



Quarterly Investment Report





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

May 18, 2020

Honorable Mayor and City Council:

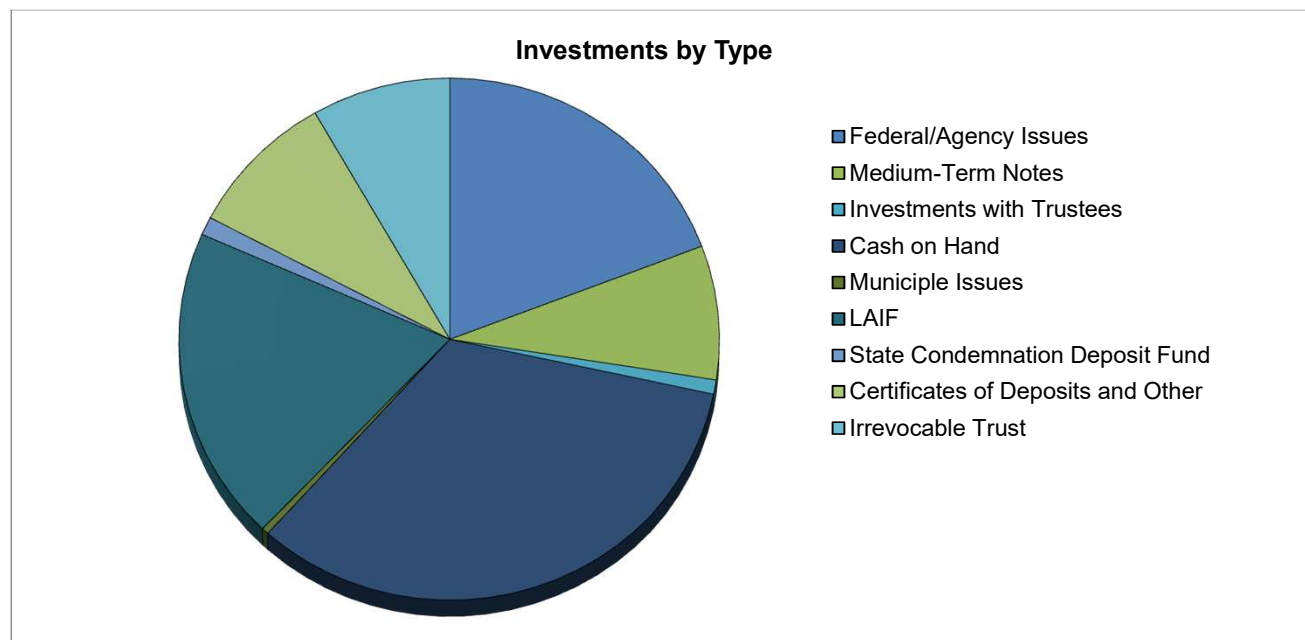
I have reviewed the City of Alameda's Investment Report for the quarter ending December 31, 2019, and find that it complies with the Investment Policy established by my office.

Sincerely,



Kevin Kennedy
City Treasurer

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



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,125	0.00%	1	0.00%	\$ 10,125
Cash on Deposit	85,428,453	33.83%	1	0.00%	85,428,453
Total Cash on Hand	85,438,578	33.84%	1	0.00%	85,438,578
Local Agency Investment Fund	49,713,170	19.69%	15	2.04%	49,801,177
Certificates of Deposit	5,522,553	2.19%	444	1.98%	5,563,443
Federal/Agency Issues	48,615,255	19.25%	950	2.05%	49,194,333
Municipality Issues	1,068,342	0.42%	1,097	2.56%	1,069,502
Medium Term Notes/Commercial Paper	20,840,212	8.25%	684	2.54%	21,214,331
Asset Backed Securities	12,099,692	4.79%	1,051	1.75%	12,181,157
Supranationals	5,222,874	2.07%	886	2.40%	5,292,786
Total Pooled Investment Portfolio	143,082,098	56.67%	321	2.09%	144,316,729
Irrevocable Trust (Pension/OPEB)	18,833,545	7.46%		5.01%	21,297,723
Investments with Bond Trustees	2,261,084	0.90%		1.27%	2,261,084
State Condemnation Deposits Fund	2,877,000	0.00%		0.00%	2,877,000
Total Portfolio	<u>\$ 252,492,305</u>				<u>\$ 256,191,114</u>
Amount over (under) Market Value vs. Book Value					\$ 3,698,809
% of Portfolio					1.46%
Average Maturity of Portfolio				0.88 year	

	General Fund	All Funds	
FY18-19 Investment Earnings	\$ 711,208	\$ 4,183,578	* Market Value from sources including:
FY19-20 Fiscal Year to Date Investment Earnings	376,959	2,217,404	--US Bank
			--LAIF
			--Bank of New York
			--Union Bank
Total Callable Investments / % of Total	10,309,875	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.

Nancy Bronstein, Acting Finance Director

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

DESCRIPTION	BOOK VALUE 12/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 12/31/2019
<u>CASH ON HAND</u>											
PETTY CASH	5,280									5,280	5,280
CHANGE BOXES	4,845									4,845	4,845
TOTAL	10,125									10,125	10,125

<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	83,840,988									83,840,988	83,840,988
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)	20,008									20,008	20,008
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	439,771									439,771	439,771
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	16,598									16,598	16,598
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OPERATING)	474,264									474,264	474,264
FIDELITY-CHANDLER & PFM MONEY MARKET	168,143									168,143	168,143
TOTAL	85,428,453									85,428,453	85,428,453

<u>LOCAL AGENCY INVESTMENT</u>											
LOCAL AGENCY INVESTMENT FUND	49,713,170	2.04%	2.04%	10/15/19	01/15/20	92	15			49,713,170	49,801,177
TOTAL AND AVERAGES	49,713,170	2.04%	2.04%			92	15			49,713,170	49,801,177

<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	50,000	0.15%	0.15%	03/29/19	03/30/20	367	90			50,000	50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.25%	0.25%	08/19/19	08/19/21	731	597			25,000	25,000
BANK OF MARIN CD	96,660	0.15%	0.15%	01/30/19	01/30/20	365	30			96,660	96,660
BEACON BUSINESS BANK CD	97,454	0.76%	0.76%	11/05/19	02/03/20	90	34			97,454	97,454
BANK OF MARIN-LIBRARY CD	599,178	0.99%	0.99%	02/08/19	02/08/21	731	405			599,178	599,178
BANK OF MONTREAL C D	425,000	3.19%	3.19%	08/03/18	08/03/20	731	216			425,000	427,890
BANK OF NOVA C D	424,839	3.08%	3.08%	06/06/18	06/05/20	730	157			425,000	427,610
CREDIT AGRICOLE C D	430,000	2.83%	2.83%	04/03/19	04/01/22	1,094	822			430,000	438,394
DNB BANK ASA NY C D	450,000	2.04%	2.04%	12/04/19	12/02/22	1,094	1,067			450,000	449,519
MUFG BANK LTD NY C D	425,000	2.97%	2.97%	02/27/19	02/26/21	730	423			425,000	431,367
NORDEA BK ABP NY C D	450,000	1.85%	1.85%	08/27/19	08/26/22	1,095	969			450,000	450,734
ROYAL BK OF C D	525,000	3.24%	3.24%	06/07/18	06/07/21	1,096	524			525,000	536,639
SKANDIN ENS C D	450,000	1.86%	1.86%	08/29/19	08/26/22	1,093	969			450,000	450,851
SUMITOMO MTSU C D	424,422	3.39%	3.39%	10/16/18	10/16/20	731	290			425,000	430,827
UBS AG STAMFORD C D	650,000	2.90%	2.90%	03/02/18	03/02/20	731	62			650,000	651,320
TOTAL AND AVERAGES	5,522,553	1.98%	1.98%			761	444			5,523,292	5,563,443

<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B	276,477	2.88%	2.74%	06/18/19	06/14/24	1,823	1,627		AA+	265,000	278,237
F H L B	453,805	2.88%	2.74%	06/18/19	06/14/24	1,823	1,627		AA+	435,000	456,728
F H L B	312,396	2.88%	2.74%	07/16/19	06/14/24	1,795	1,627		AA+	300,000	314,985
F H L B DEB	460,703	1.13%	1.13%	10/04/16	07/14/21	1,744	561		AA+	465,000	461,526
F H L B DEB	766,889	1.38%	1.38%	02/17/16	02/18/21	1,828	415		AA+	770,000	768,106
F H L B DEB	950,067	2.38%	2.31%	04/29/19	03/08/24	1,775	1,529		AA+	950,000	977,949
F H L B DEB	251,647	2.50%	2.44%	08/28/18	12/09/22	1,564	1,074		AA+	255,000	261,332
F H L B DEB	841,432	2.88%	2.73%	09/13/19	09/13/24	1,827	1,718		AA+	800,000	841,864
F H L B DEB	1,002,520	3.00%	2.93%	11/29/18	10/12/21	1,048	651		AA+	1,000,000	1,024,460
F H L B DEB	557,222	3.38%	3.18%	10/29/18	09/08/23	1,775	1,347		AA+	550,000	583,501
F H L B DEB	770,820	3.38%	3.18%	12/28/18	12/08/23	1,806	1,438		AA+	750,000	796,710
F H L M C	895,482	2.75%	2.65%	07/20/18	06/19/23	1,795	1,266		AA+	900,000	934,740
F H L M C M T N	396,076	1.13%	1.13%	08/30/16	08/12/21	1,808	590		AA+	400,000	397,048
F H L M C M T N	526,099	1.13%	1.13%	09/26/16	08/12/21	1,781	590		AA+	530,000	526,089
F N M A	702,380	1.25%	1.26%	06/29/16	05/06/21	1,772	492		AA+	700,000	696,703
F N M A	459,292	1.25%	1.26%	09/28/16	08/17/21	1,784	595		AA+	460,000	457,571

