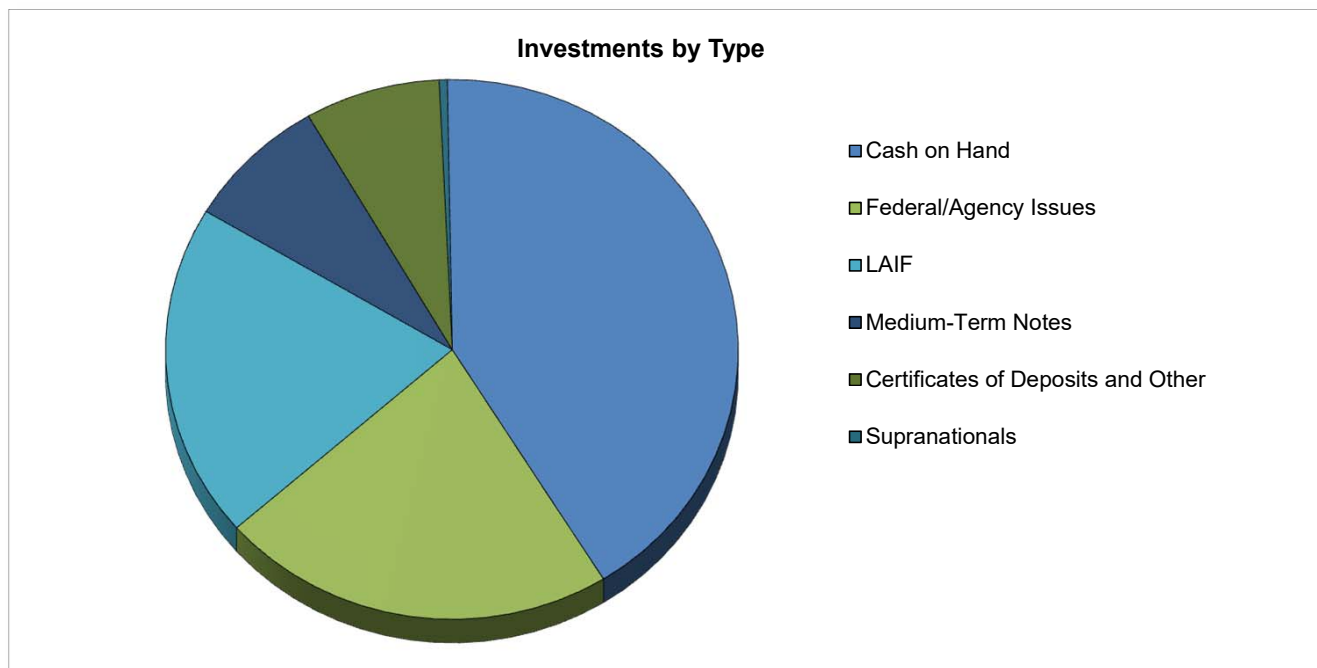




Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended June 30, 2020



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,125	0.00%	1	-	\$ 10,125
Cash on Deposit	104,572,260	42.00%	1	-	104,572,260
Total Cash on Hand	104,582,385	42.00%	1	-	104,582,385
Local Agency Investment Fund	50,250,393	20.18%	15	1.22%	50,497,263
Certificates of Deposit	3,799,046	1.53%	463	2.09%	3,905,121
Federal/Agency Issues	54,584,794	21.92%	958	1.65%	56,480,033
Municiple Issues	1,119,183	0.45%	1,280	3.71%	1,153,298
Medium Term Notes/Commercial Paper	19,663,181	7.90%	664	2.37%	20,380,260
Asset Backed Securities	10,522,732	4.23%	984	1.63%	10,728,737
Supranationals	4,470,278	1.80%	895	2.18%	4,638,946
Total Pooled Investment Portfolio	144,409,607	58.00%	330	1.61%	147,783,658
Total Portfolio	<u>\$ 248,991,992</u>				<u>\$ 252,366,043</u>
Amount over (under) Market Value vs. Book Value	<u>\$ 3,374,051</u>				
% of Portfolio	1.36%				
Total Callable Investments	<u>\$ 10,264,616</u>				
% of Portfolio	6.95%				
Irrevocable Trust (Pension/OPEB)	19,514,661			12.22%	21,374,148

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.

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

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2020

DESCRIPTION	BOOK VALUE 6/30/2020	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 6/30/2020
<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	104,476,540									104,476,540	104,476,540
FIDELITY-CHANDLER & PFM MONEY MARKET	95,720									95,720	95,720
TOTAL	104,572,260									104,572,260	104,572,260

<u>LOCAL AGENCY INVESTMENT</u>											
LOCAL AGENCY INVESTMENT FUND	50,250,393	1.47%	1.22%	04/15/20	07/15/20	91	15			50,250,393	50,497,263
TOTAL AND AVERAGES	50,250,393	1.47%	1.22%			91	15			50,250,393	50,497,263

<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN CD	96,800	0.15%	0.15%	01/30/20	01/30/21	366	214			96,800	96,800
BEACON BUSINESS BANK CD	97,824	0.76%	0.76%	05/05/20	08/05/20	92	36			97,824	97,824
CREDIT AGRICOLE C D	430,000	2.83%	2.83%	04/03/19	04/01/22	1,094	640			430,000	448,460
DNB BANK ASA NY C D	450,000	2.04%	2.04%	12/04/19	12/02/22	1,094	885			450,000	466,479
MUFG BANK LTD NY	425,000	2.97%	2.97%	02/27/19	02/26/21	730	241			425,000	432,744
NORDEA BK ABP NY C D	450,000	1.85%	1.85%	08/27/19	08/26/22	1,095	787			450,000	465,714
ROYAL BK OF C D	525,000	3.24%	3.24%	06/07/18	06/07/21	1,096	342			525,000	540,372
SKANDIN ENS C D	450,000	1.86%	1.86%	08/29/19	08/26/22	1,093	787			450,000	465,849
SOCIETE GENERALE C D	450,000	1.80%	1.80%	02/14/20	02/14/22	731	594			450,000	461,718
SUMITOMO MTSU C D	424,422	3.39%	3.39%	10/16/18	10/16/20	731	108			425,000	429,161
TOTAL AND AVERAGES	3,799,046	2.09%	2.09%			812	463			3,799,624	3,905,121

<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B	276,469	2.88%	2.62%	06/18/19	06/14/24	1,823	1,445		AA+	265,000	290,739
F H L B	312,396	2.88%	2.62%	07/16/19	06/14/24	1,795	1,445		AA+	300,000	329,139
F H L B	453,805	2.88%	2.62%	06/18/19	06/14/24	1,823	1,445		AA+	435,000	477,252
F H L B DEB	156,543	2.13%	2.02%	03/24/20	06/09/23	1,172	1,074		AA+	150,000	158,066
F H L B DEB	251,647	2.50%	2.38%	08/28/18	12/09/22	1,564	892		AA+	255,000	268,423
F H L B DEB	460,703	1.13%	1.11%	10/04/16	07/14/21	1,744	379		AA+	465,000	469,534
F H L B DEB	557,222	3.38%	3.08%	10/29/18	09/08/23	1,775	1,165		AA+	550,000	603,730
F H L B DEB	770,820	3.38%	3.06%	12/28/18	12/08/23	1,806	1,256		AA+	750,000	827,798
F H L B DEB	841,432	2.88%	2.61%	09/13/19	09/13/24	1,827	1,536		AA+	800,000	883,328
F H L B DEB	950,067	2.38%	2.22%	04/29/19	03/08/24	1,775	1,347		AA+	950,000	1,018,590
F H L B DEB	1,002,520	3.00%	2.90%	11/29/18	10/12/21	1,048	469		AA+	1,000,000	1,036,000
F H L M C	809,660	0.38%	0.37%	05/05/20	05/05/23	1,095	1,039		AA+	810,000	812,106
F H L M C	847,875	0.38%	0.37%	04/17/20	04/20/23	1,098	1,024		AA+	850,000	852,321
F H L M C	895,482	2.75%	2.56%	07/20/18	06/19/23	1,795	1,084		AA+	900,000	967,383
F H L M C	944,603	0.38%	0.37%	05/05/20	05/05/23	1,095	1,039		AA+	945,000	947,457
F H L M C	1,089,161	1.50%	1.43%	02/13/20	02/12/25	1,826	1,688		N/A	1,090,000	1,142,113
F H L M C MTN	396,076	1.13%	1.11%	08/30/16	08/12/21	1,808	408		AA+	400,000	404,256
F H L M C MTN	526,099	1.13%	1.11%	09/26/16	08/12/21	1,781	408		AA+	530,000	535,639
F H L M C MTN	847,518	0.25%	0.25%	06/24/20	06/26/23	1,097	1,091		AA+	850,000	848,674
F H L M C MTN	849,592	0.25%	0.25%	06/04/20	06/08/22	734	708		N/A	850,000	849,159
F N M A	354,393	1.63%	1.55%	10/17/19	10/15/24	1,825	1,568		AA+	355,000	373,016
F N M A	363,836	1.63%	1.54%	01/08/20	01/07/25	1,826	1,652		AA+	365,000	384,538
F N M A	400,592	2.75%	2.68%	06/28/18	06/22/21	1,090	357		AA+	400,000	409,940
F N M A	424,694	2.63%	2.53%	01/09/19	01/11/22	1,098	560		AA+	425,000	440,742
F N M A	425,111	2.63%	2.53%	01/29/19	01/11/22	1,078	560		AA+	425,000	440,742
F N M A	459,292	1.25%	1.24%	09/28/16	08/17/21	1,784	413		AA+	460,000	465,483
F N M A	462,486	1.25%	1.24%	10/04/16	08/17/21	1,778	413		AA+	465,000	470,543
F N M A	482,046	1.38%	1.35%	10/27/16	10/07/21	1,806	464		AA+	485,000	492,265
F N M A	538,882	0.50%	0.50%	06/17/20	06/17/25	1,826	1,813		AA+	540,000	540,205
F N M A	620,988	1.63%	1.54%	03/04/20	01/07/25	1,770	1,652		AA+	600,000	632,118
F N M A	702,380	1.25%	1.24%	06/29/16	05/06/21	1,772	310		AA+	700,000	706,300
F N M A	901,290	2.88%	2.66%	09/12/18	09/12/23	1,826	1,169		AA+	905,000	980,758
F N M A	928,376	2.00%	1.95%	04/25/17	01/05/22	1,716	554		AA+	925,000	950,345
F N M A	932,186	0.25%	0.25%	05/20/20	05/22/23	1,097	1,056		AA+	935,000	934,018
F N M A	944,857	1.88%	1.82%	06/19/17	04/05/22	1,751	644		AA+	945,000	972,887

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2020

DESCRIPTION	BOOK VALUE 6/30/2020	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 6/30/2020
F N M A	1,380,831	0.25%	0.25%	05/20/20	05/22/23	1,097	1,056		AA+	1,385,000	1,383,546
F N M A DEB	858,228	0.63%	0.62%	04/22/20	04/22/25	1,826	1,757		AA+	860,000	866,966
F N M A DEB	935,997	2.38%	2.25%	04/11/18	01/19/23	1,744	933		AA+	950,000	1,003,609
U S TREASURY BD	307,289	1.38%	1.33%	03/05/20	06/30/23	1,212	1,095		N/A	300,000	310,734
U S TREASURY NT	130,340	1.75%	1.68%	12/26/19	01/31/23	1,132	945		N/A	130,000	135,256
U S TREASURY NT	200,164	1.63%	1.58%	09/30/19	08/31/22	1,066	792		N/A	200,000	206,282
U S TREASURY NT	204,172	1.50%	1.45%	03/02/20	03/31/23	1,124	1,004		N/A	200,000	207,274
U S TREASURY NT	214,908	1.38%	1.33%	02/19/20	02/15/23	1,092	960		N/A	215,000	221,762
U S TREASURY NT	225,185	0.25%	0.25%	06/18/20	06/15/23	1,092	1,080		N/A	225,000	225,475
U S TREASURY NT	288,411	1.50%	1.45%	02/06/20	01/15/23	1,074	929		N/A	285,000	294,553
U S TREASURY NT	300,387	0.25%	0.25%	06/25/20	06/15/23	1,085	1,080		N/A	300,000	300,633
U S TREASURY NT	398,563	0.13%	0.13%	06/03/20	05/15/23	1,076	1,049		N/A	400,000	399,408
U S TREASURY NT	404,788	1.50%	1.45%	03/12/20	01/15/23	1,039	929		N/A	400,000	413,408
U S TREASURY NT	422,773	1.13%	1.11%	03/02/20	02/28/22	728	608		N/A	420,000	426,644
U S TREASURY NT	459,035	2.25%	2.10%	06/26/19	12/31/23	1,649	1,279		N/A	450,000	482,202
U S TREASURY NT	499,590	2.50%	2.41%	02/07/19	01/15/22	1,073	564		N/A	500,000	517,795
U S TREASURY NT	500,217	1.88%	1.81%	09/26/17	08/31/22	1,800	792		N/A	500,000	518,420
U S TREASURY NT	577,358	1.75%	1.68%	01/02/20	01/31/23	1,125	945		N/A	575,000	598,247
U S TREASURY NT	614,303	2.50%	2.41%	03/01/19	02/15/22	1,082	595		N/A	615,000	638,112
U S TREASURY NT	669,885	1.38%	1.34%	12/02/19	10/15/22	1,048	837		N/A	675,000	693,509
U S TREASURY NT	699,098	2.50%	2.41%	03/05/19	02/15/22	1,078	595		N/A	700,000	726,306
U S TREASURY NT	702,844	1.88%	1.81%	06/27/19	07/31/22	1,130	761		N/A	700,000	724,829
U S TREASURY NT	719,409	2.50%	2.41%	01/29/19	01/15/22	1,082	564		N/A	720,000	745,625
U S TREASURY NT	724,264	1.63%	1.57%	12/11/19	11/15/22	1,070	868		N/A	725,000	749,926
U S TREASURY NT	731,035	2.38%	2.18%	08/29/19	08/15/24	1,813	1,507		N/A	700,000	761,579
U S TREASURY NT	765,439	1.50%	1.45%	03/02/20	03/31/23	1,124	1,004		N/A	750,000	777,278
U S TREASURY NT	802,813	2.00%	1.87%	06/10/19	04/30/24	1,786	1,400		N/A	800,000	854,504
U S TREASURY NT	860,203	1.13%	1.11%	10/09/16	09/30/21	1,817	457		N/A	875,000	885,395
U S TREASURY NT	910,301	2.00%	1.87%	12/12/19	06/30/24	1,662	1,461		N/A	900,000	963,594
U S TREASURY NT	913,887	1.13%	1.08%	03/18/20	02/28/25	1,808	1,704		N/A	900,000	936,072
U S TREASURY NT	914,738	1.75%	1.69%	10/17/17	09/30/22	1,809	822		N/A	925,000	957,773
U S TREASURY NT	917,789	2.75%	2.52%	04/29/19	02/15/24	1,753	1,325		N/A	900,000	982,656
U S TREASURY NT	920,355	2.25%	2.07%	11/07/19	10/31/24	1,820	1,584		N/A	900,000	977,733
U S TREASURY NT	935,230	2.13%	2.03%	01/25/18	12/31/22	1,801	914		N/A	950,000	996,275
U S TREASURY NT	957,369	1.75%	1.71%	03/13/17	02/28/22	1,813	608		N/A	975,000	1,000,409
U S TREASURY NT	963,474	2.13%	2.05%	08/15/17	06/30/22	1,780	730		N/A	950,000	987,107
U S TREASURY NT	1,002,621	2.00%	1.95%	01/27/17	10/31/21	1,738	488		N/A	1,000,000	1,024,380
U S TREASURY NT	1,150,719	2.25%	2.17%	05/01/19	04/15/22	1,080	654		N/A	1,150,000	1,192,631
U S TREASURY NT	1,203,844	1.88%	1.81%	07/01/19	07/31/22	1,126	761		N/A	1,200,000	1,242,564
U S TREASURY NT	1,546,576	1.88%	1.83%	01/07/19	01/31/22	1,120	580		N/A	1,575,000	1,617,147
U S TREASURY NT	2,092,043	1.38%	1.34%	10/31/19	10/15/22	1,080	837		N/A	2,100,000	2,157,582
U S TREASURY NT	2,377,227	1.88%	1.81%	06/03/19	07/31/22	1,154	761		N/A	2,375,000	2,459,241
TOTAL AND AVERAGES	54,584,794	1.74%	1.65%			1,443	958			54,430,000	56,480,033

MUNICIPAL BONDS

CALIFORNIA ST	475,019	2.80%	2.75%	04/18/18	04/01/21	1,079	275		AA-	475,000	482,947
CALIFORNIA ST TXBL	593,323	2.40%	2.25%	10/16/19	10/01/24	1,812	1,554		AA-	580,000	618,785
CONNECTICUT ST	50,841	2.50%	2.42%	05/29/20	07/01/22	763	731		A	50,000	51,566
TOTAL AND AVERAGES	1,119,183	3.85%	3.71%			1,827	1,280			1,105,000	1,153,298

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

3M COMPANY	224,143	1.75%	1.70%	08/19/19	02/14/23	1,275	959	1/14/2023	A+	225,000	232,072
3M COMPANY MTN	99,795	3.00%	2.91%	09/11/18	09/14/21	1,099	441	8/14/2021	A+	100,000	102,997
3M COMPANY MTN	129,939	2.75%	2.65%	02/12/19	03/01/22	1,113	609	2/1/2022	A+	130,000	134,727
ACE INA HOLDINGS	572,685	2.30%	2.29%	02/06/17	11/03/20	1,366	126	10/3/2020	A	570,000	572,753
ADOBE INC	49,932	1.70%	1.64%	01/22/20	02/01/23	1,106	946		A	50,000	51,751
AMAZON COM INC SR NT	249,650	0.40%	0.40%	06/01/20	06/03/23	1,097	1,068		N/A	250,000	249,520
AMERICAN EXPRESS CO	99,880	2.75%	2.65%	05/15/19	05/20/22	1,101	689	4/20/2022	BBB+	100,000	103,824
AMERICAN EXPRESS CO	99,978	3.70%	3.56%	11/01/18	11/05/21	1,100	493	10/5/2021	BBB+	100,000	103,995
AMERICAN HONDA MTN	179,689	3.45%	3.21%	07/11/18	07/14/23	1,829	1,109		A-	180,000	193,671
AMERICAN HONDA MTN	424,796	3.38%	3.25%	10/03/18	12/10/21	1,164	528		A-	425,000	441,282
AMERICAN HONDA MTN	439,639	3.63%	3.34%	10/03/18	10/10/23	1,833	1,197		A-	440,000	477,968
APPLE INC	99,983	1.70%	1.65%	09/04/19	09/11/22	1,103	803		AA+	100,000	102,986
APPLE INC	214,415	0.75%	0.74%	05/04/20	05/11/23	1,102	1,045		AA+	215,000	217,266
APPLE INC	410,130	2.40%	2.27%	11/28/18	05/03/23	1,617	1,037		AA+	430,000	454,540
BANK NY MELLON MTN	124,386	2.60%	2.60%	02/16/18	08/17/20	913	48	7/17/2020	A	125,000	125,111

