07/18/2019	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	07/19/2019	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	07/19/2019	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	07/21/2019	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	07/24/2019	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	07/25/2019	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	07/28/2019	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	07/31/2019	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	08/08/2019	594918BP8	420,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due: 08/08/2021	0.000		3,255.00	0.00	3,255.00	0.00
Interest	08/09/2019	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	08/11/2019	06406RAJ6	585,000.00	Bank of NY Mellon Corp Note 3.45% Due: 08/11/2023	0.000		10,091.25	0.00	10,091.25	0.00

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June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	08/12/2019	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	08/15/2019	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	08/15/2019	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
Interest	08/15/2019	912828B66	900,000.00	US Treasury Note 2.75% Due: 02/15/2024	0.000		12,375.00	0.00	12,375.00	0.00
Interest	08/17/2019	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	08/18/2019	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	08/26/2019	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	08/31/2019	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	08/31/2019	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	08/31/2019	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	09/01/2019	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	09/04/2019	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	09/05/2019	06051GHF9	600,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due: 03/05/2024	0.000		10,650.00	0.00	10,650.00	0.00
Interest	09/08/2019	3130AB3H7	950,000.00	FHLB Note 2.375% Due: 03/08/2024	0.000		11,281.25	0.00	11,281.25	0.00
Interest	09/08/2019	313383YJ4	550,000.00	FHLB Note 3.375% Due: 09/08/2023	0.000		9,281.25	0.00	9,281.25	0.00

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City of Alameda - Account #270

June 30, 2019 through September 30, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	09/08/2019	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	09/11/2019	89114QCB2	565,000.00	Toronto Dominion Bank Note 3.25% Due: 03/11/2024	0.000		9,181.25	0.00	9,181.25	0.00
Interest	09/12/2019	3135G0U43	905,000.00	FNMA Note 2.875% Due: 09/12/2023	0.000		13,009.38	0.00	13,009.38	0.00
Interest	09/14/2019	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
Interest	09/15/2019	68389XBK0	580,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	0.000		5,510.00	0.00	5,510.00	0.00
Interest	09/30/2019	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	09/30/2019	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	09/30/2019	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			26,007,000.00				271,430.27	0.00	271,430.27	0.00
Dividend	07/01/2019	316175603	341,308.99	Fidelity Institutional Government MMKT Fund #657	0.000		410.34	0.00	410.34	0.00
Dividend	08/01/2019	316175603	65,265.34	Fidelity Institutional Government MMKT Fund #657	0.000		419.97	0.00	419.97	0.00
Dividend	09/03/2019	316175603	44,283.66	Fidelity Institutional Government MMKT Fund #657	0.000		309.98	0.00	309.98	0.00
Subtotal			450,857.99				1,140.29	0.00	1,140.29	0.00
TOTAL Other Transactions			26,457,857.99				272,570.56	0.00	272,570.56	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									
7/1/19	7/3/19	1,200,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	1,213,353.42	1.77%	
7/16/19	7/24/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	119,993.18	2.27%	
7/24/19	7/26/19	150,000	91159HHC7	US BANCORP (CALLABLE) NOTE	3.00%	3/15/22	154,618.00	2.22%	
7/29/19	7/31/19	125,000	097023CL7	BOEING CO	2.30%	8/1/21	124,995.00	2.30%	
7/30/19	8/8/19	95,000	438516BT2	HONEYWELL INTERNATIONAL CORPORATE NOTE	2.15%	8/8/22	94,904.05	2.19%	
8/2/19	8/5/19	725,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	735,162.06	1.73%	
8/6/19	8/14/19	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	174,998.57	1.91%	
8/6/19	8/14/19	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	99,988.97	2.04%	
8/9/19	8/13/19	150,000	12189LAF8	BURLINGTN NORTH SANTA FE CORP NOTES	3.45%	9/15/21	155,867.00	2.22%	
8/19/19	8/26/19	225,000	88579YBL4	3M COMPANY	1.75%	2/14/23	224,142.75	1.86%	