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F N M A	462,486	1.25%	1.26%	10/04/16	08/17/21	1,778	595		AA+	465,000	462,545
F N M A	482,046	1.38%	1.38%	10/27/16	10/07/21	1,806	646		AA+	485,000	483,157
F N M A	354,393	1.63%	1.63%	10/17/19	10/15/24	1,825	1,750		AA+	355,000	353,381
F N M A	944,857	1.88%	1.86%	06/19/17	04/05/22	1,751	826		AA+	945,000	951,086
F N M A	928,376	2.00%	1.99%	04/25/17	01/05/22	1,716	736		AA+	925,000	932,132
F N M A	424,694	2.63%	2.57%	01/09/19	01/11/22	1,098	742		AA+	425,000	433,598
F N M A	425,111	2.63%	2.57%	01/29/19	01/11/22	1,078	742		AA+	425,000	433,598
F N M A	400,592	2.75%	2.71%	06/28/18	06/22/21	1,090	539		AA+	400,000	406,764
F N M A	901,290	2.88%	2.75%	09/12/18	09/12/23	1,826	1,351		AA+	905,000	944,693
F N M A DEB	568,451	1.38%	1.38%	03/30/16	02/26/21	1,794	423		AA+	570,000	568,569
F N M A DEB	328,330	1.38%	1.38%	04/26/16	02/26/21	1,767	423		AA+	330,000	329,172
F N M A DEB	935,997	2.38%	2.32%	04/11/18	01/19/23	1,744	1,115		AA+	950,000	971,451
U S TREASURY NT	909,358	1.13%	1.13%	10/09/16	09/30/21	1,817	639		N/A	925,000	917,554
U S TREASURY NT	976,839	1.25%	1.26%	12/13/16	03/31/21	1,569	456		N/A	1,000,000	995,430
U S TREASURY NT	524,489	1.38%	1.38%	03/09/16	01/31/21	1,789	397			525,000	523,546
U S TREASURY NT	2,092,043	1.38%	1.38%	10/31/19	10/15/22	1,080	1,019			2,100,000	2,087,211
U S TREASURY NT	669,885	1.38%	1.38%	12/02/19	10/15/22	1,048	1,019			675,000	670,889
U S TREASURY NT	200,164	1.63%	1.62%	09/30/19	08/31/22	1,066	974			200,000	200,164
U S TREASURY NT	724,264	1.63%	1.62%	12/11/19	11/15/22	1,070	1,050			725,000	725,537
U S TREASURY NT	130,340	1.75%	1.74%	12/26/19	01/31/23	1,132	1,127			130,000	130,538
U S TREASURY NT	957,369	1.75%	1.74%	03/13/17	02/28/22	1,813	790			975,000	978,656
U S TREASURY NT	914,738	1.75%	1.74%	10/17/17	09/30/22	1,809	1,004			925,000	928,719
U S TREASURY NT	325,584	1.75%	1.75%	12/02/19	11/30/21	729	700			325,000	326,004
U S TREASURY NT	1,546,576	1.88%	1.87%	01/07/19	01/31/22	1,120	762			1,575,000	1,584,230
U S TREASURY NT	1,203,844	1.88%	1.86%	07/01/19	07/31/22	1,126	943			1,200,000	1,208,484
U S TREASURY NT	702,844	1.88%	1.86%	06/27/19	07/31/22	1,130	943			700,000	704,949
U S TREASURY NT	2,377,227	1.88%	1.86%	06/03/19	07/31/22	1,154	943			2,375,000	2,391,791
U S TREASURY NT	500,217	1.88%	1.86%	09/26/17	08/31/22	1,800	974			500,000	503,670
U S TREASURY NT	925,280	2.00%	1.99%	04/26/16	02/28/21	1,769	425			900,000	903,690
U S TREASURY NT	802,813	2.00%	1.97%	06/10/19	04/30/24	1,786	1,582			800,000	810,968
U S TREASURY NT	910,301	2.00%	1.97%	12/12/19	06/30/24	1,662	1,643			900,000	912,483
U S TREASURY NT	728,937	2.00%	1.99%	08/02/19	08/31/21	760	609			725,000	729,785
U S TREASURY NT	1,002,621	2.00%	1.99%	01/27/17	10/31/21	1,738	670			1,000,000	1,007,460
U S TREASURY NT	963,474	2.13%	2.10%	08/15/17	06/30/22	1,780	912			950,000	962,540
U S TREASURY NT	935,230	2.13%	2.09%	01/25/18	12/31/22	1,801	1,096			950,000	964,469
U S TREASURY NT	1,150,719	2.25%	2.22%	05/01/19	04/15/22	1,080	836			1,150,000	1,166,894
U S TREASURY NT	920,355	2.25%	2.19%	11/07/19	10/31/24	1,820	1,766			900,000	923,553
U S TREASURY NT	459,035	2.25%	2.20%	06/26/19	12/31/23	1,649	1,461			450,000	460,247
U S TREASURY NT	731,035	2.38%	2.30%	08/29/19	08/15/24	1,813	1,689			700,000	721,441
U S TREASURY NT	500,527	2.50%	2.46%	02/07/19	01/15/22	1,073	746			500,000	509,045
U S TREASURY NT	1,597,750	2.50%	2.46%	01/29/19	01/15/22	1,082	746			1,600,000	1,628,944
U S TREASURY NT	699,098	2.50%	2.45%	03/05/19	02/15/22	1,078	777			700,000	713,286
U S TREASURY NT	614,308	2.50%	2.45%	03/01/19	02/15/22	1,082	777			615,000	626,669
U S TREASURY NT	917,789	2.75%	2.64%	04/29/19	02/15/24	1,753	1,507			900,000	938,781
U S TREASURY NT	600,492	2.75%	2.70%	09/06/18	08/15/21	1,074	593			600,000	610,944
U S TREASURY NT	373,125	2.75%	2.70%	10/03/18	08/15/21	1,047	593			375,000	381,840
U S TREASURY NT	1,543,764	2.75%	2.70%	09/20/18	09/15/21	1,091	624			1,550,000	1,579,729
U S TREASURY NT	702,898	2.88%	2.81%	12/10/18	11/15/21	1,071	685			700,000	716,513
TOTAL AND AVERAGES	48,615,255	2.09%	2.05%			1,511	950			48,530,000	49,194,333

MUNICIPAL BONDS

CALIFORNIA ST	475,019	2.80%	2.76%	04/18/18	04/01/21	1,079	457		AA-	475,000	481,156
CALIFORNIA ST TXBL	593,323	2.40%	2.36%	10/16/19	10/01/24	1,812	1,736		AA-	580,000	588,346
TOTAL AND AVERAGES	1,068,342	2.60%	2.56%			1,446	1,097			1,055,000	1,069,502

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

3M COMPANY	224,143	1.75%	1.76%	08/19/19	02/14/23	1,275	1,141	1/14/2023	AA-	225,000	223,774
3M COMPANY MTN	129,939	2.75%	2.70%	02/12/19	03/01/22	1,113	791	2/1/2022	AA-	130,000	132,358
3M COMPANY MTN	99,795	3.00%	2.94%	09/11/18	09/14/21	1,099	623	8/14/2021	AA-	100,000	101,744
ACE INA HOLDINGS	572,685	2.30%	2.29%	02/06/17	11/03/20	1,366	308	10/3/2020	A	570,000	572,018
AMERICAN EXPRESS CO	99,880	2.75%	2.70%	05/15/19	05/20/22	1,101	871	4/20/2022	BBB+	100,000	101,833
AMERICAN EXPRESS CO	99,978	3.70%	3.59%	11/01/18	11/05/21	1,100	675	10/5/2021	BBB+	100,000	103,056
AMERICAN EXPRESS MTN	254,735	2.20%	2.20%	02/28/17	03/03/20	1,099	63	2/1/2020	A-	255,000	254,997
AMERICAN HONDA MTN	424,796	3.38%	3.28%	10/03/18	12/10/21	1,164	710		A	425,000	437,504

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AMERICAN HONDA MTN	179,689	3.45%	3.30%	07/11/18	07/14/23	1,829	1,291		A	180,000	188,447
AMERICAN HONDA MTN	439,639	3.63%	3.43%	10/03/18	10/10/23	1,833	1,379		A	440,000	464,658
APPLE INC	99,983	1.70%	1.70%	09/04/19	09/11/22	1,103	985		AA+	100,000	99,930
APPLE INC	410,130	2.40%	2.36%	11/28/18	05/03/23	1,617	1,219		AA+	430,000	437,336
BANK NY MELLON MTN	298,527	2.60%	2.59%	02/16/18	08/17/20	913	230	7/17/2020	A	300,000	301,212
BANK OF AMERICA	602,442	3.55%	3.42%	03/06/19	03/05/24	1,826	1,526	3/5/2023	A-	600,000	622,716
BANK OF AMERICA MTN	425,200	2.25%	2.25%	06/21/17	04/21/20	1,035	112		A-	425,000	425,400
BANK OF NY MTN	194,931	1.95%	1.95%	08/20/19	08/23/22	1,099	966		A	195,000	195,431
BANK OF NY MTN	600,386	3.45%	3.28%	05/16/19	08/11/23	1,548	1,319		A	585,000	614,993
BB T CORPORATION MTN	274,992	3.05%	2.97%	03/11/19	06/20/22	1,197	902	5/20/2022	A-	275,000	281,872
BBT CORPORATION MTN	154,816	3.20%	3.14%	05/31/18	09/03/21	1,191	612	8/3/2021	A-	155,000	157,979
BOEING CO	382,228	1.88%	1.89%	02/13/19	06/15/23	1,583	1,262	4/15/2023	A-	400,000	397,500
BOEING CO	124,995	2.30%	2.29%	07/29/19	08/01/21	734	579		A-	125,000	125,708
BOEING CO	64,885	2.70%	2.66%	04/30/19	05/01/22	1,097	852		A-	65,000	66,020
BURLINGTON NORTH	153,740	3.45%	3.37%	08/09/19	09/15/21	768	624	6/15/2021	A+	150,000	153,420
CATERPILLAR FINL MTN	139,882	1.85%	1.85%	09/05/17	09/04/20	1,095	248		A	140,000	139,937
CATERPILLAR FINL MTN	74,964	2.65%	2.62%	05/14/19	05/17/21	734	503		A	75,000	75,858
CATERPILLAR MTN	174,757	1.90%	1.90%	09/03/19	09/06/22	1,099	980		A	175,000	175,354
CHARLES SCHWAB CORP	264,992	3.25%	3.19%	05/17/18	05/21/21	1,100	507	4/21/2021	A	265,000	270,170
CHEVRON CORP	150,000	1.99%	1.99%	02/28/17	03/03/20	1,099	63		AA	150,000	150,003
CITIGROUP INC	200,000	2.31%	2.30%	10/28/19	11/04/22	1,103	1,039	11/4/2021	BBB+	200,000	200,622
CITIGROUP INC	221,200	2.90%	2.86%	12/31/18	12/08/21	1,073	708	11/8/2021	BBB+	225,000	228,697
COSTCO WHOLESALE	364,617	1.75%	1.75%	02/05/15	02/15/20	1,836	46		A+	365,000	364,971
COSTCO WHOLESALE	226,163	2.15%	2.14%	08/14/17	05/18/21	1,373	504	4/18/2021	A+	225,000	226,253
EXXON MOBIL	215,000	2.22%	2.21%	02/29/16	03/01/21	1,827	426	2/1/2021	AA+	215,000	216,269
EXXON MOBIL	417,187	2.22%	2.21%	05/16/16	03/01/21	1,750	426	2/1/2021	AA+	410,000	412,419
EXXON MOBIL CORP	121,205	2.40%	2.37%	11/26/18	03/06/22	1,196	796	1/6/2022	AA+	125,000	126,363
EXXON MOBIL CORP	48,463	2.40%	2.37%	11/26/18	03/06/22	1,196	796	1/6/2022	AA+	50,000	50,545
GENERAL DYNAMICS	249,115	2.88%	2.87%	05/08/18	05/11/20	734	132		A+	250,000	250,868
GENERAL DYNAMICS	327,707	3.00%	2.95%	05/08/18	05/11/21	1,099	497		A+	330,000	335,554
GENERAL DYNAMICS	297,867	3.00%	2.95%	05/21/18	05/11/21	1,086	497		A+	300,000	305,049
GOLDMAN SACHS GROUP	304,479	3.00%	2.96%	10/03/19	04/26/22	936	847	4/26/2021	BBB+	300,000	303,789
HERSHEY COMPANY	174,879	3.10%	3.05%	05/04/18	05/15/21	1,107	501		A	175,000	177,963
HOME DEPOT INC	234,864	1.80%	1.80%	05/24/17	06/05/20	1,108	157		A	235,000	234,873
HOME DEPOT INC	64,822	3.25%	3.14%	11/27/18	03/01/22	1,190	791		A	65,000	67,177
HONEYWELL	94,904	2.15%	2.13%	07/30/19	08/08/22	1,105	951	7/8/2022	A	95,000	95,875
HSBC USA INC MTN	197,452	2.35%	2.35%	03/27/18	03/05/20	709	65		A	200,000	200,102
IBM CREDIT CORP	540,694	2.20%	2.19%	11/29/17	09/08/22	1,744	982	8/8/2022	A	550,000	554,323
JOHN DEERE MTN	64,956	2.30%	2.29%	06/04/19	06/07/21	734	524		A	65,000	65,452
JOHN DEERE MTN	159,917	2.35%	2.34%	01/03/18	01/08/21	1,101	374		A	160,000	160,864
JOHN DEERE MTN	233,125	2.65%	2.61%	04/09/18	01/06/22	1,368	737		A	237,000	240,974
JOHN DEERE MTN	358,516	2.80%	2.77%	05/24/17	03/04/21	1,380	429		A	350,000	354,337
JOHN DEERE MTN	164,888	2.88%	2.84%	03/08/18	03/12/21	1,100	437		A	165,000	167,039
JOHN DEERE MTN	74,928	3.20%	3.12%	01/04/19	01/10/22	1,102	741		A	75,000	77,096
JPMORGAN CHASE CO	495,175	2.97%	2.91%	02/09/18	01/15/23	1,801	1,111	1/15/2022	A-	500,000	509,465
JPMORGAN CHASE CO	425,000	3.51%	3.44%	06/11/18	06/18/22	1,468	900	6/18/2021	A-	425,000	434,206
MERCK CO INC	196,284	2.35%	2.33%	01/14/19	02/10/22	1,123	772		AA	200,000	201,998
MERCK CO INC	148,467	2.40%	2.36%	03/13/19	09/15/22	1,282	989	6/15/2022	AA	150,000	152,340
MICROSOFT CORP	299,685	1.55%	1.55%	08/01/16	08/08/21	1,833	586	7/8/2021	AAA	300,000	299,604
MICROSOFT CORP	119,816	1.55%	1.55%	08/02/16	08/08/21	1,832	586	7/8/2021	AAA	120,000	119,842
MICROSOFT CORP	229,816	2.00%	2.00%	10/29/15	11/03/20	1,832	308	10/3/2020	AAA	230,000	230,488
MORGAN STANLEY	177,247	2.65%	2.65%	06/07/17	01/27/20	964	27		BBB+	175,000	175,058
MORGAN STANLEY	223,508	2.75%	2.70%	04/05/19	05/19/22	1,140	870		BBB+	225,000	229,156
NATIONAL RURAL MTN	174,806	2.90%	2.86%	02/21/18	03/15/21	1,118	440		A	175,000	176,971
ORACLE CORP	567,014	1.90%	1.90%	11/29/16	09/15/21	1,751	624	8/15/2021	A+	580,000	581,218
PACCAR FINANCIAL MTN	124,724	2.15%	2.15%	08/08/19	08/15/24	1,834	1,689		A+	125,000	124,890
PACCAR FINANCIAL MTN	99,946	2.65%	2.60%	05/03/19	05/10/22	1,103	861		A+	100,000	101,865
PACCAR FINANCIAL MTN	249,878	2.80%	2.77%	02/22/18	03/01/21	1,103	426		A+	250,000	252,945
PACCAR FINANCIAL MTN	89,921	2.85%	2.79%	02/22/19	03/01/22	1,103	791		A+	90,000	91,886
PACCAR FINANCIAL MTN	449,816	3.40%	3.25%	08/06/18	08/09/23	1,829	1,317		A+	450,000	470,349
PFIZER INC	99,994	2.80%	2.74%	03/04/19	03/11/22	1,103	801		AA-	100,000	102,110
PFIZER INC	184,750	3.00%	2.94%	09/04/18	09/15/21	1,107	624		AA-	185,000	188,920
PNC BANK NA MTN	639,942	2.45%	2.42%	07/25/17	07/28/22	1,829	940	6/28/2022	A	640,000	648,742
QUALCOMM INC	266,960	2.25%	2.25%	06/11/15	05/20/20	1,805	141		A-	270,000	270,297
QUALCOMM INC	267,060	2.25%	2.25%	06/11/15	05/20/20	1,805	141		A-	270,000	270,297
STATE STREET CORP	314,836	1.95%	1.95%	05/16/16	05/19/21	1,829	505		A	315,000	315,652