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BANK OF AMERICA	602,442	3.55%	3.33%	03/06/19	03/05/24	1,826	1,344	3/5/2023	A-	600,000	641,376
BANK OF AMERICA MTN	345,000	1.49%	1.46%	05/14/20	05/19/24	1,466	1,419	5/19/2023	A-	345,000	350,499
BANK OF NY MTN	144,899	1.85%	1.79%	01/21/20	01/27/23	1,102	941	1/2/2023	A	145,000	149,962
BANK OF NY MTN	194,938	1.95%	1.90%	08/20/19	08/23/22	1,099	784		A	195,000	201,004
BANK OF NY MTN	600,386	3.45%	3.18%	05/16/19	08/11/23	1,548	1,137		A	585,000	635,211
BBT CORPORATION MTN	154,816	3.20%	3.11%	05/31/18	09/03/21	1,191	430	8/3/2021	A-	155,000	159,698
BBT CORPORATION MTN	274,992	3.05%	2.91%	03/11/19	06/20/22	1,197	720	5/20/2022	A-	275,000	287,447
BOEING CO	64,885	2.70%	2.67%	04/30/19	05/01/22	1,097	670		BBB-	65,000	65,813
BOEING CO	124,995	2.30%	2.28%	07/29/19	08/01/21	734	397		BBB-	125,000	126,204
BURLINGTON NORTH	153,740	3.45%	3.35%	08/09/19	09/15/21	768	442	6/15/2021	A+	150,000	154,353
CATERPILLAR FINL MTN	54,954	1.85%	1.84%	09/05/17	09/04/20	1,095	66		A	55,000	55,147
CATERPILLAR FINL MTN	74,964	2.65%	2.60%	05/14/19	05/17/21	734	321		A	75,000	76,496
CATERPILLAR FINL MTN	84,961	1.95%	1.88%	01/09/20	11/18/22	1,044	871		A	85,000	87,955
CATERPILLAR FINL MTN	480,083	2.15%	2.03%	01/28/20	11/08/24	1,746	1,592		A	475,000	504,108
CATERPILLAR MTN	174,757	1.90%	1.85%	09/03/19	09/06/22	1,099	798		A	175,000	180,598
CHARLES SCHWAB CORP	264,992	3.25%	3.18%	05/17/18	05/21/21	1,100	325	4/21/2021	A	265,000	271,119
CHEVRON CORP NEW SR	100,000	1.14%	1.12%	05/07/20	05/11/23	1,099	1,045		AA	100,000	101,722
CITIGROUP INC	200,000	2.31%	2.27%	10/28/19	11/04/22	1,103	857	11/4/2021	BBB+	200,000	203,944
CITIGROUP INC	221,200	2.90%	2.81%	12/31/18	12/08/21	1,073	526	11/8/2021	BBB+	225,000	231,782
EXXON MOBIL	215,000	2.22%	2.20%	02/29/16	03/01/21	1,827	244	2/1/2021	AA	215,000	217,470
EXXON MOBIL	417,187	2.22%	2.20%	05/16/16	03/01/21	1,750	244	2/1/2021	AA	410,000	414,711
EXXON MOBIL CORP	48,463	2.40%	2.32%	11/26/18	03/06/22	1,196	614	1/6/2022	AA	50,000	51,546
EXXON MOBIL CORP	121,205	2.40%	2.32%	11/26/18	03/06/22	1,196	614	1/6/2022	AA	125,000	128,864
GENERAL DYNAMICS	297,867	3.00%	2.93%	05/21/18	05/11/21	1,086	315		A	300,000	306,927
GENERAL DYNAMICS	327,707	3.00%	2.93%	05/08/18	05/11/21	1,099	315		A	330,000	337,620
GOLDMAN SACHS GROUP	304,479	3.00%	2.94%	10/03/19	04/26/22	936	665	4/26/2021	BBB+	300,000	305,808
HERSHEY COMPANY	174,879	3.10%	3.03%	05/04/18	05/15/21	1,107	319		A	175,000	179,330
HOME DEPOT INC	64,822	3.25%	3.10%	11/27/18	03/01/22	1,190	609		A	65,000	68,238
HONEYWELL	94,904	2.15%	2.08%	07/30/19	08/08/22	1,105	769	7/8/2022	A	95,000	98,413
IBM CREDIT CORP	540,694	2.20%	2.12%	11/29/17	09/08/22	1,744	800	8/8/2022	A	550,000	569,976
JOHN DEERE MTN	64,956	2.30%	2.26%	06/04/19	06/07/21	734	342		A	65,000	66,110
JOHN DEERE MTN	74,928	3.20%	3.08%	01/04/19	01/10/22	1,102	559		A	75,000	78,205
JOHN DEERE MTN	99,918	0.70%	0.70%	06/01/20	07/05/23	1,129	1,100		A	100,000	100,353
JOHN DEERE MTN	164,888	2.88%	2.82%	03/08/18	03/12/21	1,100	255		A	165,000	167,947
JOHN DEERE MTN	233,125	2.65%	2.57%	04/09/18	01/06/22	1,368	555		A	237,000	244,842
JOHN DEERE MTN	358,516	2.80%	2.75%	05/24/17	03/04/21	1,380	247		A	350,000	355,845
JPMORGAN CHASE CO	425,000	3.51%	3.42%	06/11/18	06/18/22	1,468	718	6/18/2021	A-	425,000	436,484
JPMORGAN CHASE CO	495,175	2.97%	2.88%	02/09/18	01/15/23	1,801	929	1/15/2022	A-	500,000	517,735
MERCK CO INC	148,467	2.40%	2.31%	03/13/19	09/15/22	1,282	807	6/15/2022	AA-	150,000	156,140
MERCK CO INC	196,284	2.35%	2.28%	01/14/19	02/10/22	1,123	590		AA-	200,000	206,270
MICROSOFT CORP	119,816	1.55%	1.53%	08/02/16	08/08/21	1,832	404	7/8/2021	AAA	120,000	121,643
MICROSOFT CORP	229,816	2.00%	1.99%	10/29/15	11/03/20	1,832	126	10/3/2020	AAA	230,000	230,936
MICROSOFT CORP	299,685	1.55%	1.53%	08/01/16	08/08/21	1,833	404	7/8/2021	AAA	300,000	304,107
MORGAN STANLEY	223,508	2.75%	2.65%	04/05/19	05/19/22	1,140	688		BBB+	225,000	233,921
NATIONAL RURAL MTN	174,806	2.90%	2.85%	02/21/18	03/15/21	1,118	258		A	175,000	178,183
NATIONAL RURAL MTN	174,846	1.75%	1.71%	01/22/20	01/21/22	730	570		A	175,000	178,778
ORACLE CORP	567,014	1.90%	1.87%	11/29/16	09/15/21	1,751	442	8/15/2021	A	580,000	589,912
PACCAR FINANCIAL MTN	49,931	0.80%	0.80%	06/01/20	06/08/23	1,102	1,073		A+	50,000	50,192
PACCAR FINANCIAL MTN	89,921	2.85%	2.74%	02/22/19	03/01/22	1,103	609		A+	90,000	93,572
PACCAR FINANCIAL MTN	99,946	2.65%	2.54%	05/03/19	05/10/22	1,103	679		A+	100,000	104,225
PACCAR FINANCIAL MTN	124,724	2.15%	2.04%	08/08/19	08/15/24	1,834	1,507		A+	125,000	131,619
PACCAR FINANCIAL MTN	249,878	2.80%	2.76%	02/22/18	03/01/21	1,103	244		A+	250,000	254,008
PACCAR FINANCIAL MTN	449,816	3.40%	3.15%	08/06/18	08/09/23	1,829	1,135		A+	450,000	486,959
PEPSICO INC	109,782	0.75%	0.74%	04/29/20	05/01/23	1,097	1,035		A+	110,000	111,001
PFIZER INC	99,994	2.80%	2.69%	03/04/19	03/11/22	1,103	619		AA-	100,000	104,124
PFIZER INC	184,750	3.00%	2.91%	09/04/18	09/15/21	1,107	442		AA-	185,000	190,944
PNC BANK NA MTN	639,942	2.45%	2.36%	07/25/17	07/28/22	1,829	758	6/28/2022	A	640,000	664,128
STATE STREET CORP	314,836	1.95%	1.92%	05/16/16	05/19/21	1,829	323		A	315,000	319,520
TOYOTA MOTOR MTN	221,634	2.60%	2.52%	01/02/19	01/11/22	1,105	560		A+	225,000	231,946
TOYOTA MOTOR MTN	245,985	2.60%	2.52%	03/09/18	01/11/22	1,404	560		A+	250,000	257,718
TOYOTA MOTOR MTN	287,535	2.60%	2.52%	05/16/18	01/11/22	1,336	560		A+	295,000	304,107
TOYOTA MOTOR MTN	304,808	2.65%	2.56%	04/09/19	04/12/22	1,099	651		A+	305,000	315,956
UNILEVER CAPITAL	348,212	2.75%	2.70%	03/19/18	03/22/21	1,099	265		A+	350,000	356,167
US BANCORP MTN	152,981	3.00%	2.88%	07/24/19	03/15/22	965	623	2/15/2022	A+	150,000	156,512
US BANK NA MTN	613,690	2.05%	1.94%	01/16/20	01/21/25	1,832	1,666	12/20/2024	AA-	615,000	649,661
VISA INC	222,032	2.15%	2.07%	05/22/19	09/15/22	1,212	807	8/15/2022	AA-	225,000	233,820
WALMART INC	194,990	3.13%	3.04%	06/21/18	06/23/21	1,098	358		AA	195,000	200,435
WALT DISNEY CO MTN	223,882	2.30%	2.27%	05/22/19	02/12/21	632	227		A-	225,000	227,500

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2020

DESCRIPTION	BOOK VALUE 6/30/2020	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 6/30/2020
WALT DISNEY COMPANY	39,913	1.65%	1.61%	09/03/19	09/01/22	1,094	793		A-	40,000	40,931
TOTAL AND AVERAGES	19,663,181	2.45%	2.37%			1,260	664			19,712,000	20,380,260

ASSET BACKED SECURITIES

ALLY AUTO	6,755	1.74%	1.74%	05/16/17	09/15/21	1,583	442		AAA	6,756	6,760
ALLY AUTO	52,200	2.35%	2.33%	01/23/18	06/15/22	1,604	715		AAA	52,204	52,550
ALLY AUTO	124,978	1.84%	1.81%	12/04/19	06/17/24	1,657	1,448		AAA	125,000	127,429
ALLY AUTO	174,979	2.91%	2.84%	02/05/19	09/15/23	1,683	1,172		N/A	175,000	179,519
BMW VEHICLE LEASE	66,083	3.26%	0.00%	10/10/18	07/20/21	1,014	385		AAA	66,092	66,595
BMW VEHICLE LEASE	129,981	2.84%	0.00%	03/12/19	11/22/21	986	510		AAA	130,000	131,450
CAPITAL ONE MULTI	449,887	1.72%	1.67%	08/28/19	08/15/24	1,814	1,507		AAA	450,000	462,515
CAPITAL ONE PRIME	124,975	2.51%	2.45%	05/21/19	11/15/23	1,639	1,233		AAA	125,000	128,273
CARMAX AUTO OWNER	93,957	3.13%	3.06%	07/18/18	06/15/23	1,793	1,080		AAA	93,970	96,001
CARMAX AUTO OWNER	99,980	1.89%	1.84%	01/14/20	12/16/24	1,798	1,630		AAA	100,000	102,885
CARMAX AUTO OWNER	114,988	2.68%	2.60%	04/09/19	03/15/24	1,802	1,354		AAA	115,000	118,575
DISCOVER CARD	224,952	1.89%	0.00%	10/24/19	10/15/24	1,818	1,568		N/A	225,000	232,506
FIFTH THIRD AUTO	74,984	2.64%	2.57%	04/30/19	12/15/23	1,690	1,263		AAA	75,000	76,933
FORD CREDIT AUTO	64,308	3.03%	2.99%	05/17/18	11/15/22	1,643	868		AAA	64,319	65,209
FORD CREDIT AUTO	102,033	3.19%	0.00%	09/18/18	12/15/21	1,184	533		N/A	102,042	102,742
FORD CREDIT AUTO	139,989	2.90%	0.00%	02/20/19	05/15/22	1,180	684		AAA	140,000	141,848
FORD CREDIT AUTO	199,989	1.87%	1.82%	11/19/19	03/15/24	1,578	1,354		AAA	200,000	205,094
FORD CREDIT AUTO	299,950	2.78%	2.70%	03/19/19	09/15/23	1,641	1,172		N/A	300,000	309,288
GM FINANCIAL	45,489	3.18%	0.00%	09/18/18	06/21/21	1,007	356		AAA	45,493	45,726
GM FINANCIAL	99,976	1.84%	1.79%	01/08/20	09/16/24	1,713	1,539		AAA	100,000	102,336
GM FINANCIAL	99,989	2.03%	0.00%	08/06/19	06/20/22	1,049	720		AAA	100,000	101,381
GM FINANCIAL	132,285	3.02%	2.96%	07/12/18	05/16/23	1,769	1,050		AAA	132,316	135,172
GM FINANCIAL	274,970	2.97%	2.91%	01/08/19	11/16/23	1,773	1,234		N/A	275,000	281,053
GM FINANCIAL	124,980	2.98%	0.00%	02/13/19	12/20/21	1,041	538		AAA	125,000	126,325
HONDA AUTO	41,483	1.72%	1.72%	12/27/17	07/21/21	1,302	386		N/A	41,765	41,828
HONDA AUTO	99,876	1.68%	1.68%	04/27/18	08/15/21	1,206	411		AAA	101,453	101,731
HONDA AUTO	124,997	2.83%	2.75%	02/19/19	03/20/23	1,490	993		AAA	125,000	128,425
HONDA AUTO	159,987	0.82%	0.81%	05/18/20	07/15/24	1,519	1,476		AAA	160,000	161,072
HONDA AUTO	174,969	1.83%	1.78%	11/19/19	01/18/24	1,521	1,297		AAA	175,000	179,536
HONDA AUTO	316,805	2.95%	2.90%	08/21/18	08/22/22	1,462	783		N/A	316,848	322,406
HONDA AUTO	349,997	1.78%	1.74%	08/20/19	08/15/23	1,456	1,141		AAA	350,000	357,196
HYUNDAI AUTO	104,678	2.79%	2.76%	04/10/18	07/15/22	1,557	745		AAA	104,694	105,860
HYUNDAI AUTO	124,984	2.66%	2.59%	04/03/19	06/15/23	1,534	1,080		AAA	125,000	128,156
HYUNDAI AUTO	174,992	1.94%	1.89%	10/29/19	02/15/24	1,570	1,325		AAA	175,000	179,370
HYUNDAI AUTO	254,997	3.20%	3.14%	12/04/18	12/15/22	1,472	898		AAA	255,000	260,118
JOHN DEERE OWNER	11,473	1.82%	1.82%	07/11/17	10/15/21	1,557	472		N/A	11,474	11,495
JOHN DEERE OWNER	15,096	1.82%	1.82%	07/11/17	10/15/21	1,557	472		N/A	15,097	15,125
JOHN DEERE OWNER	44,572	2.66%	2.64%	02/21/18	04/18/22	1,517	657		N/A	44,575	44,877
JOHN DEERE OWNER	66,858	2.66%	2.64%	02/21/18	04/18/22	1,517	657		N/A	66,862	67,315
JOHN DEERE OWNER	179,962	2.21%	2.17%	07/16/19	12/15/23	1,613	1,263		N/A	180,000	183,265
JOHN DEERE OWNER	259,984	1.10%	1.09%	03/04/20	08/15/24	1,625	1,507		N/A	260,000	262,202
JOHN DEERE OWNER	359,201	2.91%	2.84%	06/24/20	07/17/23	1,118	1,112		N/A	350,000	359,156
JOHN DEERE OWNER	360,098	3.08%	3.03%	07/18/18	11/15/22	1,581	868		N/A	360,126	365,891
MERCEDES BENZ AUTO	124,996	3.10%	0.00%	01/23/19	11/15/21	1,027	503		AAA	125,000	126,211
MERCEDES BENZ AUTO	185,604	3.03%	2.98%	07/17/18	01/17/23	1,645	931		AAA	185,612	188,735
MERCEDES BENZ AUTO	224,964	2.00%	0.00%	11/13/19	10/17/22	1,069	839		AAA	225,000	228,384
MERCEDES BENZ AUTO	262,143	3.21%	0.00%	11/15/18	09/15/21	1,035	442		AAA	262,149	264,220
NISSAN AUTO	68,823	1.75%	1.75%	08/16/17	10/15/21	1,521	472		N/A	68,827	68,996
NISSAN AUTO	219,988	1.93%	1.88%	10/16/19	07/15/24	1,734	1,476		AAA	220,000	226,120
NISSAN AUTO	299,955	2.90%	2.82%	02/05/19	10/16/23	1,714	1,203		N/A	300,000	308,988
NISSAN AUTO	369,980	1.93%	1.88%	10/16/19	07/15/24	1,734	1,476		AAA	370,000	380,293
NISSAN AUTO LEASE	99,993	2.76%	0.00%	04/09/19	03/15/22	1,071	623		AAA	100,000	101,505
NISSAN AUTO LEASE	111,218	3.25%	0.00%	10/16/18	09/15/21	1,065	442		AAA	111,228	112,050
NISSAN AUTO LEASE	119,993	2.27%	0.00%	07/16/19	07/15/22	1,095	745		AAA	120,000	121,762
NISSAN AUTO REC TR	149,996	0.00%	0.00%	06/23/20	07/15/24	1,483	1,476		AAA	150,000	150,078
TOYOTA AUTO	174,999	1.91%	1.87%	08/06/19	09/15/23	1,501	1,172		AAA	175,000	178,689
TOYOTA AUTO	177,534	2.96%	2.92%	05/09/18	09/15/22	1,590	807		AAA	177,536	180,242
TOYOTA AUTO	199,957	3.18%	3.10%	10/31/18	03/15/23	1,596	988		AAA	200,000	205,160
TOYOTA AUTO	224,984	1.92%	1.87%	11/05/19	01/16/24	1,533	1,295		AAA	225,000	230,891
VERIZON OWNER TRUST	99,988	1.85%	0.00%	01/21/20	07/22/24	1,644	1,483		AAA	100,000	102,624
VERIZON OWNER TRUST	209,984	1.94%	0.00%	10/01/19	04/22/24	1,665	1,392		AAA	210,000	215,424
VERIZON OWNER TRUST	239,982	1.94%	0.00%	10/01/19	04/22/24	1,665	1,392		AAA	240,000	246,199
VOLKSWAGEN AUTO LO	299,987	3.25%	3.17%	11/15/18	04/20/23	1,617	1,024		AAA	300,000	307,116

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2020

DESCRIPTION	BOOK VALUE 6/30/2020	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 6/30/2020
VOLKSWAGON AUTO	109,998	1.99%	0.00%	10/01/19	11/21/22	1,147	874		AAA	110,000	111,861
TOTAL AND AVERAGES	10,522,732	2.39%	1.63%			1,481	984			10,516,438	10,728,737

SUPRANATIONALS

HSBC HOLDINGS PLC	577,962	3.95%	3.68%	08/28/19	05/18/24	1,725	1,418	5/18/2023	A-	550,000	591,091
INTER AMER BK M T N	324,890	0.50%	0.50%	04/17/20	05/24/23	1,132	1,058		AAA	325,000	326,924
INTER AMER DEV BK	239,170	1.75%	1.70%	03/23/18	09/14/22	1,636	806		AAA	250,000	258,098
INTER AMER DEV BK	493,825	1.75%	1.70%	09/26/17	09/14/22	1,814	806		AAA	500,000	516,195
INTER AMER DEV BK	913,875	2.13%	2.07%	01/10/17	01/18/22	1,834	567		N/A	915,000	940,464
INTL BK M T N	329,030	2.25%	2.23%	01/18/18	01/25/21	1,103	209		AAA	330,000	333,581
INTL FINANCE MTN	419,685	2.64%	2.60%	03/12/18	03/09/21	1,093	252		N/A	420,000	426,040
ROYAL BANK OF MTN	599,688	2.25%	2.14%	12/05/19	11/01/24	1,793	1,585		A	600,000	631,296
TORONTO DOMINION MTN	572,153	3.25%	3.00%	03/26/19	03/11/24	1,812	1,350		A	565,000	615,257
TOTAL AND AVERAGES	4,470,278	2.27%	2.18%			1,549	895			4,455,000	4,638,946

TOTAL CASH & INVESTMENT PORTFOLIO	248,991,992									248,850,840	252,366,043
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IRREVOCABLE TRUST (Included for Information - not included in the City's Cash & Investment Portfolio)

US BANK MUTUAL FUND (PARS/OPEB - PENSION ASSETS)	19,514,661	12.22%	12.22%							19,514,661	21,374,148
TOTAL AND AVERAGES	19,514,661	12.22%	12.22%							19,514,661	21,374,148



PMIA/LAIF Performance Report as of 07/23/20



PMIA Average Monthly Effective Yields⁽¹⁾

Jun	1.217
May	1.363
Apr	1.648

Quarterly Performance Quarter Ended 06/30/20

LAIF Apportionment Rate ⁽²⁾ :	1.36
LAIF Earnings Ratio ⁽²⁾ :	0.000037106682614
LAIF Fair Value Factor ⁽¹⁾ :	1.004912795
PMIA Daily ⁽¹⁾ :	1.08%
PMIA Quarter to Date ⁽¹⁾ :	1.41%
PMIA Average Life ⁽¹⁾ :	191

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 06/30/20 \$101.0 billion

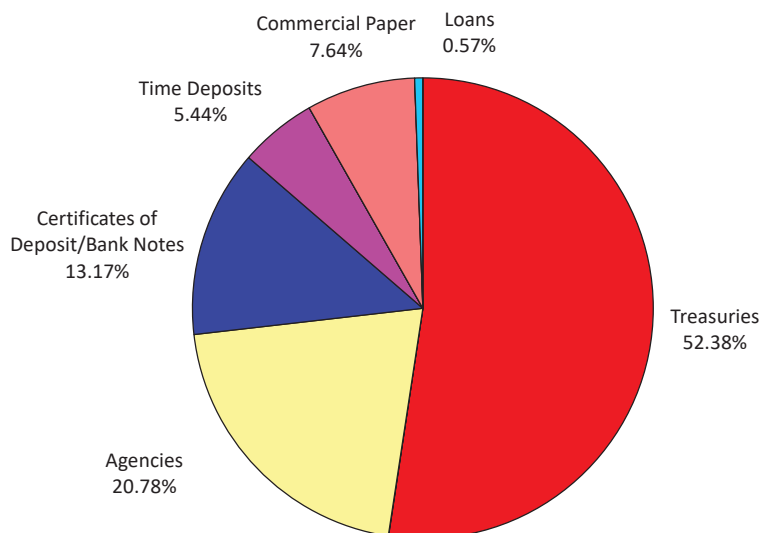


Chart does not include 0.02% of mortgages. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA 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 loan pursuant to Public Utility Code 3288 (a).