8/20/19	8/23/19	195,000	06406RAK3	BANK OF NY MELLON CORP CORP NOTES	1.95%	8/23/22	194,937.60	1.96%	
8/27/19	8/29/19	450,000	65558TLL7	NORDEA BANK ABP NEW YORK CERT DEPOS	1.85%	8/26/22	450,000.00	1.87%	
8/28/19	9/5/19	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	449,886.69	1.73%	
8/29/19	9/3/19	450,000	83050PDR7	SKANDINAV ENSKILDA BANK LT CD	1.86%	8/26/22	450,000.00	1.88%	
9/3/19	9/6/19	175,000	14913Q3A5	CATERPILLAR FINANCIAL SERVICES CORP NOTE	1.90%	9/6/22	174,756.75	1.95%	
9/3/19	9/6/19	40,000	254687FJ0	WALT DISNEY COMPANY/THE	1.65%	9/1/22	39,913.20	1.72%	
9/4/19	9/11/19	100,000	037833DL1	APPLE INC	1.70%	9/11/22	99,983.00	1.71%	
9/30/19	9/30/19	200,000	9128282S8	US TREASURY NOTES	1.62%	8/31/22	200,431.92	1.60%	
Total BUY		5,125,000					5,157,932.16		

INTEREST

7/1/19	7/1/19	0	MONEY0002	MONEY MARKET FUND			139.52		
7/8/19	7/8/19	160,000	24422ETZ2	JOHN DEERE CAPITAL CORP NOTES	2.35%	1/8/21	1,880.00		
7/10/19	7/10/19	75,000	24422EUQ0	JOHN DEERE CAPITAL CORP CORP NOTES	3.20%	1/10/22	1,200.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
7/10/19	7/10/19	210,000	172967LF6	CITIGROUP INC (CALLABLE) CORP NOTE	2.45%	1/10/20	2,572.50		
7/11/19	7/11/19	425,000	3135G0U92	FANNIE MAE NOTES	2.62%	1/11/22	5,578.13		
7/11/19	7/11/19	425,000	3135G0U92	FANNIE MAE NOTES	2.62%	1/11/22	5,578.13		
7/11/19	7/11/19	225,000	89236TDP7	TOYOTA MOTOR CREDIT CORP BONDS	2.60%	1/11/22	2,925.00		
7/15/19	7/15/19	260,000	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	379.17		
7/15/19	7/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
7/15/19	7/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
7/15/19	7/15/19	233,354	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	342.25		
7/15/19	7/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
7/15/19	7/15/19	83,308	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	89.56		
7/15/19	7/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
7/15/19	7/15/19	1,600,000	9128285V8	US TREASURY NOTES	2.50%	1/15/22	20,000.00		
7/15/19	7/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
7/15/19	7/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
7/15/19	7/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
7/15/19	7/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
7/15/19	7/15/19	79,339	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	147.44		
7/15/19	7/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
7/15/19	7/15/19	500,000	9128285V8	US TREASURY NOTES	2.50%	1/15/22	6,250.00		
7/15/19	7/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
7/15/19	7/15/19	24,952	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	27.45		
7/15/19	7/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
7/15/19	7/15/19	18,081	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	17.18		
7/15/19	7/15/19	127,712	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	185.18		
7/15/19	7/15/19	6,539	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	7.25		
7/15/19	7/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
7/15/19	7/15/19	6,968	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	7.26		
7/15/19	7/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
7/15/19	7/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
7/15/19	7/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
7/15/19	7/15/19	334,528	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	493.43		
7/15/19	7/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
7/15/19	7/15/19	120,464	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	176.68		
7/15/19	7/15/19	130,000	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	254.58		
7/15/19	7/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
7/15/19	7/15/19	101,316	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	153.66		
7/15/19	7/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
7/15/19	7/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
7/15/19	7/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
7/15/19	7/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
7/15/19	7/15/19	5,166	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	6.72		
7/15/19	7/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
7/15/19	7/15/19	36,568	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	35.96		
7/16/19	7/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
7/16/19	7/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
7/18/19	7/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