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

DESCRIPTION	BOOK VALUE 12/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 12/31/2019
TOYOTA MOTOR MTN	245,985	2.60%	2.56%	03/09/18	01/11/22	1,404	742		AA-	250,000	253,783
TOYOTA MOTOR MTN	221,634	2.60%	2.56%	01/02/19	01/11/22	1,105	742		AA-	225,000	228,404
TOYOTA MOTOR MTN	287,535	2.60%	2.56%	05/16/18	01/11/22	1,336	742		AA-	295,000	299,463
TOYOTA MOTOR MTN	304,808	2.65%	2.60%	04/09/19	04/12/22	1,099	833		AA-	305,000	310,444
UNILEVER CAPITAL	348,212	2.75%	2.72%	03/19/18	03/22/21	1,099	447		A+	350,000	354,200
US BANCORP MTN	279,518	2.63%	2.58%	01/19/17	01/24/22	1,831	755	12/23/2021	A+	280,000	284,441
US BANCORP MTN	152,981	3.00%	2.93%	07/24/19	03/15/22	965	805	2/15/2022	A+	150,000	153,476
VISA INC	222,032	2.15%	2.13%	05/22/19	09/15/22	1,212	989	8/15/2022	AA-	225,000	227,561
WALMART INC	194,990	3.13%	3.06%	06/21/18	06/23/21	1,098	540		AA	195,000	199,169
WALT DISNEY CO MTN	223,882	2.30%	2.29%	05/22/19	02/12/21	632	409		A	225,000	226,487
WALT DISNEY COMPANY	39,913	1.65%	1.65%	09/03/19	09/01/22	1,094	975		A	40,000	39,902
TOTAL AND AVERAGES	20,840,212	2.58%	2.54%			1,273	684			20,917,000	21,214,331

ASSET BACKED SECURITIES

ALLY AUTO	59,191	1.74%	1.74%	05/16/17	09/15/21	1,583	624		AAA	59,202	59,165
ALLY AUTO	124,978	1.84%	1.84%	12/04/19	06/17/24	1,657	1,630		AAA	125,000	124,785
ALLY AUTO	94,601	2.35%	2.35%	01/23/18	06/15/22	1,604	897		AAA	94,612	94,813
ALLY AUTO	174,979	2.91%	2.87%	02/05/19	09/15/23	1,683	1,354		N/A	175,000	177,161
ALLY AUTO	299,946	2.92%	2.90%	04/25/18	11/15/22	1,665	1,050		N/A	300,000	301,824
AMERICAN EXPRESS	467,615	1.93%	1.93%	06/21/18	09/15/22	1,547	989		N/A	475,000	474,976
AMERICAN EXPRESS	298,852	1.93%	1.93%	11/29/18	09/15/22	1,386	989		N/A	300,000	299,985
BMW VEHICLE LEASE	129,981	2.84%	0.00%	03/12/19	11/22/21	986	692		AAA	130,000	131,040
BMW VEHICLE LEASE	74,990	3.26%	0.00%	10/10/18	07/20/21	1,014	567		AAA	75,000	75,682
CAPITAL ONE MULTI	449,887	1.72%	1.73%	08/28/19	08/15/24	1,814	1,689		AAA	450,000	448,619
CAPITAL ONE PRIME	124,975	2.51%	2.49%	05/21/19	11/15/23	1,639	1,415		AAA	125,000	126,119
CARMAX AUTO OWNER	4,192	2.23%	2.23%	01/17/18	05/17/21	1,216	503		AAA	4,192	4,192
CARMAX AUTO OWNER	114,988	2.68%	2.65%	04/09/19	03/15/24	1,802	1,536		AAA	115,000	116,443
CARMAX AUTO OWNER	94,987	3.13%	3.09%	07/18/18	06/15/23	1,793	1,262		AAA	95,000	96,353
CITIBANK CREDIT CARD	419,942	2.49%	2.47%	01/29/18	01/20/23	1,817	1,116		N/A	420,000	422,894
DISCOVER CARD	224,952	1.89%	0.00%	10/24/19	10/15/24	1,818	1,750		N/A	225,000	224,719
FIFTH THIRD AUTO	74,984	2.64%	2.62%	04/30/19	12/15/23	1,690	1,445		AAA	75,000	75,691
FORD CREDIT AUTO	199,989	1.87%	1.87%	11/19/19	03/15/24	1,578	1,536		AAA	200,000	199,832
FORD CREDIT AUTO	299,950	2.78%	2.74%	03/19/19	09/15/23	1,641	1,354		N/A	300,000	304,062
FORD CREDIT AUTO	139,989	2.90%	0.00%	02/20/19	05/15/22	1,180	866		AAA	140,000	141,281
FORD CREDIT AUTO	96,820	3.03%	3.00%	05/17/18	11/15/22	1,643	1,050		AAA	96,836	97,631
FORD CREDIT AUTO	119,990	3.19%	0.00%	09/18/18	12/15/21	1,184	715		N/A	120,000	120,839
GM FINANCIAL	99,989	2.03%	0.00%	08/06/19	06/20/22	1,049	902		AAA	100,000	99,980
GM FINANCIAL	274,970	2.97%	2.93%	01/08/19	11/16/23	1,773	1,416		N/A	275,000	278,779
GM FINANCIAL	124,980	2.98%	0.00%	02/13/19	12/20/21	1,041	720		AAA	125,000	126,103
GM FINANCIAL	149,965	3.02%	2.98%	07/12/18	05/16/23	1,769	1,232		AAA	150,000	151,841
GM FINANCIAL	84,993	3.18%	0.00%	09/18/18	06/21/21	1,007	538		AAA	85,000	85,421
HONDA AUTO	240,806	1.68%	1.68%	04/27/18	08/15/21	1,206	593		AAA	244,609	244,381
HONDA AUTO	144,500	1.72%	1.72%	12/27/17	07/21/21	1,302	568		N/A	145,483	145,361
HONDA AUTO	349,997	1.78%	1.78%	08/20/19	08/15/23	1,456	1,323		AAA	350,000	349,206
HONDA AUTO	174,969	1.83%	1.83%	11/19/19	01/18/24	1,521	1,479		AAA	175,000	174,615
HONDA AUTO	124,997	2.83%	2.79%	02/19/19	03/20/23	1,490	1,175		AAA	125,000	126,916
HONDA AUTO	394,946	2.95%	2.92%	08/21/18	08/22/22	1,462	965		N/A	395,000	398,982
HONDA AUTO	144,997	3.01%	2.98%	05/22/18	05/18/22	1,457	869		AAA	145,000	146,338
HYUNDAI AUTO	21,477	1.29%	1.29%	09/14/16	04/15/21	1,674	471		AAA	21,480	21,466
HYUNDAI AUTO	60,243	1.76%	1.76%	03/22/17	08/16/21	1,608	594		AAA	60,248	60,205
HYUNDAI AUTO	174,992	1.94%	2.52%	10/29/19	02/15/24	1,570	1,507		AAA	175,000	175,119
HYUNDAI AUTO	124,984	2.66%	2.63%	04/03/19	06/15/23	1,534	1,262		AAA	125,000	126,343
HYUNDAI AUTO	134,980	2.79%	2.77%	04/10/18	07/15/22	1,557	927		AAA	135,000	135,929
HYUNDAI AUTO	254,997	3.20%	3.15%	12/04/18	12/15/22	1,472	1,080		AAA	255,000	258,807
JOHN DEERE OWNER	60,002	1.82%	1.82%	07/11/17	10/15/21	1,557	654		N/A	60,007	59,953
JOHN DEERE OWNER	45,602	1.82%	1.82%	07/11/17	10/15/21	1,557	654		N/A	45,605	45,565
JOHN DEERE OWNER	179,962	2.21%	2.20%	07/16/19	12/15/23	1,613	1,445		N/A	180,000	181,177
JOHN DEERE OWNER	124,602	2.66%	2.65%	02/21/18	04/18/22	1,517	839		N/A	124,611	125,081
JOHN DEERE OWNER	83,068	2.66%	2.65%	02/21/18	04/18/22	1,517	839		N/A	83,074	83,387
JOHN DEERE OWNER	464,965	3.08%	3.05%	07/18/18	11/15/22	1,581	1,050		N/A	465,000	469,776
MERCEDES BENZ AUTO	224,964	2.00%	0.00%	11/13/19	10/17/22	1,069	1,021		AAA	225,000	225,052
MERCEDES BENZ AUTO	224,991	3.03%	3.00%	07/17/18	01/17/23	1,645	1,113		AAA	225,000	227,214
MERCEDES BENZ AUTO	124,996	3.10%	0.00%	01/23/19	11/15/21	1,027	685		AAA	125,000	126,130
MERCEDES BENZ AUTO	324,993	3.21%	0.00%	11/15/18	09/15/21	1,035	624		AAA	325,000	327,691
NISSAN AUTO	7,581	1.18%	1.18%	08/02/16	01/15/21	1,627	381		N/A	7,582	7,578