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

City of Alameda

Period Ending June 30, 2020

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





Chandler Asset Management - Account Profile

Investment Objectives

The investment objectives of the City of Alameda are first, to provide safety of principal; second, to provide adequate liquidity to meet all requirements that may be reasonably anticipated; and third, to earn a rate of return that is commensurate with the first two objectives. The City's finance staff invests in LAIF and in other short-term securities for liquidity; our mandate is to invest in longer-term assets for portfolio growth and income.

Chandler Asset Management Performance Objective

Our performance objective for the City of Alameda is to earn a return that equals or exceeds the return on an index of 1-5 Year Treasury and Agency securities over time.

Strategy

In order to achieve these objectives, we invest in high quality fixed income securities consistent with the investment policy and California Government Code.

City of Alameda

Assets managed by Chandler Asset Management are in full compliance with state law and with the Client's investment policy.

Category	Standard	Comment
Treasury Bills and Notes	5 years maximum	<i>Complies</i>
Agencies	75% maximum; 25% max per issuer; 5 years max maturity	<i>Complies</i>
Municipal Securities	"A" or better by a NRSRO (except City's own bonds); 5% max issuer; 5 years max maturity	<i>Complies</i>
Banker's Acceptances	A1/P1 rated; 30% maximum; 5% max per issuer; 180 days max maturity	<i>Complies</i>
Commercial Paper	A1/P1 rated by a NRSRO; "A" or higher rated for issuer debt by Moody's or S&P; 25% maximum; 5% max per issuer; 270 days max maturity	<i>Complies</i>
CDs-non-negotiable (including CDARs)	30% maximum (combined with NCDs); 5% max per issuer; 3 years max maturity	<i>Complies</i>
Negotiable CDs (NCDs)	No rating for CDs up to FDIC insured amount; A-1/A or better for amounts greater than FDIC insured amount; 30% maximum (combined with CDARs); 5% max per issuer; 5 years max maturity	<i>Complies</i>
Time Deposits	5 years max maturity	<i>Complies</i>
Medium Term Notes	A-rated; 30% maximum; 5% max per issuer; 5 years max maturity; If a corporate note is downgraded by either Moody's or S&P below the required quality, the City's policy is to review the credit situation and make a determination as to whether to sell or retain such corporate note	<i>Complies</i>
Money Market Fund	Highest rating by two NRSROs; 20% maximum; 10% max per issuer	<i>Complies</i>
Asset Backed Securities	"AA" or better by a NRSRO; "A" or better for issuer debt by a NRSRO; 10% maximum; 5 years max maturity	<i>Complies</i>
Supranationals	"AA" or better by a NRSRO; 10% maximum; USD denominated senior unsecured unsubordinated obligations issued by: IBRD; IFC, IADB; 5 years max maturity	<i>Complies</i>
LAIF	\$65 million-max program limit	<i>Complies</i>
Repurchase Agreements/ Reverse Repurchase Agreement	Prohibited	<i>Complies</i>
Mortgage Backed Securities (MBS) & CMOs	Prohibited	<i>Complies</i>
Options and Futures contracts	Prohibited	<i>Complies</i>
Coal Industry	Prohibited	<i>Complies</i>
Wells Fargo issuer	Prohibited	<i>Complies</i>
Manufacturers of cigarettes, alcohol, or gambling products	Prohibits investment if: 51% of gross revenues from category activities	<i>Complies</i>
Maximum maturity	5 years	<i>Complies</i>

Note: all securities managed by Chandler Asset Management are held at US Bank for safekeeping.

Portfolio Characteristics

As of June 30, 2020

City of Alameda

	6/30/2020		3/31/2020
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.66	2.76	2.77
Average Modified Duration	2.55	2.53	2.54
Average Purchase Yield	n/a	2.03%	2.13%
Average Market Yield	0.20%	0.37%	0.93%
Average Quality**	AAA	AA/Aa1	AA/Aa1
Total Market Value		50,913,556	50,209,784

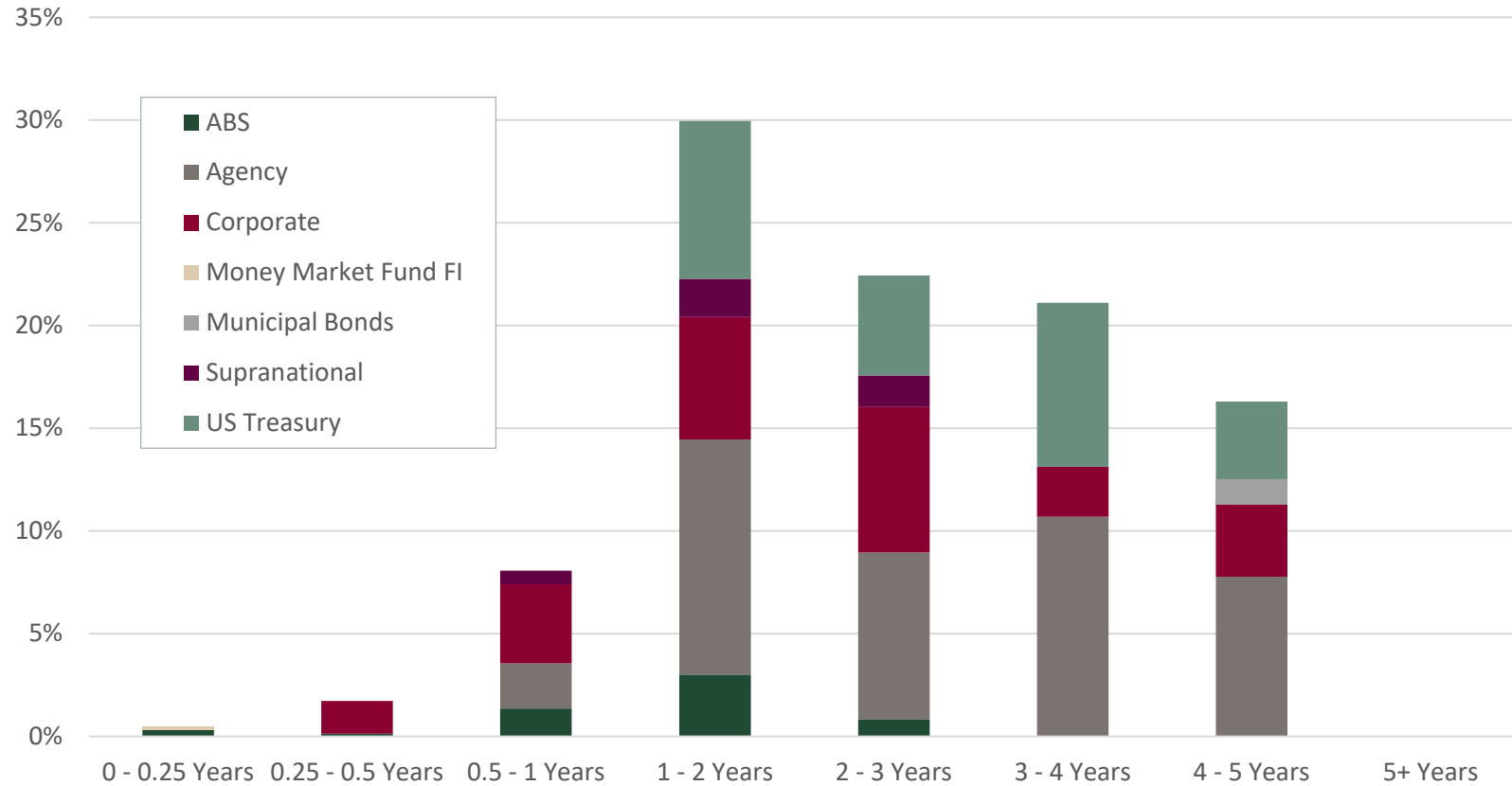
*ICE BAML 1-5 Year US Treasury/Agency Index

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Duration Allocation

As of June 30, 2020

City of Alameda



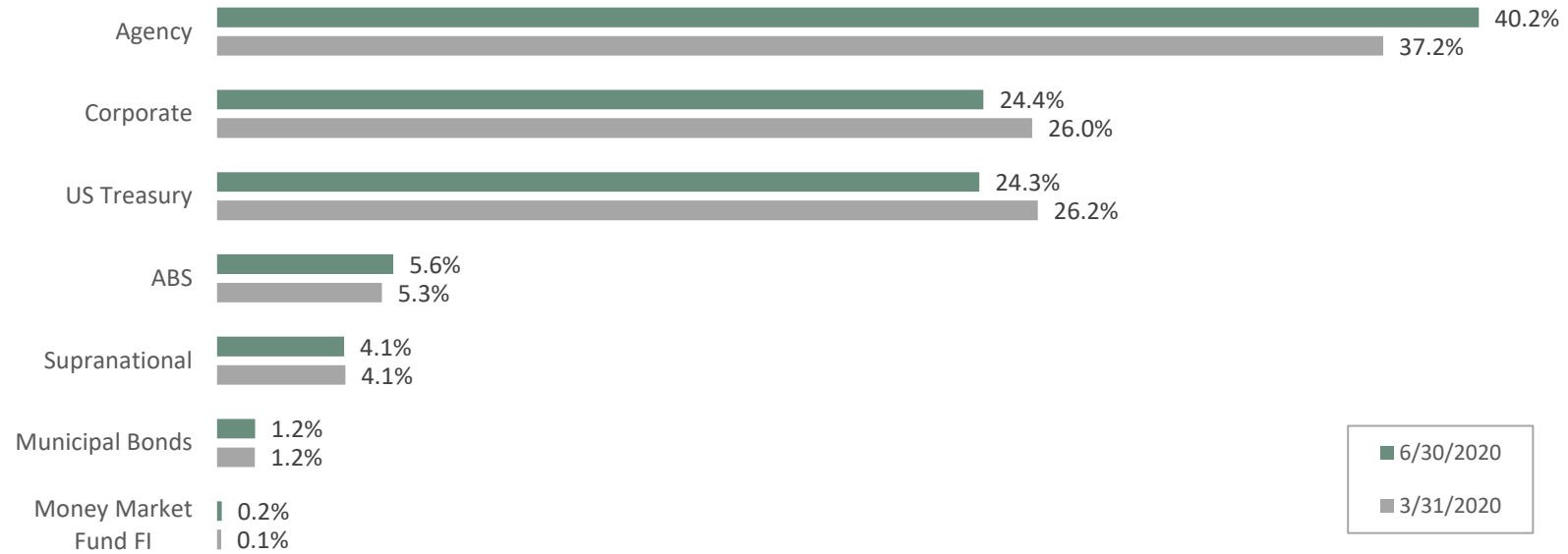
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
06/30/20	0.5%	1.7%	8.1%	29.9%	22.4%	21.1%	16.3%	0.0%

Portfolio Allocation & Duration Changes

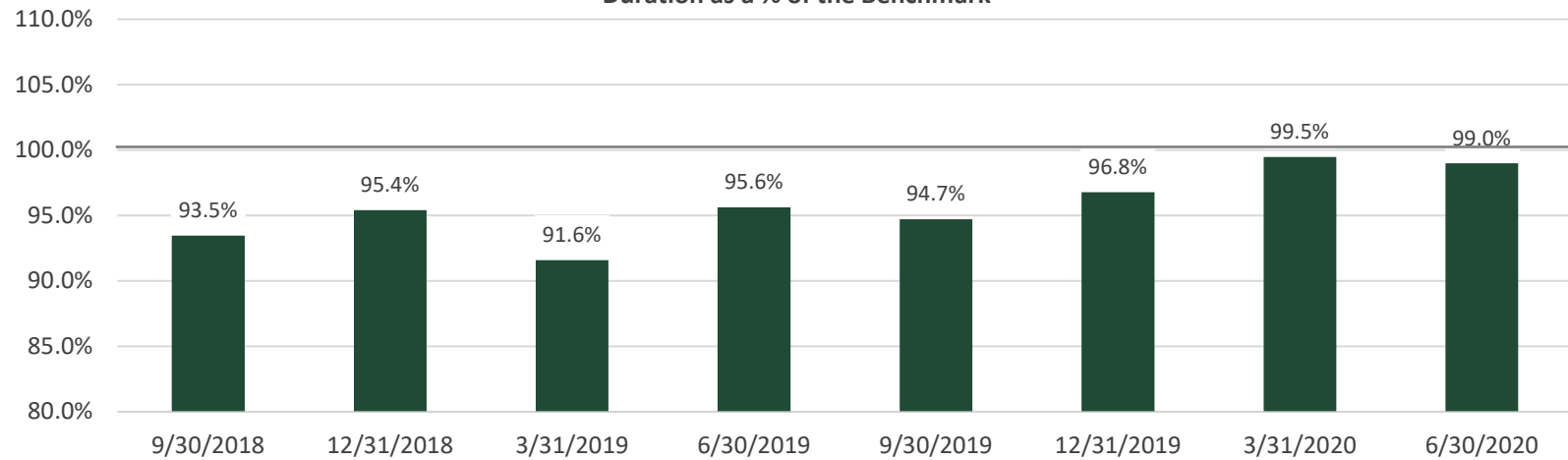
As of June 30, 2020

City of Alameda

Portfolio Allocation



Duration as a % of the Benchmark



Benchmark: ICE BAML 1-5 Year US Treasury/Agency Index

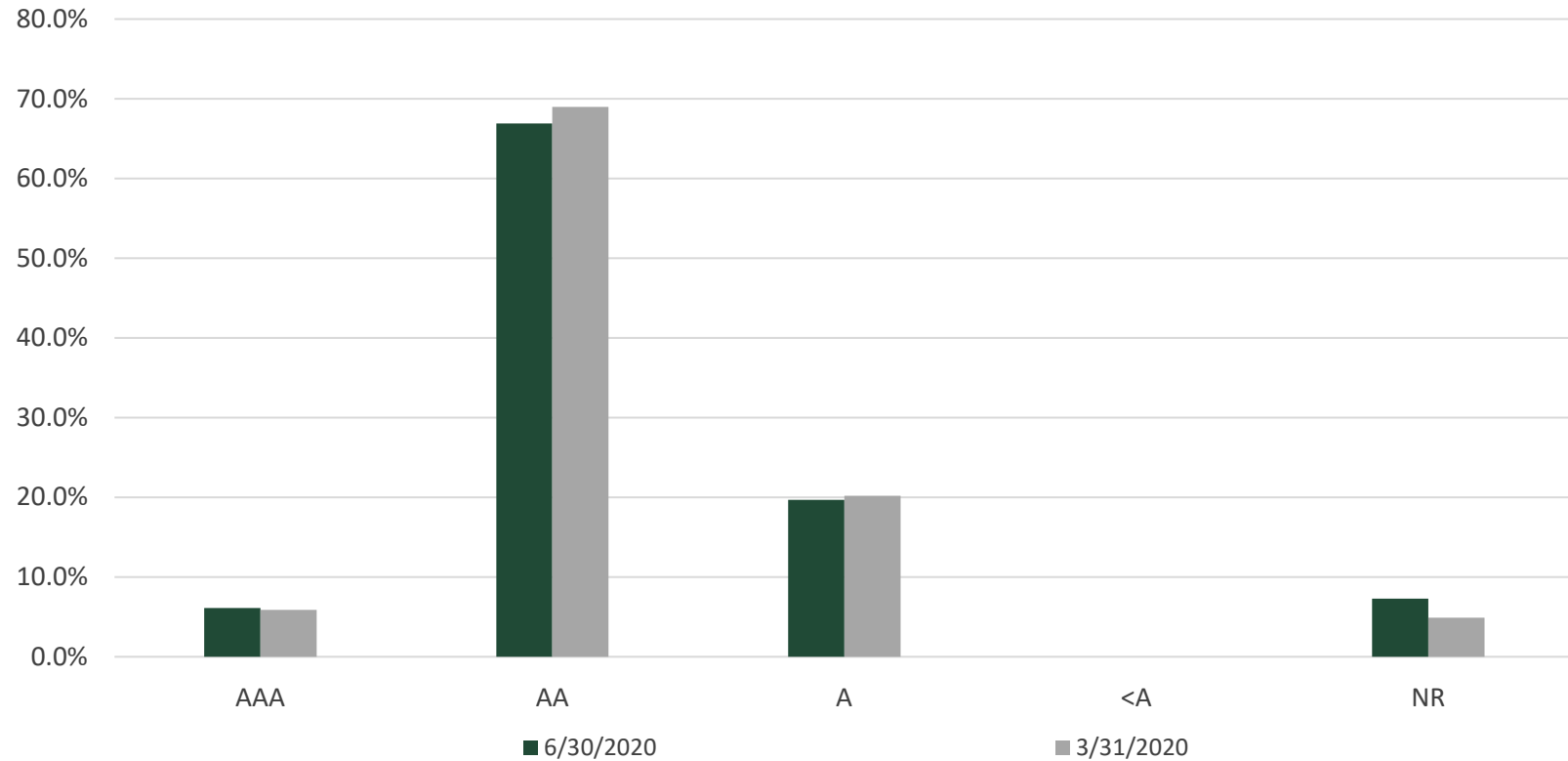
City of Alameda – Account #270

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	24.30%
Federal National Mortgage Association	Agency	20.10%
Federal Home Loan Bank	Agency	12.25%
Federal Home Loan Mortgage Corp	Agency	7.87%
Inter-American Dev Bank	Supranational	3.39%
John Deere ABS	ABS	2.46%
Honda ABS	ABS	1.93%
Honda Motor Corporation	Corporate	1.33%
PNC Financial Services Group	Corporate	1.32%
Microsoft	Corporate	1.30%
US Bancorp	Corporate	1.29%
Bank of America Corp	Corporate	1.27%
General Dynamics Corp	Corporate	1.27%
Bank of New York	Corporate	1.26%
Exxon Mobil Corp	Corporate	1.25%
Royal Bank of Canada	Corporate	1.24%
Paccar Financial	Corporate	1.23%
State of California	Municipal Bonds	1.22%
Toronto Dominion Holdings	Corporate	1.22%
Deere & Company	Corporate	1.19%
HSBC Holdings PLC	Corporate	1.17%
Oracle Corp	Corporate	1.17%
Chubb Corporation	Corporate	1.13%
IBM Corp	Corporate	1.13%
Toyota Motor Corp	Corporate	1.12%
JP Morgan Chase & Co	Corporate	1.03%
Caterpillar Inc	Corporate	0.99%
Apple Inc	Corporate	0.90%
Nissan ABS	ABS	0.75%
International Finance Corp	Supranational	0.66%
State Street Bank	Corporate	0.63%
Verizon Owner Trust	ABS	0.48%
Fidelity Institutional Govt Money Market Fund	Money Market Fund FI	0.15%
TOTAL		100.00%