7/18/19	7/18/19	182,959	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	272.91		
7/18/19	7/18/19	15,475	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	14.96		
7/18/19	7/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
7/20/19	7/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
7/20/19	7/20/19	420,000	17305EGK5	CCCIT 2018-A1 A1	2.49%	1/20/23	5,229.00		
7/20/19	7/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
7/20/19	7/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
7/20/19	7/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
7/22/19	7/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
7/23/19	7/23/19	385,000	459058GH0	INTL BANK OF RECONSTRUCTION AND DEV NOTE	2.75%	7/23/21	5,293.75		
7/25/19	7/25/19	325,000	45950KCM0	INTERNATIONAL FINANCE CORPORATION NOTE	2.25%	1/25/21	3,656.25		
7/27/19	7/27/19	175,000	61747YDW2	MORGAN STANLEY CORP BONDS	2.65%	1/27/20	2,318.75		
7/27/19	7/27/19	470,000	459200JN2	IBM CORP NOTES	1.90%	1/27/20	4,465.00		
7/31/19	7/31/19	470,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	3,231.25		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
7/31/19	7/31/19	1,200,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	11,250.00		
7/31/19	7/31/19	2,375,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	22,265.63		
7/31/19	7/31/19	1,575,000	912828V72	US TREASURY NOTES	1.87%	1/31/22	14,765.63		
7/31/19	7/31/19	700,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	6,562.50		
7/31/19	8/1/19	(470,000)	912828N89	US TREASURY NOTES	1.37%	1/31/21	(3,231.25)		
8/1/19	8/1/19	0	MONEY0002	MONEY MARKET FUND			133.13		
8/2/19	8/2/19	500,000	83050FXT3	SKANDINAVISKA ENSKILDA BANKEN NY CD	1.84%	8/2/19	4,574.44		
8/5/19	8/5/19	425,000	06370REU9	BANK OF MONTREAL CHICAGO CERT DEPOS	3.19%	8/3/20	13,821.12		
8/7/19	8/7/19	765,000	96121T4A3	WESTPAC BANKING CORP NY CD	2.05%	8/3/20	7,841.25		
8/10/19	8/10/19	200,000	58933Y AQ8	MERCK & CO INC CORP NOTES	2.35%	2/10/22	2,350.00		
8/12/19	8/12/19	225,000	25468PDJ2	THE WALT DISNEY CORP	2.30%	2/12/21	2,587.50		
8/15/19	8/15/19	615,000	9128286C9	US TREASURY NOTES	2.50%	2/15/22	7,687.50		
8/15/19	8/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
8/15/19	8/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
8/15/19	8/15/19	66,543	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	123.66		
8/15/19	8/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
8/15/19	8/15/19	130,000	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	254.58		
8/15/19	8/15/19	3,054	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	3.18		
8/15/19	8/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
8/15/19	8/15/19	600,000	9128284W7	US TREASURY NOTES	2.75%	8/15/21	8,250.00		
8/15/19	8/15/19	729	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	0.95		
8/15/19	8/15/19	311,274	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	459.13		
8/15/19	8/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
8/15/19	8/15/19	72,146	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	77.56		
8/15/19	8/15/19	375,000	9128284W7	US TREASURY NOTES	2.75%	8/15/21	5,156.25		
8/15/19	8/15/19	700,000	9128286C9	US TREASURY NOTES	2.50%	2/15/22	8,750.00		
8/15/19	8/15/19	95,497	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	144.84		
8/15/19	8/15/19	31,608	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	31.08		
8/15/19	8/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
8/15/19	8/15/19	750,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	8,437.50		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
8/15/19	8/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
8/15/19	8/15/19	109,910	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	161.20		
8/15/19	8/15/19	20,923	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	23.02		
8/15/19	8/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
8/15/19	8/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
8/15/19	8/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
8/15/19	8/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
8/15/19	8/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
8/15/19	8/15/19	242,814	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	354.10		
8/15/19	8/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
8/15/19	8/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
8/15/19	8/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
8/15/19	8/15/19	116,004	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	168.21		
8/15/19	8/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