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

DESCRIPTION	BOOK VALUE 12/31/2019	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 12/31/2019
NISSAN AUTO	1,795	1.32%	1.32%	04/18/16	01/15/21	1,733	381		N/A	1,796	1,795
NISSAN AUTO	154,825	1.75%	1.75%	08/16/17	10/15/21	1,521	654		N/A	154,834	154,694
NISSAN AUTO	369,980	1.93%	1.93%	10/16/19	07/15/24	1,734	1,658		AAA	370,000	370,148
NISSAN AUTO	219,988	1.93%	1.93%	10/16/19	07/15/24	1,734	1,658		AAA	220,000	220,088
NISSAN AUTO	299,955	2.90%	2.86%	02/05/19	10/16/23	1,714	1,385		N/A	300,000	304,683
NISSAN AUTO LEASE	119,993	2.27%	0.00%	07/16/19	07/15/22	1,095	927		AAA	120,000	120,395
NISSAN AUTO LEASE	99,993	2.76%	0.00%	04/09/19	03/15/22	1,071	805		AAA	100,000	100,939
NISSAN AUTO LEASE	124,989	3.25%	0.00%	10/16/18	09/15/21	1,065	624		AAA	125,000	126,060
TOYOTA AUTO	174,999	1.91%	1.91%	08/06/19	09/15/23	1,501	1,354		AAA	175,000	175,096
TOYOTA AUTO	224,984	1.92%	1.92%	11/05/19	01/16/24	1,533	1,477		AAA	225,000	224,901
TOYOTA AUTO	209,997	2.96%	2.93%	05/09/18	09/15/22	1,590	989		AAA	210,000	212,062
TOYOTA AUTO	199,957	3.18%	3.13%	10/31/18	03/15/23	1,596	1,170		AAA	200,000	203,436
VERIZON OWNER TRUST	239,982	1.94%	0.00%	10/01/19	04/22/24	1,665	1,574		AAA	240,000	239,774
VERIZON OWNER TRUST	209,984	1.94%	0.00%	10/01/19	04/22/24	1,665	1,574		AAA	210,000	209,803
VOLKSWAGEN AUTO LO	299,987	3.25%	3.20%	11/15/18	04/20/23	1,617	1,206		AAA	300,000	304,674
VOLKSWAGON AUTO	109,998	1.99%	0.00%	10/01/19	11/21/22	1,147	1,056		AAA	110,000	110,107
TOTAL AND AVERAGES	12,099,692	2.42%	1.75%			1,487	1,051			12,114,171	12,181,157

SUPRANATIONALS

HSBC HOLDINGS PLC	577,962	3.95%	3.75%	08/28/19	05/18/24	1,725	1,600	11/05/05	A	550,000	578,688
INTER AMER DEV BK	239,170	1.75%	1.75%	03/23/18	09/14/22	1,636	988		AAA	250,000	250,585
INTER AMER DEV BK	493,825	1.75%	1.75%	09/26/17	09/14/22	1,814	988		AAA	500,000	501,170
INTER AMER DEV BK	913,875	2.13%	2.11%	01/10/17	01/18/22	1,834	749		N/A	915,000	922,915
INTER AMER DEV MTN	274,395	2.63%	2.59%	04/13/18	04/19/21	1,102	475		AAA	275,000	278,317
INTL BK	384,099	2.75%	2.71%	07/18/18	07/23/21	1,101	570		AAA	385,000	391,403
INTL BK M T N	418,992	1.56%	1.56%	09/12/17	09/12/20	1,096	256		N/A	420,000	420,088
INTL BK M T N	329,030	2.25%	2.24%	01/18/18	01/25/21	1,103	391		AAA	330,000	331,977
INTL FINANCE MTN	419,685	2.64%	2.61%	03/12/18	03/09/21	1,093	434		N/A	420,000	423,448
ROYAL BANK OF MTN	599,688	2.25%	2.24%	12/05/19	11/01/24	1,793	1,767		A	600,000	602,550
TORONTO DOMINION MTN	572,153	3.25%	3.10%	03/26/19	03/11/24	1,812	1,532		A	565,000	591,645
TOTAL AND AVERAGES	5,222,874	2.45%	2.40%			1,464	886			5,210,000	5,292,786

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS/OPEB - PENSION ASSETS)	18,833,545	5.01%	5.01%							18,833,545	21,297,723
TOTAL AND AVERAGES	18,833,545	5.01%	5.01%							18,833,545	21,297,723

INVESTMENTS WITH BOND TRUSTEES

BNY - GOLDMAN SACHS FINANCIAL FEDERAL	116	0.00%	0.00%							116	116
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	36,965	1.60%	1.60%							36,965	36,965
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	16	1.33%	1.33%							16	16
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	816,018	1.56%	1.56%							816,018	816,018
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	1,457	1.60%	1.60%							1,457	1,457
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,406,512	1.50%	1.50%							1,406,512	1,406,512
TOTAL AND AVERAGES	2,261,084	1.27%	1.27%							2,261,084	2,261,084

State Treasurer's Office

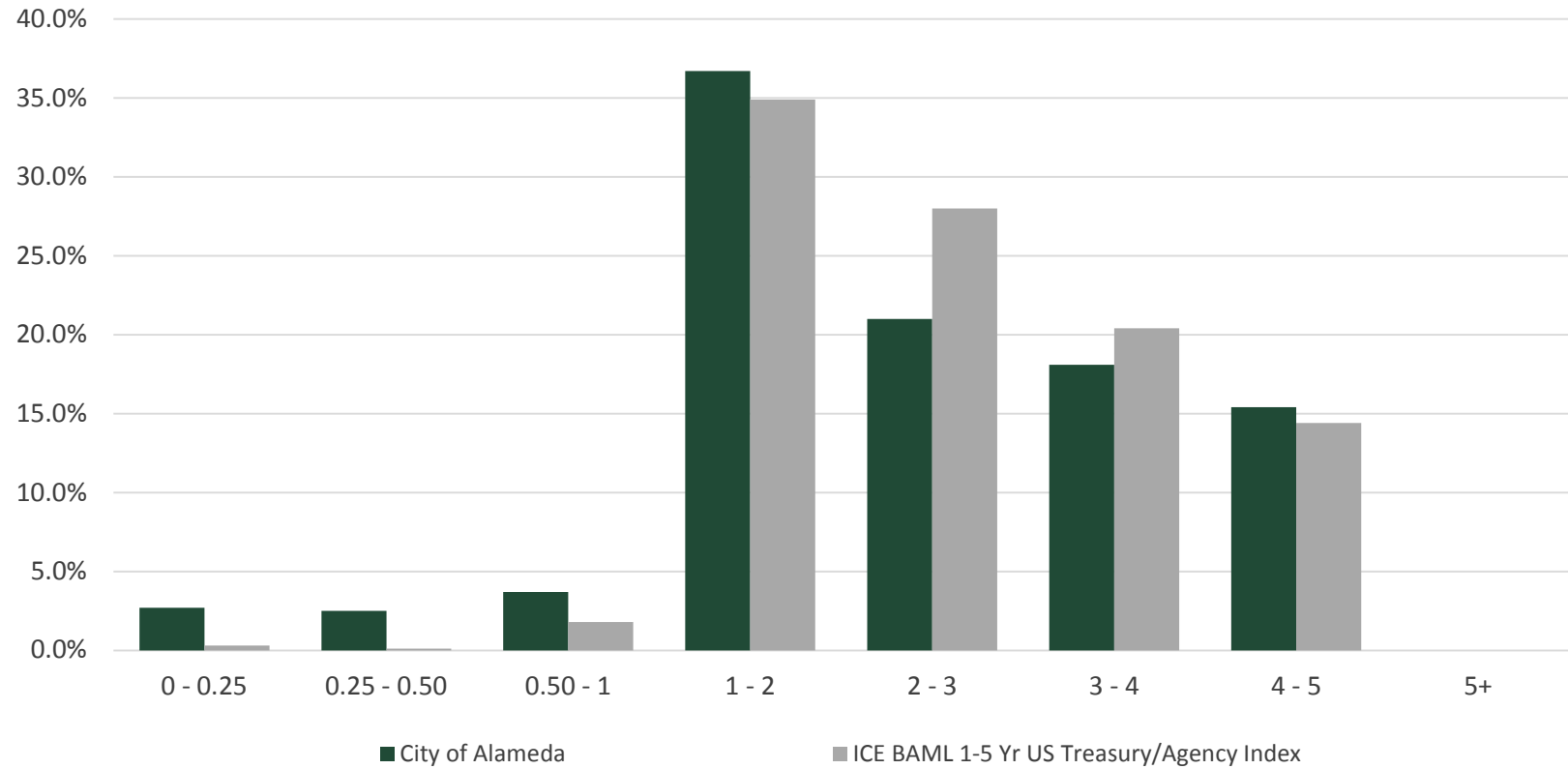
State Condemnation Deposits Fund	2,877,000	2.04%	2.04%							2,877,000	2,877,000
TOTAL AND AVERAGES	2,877,000	2.04%	2.04%							2,877,000	2,877,000

TOTAL CASH & INVESTMENT REPORT	252,492,305									252,472,840	256,191,114
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Duration Distribution

As of December 31, 2019

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



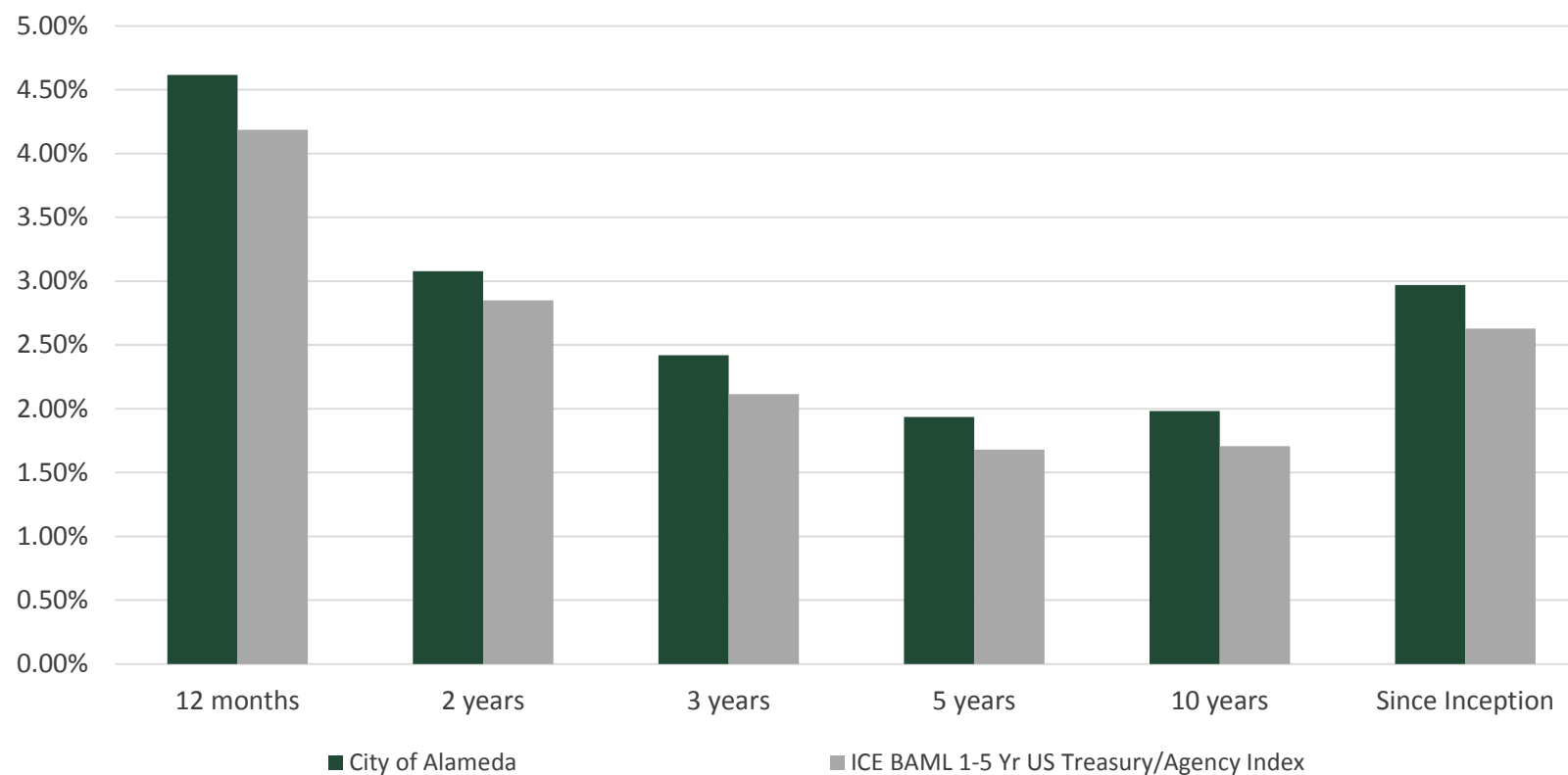
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	2.7%	2.5%	3.7%	36.7%	21.0%	18.1%	15.4%	0.0%
Benchmark*	0.3%	0.1%	1.8%	34.9%	28.0%	20.4%	14.4%	0.0%