Quality Distribution

As of June 30, 2020

City of Alameda June 30, 2020 vs. March 31, 2020



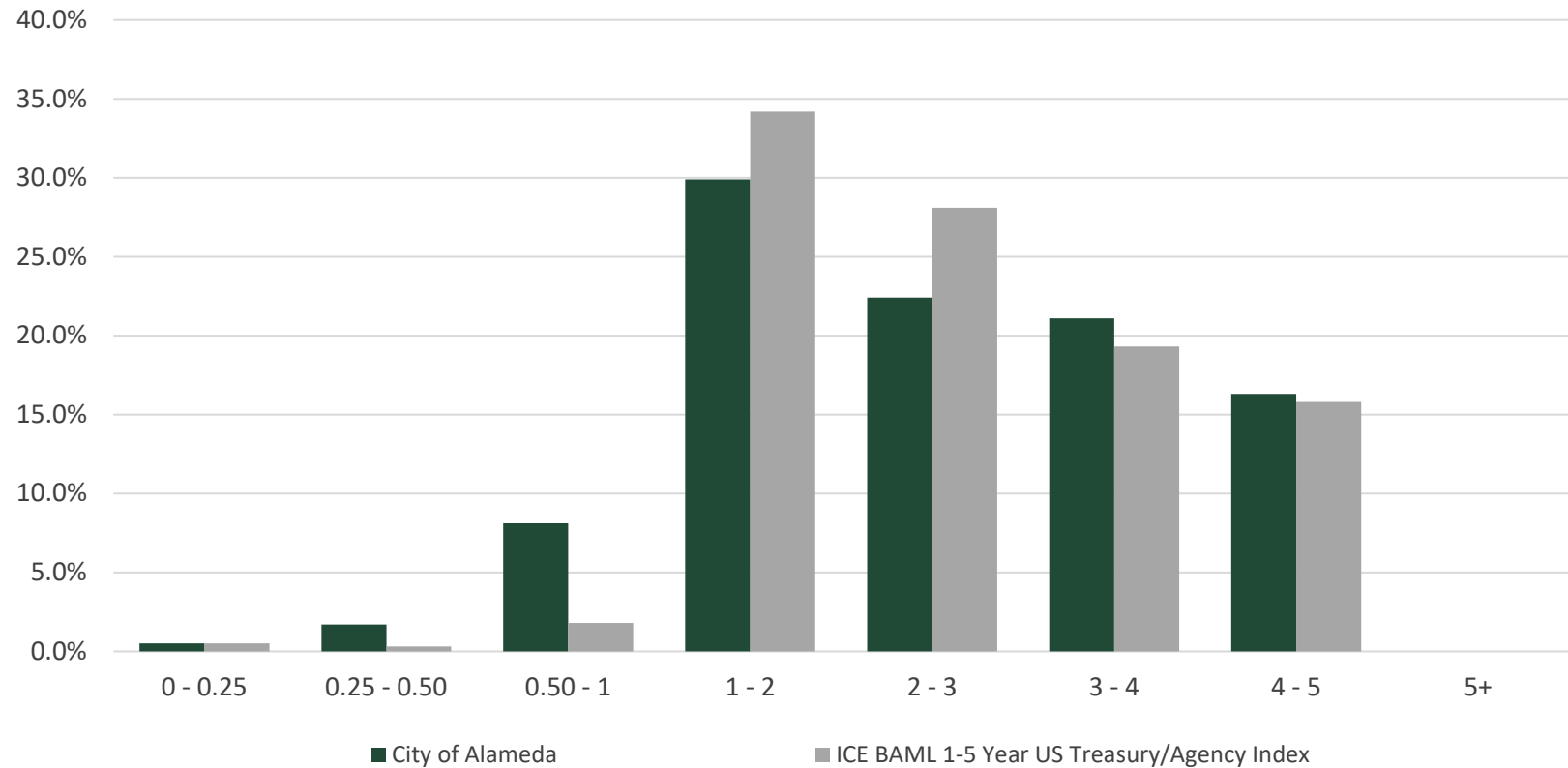
	AAA	AA	A	<A	NR
06/30/20	6.1%	66.9%	19.7%	0.0%	7.3%
03/31/20	5.9%	69.0%	20.2%	0.0%	4.9%

Source: S&P Ratings

Duration Distribution

As of June 30, 2020

City of Alameda Portfolio Compared to the Benchmark as of June 30, 2020



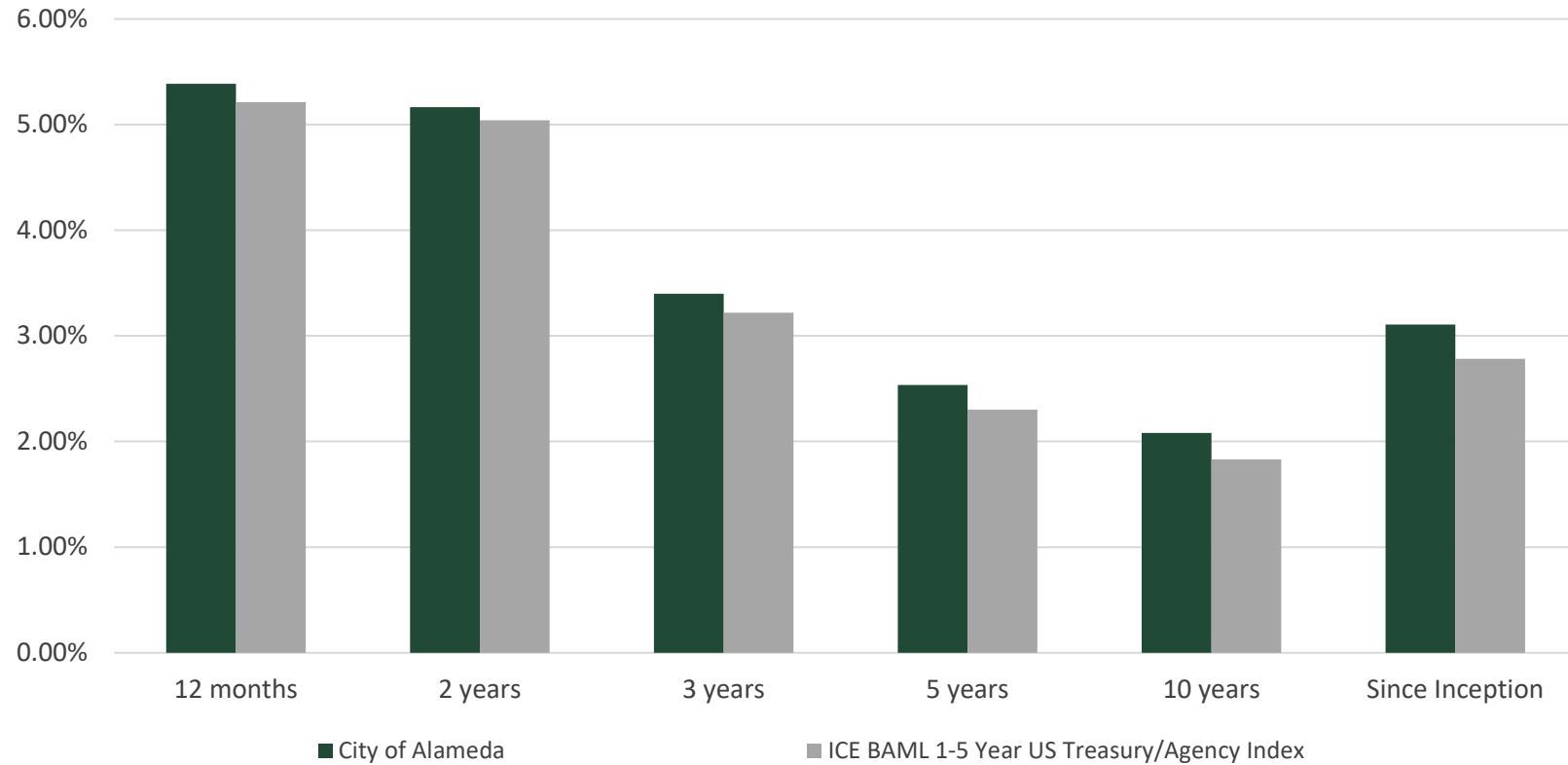
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	0.5%	1.7%	8.1%	29.9%	22.4%	21.1%	16.3%	0.0%
Benchmark*	0.5%	0.3%	1.8%	34.2%	28.1%	19.3%	15.8%	0.0%

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

Investment Performance

As of June 30, 2020

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

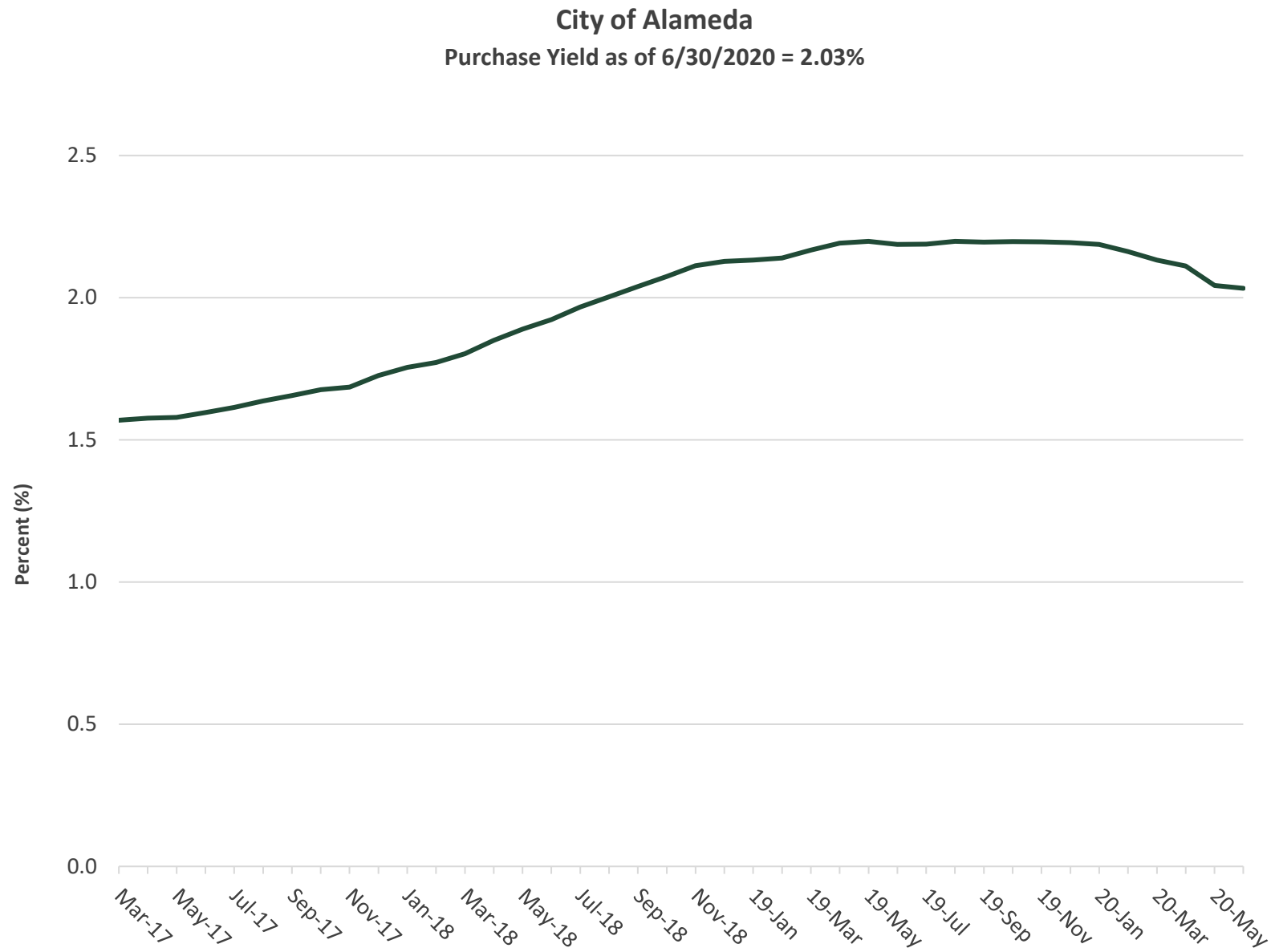


TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
City of Alameda	1.40%	5.39%	5.17%	3.40%	2.53%	2.08%	3.11%
ICE BAML 1-5 Year US Treasury/Agency Index	0.30%	5.21%	5.04%	3.22%	2.30%	1.83%	2.78%

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.

Historical Average Purchase Yield

As of June 30, 2020





Chandler Asset Management - Portfolio Holdings

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
43814TAC6	Honda Auto Receivables Trust 2017-1 A3 1.720% Due 07/21/2021	41,764.90	12/27/2017 2.11%	41,482.66 41,681.31	100.15 0.33%	41,828.53 19.95	0.08% 147.22	Aaa / NR AAA	1.06 0.12
43811BAC8	Honda Auto Receivables Trust 2017-2 A3 1.680% Due 08/16/2021	101,453.22	04/27/2018 2.62%	99,875.94 100,914.80	100.27 0.29%	101,730.62 75.75	0.20% 815.82	Aaa / AAA NR	1.13 0.20
47788BAD6	John Deere Owner Trust 2017-B A3 1.820% Due 10/15/2021	11,473.59	07/11/2017 1.83%	11,472.75 11,473.33	100.19 0.54%	11,495.34 9.28	0.02% 22.01	Aaa / NR AAA	1.29 0.15
47788CAC6	John Deere Owner Trust 2018-A A3 2.660% Due 04/18/2022	66,862.45	02/21/2018 2.68%	66,857.65 66,860.36	100.68 0.74%	67,315.03 79.05	0.13% 454.67	Aaa / NR AAA	1.80 0.35
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.950% Due 08/22/2022	316,848.01	08/21/2018 2.98%	316,804.54 316,824.65	101.75 0.22%	322,404.24 259.64	0.63% 5,579.59	Aaa / NR AAA	2.15 0.64
47788EAC2	John Deere Owner Trust 2018-B A3 3.080% Due 11/15/2022	360,125.59	07/18/2018 3.10%	360,098.29 360,110.55	101.60 0.33%	365,890.10 492.97	0.72% 5,779.55	Aaa / NR AAA	2.38 0.58
47789JAD8	John Deere Owner Trust 2019-A A3 2.910% Due 07/17/2023	350,000.00	06/24/2020 1.26%	359,201.17 359,159.95	102.62 0.53%	359,154.60 452.67	0.71% (5.35)	Aaa / NR AAA	3.05 1.08
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	350,000.00	08/20/2019 1.79%	349,997.10 349,997.90	102.06 0.55%	357,194.60 276.89	0.70% 7,196.70	Aaa / AAA NR	3.13 1.64
477870AC3	John Deere Owner Trust 2019-B A3 2.210% Due 12/15/2023	180,000.00	07/16/2019 2.23%	179,961.79 179,969.96	101.81 0.88%	183,265.38 176.80	0.36% 3,295.42	Aaa / NR AAA	3.46 1.35
92348AAA3	Verizon Owner Trust 2019-C A1A 1.940% Due 04/22/2024	240,000.00	10/01/2019 1.95%	239,981.50 239,984.48	102.58 0.32%	246,199.68 142.27	0.48% 6,215.20	NR / AAA AAA	3.81 1.73
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	370,000.00	10/16/2019 1.94%	369,980.46 369,983.31	102.78 0.48%	380,292.66 317.38	0.75% 10,309.35	Aaa / AAA NR	4.04 1.89
43813DAC2	Honda Auto Receivables 2020-2 A3 0.820% Due 07/15/2024	160,000.00	05/18/2020 0.83%	159,987.41 159,987.70	100.67 0.52%	161,071.68 58.31	0.32% 1,083.98	Aaa / AAA NR	4.04 2.18
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	260,000.00	03/04/2020 1.11%	259,984.11 259,985.21	100.85 0.74%	262,200.90 127.11	0.52% 2,215.69	Aaa / NR AAA	4.13 2.32
TOTAL ABS		2,808,527.76	2.03%	2,815,685.37 2,816,933.51	0.48%	2,860,043.36 2,488.07	5.62% 43,109.85	Aaa / AAA Aaa	3.12 1.33
Agency									
3135G0K69	FNMA Note 1.250% Due 05/06/2021	700,000.00	06/29/2016 1.18%	702,380.00 700,415.26	100.90 0.19%	706,300.70 1,336.81	1.39% 5,885.44	Aaa / AA+ AAA	0.85 0.85
3135G0U35	FNMA Note 2.750% Due 06/22/2021	400,000.00	06/28/2018 2.70%	400,592.00 400,193.53	102.49 0.20%	409,940.80 275.00	0.81% 9,747.27	Aaa / AA+ AAA	0.98 0.97