8/15/19	8/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
8/15/19	8/15/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	158.90		
8/15/19	8/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
8/15/19	8/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
8/15/19	8/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
8/15/19	8/15/19	13,503	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	12.83		
8/15/19	8/15/19	2,673	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	2.96		
8/15/19	8/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
8/15/19	8/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
8/16/19	8/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
8/16/19	8/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
8/17/19	8/17/19	300,000	06406HDD8	BNY MELLON CORP NOTE (CALLABLE)	2.60%	8/17/20	3,900.00		
8/18/19	8/18/19	170,139	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	253.79		
8/18/19	8/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
8/18/19	8/18/19	6,054	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	5.85		
8/18/19	8/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
8/20/19	8/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
8/20/19	8/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
8/20/19	8/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
8/20/19	8/20/19	425,000	65590ASN7	NORDEA BANK AB NY CD	2.72%	2/20/20	5,780.00		
8/20/19	8/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
8/22/19	8/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
8/31/19	8/31/19	725,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	7,250.00		
9/1/19	9/1/19	130,000	88579YBF7	3M COMPANY BONDS	2.75%	3/1/22	1,876.88		
9/1/19	9/1/19	65,000	437076BV3	HOME DEPOT INC	3.25%	3/1/22	1,056.25		
9/1/19	9/1/19	250,000	69371RN93	PACCAR FINANCIAL CORP NOTES	2.80%	3/1/21	3,500.00		
9/1/19	9/1/19	90,000	69371RP75	PACCAR FINANCIAL CORP NOTE	2.85%	3/1/22	1,282.50		
9/3/19	9/3/19	255,000	0258M0EE5	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE	2.20%	3/3/20	2,805.00		
9/3/19	9/3/19	150,000	166764BP4	CHEVRON CORP NOTES	1.99%	3/3/20	1,493.25		
9/3/19	9/3/19	0	MONEY0002	MONEY MARKET FUND			297.99		
9/3/19	9/3/19	650,000	90275DHG8	UBS AG STAMFORD CT LT CD	2.90%	3/2/20	9,582.08		
9/3/19	9/3/19	155,000	05531FBD4	BRANCH BANKING & TRUST CORP NOTES	3.20%	9/3/21	2,480.00		
9/4/19	9/4/19	315,000	14913Q2A6	CATERPILLAR FINL SERVICE NOTE	1.85%	9/4/20	2,913.75		
9/5/19	9/5/19	200,000	40428HPR7	HSBC USA INC NOTES	2.35%	3/5/20	2,350.00		
9/6/19	9/6/19	50,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	599.25		
9/6/19	9/6/19	125,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	1,498.13		
9/9/19	9/9/19	420,000	45950VLQ7	INTERNATIONAL FINANCE CORPORATION NOTE	2.63%	3/9/21	5,535.60		
9/11/19	9/11/19	100,000	717081ER0	PFIZER INC CORP BONDS	2.80%	3/11/22	1,400.00		
9/12/19	9/12/19	165,000	24422EUD9	JOHN DEERE CAPITAL CORP NOTES	2.87%	3/12/21	2,371.88		
9/12/19	9/12/19	420,000	45905UP32	INTL BANK OF RECONSTRUCTION AND DEV NOTE	1.56%	9/12/20	3,280.20		
9/14/19	9/14/19	100,000	88579YBA8	3M COMPANY	3.00%	9/14/21	1,500.00		
9/15/19	9/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
9/15/19	9/15/19	129,038	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	252.70		
9/15/19	9/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
9/15/19	9/15/19	8,603	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	8.17		
9/15/19	9/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
9/15/19	9/15/19	26,061	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	25.63		
9/15/19	9/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
9/15/19	9/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
9/15/19	9/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
9/15/19	9/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
9/15/19	9/15/19	1,550,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	21,312.50		
9/15/19	9/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
9/15/19	9/15/19	150,000	12189LAF8	BURLINGTN NORTH SANTA FE CORP NOTES	3.45%	9/15/21	2,587.50		
9/15/19	9/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
9/15/19	9/15/19	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	287.83		
9/15/19	9/15/19	87,897	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	133.31		
9/15/19	9/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
9/15/19	9/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
9/15/19	9/15/19	288,637	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	425.74		