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

Investment Performance

As of December 31, 2019

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



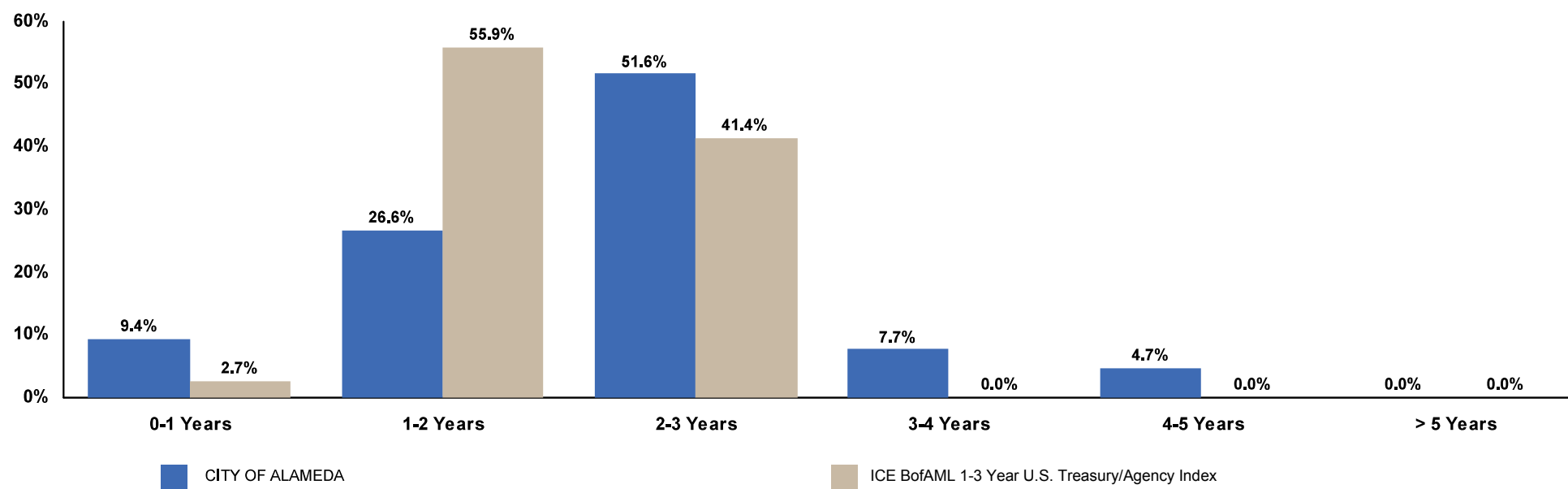
TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
City of Alameda	0.52%	4.61%	3.08%	2.42%	1.93%	1.98%	2.97%
ICE BAML 1-5 Yr US Treasury/Agency Index	0.36%	4.18%	2.85%	2.12%	1.68%	1.71%	2.63%

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

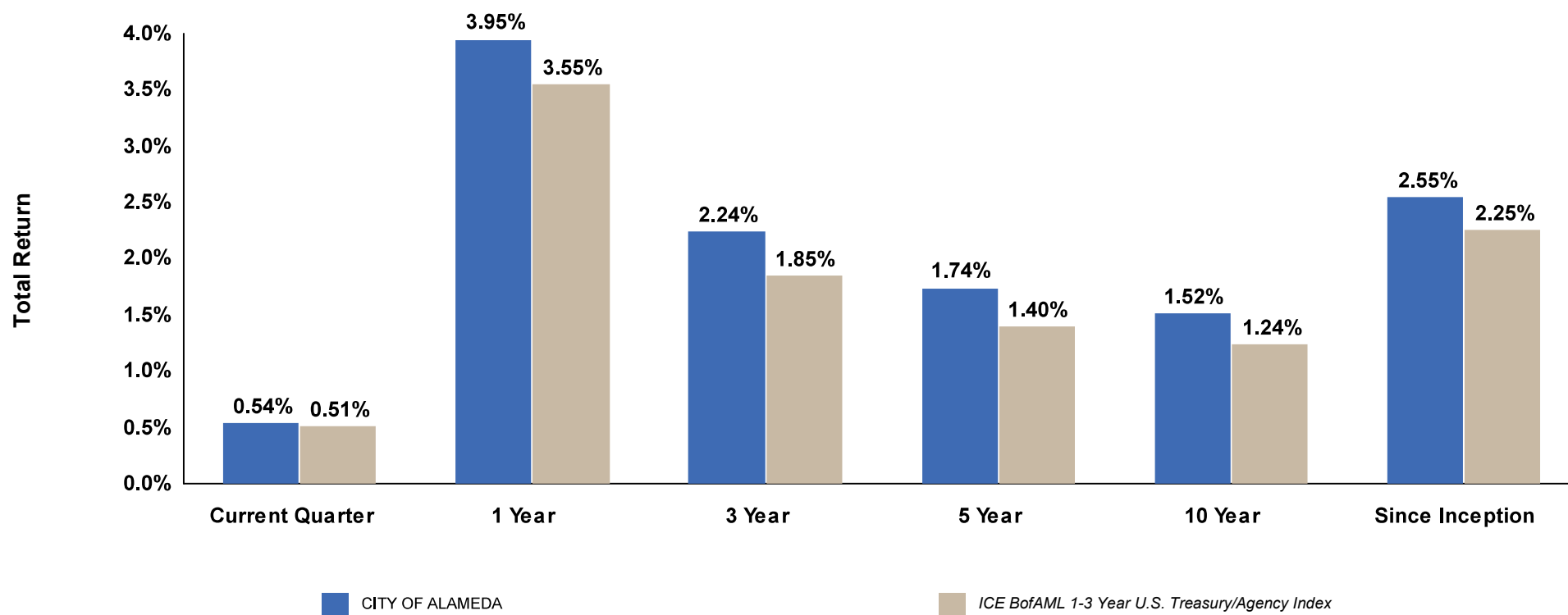
As of December 31, 2019

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	1.80%	2.19 yrs	9.4%	26.6%	51.6%	7.7%	4.7%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.60%	1.92 yrs	2.7%	55.9%	41.4%	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	1.78	0.54%	3.95%	2.24%	1.74%	1.52%	2.55%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.79	0.51%	3.55%	1.85%	1.40%	1.24%	2.25%
Difference		0.03%	0.40%	0.39%	0.34%	0.28%	0.30%



Portfolio performance is gross of fees unless otherwise indicated.



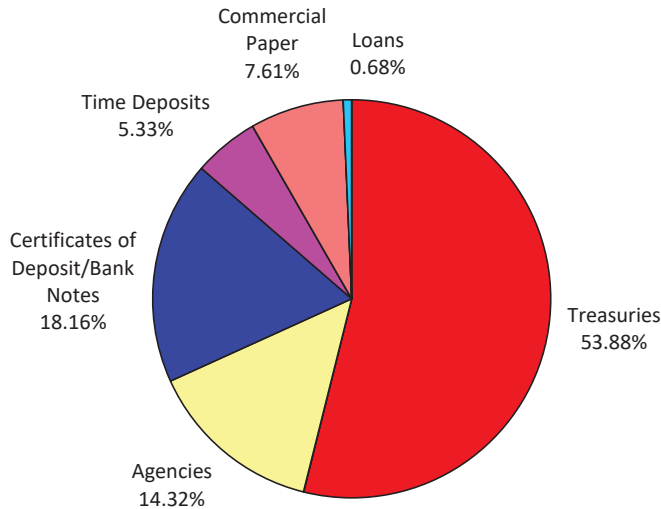
PMIA/LAIF Performance Report as of 01/22/2020



Pooled Money Investment Account Portfolio Composition ⁽¹⁾

12/31/19

\$88.9 billion



Percentages may not total 100% due to rounding

PMIA Average Monthly Effective Yields ⁽¹⁾

Dec 2019	2.043
Nov 2019	2.103
Oct 2019	2.190

LAIF Quarterly Performance Quarter Ended 12/31/19

Apportionment Rate ⁽²⁾ :	2.29
Earnings Ratio ⁽²⁾ :	0.0000625008577897
Fair Value Factor ⁽¹⁾ :	1.001770298
Daily ⁽¹⁾ :	2.02%
Quarter to Date ⁽¹⁾ :	2.11%
Average Life ⁽¹⁾ :	226

PMIA Daily Rates ⁽¹⁾

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
12/23/19	2.03	2.12	222
12/24/19	2.03	2.12	225
12/25/19	2.03	2.12	225
12/26/19	2.03	2.12	224
12/27/19	2.03	2.12	227
12/28/19	2.03	2.12	227
12/29/19	2.03	2.12	227
12/30/19	2.03	2.11	224
12/31/19	2.02	2.11	226
01/01/20	2.03	2.03	224
01/02/20	2.00	2.02	231
01/03/20	2.00	2.01	229
01/04/20	2.00	2.01	229
01/05/20	2.00	2.01	229
01/06/20	2.00	2.00	226
01/07/20	1.99	2.00	224
01/08/20	1.99	2.00	224
01/09/20	1.99	2.00	224
01/10/20	1.98	2.00	223
01/11/20	1.98	2.00	223
01/12/20	1.98	2.00	223
01/13/20	1.98	1.99	220
01/14/20	1.97	1.99	221
01/15/20	1.96	1.99	228
01/16/20	1.95	1.99	226
01/17/20	1.95	1.99	224
01/18/20	1.95	1.98	224
01/19/20	1.95	1.98	224
01/20/20	1.95	1.98	224
01/21/20	1.95	1.98	219
01/22/20	1.95	1.98	218

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund pursuant to Public Utility Code 3288 (a).

Source:

(1) State of California, Office of the Treasurer

(2) State of California, Office of the Controller

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/08/2019	92348AAA3	240,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	99.992	1.95%	239,981.50	0.00	239,981.50	0.00
Purchase	10/18/2019	3135G0W66	355,000.00	FNMA Note 1.625% Due: 10/15/2024	99.829	1.66%	354,392.95	0.00	354,392.95	0.00
Purchase	10/23/2019	65479JAD5	370,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	99.995	1.94%	369,980.46	0.00	369,980.46	0.00
Purchase	10/24/2019	13063DRK6	580,000.00	California St TE-GO 2.4% Due: 10/01/2024	102.297	1.91%	593,322.60	0.00	593,322.60	0.00
Purchase	11/08/2019	9128283D0	900,000.00	US Treasury Note 2.25% Due: 10/31/2024	102.262	1.77%	920,355.47	445.05	920,800.52	0.00
Purchase	12/09/2019	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	99.948	2.26%	599,688.00	1,687.50	601,375.50	0.00
Purchase	12/13/2019	912828XX3	900,000.00	US Treasury Note 2% Due: 06/30/2024	101.145	1.74%	910,300.78	8,119.57	918,420.35	0.00
Subtotal			3,945,000.00				3,988,021.76	10,252.12	3,998,273.88	0.00
TOTAL ACQUISITIONS			3,945,000.00				3,988,021.76	10,252.12	3,998,273.88	0.00
DISPOSITIONS										
Sale	10/03/2019	3135G0D75	100,000.00	FNMA Note 1.5% Due: 06/22/2020	99.773	1.82%	99,773.00	420.83	100,193.83	-235.22
Sale	10/17/2019	912828L99	750,000.00	US Treasury Note 1.375% Due: 10/31/2020	99.742	1.63%	748,066.41	4,763.93	752,830.34	541.90
Sale	10/18/2019	3135G0F73	400,000.00	FNMA Note 1.5% Due: 11/30/2020	99.856	1.63%	399,424.00	2,300.00	401,724.00	1,132.31
Sale	11/08/2019	3135G0F73	500,000.00	FNMA Note 1.5% Due: 11/30/2020	99.808	1.68%	499,040.00	3,291.67	502,331.67	1,065.75
Sale	11/08/2019	912828N89	375,000.00	US Treasury Note 1.375% Due: 01/31/2021	99.602	1.70%	373,505.86	1,401.15	374,907.01	-1,402.24

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	12/09/2019	78012KKU0	575,000.00	Royal Bank of Canada Note 2.5% Due: 01/19/2021	100.679	1.88%	578,904.25	5,590.28	584,494.53	3,121.41
Sale	12/13/2019	4581X0CX4	765,000.00	Inter-American Dev Bank Note 1.625% Due: 05/12/2020	99.956	1.73%	764,663.40	1,070.47	765,733.87	-93.46
Subtotal			3,465,000.00				3,463,376.92	18,838.33	3,482,215.25	4,130.45
TOTAL DISPOSITIONS			3,465,000.00				3,463,376.92	18,838.33	3,482,215.25	4,130.45