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3130A8QS5	FHLB Note 1.125% Due 07/14/2021	465,000.00	10/04/2016	460,703.40	100.98	469,535.15	0.93%	Aaa / AA+	1.04
			1.33%	464,067.67	0.18%	2,426.72	5,467.48	AAA	1.03
3137EAEC9	FHLMC Note 1.125% Due 08/12/2021	930,000.00	Various	922,175.20	101.06	939,891.48	1.85%	Aaa / AA+	1.12
			1.30%	928,224.26	0.17%	4,039.69	11,667.22	AAA	1.11
3135G0N82	FNMA Note 1.250% Due 08/17/2021	925,000.00	Various	921,777.35	101.19	936,026.00	1.85%	Aaa / AA+	1.13
			1.32%	924,253.05	0.19%	4,303.82	11,772.95	AAA	1.12
3135G0Q89	FNMA Note 1.375% Due 10/07/2021	485,000.00	10/27/2016	482,046.35	101.50	492,265.79	0.97%	Aaa / AA+	1.27
			1.50%	484,242.36	0.19%	1,556.04	8,023.43	AAA	1.26
3130AF5B9	FHLB Note 3.000% Due 10/12/2021	1,000,000.00	11/29/2018	1,002,520.00	103.60	1,035,999.00	2.05%	Aaa / AA+	1.28
			2.91%	1,001,126.42	0.19%	6,583.33	34,872.58	NR	1.26
3135G0S38	FNMA Note 2.000% Due 01/05/2022	925,000.00	04/25/2017	928,376.25	102.74	950,347.78	1.88%	Aaa / AA+	1.52
			1.92%	926,089.30	0.19%	9,044.44	24,258.48	AAA	1.48
3135G0T45	FNMA Note 1.875% Due 04/05/2022	945,000.00	06/19/2017	944,857.31	102.95	972,890.73	1.92%	Aaa / AA+	1.76
			1.88%	944,947.57	0.20%	4,232.81	27,943.16	AAA	1.73
3130A3KM5	FHLB Note 2.500% Due 12/09/2022	255,000.00	08/28/2018	251,646.75	105.26	268,422.44	0.53%	Aaa / AA+	2.44
			2.83%	253,088.45	0.33%	389.58	15,333.99	NR	2.38
3135G0T94	FNMA Note 2.375% Due 01/19/2023	950,000.00	04/11/2018	935,997.00	105.64	1,003,603.75	1.99%	Aaa / AA+	2.56
			2.71%	942,512.45	0.16%	10,153.13	61,091.30	AAA	2.47
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	945,000.00	05/05/2020	944,603.10	100.26	947,455.11	1.86%	Aaa / AA+	2.85
			0.39%	944,623.07	0.28%	531.56	2,832.04	AAA	2.83
3135G04Q3	FNMA Note 0.250% Due 05/22/2023	935,000.00	05/20/2020	932,185.65	99.90	934,018.25	1.84%	NR / AA+	2.89
			0.35%	932,288.46	0.29%	253.23	1,729.79	AAA	2.88
3137EAEN5	FHLMC Note 2.750% Due 06/19/2023	900,000.00	07/20/2018	895,482.00	107.49	967,378.50	1.90%	Aaa / AA+	2.97
			2.86%	897,269.53	0.22%	825.00	70,108.97	AAA	2.87
313383YJ4	FHLB Note 3.375% Due 09/08/2023	550,000.00	10/29/2018	557,221.50	109.77	603,730.60	1.20%	Aaa / AA+	3.19
			3.08%	554,741.02	0.29%	5,826.56	48,989.58	NR	3.02
3135G0U43	FNMA Note 2.875% Due 09/12/2023	905,000.00	09/12/2018	901,289.50	108.37	980,758.46	1.94%	Aaa / AA+	3.20
			2.96%	902,623.98	0.25%	7,877.90	78,134.48	AAA	3.06
3130A0F70	FHLB Note 3.375% Due 12/08/2023	750,000.00	12/28/2018	770,820.00	110.37	827,796.75	1.63%	Aaa / AA+	3.44
			2.77%	764,492.01	0.34%	1,617.19	63,304.74	AAA	3.27
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	950,000.00	04/29/2019	950,066.50	107.22	1,018,585.25	2.01%	Aaa / AA+	3.69
			2.37%	950,050.46	0.40%	7,082.12	68,534.79	NR	3.53
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	1,000,000.00	Various	1,042,678.20	109.71	1,097,125.01	2.16%	Aaa / AA+	3.96
			1.97%	1,033,977.33	0.40%	1,357.63	63,147.68	NR	3.77
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	800,000.00	09/13/2019	841,432.00	110.42	883,324.00	1.75%	Aaa / AA+	4.21
			1.79%	834,867.39	0.37%	6,900.00	48,456.61	AAA	3.96

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3135G0W66	FNMA Note 1.625% Due 10/15/2024	355,000.00	10/17/2019 1.66%	354,392.95 354,478.48	105.08 0.43%	373,016.61 1,217.85	0.74% 18,538.13	Aaa / AA+ AAA	4.30 4.14
3135G0X24	FNMA Note 1.625% Due 01/07/2025	965,000.00	Various 1.18%	984,823.65 983,545.17	105.35 0.43%	1,016,659.35 7,448.59	2.01% 33,114.18	Aaa / AA+ AAA	4.53 4.34
3137EAEPO	FHLMC Note 1.500% Due 02/12/2025	1,090,000.00	02/13/2020 1.52%	1,089,160.70 1,089,224.16	104.78 0.45%	1,142,111.81 6,222.08	2.26% 52,887.65	Aaa / NR AAA	4.62 4.45
3135G03U5	FNMA Note 0.625% Due 04/22/2025	860,000.00	04/22/2020 0.67%	858,228.40 858,294.45	100.81 0.45%	866,966.00 1,000.35	1.70% 8,671.55	NR / AA+ AAA	4.81 4.73
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	540,000.00	06/17/2020 0.54%	538,882.20 538,889.55	100.04 0.49%	540,206.28 90.00	1.06% 1,316.73	NR / AA+ AAA	4.97 4.90
TOTAL Agency		19,525,000.00	1.82%	19,614,337.96 19,608,525.38	0.29%	20,384,355.60 92,591.43	40.22% 775,830.22	Aaa / AA+ Aaa	2.86 2.77
Corporate									
594918BG8	Microsoft Callable Note Cont. 10/3/2020 2.000% Due 11/03/2020	230,000.00	10/29/2015 2.02%	229,816.00 229,987.41	100.41 0.42%	230,937.02 741.11	0.46% 949.61	Aaa / AAA AA+	0.35 0.26
00440EAT4	Chubb INA Holdings Inc Callable Note Cont 10/3/2020 2.300% Due 11/03/2020	570,000.00	02/06/2017 2.16%	572,684.70 570,189.46	100.48 0.43%	572,753.67 2,112.17	1.13% 2,564.21	A3 / A A	0.35 0.26
30231GAV4	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due 03/01/2021	625,000.00	Various 1.97%	632,187.30 625,999.72	101.15 0.50%	632,183.75 4,629.16	1.25% 6,184.03	Aa1 / AA NR	0.67 0.66
24422ESL4	John Deere Capital Corp Note 2.800% Due 03/04/2021	350,000.00	05/24/2017 2.12%	358,515.50 351,524.61	101.67 0.33%	355,845.00 3,185.00	0.71% 4,320.39	A2 / A A	0.68 0.67
369550BE7	General Dynamics Corp Note 3.000% Due 05/11/2021	630,000.00	Various 3.25%	625,573.50 628,725.06	102.31 0.32%	644,545.44 2,625.00	1.27% 15,820.38	A2 / A NR	0.86 0.86
857477AV5	State Street Bank Note 1.950% Due 05/19/2021	315,000.00	05/16/2016 1.96%	314,836.20 314,971.12	101.44 0.33%	319,521.51 716.63	0.63% 4,550.39	A1 / A AA-	0.88 0.88
594918BP8	Microsoft Callable Note Cont 7/8/2021 1.550% Due 08/08/2021	420,000.00	Various 1.57%	419,501.40 419,889.96	101.37 0.21%	425,749.80 2,585.91	0.84% 5,859.84	Aaa / AAA AA+	1.11 1.01
68389XBK0	Oracle Corp Callable Note Cont 8/15/2021 1.900% Due 09/15/2021	580,000.00	11/29/2016 2.40%	567,013.80 576,723.73	101.71 0.38%	589,912.20 3,244.78	1.17% 13,188.47	A3 / A A-	1.21 1.11
24422ETL3	John Deere Capital Corp Note 2.650% Due 01/06/2022	237,000.00	04/09/2018 3.12%	233,125.05 235,428.46	103.31 0.46%	244,842.57 3,053.02	0.49% 9,414.11	A2 / A A	1.52 1.48
89236TDP7	Toyota Motor Credit Corp Note 2.600% Due 01/11/2022	545,000.00	Various 3.21%	533,520.03 540,268.75	103.09 0.57%	561,824.15 6,691.38	1.12% 21,555.40	A1 / A+ A+	1.53 1.49

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.450% Due 07/28/2022	640,000.00	07/25/2017 2.45%	639,942.40 639,976.12	103.77 0.55%	664,128.64 6,664.00	1.32% 24,152.52	A2 / A A+	2.08 1.93
44932HAC7	IBM Credit Corp Note 2.200% Due 09/08/2022	550,000.00	11/29/2017 2.58%	540,694.00 545,731.63	103.63 0.53%	569,975.45 3,798.06	1.13% 24,243.82	A2 / A NR	2.19 2.13
48128BAB7	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due 01/15/2023	500,000.00	02/09/2018 3.19%	495,175.00 497,508.29	103.55 0.66%	517,734.00 6,852.11	1.03% 20,225.71	A2 / A- AA-	2.55 1.49
037833AK6	Apple Inc Note 2.400% Due 05/03/2023	430,000.00	11/28/2018 3.54%	410,129.70 417,253.48	105.71 0.38%	454,540.10 1,662.67	0.90% 37,286.62	Aa1 / AA+ NR	2.84 2.75
02665WCJ8	American Honda Finance Note 3.450% Due 07/14/2023	180,000.00	07/11/2018 3.49%	179,688.60 179,810.84	107.60 0.91%	193,671.72 2,880.75	0.39% 13,860.88	A3 / A- NR	3.04 2.86
69371RP59	Paccar Financial Corp Note 3.400% Due 08/09/2023	450,000.00	08/06/2018 3.41%	449,815.50 449,885.42	108.21 0.72%	486,959.40 6,035.00	0.97% 37,073.98	A1 / A+ NR	3.11 2.94
06406RAJ6	Bank of NY Mellon Corp Note 3.450% Due 08/11/2023	585,000.00	05/16/2019 2.79%	600,385.50 596,319.90	108.58 0.66%	635,210.55 7,848.75	1.26% 38,890.65	A1 / A AA-	3.12 2.94
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	440,000.00	10/03/2018 3.64%	439,639.20 439,763.68	108.63 0.94%	477,969.36 3,588.75	0.95% 38,205.68	A3 / A- NR	3.28 3.09
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	600,000.00	03/06/2019 3.02%	602,442.00 601,798.03	106.90 0.94%	641,377.20 6,863.33	1.27% 39,579.17	A2 / A- A+	3.68 2.55
89114QCB2	Toronto Dominion Bank Note 3.250% Due 03/11/2024	565,000.00	03/26/2019 2.97%	572,152.90 570,331.08	108.90 0.80%	615,257.88 5,610.76	1.22% 44,926.80	Aa3 / A AA-	3.70 3.48
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.950% Due 05/18/2024	550,000.00	08/28/2019 2.20%	577,962.00 572,996.03	107.47 1.30%	591,087.75 2,594.93	1.17% 18,091.72	A2 / A- A+	3.88 2.73
69371RQ25	Paccar Financial Corp Note 2.150% Due 08/15/2024	125,000.00	08/08/2019 2.20%	124,723.75 124,772.29	105.30 0.84%	131,619.25 1,015.28	0.26% 6,846.96	A1 / A+ NR	4.13 3.93
78015K7C2	Royal Bank of Canada Note 2.250% Due 11/01/2024	600,000.00	12/05/2019 2.26%	599,688.00 599,723.75	105.22 1.02%	631,296.00 2,250.00	1.24% 31,572.25	A2 / A AA	4.34 4.13
14913Q3B3	Caterpillar Finl Service Note 2.150% Due 11/08/2024	475,000.00	01/28/2020 1.91%	480,082.50 479,636.62	106.13 0.72%	504,109.90 1,503.51	0.99% 24,473.28	A3 / A A	4.36 4.16
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	615,000.00	01/16/2020 2.10%	613,690.05 613,806.20	105.64 0.77%	649,660.79 5,603.33	1.29% 35,854.59	A1 / AA- AA-	4.56 4.25
TOTAL Corporate		11,807,000.00	2.63%	11,812,984.58 11,823,021.64	0.64%	12,342,713.10 94,355.39	24.43% 519,691.46	A1 / A+ A+	2.47 2.20

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Money Market Fund FI									
316175603	Fidelity Institutional Government MMKT Fund #657	78,403.58	Various 0.01%	78,403.58 78,403.58	1.00 0.01%	78,403.58 0.00	0.15% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund FI		78,403.58	0.01%	78,403.58	0.01%	78,403.58 0.00	0.15% 0.00	Aaa / AAA NR	0.00 0.00
Municipal Bonds									
13063DRK6	California St Taxable GO 2.400% Due 10/01/2024	580,000.00	10/16/2019 1.91%	593,322.60 591,468.96	106.69 0.80%	618,784.60 3,480.00	1.22% 27,315.64	Aa2 / AA- AA	4.26 4.04
TOTAL Municipal Bonds		580,000.00	1.91%	593,322.60 591,468.96	0.80%	618,784.60 3,480.00	1.22% 27,315.64	Aa2 / AA- AA	4.26 4.04
Supranational									
45950KCM0	International Finance Corp Note 2.250% Due 01/25/2021	330,000.00	01/18/2018 2.35%	329,029.80 329,815.87	101.09 0.34%	333,580.50 3,217.50	0.66% 3,764.63	Aaa / AAA NR	0.57 0.56
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	915,000.00	01/10/2017 2.15%	913,874.55 914,651.15	102.78 0.32%	940,467.20 8,803.70	1.86% 25,816.05	Aaa / NR AAA	1.55 1.52
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	750,000.00	Various 2.27%	732,995.00 741,914.69	103.24 0.28%	774,295.50 3,901.04	1.53% 32,380.81	Aaa / AAA AAA	2.21 2.16
TOTAL Supranational		1,995,000.00	2.23%	1,975,899.35 1,986,381.71	0.31%	2,048,343.20 15,922.24	4.05% 61,961.49	Aaa / AAA Aaa	1.64 1.60
US Treasury									
912828T34	US Treasury Note 1.125% Due 09/30/2021	875,000.00	11/09/2016 1.48%	860,203.13 871,219.96	101.19 0.17%	885,390.63 2,474.39	1.74% 14,170.67	Aaa / AA+ AAA	1.25 1.24
912828F96	US Treasury Note 2.000% Due 10/31/2021	1,000,000.00	01/27/2017 1.94%	1,002,620.54 1,000,735.56	102.44 0.17%	1,024,375.00 3,369.57	2.02% 23,639.44	Aaa / AA+ AAA	1.34 1.32
912828J43	US Treasury Note 1.750% Due 02/28/2022	975,000.00	03/13/2017 2.14%	957,369.47 969,090.71	102.61 0.19%	1,000,403.63 5,702.96	1.98% 31,312.92	Aaa / AA+ AAA	1.67 1.64
912828XG0	US Treasury Note 2.125% Due 06/30/2022	950,000.00	08/15/2017 1.82%	963,473.89 955,524.45	103.91 0.17%	987,108.90 54.86	1.94% 31,584.45	Aaa / AA+ AAA	2.00 1.97
912828L24	US Treasury Note 1.875% Due 08/31/2022	500,000.00	09/26/2017 1.87%	500,216.52 500,095.20	103.68 0.17%	518,418.00 3,133.49	1.02% 18,322.80	Aaa / AA+ AAA	2.17 2.12
912828L57	US Treasury Note 1.750% Due 09/30/2022	925,000.00	10/17/2017 1.99%	914,738.28 920,340.23	103.54 0.17%	957,772.75 4,068.99	1.89% 37,432.52	Aaa / AA+ AAA	2.25 2.21

Holdings Report

As of June 30, 2020

City of Alameda - Account #270

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
912828N30	US Treasury Note 2.125% Due 12/31/2022	950,000.00	01/25/2018 2.46%	935,230.47 942,508.57	104.87 0.17%	996,275.45 54.86	1.96% 53,766.88	Aaa / AA+ AAA	2.50 2.45
912828V23	US Treasury Note 2.250% Due 12/31/2023	450,000.00	06/26/2019 1.78%	459,035.16 457,006.64	107.16 0.20%	482,202.90 27.51	0.95% 25,196.26	Aaa / AA+ AAA	3.50 3.39
912828B66	US Treasury Note 2.750% Due 02/15/2024	900,000.00	04/29/2019 2.31%	917,789.06 913,443.33	109.18 0.21%	982,652.40 9,315.25	1.95% 69,209.07	Aaa / AA+ AAA	3.63 3.45
912828X70	US Treasury Note 2.000% Due 04/30/2024	800,000.00	06/10/2019 1.92%	802,812.50 802,204.31	106.81 0.21%	854,500.00 2,695.65	1.68% 52,295.69	Aaa / AA+ AAA	3.84 3.70
912828XX3	US Treasury Note 2.000% Due 06/30/2024	900,000.00	12/12/2019 1.74%	910,300.78 909,054.27	107.07 0.22%	963,597.60 48.91	1.89% 54,543.33	Aaa / AA+ AAA	4.00 3.87
912828D56	US Treasury Note 2.375% Due 08/15/2024	700,000.00	08/29/2019 1.45%	731,035.16 725,794.12	108.80 0.23%	761,578.30 6,257.21	1.51% 35,784.18	Aaa / AA+ AAA	4.13 3.93
9128283D0	US Treasury Note 2.250% Due 10/31/2024	900,000.00	11/07/2019 1.77%	920,355.47 917,714.52	108.64 0.25%	977,730.30 3,411.68	1.93% 60,015.78	Aaa / AA+ AAA	4.34 4.14
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	900,000.00	03/18/2020 0.81%	913,886.72 913,087.48	104.01 0.26%	936,070.20 3,384.17	1.85% 22,982.72	Aaa / AA+ AAA	4.67 4.54
TOTAL US Treasury		11,725,000.00	1.83%	11,789,067.15 11,797,819.35	0.20%	12,328,076.06 43,999.50	24.30% 530,256.71	Aaa / AA+ Aaa	2.92 2.83
TOTAL PORTFOLIO		48,518,931.34	2.03%	48,679,700.59 48,702,554.13	0.37%	50,660,719.50 252,836.63	100.00% 1,958,165.37	Aa1 / AA Aaa	2.76 2.53
TOTAL MARKET VALUE PLUS ACCRUALS						50,913,556.13			



Chandler Asset Management - Transactions

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/24/2020	3135G03U5	860,000.00	FNMA Note 0.625% Due: 04/22/2025	99.794	0.67%	858,228.40	0.00	858,228.40	0.00
Purchase	05/07/2020	3137EAER6	945,000.00	FHLMC Note 0.375% Due: 05/05/2023	99.958	0.39%	944,603.10	0.00	944,603.10	0.00
Purchase	05/22/2020	3135G04Q3	935,000.00	FNMA Note 0.25% Due: 05/22/2023	99.699	0.35%	932,185.65	0.00	932,185.65	0.00
Purchase	05/27/2020	43813DAC2	160,000.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	99.992	0.83%	159,987.41	0.00	159,987.41	0.00
Purchase	06/19/2020	3135G04Z3	540,000.00	FNMA Note 0.5% Due: 06/17/2025	99.793	0.54%	538,882.20	0.00	538,882.20	0.00
Purchase	06/26/2020	47789JAD8	350,000.00	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	102.629	1.26%	359,201.17	311.21	359,512.38	0.00
Subtotal			3,790,000.00				3,793,087.93	311.21	3,793,399.14	0.00
TOTAL ACQUISITIONS			3,790,000.00				3,793,087.93	311.21	3,793,399.14	0.00
DISPOSITIONS										
Sale	04/23/2020	912828Q37	290,000.00	US Treasury Note 1.25% Due: 03/31/2021	101.066	1.81%	293,092.58	227.80	293,320.38	4,557.55
Sale	04/23/2020	912828VA5	400,000.00	US Treasury Note 1.125% Due: 04/30/2020	100.031	1.35%	400,125.00	2,163.46	402,288.46	142.64
Sale	05/06/2020	3130A7CV5	770,000.00	FHLB Note 1.375% Due: 02/18/2021	100.946	1.46%	777,284.20	2,293.96	779,578.16	7,774.57
Sale	05/06/2020	912828T34	50,000.00	US Treasury Note 1.125% Due: 09/30/2021	101.316	1.48%	50,658.20	55.33	50,713.53	900.73
Sale	05/21/2020	3135G0J20	430,000.00	FNMA Note 1.375% Due: 02/26/2021	100.933	1.46%	434,011.90	1,396.01	435,407.91	4,254.91

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	06/26/2020	3135G0J20	270,000.00	FNMA Note 1.375% Due: 02/26/2021	100.788	1.46%	272,127.60	1,237.50	273,365.10	2,260.65
Subtotal			2,210,000.00				2,227,299.48	7,374.06	2,234,673.54	19,891.05
Call	05/28/2020	22160KAJ4	225,000.00	Costco Wholesale Corp Callable Note Cont 4/18/2021 2.15% Due: 05/18/2021	101.668	2.00%	228,753.64	134.37	228,888.01	0.00
Subtotal			225,000.00				228,753.64	134.37	228,888.01	0.00
Maturity	05/20/2020	747525AD5	540,000.00	Qualcomm Inc Note 2.25% Due: 05/20/2020	100.000		540,000.00	0.00	540,000.00	0.00
Maturity	06/05/2020	437076BQ4	235,000.00	Home Depot Note 1.8% Due: 06/05/2020	100.000		235,000.00	0.00	235,000.00	0.00
Subtotal			775,000.00				775,000.00	0.00	775,000.00	0.00
TOTAL DISPOSITIONS			3,210,000.00				3,231,053.12	7,508.43	3,238,561.55	19,891.05