9/15/19	9/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
9/15/19	9/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
9/15/19	9/15/19	16,528	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	18.18		
9/15/19	9/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
9/15/19	9/15/19	185,000	717081EM1	PFIZER INC CORP NOTE	3.00%	9/15/21	2,775.00		
9/15/19	9/15/19	99,355	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	145.72		
9/15/19	9/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
9/15/19	9/15/19	175,000	63743HER9	NATIONAL RURAL UTIL COOP NOTE	2.90%	3/15/21	2,537.50		
9/15/19	9/15/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
9/15/19	9/15/19	61,149	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	65.74		
9/15/19	9/15/19	103,090	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	149.48		
9/15/19	9/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
9/15/19	9/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
9/15/19	9/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
9/15/19	9/15/19	150,000	91159HHC7	US BANCORP (CALLABLE) NOTE	3.00%	3/15/22	2,250.00		
9/15/19	9/15/19	225,000	92826CAG7	VISA INC (CALLABLE) NOTE	2.15%	9/15/22	2,418.75		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
9/15/19	9/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
9/15/19	9/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
9/15/19	9/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
9/15/19	9/15/19	150,000	589331AT4	MERCK & CO INC CORP NOTES	2.40%	9/15/22	1,800.00		
9/15/19	9/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
9/15/19	9/15/19	53,449	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	99.33		
9/15/19	9/15/19	222,725	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	324.81		
9/16/19	9/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
9/16/19	9/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
9/18/19	9/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
9/18/19	9/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
9/20/19	9/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
9/20/19	9/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
9/20/19	9/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
9/20/19	9/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
9/20/19	9/20/19	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	203.00		
9/22/19	9/22/19	350,000	904764AZ0	UNILEVER CAPITAL CORP NOTES	2.75%	3/22/21	4,812.50		
9/22/19	9/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
9/30/19	9/30/19	1,000,000	912828C57	US TREASURY NOTES	2.25%	3/31/21	11,250.00		
Total INTEREST		45,736,132					351,812.44		
MATURITY									
8/2/19	8/2/19	500,000	83050FXT3	SKANDINAVISKA ENSKILDA BANKEN NY CD	1.84%	8/2/19	500,000.00		0.00
Total MATURITY		500,000					500,000.00		0.00
PAYDOWNS									

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
7/15/19	7/15/19	5,819	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	5,818.56		0.00
7/15/19	7/15/19	3,913	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	3,913.38		0.00
7/15/19	7/15/19	11,709	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	11,708.54		0.00
7/15/19	7/15/19	18,514	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	18,513.98		0.00
7/15/19	7/15/19	11,162	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	11,161.76		0.00
7/15/19	7/15/19	4,578	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	4,577.90		0.00
7/15/19	7/15/19	23,254	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	23,254.11		0.00
7/15/19	7/15/19	4,436	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	4,436.49		0.00
7/15/19	7/15/19	17,186	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	17,186.49		0.00
7/15/19	7/15/19	12,796	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	12,795.56		0.00
7/15/19	7/15/19	4,029	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	4,028.84		0.00
7/15/19	7/15/19	10,554	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	10,554.35		0.00
7/15/19	7/15/19	4,960	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	4,959.64		0.00
7/15/19	7/15/19	3,866	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	3,866.22		0.00
7/18/19	7/18/19	9,421	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	9,421.16		0.00
7/18/19	7/18/19	12,820	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	12,820.09		0.00
8/15/19	8/15/19	4,395	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	4,395.10		0.00