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/01/2019	316175603	174.86	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	174.86	0.00	174.86	0.00
Purchase	10/03/2019	316175603	100,193.83	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	100,193.83	0.00	100,193.83	0.00
Purchase	10/05/2019	316175603	8,859.38	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	8,859.38	0.00	8,859.38	0.00
Purchase	10/07/2019	316175603	3,334.38	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	3,334.38	0.00	3,334.38	0.00
Purchase	10/08/2019	92348AAA3	240,000.00	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	99.992	1.95%	239,981.50	0.00	239,981.50	0.00
Purchase	10/10/2019	316175603	7,975.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	7,975.00	0.00	7,975.00	0.00
Purchase	10/12/2019	316175603	15,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	15,000.00	0.00	15,000.00	0.00
Purchase	10/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	1,193.50	0.00	1,193.50	0.00
Purchase	10/15/2019	316175603	332.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	332.50	0.00	332.50	0.00
Purchase	10/15/2019	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	331.50	0.00	331.50	0.00
Purchase	10/15/2019	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	519.17	0.00	519.17	0.00
Purchase	10/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	1,246.46	0.00	1,246.46	0.00
Purchase	10/15/2019	316175603	29,268.98	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	29,268.98	0.00	29,268.98	0.00
Purchase	10/15/2019	316175603	6,032.94	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	6,032.94	0.00	6,032.94	0.00
Purchase	10/15/2019	316175603	36,368.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	36,368.00	0.00	36,368.00	0.00

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	10/17/2019	316175603	752,830.34	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	752,830.34	0.00	752,830.34	0.00
Purchase	10/18/2019	3135G0W66	355,000.00	FNMA Note 1.625% Due: 10/15/2024	99.829	1.66%	354,392.95	0.00	354,392.95	0.00
Purchase	10/18/2019	316175603	47,331.05	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	47,331.05	0.00	47,331.05	0.00
Purchase	10/21/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	971.04	0.00	971.04	0.00
Purchase	10/21/2019	316175603	21,465.40	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	21,465.40	0.00	21,465.40	0.00
Purchase	10/23/2019	65479JAD5	370,000.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	99.995	1.94%	369,980.46	0.00	369,980.46	0.00
Purchase	10/24/2019	13063DRK6	580,000.00	California St TE-GO 2.4% Due: 10/01/2024	102.297	1.91%	593,322.60	0.00	593,322.60	0.00
Purchase	10/31/2019	316175603	18,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	18,000.00	0.00	18,000.00	0.00
Purchase	11/01/2019	316175603	407.55	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	407.55	0.00	407.55	0.00
Purchase	11/03/2019	316175603	14,015.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	14,015.00	0.00	14,015.00	0.00
Purchase	11/06/2019	316175603	4,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	4,375.00	0.00	4,375.00	0.00
Purchase	11/08/2019	9128283D0	900,000.00	US Treasury Note 2.25% Due: 10/31/2024	102.262	1.77%	920,355.47	445.05	920,800.52	0.00
Purchase	11/11/2019	316175603	9,450.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	9,450.00	0.00	9,450.00	0.00
Purchase	11/12/2019	316175603	6,215.63	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	6,215.63	0.00	6,215.63	0.00
Purchase	11/15/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	1,193.50	0.00	1,193.50	0.00
Purchase	11/15/2019	316175603	436.39	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	436.39	0.00	436.39	0.00

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/15/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	1,246.46	0.00	1,246.46	0.00
Purchase	11/15/2019	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	519.17	0.00	519.17	0.00
Purchase	11/15/2019	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	331.50	0.00	331.50	0.00
Purchase	11/15/2019	316175603	29,555.53	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	29,555.53	0.00	29,555.53	0.00
Purchase	11/15/2019	316175603	6,682.58	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	6,682.58	0.00	6,682.58	0.00
Purchase	11/15/2019	316175603	15,749.78	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	15,749.78	0.00	15,749.78	0.00
Purchase	11/15/2019	316175603	36,394.42	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	36,394.42	0.00	36,394.42	0.00
Purchase	11/18/2019	316175603	13,281.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	13,281.25	0.00	13,281.25	0.00
Purchase	11/19/2019	316175603	3,071.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	3,071.25	0.00	3,071.25	0.00
Purchase	11/20/2019	316175603	6,075.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	6,075.00	0.00	6,075.00	0.00
Purchase	11/20/2019	316175603	543.20	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	543.20	0.00	543.20	0.00
Purchase	11/21/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	971.04	0.00	971.04	0.00
Purchase	11/21/2019	316175603	21,063.44	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	21,063.44	0.00	21,063.44	0.00
Purchase	12/02/2019	316175603	117.91	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	117.91	0.00	117.91	0.00
Purchase	12/05/2019	316175603	2,115.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	2,115.00	0.00	2,115.00	0.00
Purchase	12/08/2019	316175603	12,656.25	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	12,656.25	0.00	12,656.25	0.00

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/09/2019	316175603	3,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	3,187.50	0.00	3,187.50	0.00
Purchase	12/09/2019	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	99.948	2.26%	599,688.00	1,687.50	601,375.50	0.00
Purchase	12/13/2019	912828XX3	900,000.00	US Treasury Note 2% Due: 06/30/2024	101.145	1.74%	910,300.78	8,119.57	918,420.35	0.00
Purchase	12/14/2019	316175603	14,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	14,375.00	0.00	14,375.00	0.00
Purchase	12/15/2019	316175603	3,750.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	3,750.00	0.00	3,750.00	0.00
Purchase	12/16/2019	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	331.50	0.00	331.50	0.00
Purchase	12/16/2019	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	519.17	0.00	519.17	0.00
Purchase	12/16/2019	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	595.08	0.00	595.08	0.00
Purchase	12/16/2019	316175603	1,193.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	1,193.50	0.00	1,193.50	0.00
Purchase	12/16/2019	316175603	1,246.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	1,246.46	0.00	1,246.46	0.00
Purchase	12/16/2019	316175603	27,730.40	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	27,730.40	0.00	27,730.40	0.00
Purchase	12/16/2019	316175603	4,056.11	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	4,056.11	0.00	4,056.11	0.00
Purchase	12/16/2019	316175603	10,269.91	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	10,269.91	0.00	10,269.91	0.00
Purchase	12/16/2019	316175603	3,479.76	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	3,479.76	0.00	3,479.76	0.00
Purchase	12/19/2019	316175603	12,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	12,375.00	0.00	12,375.00	0.00
Purchase	12/20/2019	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	388.00	0.00	388.00	0.00