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/01/2020	316175603	6,070.67	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	6,070.67	0.00	6,070.67	0.00
Purchase	04/01/2020	316175603	151.29	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	151.29	0.00	151.29	0.00
Purchase	04/05/2020	316175603	8,859.38	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	8,859.38	0.00	8,859.38	0.00
Purchase	04/07/2020	316175603	3,334.38	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	3,334.38	0.00	3,334.38	0.00
Purchase	04/10/2020	316175603	7,975.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	7,975.00	0.00	7,975.00	0.00
Purchase	04/12/2020	316175603	15,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	15,000.00	0.00	15,000.00	0.00
Purchase	04/15/2020	316175603	2,836.30	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	2,836.30	0.00	2,836.30	0.00
Purchase	04/15/2020	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	595.08	0.00	595.08	0.00
Purchase	04/15/2020	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	519.17	0.00	519.17	0.00
Purchase	04/15/2020	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	331.50	0.00	331.50	0.00
Purchase	04/15/2020	316175603	270.11	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	270.11	0.00	270.11	0.00
Purchase	04/15/2020	316175603	23,305.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	23,305.00	0.00	23,305.00	0.00
Purchase	04/15/2020	316175603	5,501.79	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	5,501.79	0.00	5,501.79	0.00
Purchase	04/15/2020	316175603	8,950.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	8,950.00	0.00	8,950.00	0.00
Purchase	04/15/2020	316175603	37,466.36	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	37,466.36	0.00	37,466.36	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	04/20/2020	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	388.00	0.00	388.00	0.00
Purchase	04/21/2020	316175603	17,235.24	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	17,235.24	0.00	17,235.24	0.00
Purchase	04/21/2020	316175603	26,694.91	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	26,694.91	0.00	26,694.91	0.00
Purchase	04/23/2020	316175603	695,608.84	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	695,608.84	0.00	695,608.84	0.00
Purchase	04/24/2020	3135G03U5	860,000.00	FNMA Note 0.625% Due: 04/22/2025	99.794	0.67%	858,228.40	0.00	858,228.40	0.00
Purchase	04/30/2020	316175603	28,125.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	28,125.00	0.00	28,125.00	0.00
Purchase	05/01/2020	316175603	7,012.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,012.50	0.00	7,012.50	0.00
Purchase	05/01/2020	316175603	1.16	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1.16	0.00	1.16	0.00
Purchase	05/03/2020	316175603	14,015.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	14,015.00	0.00	14,015.00	0.00
Purchase	05/06/2020	316175603	830,291.69	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	830,291.69	0.00	830,291.69	0.00
Purchase	05/06/2020	316175603	4,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	4,375.00	0.00	4,375.00	0.00
Purchase	05/07/2020	3137EAER6	945,000.00	FHLMC Note 0.375% Due: 05/05/2023	99.958	0.39%	944,603.10	0.00	944,603.10	0.00
Purchase	05/08/2020	316175603	5,106.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,106.25	0.00	5,106.25	0.00
Purchase	05/11/2020	316175603	9,450.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	9,450.00	0.00	9,450.00	0.00
Purchase	05/15/2020	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	05/15/2020	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/15/2020	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	05/15/2020	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	331.50	0.00	331.50	0.00
Purchase	05/15/2020	316175603	21,497.28	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	21,497.28	0.00	21,497.28	0.00
Purchase	05/15/2020	316175603	5,883.62	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,883.62	0.00	5,883.62	0.00
Purchase	05/15/2020	316175603	10,571.56	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	10,571.56	0.00	10,571.56	0.00
Purchase	05/15/2020	316175603	47,149.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	47,149.17	0.00	47,149.17	0.00
Purchase	05/18/2020	316175603	13,281.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	13,281.25	0.00	13,281.25	0.00
Purchase	05/19/2020	316175603	3,071.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,071.25	0.00	3,071.25	0.00
Purchase	05/20/2020	316175603	540,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	540,000.00	0.00	540,000.00	0.00
Purchase	05/20/2020	316175603	6,075.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,075.00	0.00	6,075.00	0.00
Purchase	05/20/2020	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	05/21/2020	316175603	435,407.91	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	435,407.91	0.00	435,407.91	0.00
Purchase	05/21/2020	316175603	15,768.32	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	15,768.32	0.00	15,768.32	0.00
Purchase	05/21/2020	316175603	23,925.49	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	23,925.49	0.00	23,925.49	0.00
Purchase	05/22/2020	3135G04Q3	935,000.00	FNMA Note 0.25% Due: 05/22/2023	99.699	0.35%	932,185.65	0.00	932,185.65	0.00
Purchase	05/27/2020	43813DAC2	160,000.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	99.992	0.83%	159,987.41	0.00	159,987.41	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/28/2020	316175603	228,888.01	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	228,888.01	0.00	228,888.01	0.00
Purchase	06/01/2020	316175603	1.73	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1.73	0.00	1.73	0.00
Purchase	06/05/2020	316175603	235,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	235,000.00	0.00	235,000.00	0.00
Purchase	06/05/2020	316175603	2,115.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,115.00	0.00	2,115.00	0.00
Purchase	06/08/2020	316175603	12,656.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	12,656.25	0.00	12,656.25	0.00
Purchase	06/09/2020	316175603	3,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,187.50	0.00	3,187.50	0.00
Purchase	06/14/2020	316175603	14,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	14,375.00	0.00	14,375.00	0.00
Purchase	06/15/2020	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	331.50	0.00	331.50	0.00
Purchase	06/15/2020	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	06/15/2020	316175603	65.60	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	65.60	0.00	65.60	0.00
Purchase	06/15/2020	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	06/15/2020	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	06/15/2020	316175603	22,034.13	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	22,034.13	0.00	22,034.13	0.00
Purchase	06/15/2020	316175603	3,112.24	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,112.24	0.00	3,112.24	0.00
Purchase	06/15/2020	316175603	7,280.20	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,280.20	0.00	7,280.20	0.00
Purchase	06/15/2020	316175603	23,534.99	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	23,534.99	0.00	23,534.99	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	06/19/2020	3135G04Z3	540,000.00	FNMA Note 0.5% Due: 06/17/2025	99.793	0.54%	538,882.20	0.00	538,882.20	0.00
Purchase	06/19/2020	316175603	12,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	12,375.00	0.00	12,375.00	0.00
Purchase	06/22/2020	316175603	5,500.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,500.00	0.00	5,500.00	0.00
Purchase	06/22/2020	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	06/22/2020	316175603	15,834.03	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	15,834.03	0.00	15,834.03	0.00
Purchase	06/22/2020	316175603	25,073.95	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	25,073.95	0.00	25,073.95	0.00
Purchase	06/26/2020	316175603	273,365.10	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	273,365.10	0.00	273,365.10	0.00
Purchase	06/26/2020	47789JAD8	350,000.00	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	102.629	1.26%	359,201.17	311.21	359,512.38	0.00
Purchase	06/30/2020	316175603	34,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	34,250.00	0.00	34,250.00	0.00
Subtotal			7,594,893.36				7,597,981.29	311.21	7,598,292.50	0.00
Short Sale	05/27/2020	316175603	-159,987.41	Fidelity Institutional Government MMKT Fund #657	1.000		-159,987.41	0.00	-159,987.41	0.00
Short Sale	06/26/2020	316175603	-359,512.38	Fidelity Institutional Government MMKT Fund #657	1.000		-359,512.38	0.00	-359,512.38	0.00
Subtotal			-519,499.79				-519,499.79	0.00	-519,499.79	0.00
TOTAL ACQUISITIONS			7,075,393.57				7,078,481.50	311.21	7,078,792.71	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Closing Purchase	05/27/2020	316175603	-159,987.41	Fidelity Institutional Government MMKT Fund #657	1.000		-159,987.41	0.00	-159,987.41	0.00
Closing Purchase	06/26/2020	316175603	-359,512.38	Fidelity Institutional Government MMKT Fund #657	1.000		-359,512.38	0.00	-359,512.38	0.00
Subtotal			-519,499.79				-519,499.79	0.00	-519,499.79	0.00
Sale	04/23/2020	912828Q37	290,000.00	US Treasury Note 1.25% Due: 03/31/2021	101.066	1.81%	293,092.58	227.80	293,320.38	4,557.55
Sale	04/23/2020	912828VA5	400,000.00	US Treasury Note 1.125% Due: 04/30/2020	100.031	1.35%	400,125.00	2,163.46	402,288.46	142.64
Sale	04/24/2020	316175603	858,228.40	Fidelity Institutional Government MMKT Fund #657	1.000	0.06%	858,228.40	0.00	858,228.40	0.00
Sale	05/06/2020	3130A7CV5	770,000.00	FHLB Note 1.375% Due: 02/18/2021	100.946	1.46%	777,284.20	2,293.96	779,578.16	7,774.57
Sale	05/06/2020	912828T34	50,000.00	US Treasury Note 1.125% Due: 09/30/2021	101.316	1.48%	50,658.20	55.33	50,713.53	900.73
Sale	05/07/2020	316175603	944,603.10	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	944,603.10	0.00	944,603.10	0.00
Sale	05/21/2020	3135G0J20	430,000.00	FNMA Note 1.375% Due: 02/26/2021	100.933	1.46%	434,011.90	1,396.01	435,407.91	4,254.91
Sale	05/22/2020	316175603	932,185.65	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	932,185.65	0.00	932,185.65	0.00
Sale	05/27/2020	316175603	159,987.41	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	159,987.41	0.00	159,987.41	0.00
Sale	06/19/2020	316175603	538,882.20	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	538,882.20	0.00	538,882.20	0.00
Sale	06/26/2020	3135G0J20	270,000.00	FNMA Note 1.375% Due: 02/26/2021	100.788	1.46%	272,127.60	1,237.50	273,365.10	2,260.65

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	06/26/2020	316175603	359,512.38	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	359,512.38	0.00	359,512.38	0.00
Subtotal			6,003,399.14				6,020,698.62	7,374.06	6,028,072.68	19,891.05
Call	05/28/2020	22160KAJ4	225,000.00	Costco Wholesale Corp Callable Note Cont 4/18/2021 2.15% Due: 05/18/2021	101.668	2.00%	228,753.64	134.37	228,888.01	0.00
Subtotal			225,000.00				228,753.64	134.37	228,888.01	0.00
Paydown	04/15/2020	43811BAC8	23,070.25	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		23,070.25	234.75	23,305.00	0.00
Paydown	04/15/2020	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	04/15/2020	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	04/15/2020	47788BAD6	5,462.54	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		5,462.54	39.25	5,501.79	0.00
Paydown	04/15/2020	47788CAC6	8,743.61	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		8,743.61	206.39	8,950.00	0.00
Paydown	04/15/2020	47788EAC2	36,272.86	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		36,272.86	1,193.50	37,466.36	0.00
Paydown	04/15/2020	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		0.00	270.11	270.11	0.00
Paydown	04/15/2020	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	04/20/2020	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	04/21/2020	43814TAC6	17,105.83	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		17,105.83	129.41	17,235.24	0.00
Paydown	04/21/2020	43815HAC1	25,736.53	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		25,736.53	958.38	26,694.91	0.00
Paydown	05/15/2020	43811BAC8	21,294.83	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		21,294.83	202.45	21,497.28	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	05/15/2020	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	05/15/2020	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	05/15/2020	47788BAD6	5,852.66	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		5,852.66	30.96	5,883.62	0.00
Paydown	05/15/2020	47788CAC6	10,384.55	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		10,384.55	187.01	10,571.56	0.00
Paydown	05/15/2020	47788EAC2	46,048.77	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		46,048.77	1,100.40	47,149.17	0.00
Paydown	05/15/2020	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		0.00	238.33	238.33	0.00
Paydown	05/15/2020	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	05/20/2020	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	05/21/2020	43814TAC6	15,663.43	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		15,663.43	104.89	15,768.32	0.00
Paydown	05/21/2020	43815HAC1	23,030.38	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		23,030.38	895.11	23,925.49	0.00
Paydown	06/15/2020	43811BAC8	21,861.49	Honda Auto Receivables Trust 2017-2 A3 1.68% Due: 08/16/2021	100.000		21,861.49	172.64	22,034.13	0.00
Paydown	06/15/2020	43813DAC2	0.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		0.00	65.60	65.60	0.00
Paydown	06/15/2020	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	06/15/2020	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	06/15/2020	47788BAD6	3,090.15	John Deere Owner Trust 2017-B A3 1.82% Due: 10/15/2021	100.000		3,090.15	22.09	3,112.24	0.00
Paydown	06/15/2020	47788CAC6	7,116.21	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		7,116.21	163.99	7,280.20	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	06/15/2020	47788EAC2	22,552.78	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		22,552.78	982.21	23,534.99	0.00
Paydown	06/15/2020	47789KAC7	0.00	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		0.00	238.33	238.33	0.00
Paydown	06/15/2020	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	06/22/2020	43814TAC6	15,751.59	Honda Auto Receivables Trust 2017-1 A3 1.72% Due: 07/21/2021	100.000		15,751.59	82.44	15,834.03	0.00
Paydown	06/22/2020	43815HAC1	24,235.45	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		24,235.45	838.50	25,073.95	0.00
Paydown	06/22/2020	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
Subtotal			333,273.91				333,273.91	13,857.99	347,131.90	0.00
Maturity	05/20/2020	747525AD5	540,000.00	Qualcomm Inc Note 2.25% Due: 05/20/2020	100.000		540,000.00	0.00	540,000.00	0.00
Maturity	06/05/2020	437076BQ4	235,000.00	Home Depot Note 1.8% Due: 06/05/2020	100.000		235,000.00	0.00	235,000.00	0.00
Subtotal			775,000.00				775,000.00	0.00	775,000.00	0.00
TOTAL DISPOSITIONS			6,817,173.26				6,838,226.38	21,366.42	6,859,592.80	19,891.05
Other Transactions										
Interest	04/01/2020	13063DRK6	580,000.00	California St Taxable GO 2.4% Due: 10/01/2024	0.000		6,070.67	0.00	6,070.67	0.00
Interest	04/05/2020	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	04/07/2020	3135G0Q89	485,000.00	FNMA Note 1.375% Due: 10/07/2021	0.000		3,334.38	0.00	3,334.38	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	04/10/2020	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	04/12/2020	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	04/15/2020	3135G0W66	355,000.00	FNMA Note 1.625% Due: 10/15/2024	0.000		2,836.30	0.00	2,836.30	0.00
Interest	04/30/2020	9128283D0	900,000.00	US Treasury Note 2.25% Due: 10/31/2024	0.000		10,125.00	0.00	10,125.00	0.00
Interest	04/30/2020	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	04/30/2020	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	05/01/2020	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	0.000		7,012.50	0.00	7,012.50	0.00
Interest	05/03/2020	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	05/03/2020	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	05/03/2020	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	05/06/2020	3135G0K69	700,000.00	FNMA Note 1.25% Due: 05/06/2021	0.000		4,375.00	0.00	4,375.00	0.00
Interest	05/08/2020	14913Q3B3	475,000.00	Caterpillar Finl Service Note 2.15% Due: 11/08/2024	0.000		5,106.25	0.00	5,106.25	0.00
Interest	05/11/2020	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	05/18/2020	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

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	05/18/2020	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	05/19/2020	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	05/20/2020	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	06/05/2020	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	06/08/2020	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	06/09/2020	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	06/14/2020	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	06/19/2020	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	06/22/2020	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	06/30/2020	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	06/30/2020	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
Interest	06/30/2020	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	06/30/2020	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			18,560,000.00				219,045.73	0.00	219,045.73	0.00
Dividend	04/01/2020	316175603	72,980.03	Fidelity Institutional Government MMKT Fund #657	0.000		151.29	0.00	151.29	0.00

Transaction Ledger

As of June 30, 2020

City of Alameda - Account #270

March 31, 2020 through June 30, 2020

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Dividend	05/01/2020	316175603	104,911.48	Fidelity Institutional Government MMKT Fund #657	0.000		1.16	0.00	1.16	0.00
Dividend	06/01/2020	316175603	284,965.36	Fidelity Institutional Government MMKT Fund #657	0.000		1.73	0.00	1.73	0.00
Subtotal			462,856.87				154.18	0.00	154.18	0.00
TOTAL Other Transactions			19,022,856.87				219,199.91	0.00	219,199.91	0.00



CITY OF ALAMEDA

Investment Performance Review For the Quarter Ended June 30, 2020

Client Management Team

Monique Spyke, Managing Director

PFM Asset Management LLC

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

PFM - Portfolio Overview

Portfolio Recap

- Following the plunge in the U.S. Treasury yield curve during the first quarter, yields were relatively stable over the second quarter, leading to muted returns for Treasury indexes.
 - Yield spreads on all other asset classes retraced significantly from March's wide levels as unprecedented fiscal and monetary stimulus helped support the economy and financial markets.
 - In stark contrast to the first quarter, allocations to corporates and asset-backed securities (ABS) were strongly additive to performance in the second quarter.
- PFM's strategy for the second quarter encompassed the following:
 - We remained proactive in response to the market effects and uncertainty created by the pandemic. We continued to apply our strong credit process, reassessing every issuer for the short- and intermediate-term impact of the disrupted economy. As financial markets began to normalize during the second quarter, investment-grade issuers on PFM's approved issuer list were carefully vetted, with many issuers gradually reapproved.
 - The portfolio duration was maintained in line with the benchmark—a strategy consistent with high levels of market uncertainty as well as expectations that rates will remain low for a prolonged period. Our neutral duration strategy over the past 18 months has been an important element in sustaining performance as yields draw close to all-time lows.
 - Throughout much of the second quarter, yield spreads on federal agencies were wide and attractive, so we took this opportunity to add allocations back to the sector. As yields began to narrow back to pre-crisis lows, especially in maturities under three years, the portfolio benefited from incremental performance.
 - Both taxable and tax-exempt municipals generated positive excess returns for the quarter as the Fed implemented the Municipal Liquidity Facility to support issuance. This improved liquidity allayed investors' fears regarding public sector finances and triggered an increase in new supply, creating select opportunities to add high-quality issues to the portfolio where permitted.

Portfolio Recap

- Investment grade corporate bonds faced a multitude of uncertainties heading into the second quarter as economies were shut down and companies contended with growing concerns around revenue, profitability, liquidity, and sustainability. Aggressive Fed actions calmed the credit markets and restored liquidity, leading to a sharp tightening of the wide yield spreads from March. This allowed companies to bring a record amount of new issuance to market.
 - A key element to our strategy during the second quarter was to cautiously maintain overall exposure to the credit sector, emphasizing issuers with strong balance sheets and limited overseas exposure.
 - This strategy benefited the portfolio significantly as investment grade corporates significantly outperformed Treasuries during the second quarter and mostly offset the negative underperformance experienced in the first quarter.
- The ABS sector was challenged by many unknowns during the second quarter as high unemployment threatened consumers' ability to make timely payments on credit cards and car loans. The Fed revived a program from 2009 to provide financing to eligible ABS investors, boosting confidence in the sector. In addition, new deals were structured with increased credit enhancements.
 - PFM generally avoided new exposure to ABS during the quarter as risks and uncertainties appeared to outweigh the benefits. The outperformance of existing holdings boosted portfolio performance relative to benchmarks in the second half of the quarter.
- Short-term credit (negotiable CDs) spreads completely reversed the brief, crisis-induced sell-off in March which suppressed the value of most money market instruments. Allocations were reduced in favor of Treasury Bills whose yields ticked up on the back of huge issuance.