8/15/19	8/15/19	3,054	47788NAC2	JOHN DEERE ABS 2016-B A3	1.25%	6/15/20	3,054.29		0.00
8/15/19	8/15/19	10,997	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	10,997.07		0.00
8/15/19	8/15/19	4,900	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	4,899.78		0.00
8/15/19	8/15/19	962	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	962.28		0.00
8/15/19	8/15/19	10,555	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	10,554.98		0.00
8/15/19	8/15/19	22,636	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	22,636.20		0.00
8/15/19	8/15/19	729	44930UAD8	HYUNDAI ABS 2016-A A3	1.56%	9/15/20	729.39		0.00
8/15/19	8/15/19	12,914	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	12,913.80		0.00
8/15/19	8/15/19	2,673	34532EAD7	FORD ABS 2016-B A3	1.33%	10/15/20	2,672.65		0.00
8/15/19	8/15/19	5,548	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	5,547.67		0.00
8/15/19	8/15/19	13,095	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	13,094.76		0.00
8/15/19	8/15/19	20,088	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	20,088.42		0.00
8/15/19	8/15/19	7,600	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	7,599.92		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
8/18/19	8/18/19	6,054	438124AC3	HONDA ABS 2016-3 A3	1.16%	5/18/20	6,053.86		0.00
8/18/19	8/18/19	13,373	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	13,373.45		0.00
9/15/19	9/15/19	6,157	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	6,157.48		0.00
9/15/19	9/15/19	4,473	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	4,472.82		0.00
9/15/19	9/15/19	10,602	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	10,601.76		0.00
9/15/19	9/15/19	3,926	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	3,925.65		0.00
9/15/19	9/15/19	13,065	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	13,064.51		0.00
9/15/19	9/15/19	11,819	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	11,819.09		0.00
9/15/19	9/15/19	18,320	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	18,320.19		0.00
9/15/19	9/15/19	23,222	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	23,221.50		0.00
9/15/19	9/15/19	10,720	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	10,719.68		0.00
9/15/19	9/15/19	9,260	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	9,259.77		0.00
9/15/19	9/15/19	4,923	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	4,922.64		0.00
Total PAYDOWNS		415,076					415,075.78		0.00

SELL

7/1/19	7/3/19	315,000	0258M0EC9	AMER EXP CRDT CORP (CALLED OMD 10/30/19)	1.70%	9/30/19	315,177.98	2.44%	(469.44)
7/1/19	7/3/19	405,000	22549LFR1	CREDIT SUISSE NEW YORK CERT DEPOS	2.67%	2/7/20	420,963.15	2.31%	794.21
7/1/19	7/3/19	400,000	4581X0CD8	INTER-AMERICAN DEVELOPMENT BANK	2.12%	11/9/20	402,091.00	1.97%	(834.81)
7/2/19	7/3/19	60,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	59,912.75	1.84%	454.82
7/24/19	7/26/19	50,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	49,953.39	1.89%	332.20
7/30/19	8/5/19	80,000	25468PDP8	WALT DISNEY COMPANY CORP NOTES	1.95%	3/4/20	80,528.73	2.22%	(121.47)
7/30/19	7/31/19	110,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	109,127.73	1.91%	682.47
8/1/19	8/5/19	200,000	30231GAG7	EXXON MOBIL (CALLABLE) CORP NOTE	1.91%	3/6/20	201,198.71	2.24%	(582.44)
8/6/19	8/8/19	214,840	89190BAD0	TOYOTA ABS 2017-B A3	1.76%	7/15/21	214,670.12	1.96%	(403.32)
8/9/19	8/12/19	185,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	184,172.40	1.72%	1,648.05
8/19/19	8/26/19	65,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	64,821.94	1.64%	634.73
8/21/19	8/23/19	150,000	166764BP4	CHEVRON CORP NOTES	1.99%	3/3/20	151,350.29	2.07%	(60.00)

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
8/27/19	8/29/19	425,000	65590ASN7	NORDEA BANK AB NY CD	2.72%	2/20/20	426,736.14	2.00%	1,447.14
8/28/19	9/5/19	300,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	303,115.66	1.61%	4,532.06
8/28/19	9/3/19	156,765	43814PAC4	HAROT 2017-3 A3	1.79%	9/18/21	156,692.49	1.91%	(180.83)
8/29/19	9/3/19	200,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	207,601.57	1.51%	5,237.77
8/29/19	8/29/19	15,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	14,955.90	1.66%	140.65
8/29/19	9/3/19	250,000	458140AZ3	INTEL CORP NOTES	1.85%	5/11/20	251,251.39	1.96%	(165.23)
9/3/19	9/6/19	175,000	14913Q2A6	CATERPILLAR FINL SERVICE NOTE	1.85%	9/4/20	174,851.74	1.95%	(116.43)
9/3/19	9/6/19	100,000	25468PDU7	WALT DISNEY COMPANY CORP NOTES	1.80%	6/5/20	100,333.00	1.96%	(92.50)
Total SELL		3,856,605					3,889,506.08		12,877.63