Transaction Ledger

As of December 31, 2019

City of Alameda - Account #270

September 30, 2019 through December 31, 2019

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/22/2019	316175603	5,500.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	5,500.00	0.00	5,500.00	0.00
Purchase	12/23/2019	316175603	971.04	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	971.04	0.00	971.04	0.00
Purchase	12/23/2019	316175603	19,129.86	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	19,129.86	0.00	19,129.86	0.00
Purchase	12/31/2019	316175603	34,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	1.25%	34,250.00	0.00	34,250.00	0.00
Subtotal			5,326,243.47				5,369,265.23	10,252.12	5,379,517.35	0.00
Short Sale	10/08/2019	316175603	-239,981.50	Fidelity Institutional Government MMKT Fund #657	1.000		-239,981.50	0.00	-239,981.50	0.00
Short Sale	10/24/2019	316175603	-593,322.60	Fidelity Institutional Government MMKT Fund #657	1.000		-593,322.60	0.00	-593,322.60	0.00
Subtotal			-833,304.10				-833,304.10	0.00	-833,304.10	0.00
TOTAL ACQUISITIONS			4,492,939.37				4,535,961.13	10,252.12	4,546,213.25	0.00
DISPOSITIONS										
Closing Purchase	10/08/2019	316175603	-239,981.50	Fidelity Institutional Government MMKT Fund #657	1.000		-239,981.50	0.00	-239,981.50	0.00
Closing Purchase	10/24/2019	316175603	-593,322.60	Fidelity Institutional Government MMKT Fund #657	1.000		-593,322.60	0.00	-593,322.60	0.00
Subtotal			-833,304.10				-833,304.10	0.00	-833,304.10	0.00
Sale	10/03/2019	3135G0D75	100,000.00	FNMA Note 1.5% Due: 06/22/2020	99.773	1.82%	99,773.00	420.83	100,193.83	-235.22
Sale	10/08/2019	316175603	239,981.50	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	239,981.50	0.00	239,981.50	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
Sale	10/17/2019	912828L99	750,000.00	US Treasury Note 1.375% Due: 10/31/2020	99.742	1.63%	748,066.41	4,763.93	752,830.34	541.90
Sale	10/18/2019	3135G0F73	400,000.00	FNMA Note 1.5% Due: 11/30/2020	99.856	1.63%	399,424.00	2,300.00	401,724.00	1,132.31
Sale	10/23/2019	316175603	369,980.46	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	369,980.46	0.00	369,980.46	0.00
Sale	10/24/2019	316175603	593,322.60	Fidelity Institutional Government MMKT Fund #657	1.000	1.61%	593,322.60	0.00	593,322.60	0.00
Sale	11/08/2019	3135G0F73	500,000.00	FNMA Note 1.5% Due: 11/30/2020	99.808	1.68%	499,040.00	3,291.67	502,331.67	1,065.75
Sale	11/08/2019	316175603	43,561.84	Fidelity Institutional Government MMKT Fund #657	1.000	1.48%	43,561.84	0.00	43,561.84	0.00
Sale	11/08/2019	912828N89	375,000.00	US Treasury Note 1.375% Due: 01/31/2021	99.602	1.70%	373,505.86	1,401.15	374,907.01	-1,402.24
Sale	12/09/2019	316175603	16,880.97	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	16,880.97	0.00	16,880.97	0.00
Sale	12/09/2019	78012KKU0	575,000.00	Royal Bank of Canada Note 2.5% Due: 01/19/2021	100.679	1.88%	578,904.25	5,590.28	584,494.53	3,121.41
Sale	12/13/2019	316175603	152,686.48	Fidelity Institutional Government MMKT Fund #657	1.000	1.28%	152,686.48	0.00	152,686.48	0.00
Sale	12/13/2019	4581X0CX4	765,000.00	Inter-American Dev Bank Note 1.625% Due: 05/12/2020	99.956	1.73%	764,663.40	1,070.47	765,733.87	-93.46
Subtotal			4,881,413.85				4,879,790.77	18,838.33	4,898,629.10	4,130.45
Paydown	10/15/2019	02587AAJ3	0.00	American Express Credit Trust 2017-1 A 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	10/15/2019	43811BAC8	28,807.12	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		28,807.12	461.86	29,268.98	0.00
Paydown	10/15/2019	43815NAC8	0.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		0.00	519.17	519.17	0.00
Paydown	10/15/2019	477870AC3	0.00	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		0.00	331.50	331.50	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	10/15/2019	47788BAD6	5,938.72	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		5,938.72	94.22	6,032.94	0.00
Paydown	10/15/2019	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	10/15/2019	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	10/15/2019	89238BAB8	36,234.94	Toyota Auto Receivables Trust 2018-A A2A 2.1% Due: 10/15/2020	100.000		36,234.94	133.06	36,368.00	0.00
Paydown	10/21/2019	43814TAC6	21,169.64	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		21,169.64	295.76	21,465.40	0.00
Paydown	10/21/2019	43815HAC1	0.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Paydown	11/15/2019	02587AAJ3	0.00	American Express Credit Trust 2017-1 A 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	11/15/2019	43811BAC8	29,134.00	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		29,134.00	421.53	29,555.53	0.00
Paydown	11/15/2019	43815NAC8	0.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		0.00	519.17	519.17	0.00
Paydown	11/15/2019	477870AC3	0.00	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		0.00	331.50	331.50	0.00
Paydown	11/15/2019	47788BAD6	6,597.37	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		6,597.37	85.21	6,682.58	0.00
Paydown	11/15/2019	47788CAC6	15,417.28	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		15,417.28	332.50	15,749.78	0.00
Paydown	11/15/2019	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	11/15/2019	65479JAD5	0.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	100.000		0.00	436.39	436.39	0.00
Paydown	11/15/2019	89238BAB8	36,324.77	Toyota Auto Receivables Trust 2018-A A2A 2.1% Due: 10/15/2020	100.000		36,324.77	69.65	36,394.42	0.00
Paydown	11/20/2019	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	100.000		0.00	543.20	543.20	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	11/21/2019	43814TAC6	20,798.02	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		20,798.02	265.42	21,063.44	0.00
Paydown	11/21/2019	43815HAC1	0.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Paydown	12/16/2019	02587AAJ3	0.00	American Express Credit Trust 2017-1 A 1.93% Due: 09/15/2022	100.000		0.00	1,246.46	1,246.46	0.00
Paydown	12/16/2019	43811BAC8	27,349.66	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		27,349.66	380.74	27,730.40	0.00
Paydown	12/16/2019	43815NAC8	0.00	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		0.00	519.17	519.17	0.00
Paydown	12/16/2019	477870AC3	0.00	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		0.00	331.50	331.50	0.00
Paydown	12/16/2019	47788BAD6	3,980.90	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		3,980.90	75.21	4,056.11	0.00
Paydown	12/16/2019	47788CAC6	9,971.58	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		9,971.58	298.33	10,269.91	0.00
Paydown	12/16/2019	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	12/16/2019	65479JAD5	0.00	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	100.000		0.00	595.08	595.08	0.00
Paydown	12/16/2019	89238BAB8	3,473.68	Toyota Auto Receivables Trust 2018-A A2A 2.1% Due: 10/15/2020	100.000		3,473.68	6.08	3,479.76	0.00
Paydown	12/20/2019	92348AAA3	0.00	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	100.000		0.00	388.00	388.00	0.00
Paydown	12/23/2019	43814TAC6	18,894.25	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		18,894.25	235.61	19,129.86	0.00
Paydown	12/23/2019	43815HAC1	0.00	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		0.00	971.04	971.04	0.00
Subtotal			264,091.93				264,091.93	18,235.36	282,327.29	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
Security Withdrawal	11/26/2019	316175603	4,775.00	Fidelity Institutional Government MMKT Fund #657	1.000		4,775.00	0.00	4,775.00	0.00
Subtotal			4,775.00				4,775.00	0.00	4,775.00	0.00
TOTAL DISPOSITIONS			4,316,976.68				4,315,353.60	37,073.69	4,352,427.29	4,130.45
Other Transactions										
Interest	10/05/2019	3135G0T45	945,000.00	FNMA Note 1.875% Due: 04/05/2022	0.000		8,859.38	0.00	8,859.38	0.00
Interest	10/07/2019	3135G0Q89	485,000.00	FNMA Note 1.375% Due: 10/07/2021	0.000		3,334.38	0.00	3,334.38	0.00
Interest	10/10/2019	02665WCQ2	440,000.00	American Honda Finance Note 3.625% Due: 10/10/2023	0.000		7,975.00	0.00	7,975.00	0.00
Interest	10/12/2019	3130AF5B9	1,000,000.00	FHLB Note 3% Due: 10/12/2021	0.000		15,000.00	0.00	15,000.00	0.00
Interest	10/31/2019	912828F96	1,000,000.00	US Treasury Note 2% Due: 10/31/2021	0.000		10,000.00	0.00	10,000.00	0.00
Interest	10/31/2019	912828X70	800,000.00	US Treasury Note 2% Due: 04/30/2024	0.000		8,000.00	0.00	8,000.00	0.00
Interest	11/03/2019	00440EAT4	570,000.00	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.3% Due: 11/03/2020	0.000		6,555.00	0.00	6,555.00	0.00
Interest	11/03/2019	037833AK6	430,000.00	Apple Inc Note 2.4% Due: 05/03/2023	0.000		5,160.00	0.00	5,160.00	0.00
Interest	11/03/2019	594918BG8	230,000.00	Microsoft Callable Note Cont. 10/3/2020 2% Due: 11/03/2020	0.000		2,300.00	0.00	2,300.00	0.00
Interest	11/06/2019	3135G0K69	700,000.00	FNMA Note 1.25% Due: 05/06/2021	0.000		4,375.00	0.00	4,375.00	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	11/11/2019	369550BE7	630,000.00	General Dynamics Corp Note 3% Due: 05/11/2021	0.000		9,450.00	0.00	9,450.00	0.00
Interest	11/12/2019	4581X0CX4	765,000.00	Inter-American Dev Bank Note 1.625% Due: 05/12/2020	0.000		6,215.63	0.00	6,215.63	0.00
Interest	11/18/2019	22160KAJ4	225,000.00	Costco Wholesale Corp Callable Note Cont 4/18/2021 2.15% Due: 05/18/2021	0.000		2,418.75	0.00	2,418.75	0.00
Interest	11/18/2019	404280BS7	550,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due: 05/18/2024	0.000		10,862.50	0.00	10,862.50	0.00
Interest	11/19/2019	857477AV5	315,000.00	State Street Bank Note 1.95% Due: 05/19/2021	0.000		3,071.25	0.00	3,071.25	0.00
Interest	11/20/2019	747525AD5	540,000.00	Qualcomm Inc Note 2.25% Due: 05/20/2020	0.000		6,075.00	0.00	6,075.00	0.00
Interest	12/05/2019	437076BQ4	235,000.00	Home Depot Note 1.8% Due: 06/05/2020	0.000		2,115.00	0.00	2,115.00	0.00
Interest	12/08/2019	3130A0F70	750,000.00	FHLB Note 3.375% Due: 12/08/2023	0.000		12,656.25	0.00	12,656.25	0.00
Interest	12/09/2019	3130A3KM5	255,000.00	FHLB Note 2.5% Due: 12/09/2022	0.000		3,187.50	0.00	3,187.50	0.00
Interest	12/14/2019	3130A1XJ2	1,000,000.00	FHLB Note 2.875% Due: 06/14/2024	0.000		14,375.00	0.00	14,375.00	0.00
Interest	12/15/2019	097023BQ7	400,000.00	Boeing Co Callable Note Cont 4/15/2023 1.875% Due: 06/15/2023	0.000		3,750.00	0.00	3,750.00	0.00
Interest	12/19/2019	3137EAEN5	900,000.00	FHLMC Note 2.75% Due: 06/19/2023	0.000		12,375.00	0.00	12,375.00	0.00
Interest	12/22/2019	3135G0U35	400,000.00	FNMA Note 2.75% Due: 06/22/2021	0.000		5,500.00	0.00	5,500.00	0.00
Interest	12/31/2019	912828N30	950,000.00	US Treasury Note 2.125% Due: 12/31/2022	0.000		10,093.75	0.00	10,093.75	0.00
Interest	12/31/2019	912828V23	450,000.00	US Treasury Note 2.25% Due: 12/31/2023	0.000		5,062.50	0.00	5,062.50	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	12/31/2019	912828XG0	950,000.00	US Treasury Note 2.125% Due: 06/30/2022	0.000		10,093.75	0.00	10,093.75	0.00
Interest	12/31/2019	912828XX3	900,000.00	US Treasury Note 2% Due: 06/30/2024	0.000		9,000.00	0.00	9,000.00	0.00
Subtotal			16,815,000.00				197,860.64	0.00	197,860.64	0.00
Dividend	10/01/2019	316175603	203,840.73	Fidelity Institutional Government MMKT Fund #657	0.000		174.86	0.00	174.86	0.00
Dividend	11/01/2019	316175603	51,984.50	Fidelity Institutional Government MMKT Fund #657	0.000		407.55	0.00	407.55	0.00
Dividend	12/02/2019	316175603	175,225.35	Fidelity Institutional Government MMKT Fund #657	0.000		117.91	0.00	117.91	0.00
Subtotal			431,050.58				700.32	0.00	700.32	0.00
TOTAL Other Transactions			17,246,050.58				198,560.96	0.00	198,560.96	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									
10/1/19	10/4/19	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	109,998.26	1.99%	
10/1/19	10/8/19	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	209,983.81	1.94%	
10/3/19	10/7/19	300,000	38141GWC4	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	3.00%	4/26/22	308,504.00	2.39%	
10/16/19	10/23/19	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	219,988.38	1.94%	
10/24/19	10/31/19	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	224,951.67	1.90%	
10/28/19	11/4/19	200,000	17308CC46	CITIGROUP INC	2.31%	11/4/22	200,000.00	2.31%	
10/29/19	11/6/19	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	174,991.93	1.94%	
10/31/19	11/4/19	2,100,000	912828YK0	UNITED STATES TREASURY NOTES	1.37%	10/15/22	2,093,620.84	1.51%	
11/5/19	11/13/19	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	224,983.76	1.92%	
11/13/19	11/20/19	225,000	58769QAC5	MERCEDES-BENZ AUTO LEASE TRUST	2.00%	10/17/22	224,964.23	2.01%	
11/19/19	11/22/19	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	199,988.52	1.87%	
11/19/19	11/26/19	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	174,968.82	1.84%	
12/2/19	12/4/19	325,000	912828U65	US TREASURY NOTES	1.75%	11/30/21	325,646.14	1.66%	
12/2/19	12/4/19	675,000	912828YK0	UNITED STATES TREASURY NOTES	1.37%	10/15/22	671,152.70	1.65%	
12/4/19	12/6/19	450,000	23341VZT1	DNB BANK ASA/NY LT CD	2.04%	12/2/22	450,000.00	2.04%	
12/4/19	12/11/19	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/15/24	124,978.48	1.85%	
12/11/19	12/13/19	725,000	912828TY6	US TREASURY NOTES	1.62%	11/15/22	725,169.92	1.66%	
12/26/19	12/27/19	130,000	912828P38	US TREASURY NOTES	1.75%	1/31/23	131,261.36	1.66%	
Total BUY		6,795,000					6,795,152.82		