Sector Allocation & Compliance

<u>Security Type</u>	<u>Market Value</u>	<u>% of Portfolio</u>	<u>Permitted by Policy</u>	<u>In Compliance</u>
U.S. Treasury	\$17,984,163	38.7%	100%	✓
Federal Agency	\$5,786,570	12.4%	75%	✓
California Municipal Obligations	\$535,358	1.2%	100%	✓
Supranationals	\$753,609	1.6%	10%	✓
Negotiable CDs	\$3,688,769	7.9%	30%	✓
Corporate Notes	\$9,867,417	21.2%	30%	✓
Asset-Backed Securities	\$7,865,682	16.9%	20%	✓
Securities Sub-Total	\$46,481,567	100.0%		
Accrued Interest	\$206,050			
Securities Total	\$46,687,616			
Money Market Fund	\$17,317	<0.1%	20%	✓
Total Investments	\$46,704,933	100.0%		

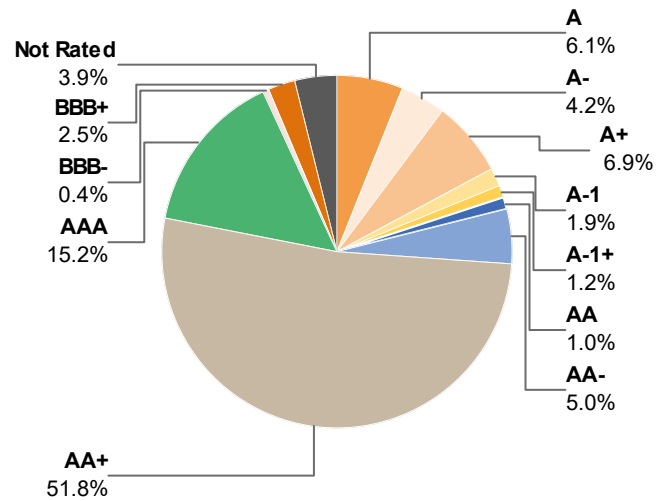
Market values, excluding accrued interest. Detail may not add to total due to rounding. Current investment policy as of June 2019.

Portfolio Statistics

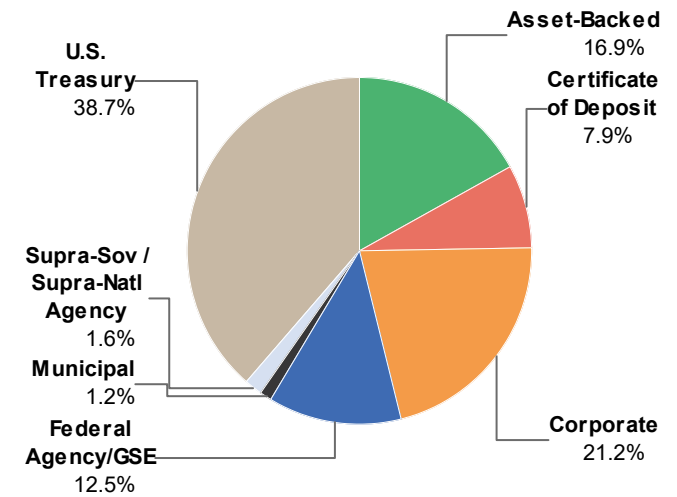
As of June 30, 2020

Par Value:	\$45,382,910
Total Market Value:	\$46,704,933
Security Market Value:	\$46,481,567
Accrued Interest:	\$206,050
Cash:	\$17,317
Amortized Cost:	\$45,386,622
Yield at Market:	0.61%
Yield at Cost:	1.98%
Effective Duration:	1.83 Years
Average Maturity:	2.17 Years
Average Credit: *	AA

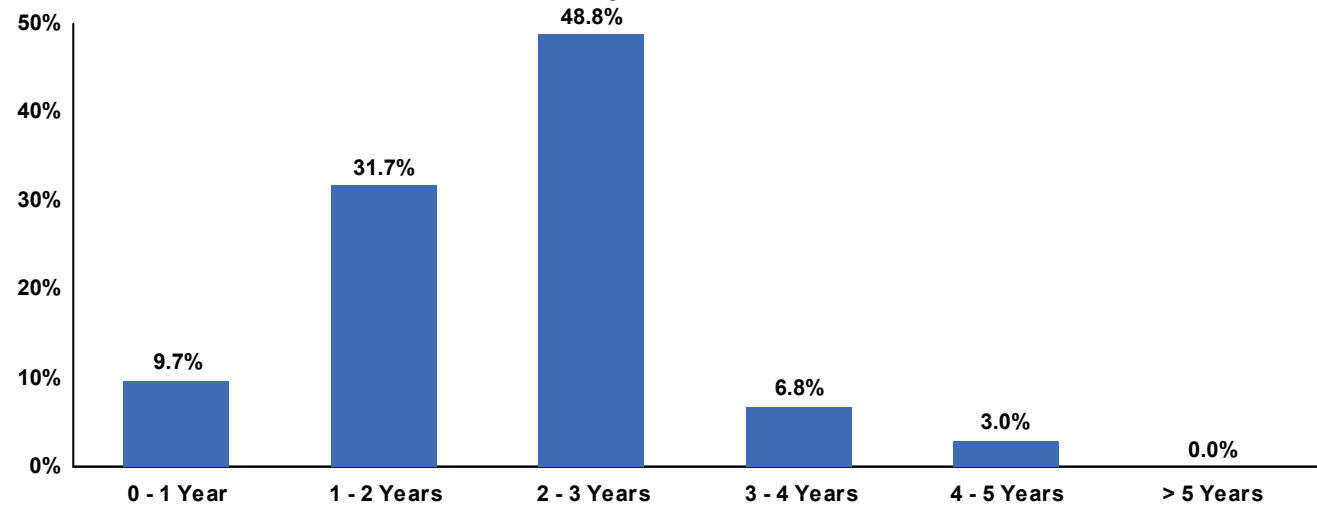
Credit Quality (S&P Ratings)**



Sector Allocation



Maturity Distribution

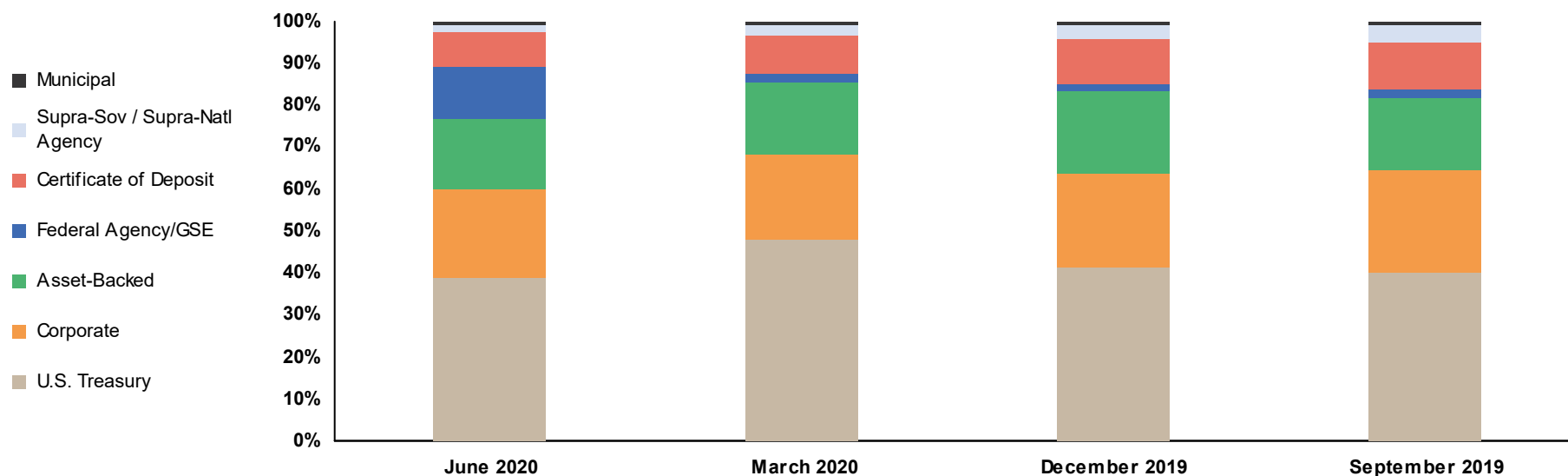


*An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

**Securities held in the City's portfolio are in compliance with California Government Code and the City's investment policy dated June 2019.

Sector Allocation

Sector	June 30, 2020		March 31, 2020		December 31, 2019		September 30, 2019	
	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total
U.S. Treasury	18.0	38.7%	21.9	47.8%	18.7	41.4%	18.0	40.1%
Corporate	9.9	21.2%	9.3	20.2%	10.0	22.2%	10.9	24.4%
Asset-Backed	7.9	16.9%	7.9	17.3%	8.8	19.6%	7.7	17.2%
Federal Agency/GSE	5.8	12.5%	1.0	2.3%	0.9	1.9%	0.9	1.9%
Certificate of Deposit	3.7	7.9%	4.1	8.9%	4.7	10.4%	5.0	11.2%
Supra-Sov / Supra-Natl Agency	0.8	1.6%	1.1	2.4%	1.5	3.4%	1.8	4.1%
Municipal	0.5	1.2%	0.5	1.1%	0.5	1.1%	0.5	1.1%
Total	\$46.5	100.0%	\$45.8	100.0%	\$45.1	100.0%	\$44.9	100.0%

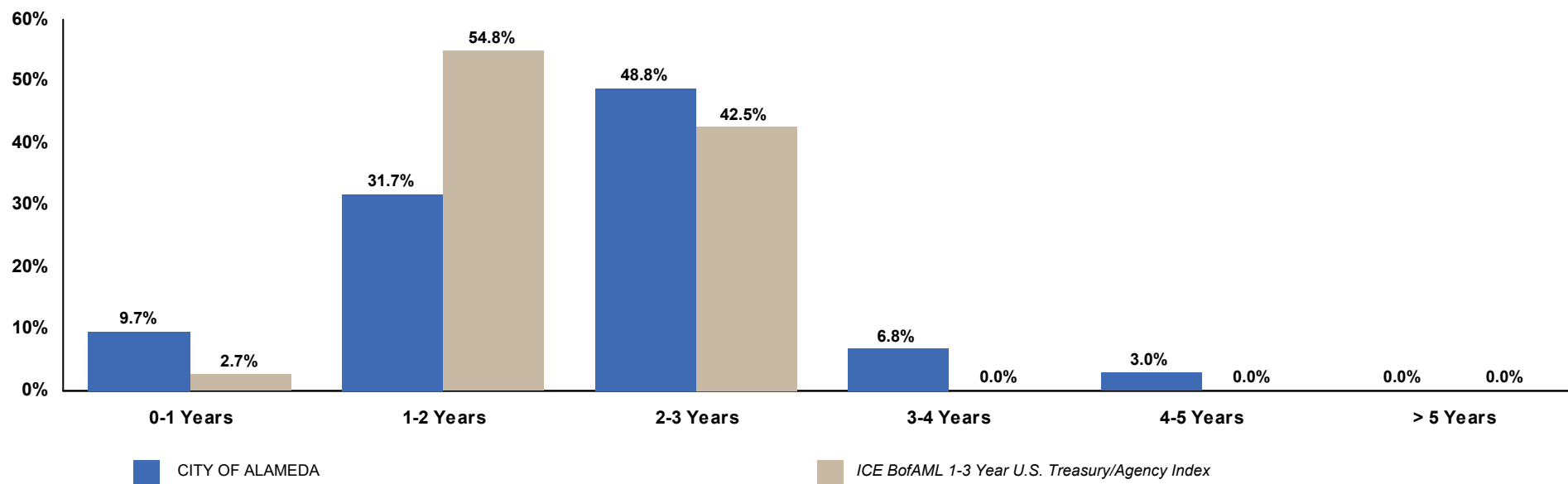


Detail may not add to total due to rounding.

Maturity Distribution

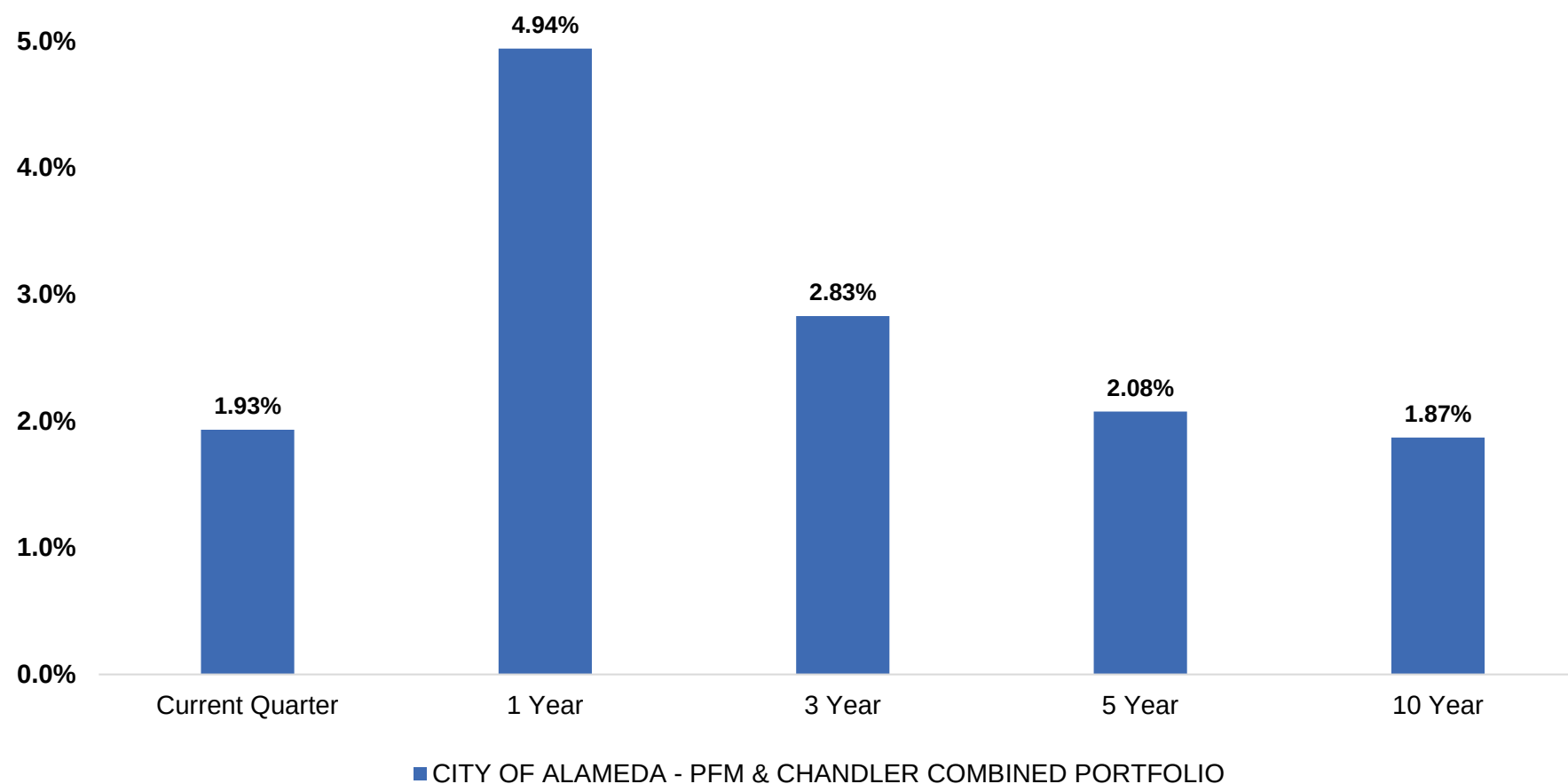
As of June 30, 2020

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	0.61%	2.17 yrs	9.7%	31.7%	48.8%	6.8%	3.0%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	0.18%	1.94 yrs	2.7%	54.8%	42.5%	0.0%	0.0%	0.0%



Combined Performance*

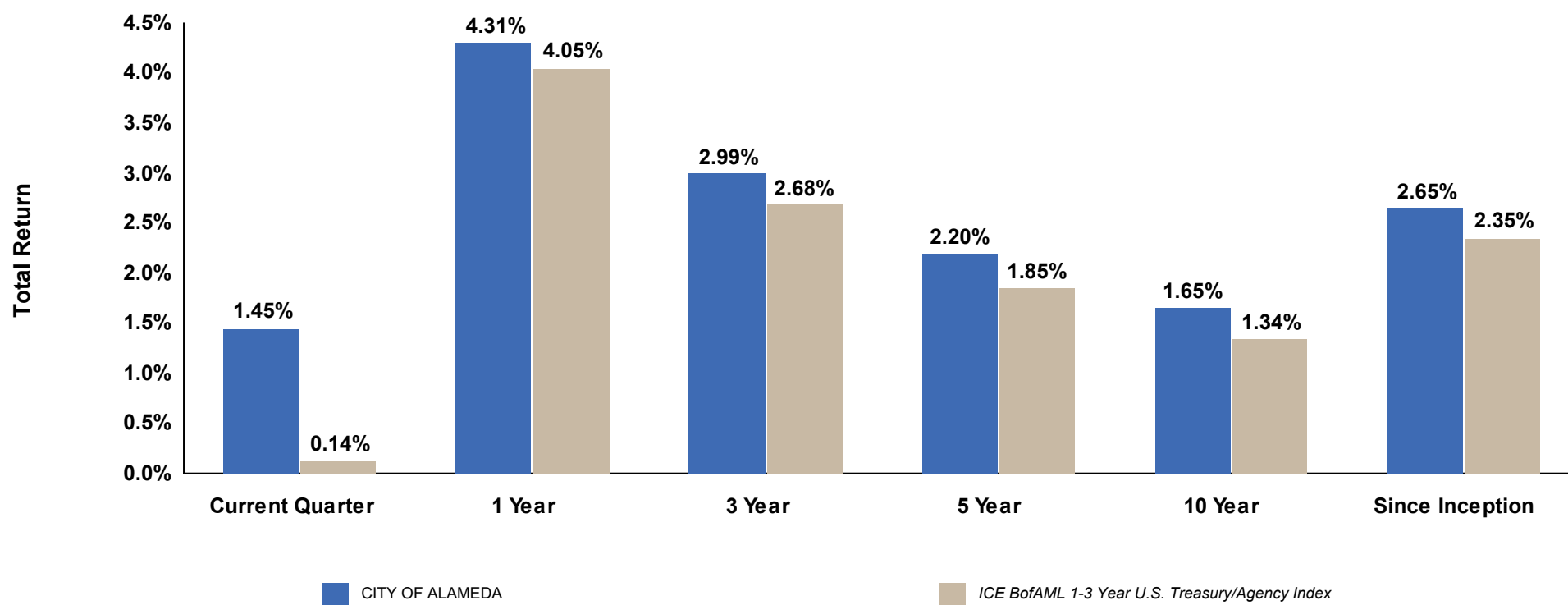
Portfolio/Benchmark	Effective Duration	Current Quarter	1 Year	Annualized Return		
				3 Year	5 Year	10 Year
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO	2.21	1.51%	4.86%	3.20%	2.37%	1.87%



*Portfolio performance is gross of fees unless otherwise noted.

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	1.83	1.45%	4.31%	2.99%	2.20%	1.65%	2.65%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.81	0.14%	4.05%	2.68%	1.85%	1.34%	2.35%
Difference		1.31%	0.26%	0.31%	0.35%	0.31%	0.30%



Portfolio performance is gross of fees unless otherwise indicated.