INTEREST

10/1/19	10/1/19	475,000	13063DGA0	CA ST TXBL GO BONDS	2.80%	4/1/21	6,650.00		
10/1/19	10/1/19	0	MONEY0002	MONEY MARKET FUND			199.24		
10/12/19	10/12/19	305,000	89236TFX8	TOYOTA MOTOR CREDIT CORP	2.65%	4/12/22	4,041.25		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
10/15/19	10/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
10/15/19	10/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
10/15/19	10/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
10/15/19	10/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
10/15/19	10/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
10/15/19	10/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
10/15/19	10/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
10/15/19	10/15/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
10/15/19	10/15/19	119,778	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	234.57		
10/15/19	10/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
10/15/19	10/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
10/15/19	10/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
10/15/19	10/15/19	40,384	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	75.05		
10/15/19	10/15/19	50,430	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	54.21		
10/15/19	10/15/19	4,131	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	3.92		
10/15/19	10/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
10/15/19	10/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
10/15/19	10/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
10/15/19	10/15/19	204,405	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	298.09		
10/15/19	10/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
10/15/19	10/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
10/15/19	10/15/19	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
10/15/19	10/15/19	21,138	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	20.79		
10/15/19	10/15/19	91,271	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	132.34		
10/15/19	10/15/19	88,753	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	130.17		
10/15/19	10/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
10/15/19	10/15/19	1,150,000	9128286M7	UNITED STATES TREASURY NOTES	2.25%	4/15/22	12,937.50		
10/15/19	10/15/19	81,740	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	123.97		
10/15/19	10/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
10/15/19	10/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
10/15/19	10/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
10/15/19	10/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
10/15/19	10/15/19	12,603	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	13.86		
10/15/19	10/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
10/15/19	10/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
10/15/19	10/15/19	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	860.00		
10/16/19	10/16/19	425,000	86565BPC9	SUMITOMO MITSUI BANK NY CERT DEPOS	3.39%	10/16/20	7,323.81		
10/16/19	10/16/19	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
10/16/19	10/16/19	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
10/18/19	10/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
10/18/19	10/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
10/19/19	10/19/19	275,000	4581X0DB1	INTER-AMERICAN DEVELOPMENT BANK NOTE	2.62%	4/19/21	3,609.38		
10/20/19	10/20/19	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
10/20/19	10/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
10/20/19	10/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
10/20/19	10/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
10/20/19	10/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
10/21/19	10/21/19	425,000	06051GFN4	BANK OF AMERICA NOTES	2.25%	4/21/20	4,781.25		
10/22/19	10/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
10/26/19	10/26/19	300,000	38141GWC4	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	3.00%	4/26/22	4,500.00		
11/1/19	11/1/19	0	MONEY0002	MONEY MARKET FUND			235.88		
11/1/19	11/1/19	65,000	097023CG8	BOEING CO CORP NOTE	2.70%	5/1/22	872.63		
11/5/19	11/5/19	100,000	025816BY4	AMERICAN EXPRESS CREDIT CORP NOTES	3.70%	11/5/21	1,850.00		
11/10/19	11/10/19	100,000	69371RP83	PACCAR FINANCIAL CORP CORP NOTES	2.65%	5/10/22	1,325.00		
11/11/19	11/11/19	250,000	369550BA5	GENERAL DYNAMICS CORP	2.87%	5/11/20	3,593.75		
11/15/19	11/15/19	79,941	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	115.91		
11/15/19	11/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
11/15/19	11/15/19	40,865	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	43.93		
11/15/19	11/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
11/15/19	11/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
11/15/19	11/15/19	175,000	427866BA5	HERSHEY COMPANY CORP NOTES	3.10%	5/15/21	2,712.50		
11/15/19	11/15/19	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	177.19		
11/15/19	11/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
11/15/19	11/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
11/15/19	11/15/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
11/15/19	11/15/19	111,085	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	217.54		
11/15/19	11/15/19	27,686	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	51.45		
11/15/19	11/15/19	79,229	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	116.20		
11/15/19	11/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
11/15/19	11/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
11/15/19	11/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
11/15/19	11/15/19	100,000	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	221.67		
11/15/19	11/15/19	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
11/15/19	11/15/19	7	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	0.01		
11/15/19	11/15/19	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
11/15/19	11/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
11/15/19	11/15/19	700,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	10,062.50		
11/15/19	11/15/19	16,451	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	16.18		
11/15/19	11/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
11/15/19	11/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
11/15/19	11/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
11/15/19	11/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
11/15/19	11/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
11/15/19	11/15/19	187,033	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	272.76		
11/15/19	11/15/19	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	259.48		
11/15/19	11/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
11/15/19	11/15/19	73,925	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	112.12		
11/15/19	11/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
11/15/19	11/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
11/15/19	11/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
11/15/19	11/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
11/15/19	11/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
11/15/19	11/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
11/15/19	11/15/19	8,858	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	9.74		
11/16/19	11/16/19	275,000	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	680.63		
11/16/19	11/16/19	150,000	36255JAD6	GM CAR 2018-3 A3	3.02%	5/16/23	377.50		
11/17/19	11/17/19	75,000	14913Q2W8	CATERPILLAR FINL SERVICE CORP NOTES	2.65%	5/17/21	993.75		
11/18/19	11/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
11/18/19	11/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
11/19/19	11/19/19	225,000	61744YAH1	MORGAN STANLEY CORP NOTES	2.75%	5/19/22	3,093.75		
11/20/19	11/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
11/20/19	11/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
11/20/19	11/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
11/20/19	11/20/19	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	279.71		
11/20/19	11/20/19	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	475.30		
11/20/19	11/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
11/20/19	11/20/19	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
11/20/19	11/20/19	100,000	025816CD9	AMERICAN EXPRESS CO	2.75%	5/20/22	1,375.00		
11/21/19	11/21/19	265,000	808513AW5	CHARLES SCHWAB CORP NOTES	3.25%	5/21/21	4,306.25		
11/22/19	11/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
12/2/19	12/2/19	0	MONEY0002	MONEY MARKET FUND			132.91		
12/5/19	12/5/19	425,000	06417GU22	BANK OF NOVA SCOTIA HOUSTON CD	3.08%	6/5/20	6,545.00		
12/7/19	12/7/19	525,000	78012UEE1	ROYAL BANK OF CANADA NY CD	3.24%	6/7/21	8,505.00		
12/7/19	12/7/19	65,000	24422EUV9	JOHN DEERE CAPITAL CORP CORP NOTES	2.30%	6/7/21	747.50		
12/8/19	12/8/19	225,000	172967LC3	CITIGROUP INC CORP (CALLABLE) NOTE	2.90%	12/8/21	3,262.50		
12/10/19	12/10/19	425,000	02665WCP4	AMERICAN HONDA FINANCE CORP NOTES	3.37%	12/10/21	7,171.88		
12/15/19	12/15/19	15,191	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	28.23		
12/15/19	12/15/19	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
12/15/19	12/15/19	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
12/15/19	12/15/19	65,245	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	98.95		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
12/15/19	12/15/19	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
12/15/19	12/15/19	300,000	02004VAC7	ALLYA 2018-2 A3	2.92%	11/15/22	730.00		
12/15/19	12/15/19	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
12/15/19	12/15/19	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
12/15/19	12/15/19	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
12/15/19	12/15/19	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
12/15/19	12/15/19	102,384	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	200.50		
12/15/19	12/15/19	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	384.00		
12/15/19	12/15/19	89,722	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	198.88		
12/15/19	12/15/19	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
12/15/19	12/15/19	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	367.79		
12/15/19	12/15/19	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
12/15/19	12/15/19	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
12/15/19	12/15/19	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
12/15/19	12/15/19	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
12/15/19	12/15/19	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
12/15/19	12/15/19	225,000	58769QAC5	MERCEDES-BENZ AUTO LEASE TRUST	2.00%	10/17/22	312.50		
12/15/19	12/15/19	30,935	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	33.26		
12/15/19	12/15/19	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
12/15/19	12/15/19	170,035	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	247.97		
12/15/19	12/15/19	11,746	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	11.55		
12/15/19	12/15/19	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
12/15/19	12/15/19	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	238.94		
12/15/19	12/15/19	69,551	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	102.01		
12/15/19	12/15/19	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
12/15/19	12/15/19	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
12/15/19	12/15/19	135,000	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.88		
12/15/19	12/15/19	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
12/15/19	12/15/19	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
12/15/19	12/15/19	68,846	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	99.83		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
12/15/19	12/15/19	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
12/15/19	12/15/19	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
12/15/19	12/15/19	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
12/15/19	12/15/19	5,087	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	5.60		
12/15/19	12/15/19	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
12/15/19	12/15/19	100,000	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	252.50		
12/16/19	12/16/19	275,000	36256XAD4	GM CAR 2019-1 A3	2.97%	11/16/23	680.63		
12/16/19	12/16/19	150,000	36255JAD6	GM CAR 2018-3 A3	3.02%	5/16/23	377.50		
12/18/19	12/18/19	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	195.71		
12/18/19	12/18/19	425,000	46647PAS5	JPMORGAN CHASE & CO CORP NOTES	3.51%	6/18/22	7,467.25		
12/18/19	12/18/19	145,000	43814UAG4	HAROT 2018-2 A3	3.01%	5/18/22	363.71		
12/18/19	12/18/19	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
12/20/19	12/20/19	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
12/20/19	12/20/19	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
12/20/19	12/20/19	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
12/20/19	12/20/19	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
12/20/19	12/20/19	85,000	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	225.25		
12/20/19	12/20/19	275,000	05531FBG7	BRANCH BANKING & TRUST CORP NOTES	3.05%	6/20/22	4,193.75		
12/20/19	12/20/19	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
12/20/19	12/20/19	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
12/22/19	12/22/19	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
12/23/19	12/23/19	195,000	931142EJ8	WAL-MART STORES INC CORP NOTES	3.12%	6/23/21	3,046.88		
Total INTEREST		30,443,453					165,062.24		

PAYDOWNS

10/15/19	10/15/19	4,687	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	4,687.38		0.00
10/15/19	10/15/19	8,693	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	8,693.22		0.00
10/15/19	10/15/19	17,372	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	17,371.97		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
10/15/19	10/15/19	9,564	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	9,564.47		0.00
10/15/19	10/15/19	9,524	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	9,524.17		0.00
10/15/19	10/15/19	3,745	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	3,744.62		0.00
10/15/19	10/15/19	11,330	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	11,330.09		0.00
10/15/19	10/15/19	12,698	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	12,698.36		0.00
10/15/19	10/15/19	7,814	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	7,814.11		0.00
10/15/19	10/15/19	4,123	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	4,123.28		0.00
11/15/19	11/15/19	9,678	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	9,678.18		0.00
11/15/19	11/15/19	12,495	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	12,494.88		0.00
11/15/19	11/15/19	9,930	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	9,929.73		0.00
11/15/19	11/15/19	3,771	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	3,771.03		0.00
11/15/19	11/15/19	7	89237WAD9	TOYOTA ABS 2016-C A3	1.14%	8/15/20	7.24		0.00
11/15/19	11/15/19	10,278	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	10,278.18		0.00
11/15/19	11/15/19	8,681	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	8,680.75		0.00
11/15/19	11/15/19	8,700	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	8,700.32		0.00
11/15/19	11/15/19	11,094	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	11,094.34		0.00
11/15/19	11/15/19	4,705	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	4,704.90		0.00
11/15/19	11/15/19	16,998	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	16,997.51		0.00
12/15/19	12/15/19	4,164	65478WAD7	NISSAN ABS 2016-C A3	1.18%	1/15/21	4,163.82		0.00
12/15/19	12/15/19	9,303	44931PAD8	HYUNDAI ABS 2017-A A3	1.76%	8/16/21	9,302.96		0.00
12/15/19	12/15/19	15,202	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	15,201.86		0.00
12/15/19	12/15/19	3,291	65478VAD9	NISSAN ABS 2016-B A3	1.32%	1/15/21	3,291.30		0.00
12/15/19	12/15/19	7,772	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	7,772.47		0.00
12/15/19	12/15/19	3,164	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	3,164.14		0.00
12/15/19	12/15/19	5,238	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	5,238.02		0.00
12/15/19	12/15/19	10,999	14314AAB5	CARMX 2018-1 A2A	2.23%	5/15/21	10,998.87		0.00
12/15/19	12/15/19	9,455	44891EAC3	HYUNDAI ABS 2016-B A3	1.29%	4/15/21	9,455.13		0.00
12/15/19	12/15/19	6,648	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	6,647.73		0.00
12/15/19	12/15/19	9,644	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	9,644.33		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
Total PAYDOWNS		270,769					270,769.36		0.00
SELL									
10/1/19	10/3/19	265,416	44932GAD7	HYUNDAI ABS 2017-B A3	1.77%	1/18/22	265,236.10	1.91%	(390.34)
10/1/19	10/3/19	225,000	17305EGB5	CITIBANK ABS 2017-A3 A3	1.92%	4/7/22	226,971.38	1.97%	(488.20)
10/7/19	10/8/19	200,000	437076BQ4	HOME DEPOT INC CORP NOTES	1.80%	6/5/20	201,094.00	1.90%	(110.02)
10/18/19	10/23/19	95,000	912828N89	US TREASURY NOTES	1.37%	1/31/21	95,005.01	1.62%	847.61
10/28/19	10/30/19	210,000	172967LF6	CITIGROUP INC (CALLABLE) CORP NOTE	2.45%	1/10/20	211,687.58	2.15%	121.11
10/30/19	10/31/19	150,000	25468PDU7	WALT DISNEY COMPANY CORP NOTES	1.80%	6/5/20	151,077.00	1.82%	17.26
10/31/19	11/4/19	500,000	912828C57	US TREASURY NOTES	2.25%	3/31/21	505,685.20	1.58%	5,920.20
10/31/19	11/4/19	1,700,000	912828WR7	US TREASURY NOTES	2.12%	6/30/21	1,727,939.71	1.57%	29,659.01
11/13/19	11/13/19	420,000	38145GAJ9	GOLDMAN SACHS GROUP (CALLABLE) INC BONDS	2.30%	12/13/19	424,025.00	2.28%	9.00
11/22/19	11/22/19	75,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	75,993.03	1.66%	924.21
11/25/19	11/26/19	170,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	172,279.17	1.66%	2,074.01
12/2/19	12/4/19	205,000	9128283X6	US TREASURY N/B NOTES	2.25%	2/15/21	207,712.56	1.70%	2,346.59
12/2/19	12/4/19	325,000	45950KCM0	INTERNATIONAL FINANCE CORPORATION NOTE	2.25%	1/25/21	329,531.31	1.73%	2,282.35
12/2/19	12/4/19	470,000	459200JN2	IBM CORP NOTES	1.90%	1/27/20	473,145.61	1.89%	(32.86)
12/3/19	12/4/19	765,000	96121T4A3	WESTPAC BANKING CORP NY CD	2.05%	8/3/20	770,540.86	1.87%	444.05
12/11/19	12/13/19	500,000	912828C57	US TREASURY NOTES	2.25%	3/31/21	505,829.28	1.69%	4,767.33
Total SELL		6,275,416					6,343,752.80		48,391.31