Portfolio Earnings*Quarter-Ended June 30, 2020*

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (03/31/2020)	\$45,799,584.01	\$44,942,579.42
Net Purchases/Sales	\$269,744.70	\$269,744.70
Change in Value	\$412,237.98	\$174,298.13
Ending Value (06/30/2020)	\$46,481,566.69	\$45,386,622.25
Interest Earned	\$244,603.80	\$244,603.80
Portfolio Earnings	\$656,841.78	\$418,901.93

Investment Strategy Outlook

- ◆ A cloud of uncertainty hangs over the U.S. and global economies entering the second half of 2020. Economic data has rebounded significantly from April lows but remains well below pre-pandemic levels.
 - To recapture previous economic highs, it will be important that COVID-19 hotspots are contained so that public confidence can be restored. Considering these uncertainties, we plan on structuring portfolios to have neutral durations to their respective benchmarks.
- ◆ Our outlook for major investment grade sectors includes the following:
 - We plan to focus the majority of new federal agency purchases in maturities beyond three years as yield spreads on shorter maturities are now back near pre-pandemic levels. Some callable agencies also appear to have value given low yields and narrowing yield spreads.
 - Supranationals look expensive along most of the curve, although some shorter maturity issues offer decent yield pick-ups relative to agencies. New issues remain the preferred outlet for new allocations.
 - The investment grade corporate market should continue to benefit from Fed support moving into the third quarter. Yield spreads for shorter corporates are back to near pre-crisis levels, but the credit curve is relatively steep. As a result, longer maturity corporates appear attractive, as the “roll down” effect in the credit curve is back in play. We will continue our enhanced due diligence to track the progress of individual issuers as they navigate the recovery phase of the coronavirus pandemic.
 - ABS allocations are expected to remain stable. Liquidity has improved and spreads have narrowed due to Fed support. However, we continue to carefully follow consumer trends for signs of material deterioration in collateral performance.
 - While tax-exempt municipal spreads have narrowed to historical levels and are no longer attractive, taxable municipals appear to be one of the more attractive investment-grade sectors available for purchase. Value remains, and supply is expected to pick up over the coming months. As a result, we expect to add to the sector through participation in new issues.

PFM - Portfolio Holdings

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	720,000.00	AA+	Aaa	1/29/2019	1/31/2019	718,987.50	2.55	8,307.69	719,472.19	745,762.46
US TREASURY NOTES DTD 01/15/2019 2.500% 01/15/2022	9128285V8	500,000.00	AA+	Aaa	2/7/2019	2/11/2019	500,527.34	2.46	5,769.23	500,277.73	517,890.60
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,575,000.00	AA+	Aaa	1/7/2019	1/9/2019	1,546,576.17	2.49	12,331.73	1,560,279.61	1,617,328.13
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	700,000.00	AA+	Aaa	3/5/2019	3/6/2019	699,097.66	2.55	6,586.54	699,502.33	726,359.34
US TREASURY NOTES DTD 02/15/2019 2.500% 02/15/2022	9128286C9	615,000.00	AA+	Aaa	3/1/2019	3/6/2019	614,303.32	2.54	5,786.74	614,615.76	638,158.56
UNITED STATES TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2022	912828ZA1	420,000.00	AA+	Aaa	3/2/2020	3/4/2020	422,772.66	0.79	1,579.28	422,318.19	426,693.75
UNITED STATES TREASURY NOTES DTD 04/15/2019 2.250% 04/15/2022	9128286M7	1,150,000.00	AA+	Aaa	5/1/2019	5/3/2019	1,150,718.75	2.23	5,443.65	1,150,435.38	1,192,765.63
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,375,000.00	AA+	Aaa	6/3/2019	6/5/2019	2,377,226.56	1.84	18,595.47	2,376,468.91	2,459,609.38
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	700,000.00	AA+	Aaa	6/27/2019	6/28/2019	702,843.75	1.74	5,480.77	701,914.30	724,937.50
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,200,000.00	AA+	Aaa	7/1/2019	7/3/2019	1,203,843.75	1.77	9,395.60	1,202,598.98	1,242,750.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	200,000.00	AA+	Aaa	9/30/2019	9/30/2019	200,164.06	1.60	1,086.28	200,121.74	206,281.24
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	675,000.00	AA+	Aaa	12/2/2019	12/4/2019	669,884.77	1.65	1,952.61	670,911.73	693,562.50
UNITED STATES TREASURY NOTES DTD 10/15/2019 1.375% 10/15/2022	912828YK0	2,100,000.00	AA+	Aaa	10/31/2019	11/4/2019	2,092,042.97	1.51	6,074.80	2,093,817.77	2,157,750.00
US TREASURY NOTES DTD 11/15/2012 1.625% 11/15/2022	912828TY6	725,000.00	AA+	Aaa	12/11/2019	12/13/2019	724,263.67	1.66	1,504.67	724,402.25	750,035.12
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	400,000.00	AA+	Aaa	3/12/2020	3/18/2020	410,187.50	0.59	2,769.23	409,151.98	413,500.00

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
UNITED STATES TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	285,000.00	AA+	Aaa	2/6/2020	2/10/2020	285,478.71	1.44	1,973.08	285,415.18	294,618.75
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	575,000.00	AA+	Aaa	1/2/2020	1/6/2020	577,358.40	1.61	4,201.92	576,986.02	598,269.56
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	130,000.00	AA+	Aaa	12/26/2019	12/27/2019	130,340.23	1.66	950.00	130,283.98	135,260.94
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	215,000.00	AA+	Aaa	2/19/2020	2/20/2020	214,907.62	1.39	1,112.65	214,918.80	221,785.94
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	750,000.00	AA+	Aaa	3/2/2020	3/4/2020	765,439.45	0.82	2,827.87	763,801.93	777,304.65
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	200,000.00	AA+	Aaa	3/2/2020	3/5/2020	204,171.88	0.81	754.10	203,732.73	207,281.24
US TREASURY N/B NOTES DTD 05/15/2020 0.125% 05/15/2023	912828ZP8	400,000.00	AA+	Aaa	6/3/2020	6/5/2020	398,562.50	0.25	63.86	398,597.30	399,375.00
US TREASURY N/B NOTES DTD 06/15/2020 0.250% 06/15/2023	912828ZU7	300,000.00	AA+	Aaa	6/25/2020	6/29/2020	300,386.72	0.21	32.79	300,386.00	300,656.25
US TREASURY N/B NOTES DTD 06/15/2020 0.250% 06/15/2023	912828ZU7	225,000.00	AA+	Aaa	6/18/2020	6/19/2020	225,184.57	0.22	24.59	225,182.54	225,492.19
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	300,000.00	AA+	Aaa	3/5/2020	3/11/2020	307,289.06	0.63	11.21	306,612.13	310,734.36
Security Type Sub-Total		17,435,000.00					17,442,559.57	1.72	104,616.36	17,452,205.46	17,984,163.09
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	420,000.00	AAA	Aaa	3/9/2018	3/16/2018	419,685.00	2.66	3,443.07	419,927.40	426,697.32
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	325,000.00	AAA	Aaa	4/17/2020	4/24/2020	324,889.50	0.51	167.01	324,896.18	326,911.33

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		745,000.00					744,574.50	1.73	3,610.08	744,823.58	753,608.65
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 04/25/2018 2.800% 04/01/2021	13063DGA0	475,000.00	AA-	Aa2	4/18/2018	4/25/2018	475,019.00	2.80	3,325.00	475,004.86	483,868.25
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	50,000.00	A	A1	5/29/2020	6/11/2020	50,841.00	1.66	69.44	50,818.57	51,489.50
Security Type Sub-Total		525,000.00					525,860.00	2.69	3,394.44	525,823.43	535,357.75
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	425,000.00	AA+	Aaa	1/9/2019	1/11/2019	424,694.00	2.65	5,268.23	424,843.93	440,605.15
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	425,000.00	AA+	Aaa	1/29/2019	1/31/2019	425,110.50	2.62	5,268.23	425,057.41	440,605.15
FREDDIE MAC NOTES DTD 06/08/2020 0.250% 06/08/2022	3134GVJ66	850,000.00	AA+	Aaa	6/4/2020	6/8/2020	849,592.00	0.27	135.76	849,604.85	850,223.55
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	850,000.00	AA+	Aaa	4/17/2020	4/20/2020	847,875.00	0.46	628.65	848,014.73	852,352.80
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	810,000.00	AA+	Aaa	5/5/2020	5/7/2020	809,659.80	0.39	455.63	809,676.92	812,045.25
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,385,000.00	AA+	Aaa	5/20/2020	5/22/2020	1,380,831.15	0.35	375.10	1,380,983.44	1,383,573.45
FEDERAL HOME LOAN BANKS NOTES DTD 05/09/2013 2.125% 06/09/2023	3133834G3	150,000.00	AA+	Aaa	3/24/2020	3/25/2020	156,543.00	0.75	194.79	155,995.42	158,068.05
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	850,000.00	AA+	Aaa	6/24/2020	6/26/2020	847,518.00	0.35	29.51	847,529.33	849,096.45
Security Type Sub-Total		5,745,000.00					5,741,823.45	0.72	12,355.90	5,741,706.03	5,786,569.85
Corporate Note											

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BNY MELLON CORP NOTE (CALLED OMD 8/17/20 DTD 02/17/2020 2.600% 07/17/2020	06406HDD8	125,000.00	A	A1	2/16/2018	2/21/2018	124,386.25	0.00	1,209.72	124,988.80	125,122.13
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	55,000.00	A	A3	9/5/2017	9/7/2017	54,953.80	1.88	330.69	54,997.25	55,141.52
THE WALT DISNEY CORP DTD 01/08/2016 2.300% 02/12/2021	25468PDJ2	225,000.00	A-	A2	5/22/2019	5/24/2019	223,881.75	2.60	1,998.13	224,598.85	227,478.15
PACCAR FINANCIAL CORP NOTES DTD 02/27/2018 2.800% 03/01/2021	69371RN93	250,000.00	A+	A1	2/22/2018	2/27/2018	249,877.50	2.82	2,333.33	249,972.89	253,899.00
JOHN DEERE CAPITAL CORP NOTES DTD 03/13/2018 2.875% 03/12/2021	24422EUD9	165,000.00	A	A2	3/8/2018	3/13/2018	164,887.80	2.90	1,436.30	164,973.97	167,673.66
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	A	A2	2/21/2018	2/26/2018	174,805.75	2.94	1,494.31	174,955.15	177,838.33
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	350,000.00	A+	A1	3/19/2018	3/22/2018	348,211.50	2.93	2,646.88	349,569.19	356,096.65
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	175,000.00	A	A1	5/3/2018	5/10/2018	174,879.25	3.12	693.19	174,965.12	179,266.15
CATERPILLAR FINL SERVICE CORP NOTES DTD 05/17/2019 2.650% 05/17/2021	14913Q2W8	75,000.00	A	A3	5/14/2019	5/17/2019	74,964.00	2.67	242.92	74,982.75	76,406.33
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	265,000.00	A	A2	5/17/2018	5/22/2018	264,992.05	3.25	956.94	264,997.65	270,936.00
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.300% 06/07/2021	24422EUV9	65,000.00	A	A2	6/4/2019	6/7/2019	64,955.80	2.34	99.67	64,979.38	66,134.84
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	931142EJ8	195,000.00	AA	Aa2	6/20/2018	6/27/2018	194,990.25	3.13	135.42	194,996.81	200,379.66
BOEING CO NOTES DTD 07/31/2019 2.300% 08/01/2021	097023CL7	125,000.00	BBB-	Baa2	7/29/2019	7/31/2019	124,995.00	2.30	1,197.92	124,997.30	126,131.38

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BRANCH BANKING & TRUST CORP NOTES DTD 06/05/2018 3.200% 09/03/2021	05531FBD4	155,000.00	A-	A3	5/31/2018	6/5/2018	154,815.55	3.24	1,625.78	154,933.28	159,638.53
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	100,000.00	A+	A1	9/11/2018	9/14/2018	99,795.00	3.07	891.67	99,917.70	102,710.10
BURLINGTN NORTH SANTA FE CORP NOTES DTD 08/22/2011 3.450% 09/15/2021	12189LAF8	150,000.00	A+	A3	8/9/2019	8/13/2019	153,739.50	2.22	1,523.75	152,158.53	154,344.60
PFIZER INC CORP NOTE DTD 09/07/2018 3.000% 09/15/2021	717081EM1	185,000.00	AA-	A1	9/4/2018	9/7/2018	184,750.25	3.05	1,634.17	184,900.24	190,982.72
AMERICAN EXPRESS CREDIT CORP NOTES DTD 11/06/2018 3.700% 11/05/2021	025816BY4	100,000.00	BBB+	A3	11/1/2018	11/6/2018	99,978.00	3.71	575.56	99,990.12	104,002.60
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	225,000.00	BBB+	A3	12/31/2018	12/31/2018	221,199.75	3.51	416.88	223,140.60	231,729.98
AMERICAN HONDA FINANCE CORP NOTES DTD 10/10/2018 3.375% 12/10/2021	02665WCP4	425,000.00	A-	A3	10/3/2018	10/10/2018	424,796.00	3.39	836.72	424,907.08	441,266.03
JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/10/2019 3.200% 01/10/2022	24422EUQ0	75,000.00	A	A2	1/4/2019	1/10/2019	74,928.00	3.23	1,140.00	74,963.34	78,093.98
TOYOTA MOTOR CREDIT CORP BONDS DTD 01/09/2017 2.600% 01/11/2022	89236TDP7	225,000.00	A+	A1	1/2/2019	1/4/2019	221,634.00	3.12	2,762.50	223,294.11	231,449.63
NATIONAL RURAL UTIL COOP CORP NOTE DTD 02/05/2020 1.750% 01/21/2022	63743HET5	175,000.00	A	A2	1/22/2020	2/5/2020	174,846.00	1.79	1,242.01	174,877.62	178,773.18
MERCK & CO INC CORP NOTES DTD 02/10/2015 2.350% 02/10/2022	58933YQA8	200,000.00	AA-	A1	1/14/2019	1/16/2019	196,284.00	2.99	1,840.83	198,047.53	206,242.40
HOME DEPOT INC DTD 12/06/2018 3.250% 03/01/2022	437076BV3	65,000.00	A	A2	11/27/2018	12/6/2018	64,821.90	3.34	704.17	64,908.31	68,171.48

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
3M COMPANY BONDS DTD 02/22/2019 2.750% 03/01/2022	88579YBF7	130,000.00	A+	A1	2/12/2019	2/22/2019	129,938.90	2.77	1,191.67	129,966.32	134,896.06
PACCAR FINANCIAL CORP NOTE DTD 03/01/2019 2.850% 03/01/2022	69371RP75	90,000.00	A+	A1	2/22/2019	3/1/2019	89,920.80	2.88	855.00	89,956.06	93,139.11
EXXON MOBIL CORP (CALLABLE) NOTE DTD 03/06/2015 2.397% 03/06/2022	30231GAJ1	125,000.00	AA	Aa1	11/26/2018	11/28/2018	121,205.00	3.38	957.14	123,051.65	128,536.38
EXXON MOBIL CORP (CALLABLE) NOTE DTD 03/06/2015 2.397% 03/06/2022	30231GAJ1	50,000.00	AA	Aa1	11/26/2018	11/28/2018	48,462.50	3.40	382.85	49,210.65	51,414.55
PFIZER INC CORP BONDS DTD 03/11/2019 2.800% 03/11/2022	717081ER0	100,000.00	AA-	A1	3/4/2019	3/11/2019	99,994.00	2.80	855.56	99,996.62	103,875.00
US BANCORP (CALLABLE) NOTE DTD 03/02/2012 3.000% 03/15/2022	91159HHC7	150,000.00	A+	A1	7/24/2019	7/26/2019	152,980.50	2.22	1,325.00	151,893.49	156,567.60
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	305,000.00	A+	A1	4/9/2019	4/12/2019	304,807.85	2.67	1,773.66	304,886.04	315,859.22
GOLDMAN SACHS GROUP INC (CALLABLE) NOTE DTD 01/26/2017 3.000% 04/26/2022	38141GWC4	300,000.00	BBB+	A3	10/3/2019	10/7/2019	304,479.00	2.39	1,625.00	302,361.94	304,156.80
BOEING CO CORP NOTE DTD 05/02/2019 2.700% 05/01/2022	097023CG8	65,000.00	BBB-	Baa2	4/30/2019	5/2/2019	64,884.95	2.76	292.50	64,929.71	65,888.55
PACCAR FINANCIAL CORP CORP NOTES DTD 05/10/2019 2.650% 05/10/2022	69371RP83	100,000.00	A+	A1	5/3/2019	5/10/2019	99,946.00	2.67	375.42	99,966.59	103,613.70
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	225,000.00	BBB+	A3	4/5/2019	4/9/2019	223,508.25	2.97	721.88	224,097.86	233,702.55
AMERICAN EXPRESS CO DTD 05/20/2019 2.750% 05/20/2022	025816CD9	100,000.00	BBB+	A3	5/15/2019	5/20/2019	99,880.00	2.79	313.19	99,924.67	103,739.50
JPMORGAN CHASE & CO CORP NOTES DTD 06/18/2018 3.514% 06/18/2022	46647PAS5	425,000.00	A-	A2	6/11/2018	6/18/2018	425,000.00	3.51	539.30	425,000.00	436,690.90

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BRANCH BANKING & TRUST CORP NOTES DTD 03/18/2019 3.050% 06/20/2022	05531FBG7	275,000.00	A-	A3	3/11/2019	3/18/2019	274,991.75	3.05	256.28	274,995.02	287,763.58
HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.150% 08/08/2022	438516BT2	95,000.00	A	A2	7/30/2019	8/8/2019	94,904.05	2.19	811.33	94,932.76	98,299.73
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	195,000.00	A	A1	8/20/2019	8/23/2019	194,937.60	1.96	1,352.00	194,955.42	200,861.90
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.650% 09/01/2022	254687FJ0	40,000.00	A-	A2	9/3/2019	9/6/2019	39,913.20	1.72	220.00	39,936.99	40,931.36
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	175,000.00	A	A3	9/3/2019	9/6/2019	174,756.75	1.95	1,062.15	174,823.11	180,029.68
APPLE INC DTD 09/11/2019 1.700% 09/11/2022	037833DL1	100,000.00	AA+	Aa1	9/4/2019	9/11/2019	99,983.00	1.71	519.44	99,987.56	103,019.50
MERCK & CO INC CORP NOTES DTD 09/13/2012 2.400% 09/15/2022	589331AT4	150,000.00	AA-	A1	3/13/2019	3/15/2019	148,467.00	2.71	1,060.00	149,034.69	156,135.90
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	225,000.00	AA-	Aa3	5/22/2019	5/24/2019	222,032.25	2.57	1,424.38	223,023.14	233,119.58
CITIGROUP INC DTD 11/04/2019 2.312% 11/04/2022	17308CC46	200,000.00	BBB+	A3	10/28/2019	11/4/2019	200,000.00	2.31	732.13	200,000.00	203,981.00
CATERPILLAR FINL SERVICE DTD 01/13/2020 1.950% 11/18/2022	14913Q3C1	85,000.00	A	A3	1/9/2020	1/13/2020	84,960.90	1.97	197.98	84,967.29	87,786.47
BANK OF NY MELLON CORP NOTES DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	145,000.00	A	A1	1/21/2020	1/28/2020	144,898.50	1.87	1,140.06	144,912.87	149,697.28
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	50,000.00	A	A2	1/22/2020	2/3/2020	49,931.50	1.75	349.44	49,940.83	51,793.85
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	225,000.00	A+	A1	8/19/2019	8/26/2019	224,142.75	1.86	1,498.44	224,352.33	232,540.88

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
PEPSICO INC CORPORATE NOTES DTD 05/01/2020 0.750% 05/01/2023	713448EY0	110,000.00	A+	A1	4/29/2020	5/1/2020	109,782.20	0.82	137.50	109,794.33	110,994.62
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	100,000.00	AA	Aa2	5/7/2020	5/11/2020	100,000.00	1.14	158.47	100,000.00	101,657.10
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	215,000.00	AA+	Aa1	5/4/2020	5/11/2020	214,415.20	0.84	223.96	214,442.44	217,088.51
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	250,000.00	NR	A2	6/1/2020	6/3/2020	249,650.00	0.45	77.78	249,658.95	249,839.50
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	50,000.00	A+	A1	6/1/2020	6/8/2020	49,930.50	0.85	25.56	49,931.96	50,035.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	100,000.00	A	A2	6/1/2020	6/4/2020	99,918.00	0.73	52.50	99,919.97	100,161.10
BANC OF AMERICA CORP (CALLABLE) DTD 05/19/2020 1.486% 05/19/2024	06051GJC4	345,000.00	A-	A2	5/14/2020	5/19/2020	345,000.00	1.49	598.12	345,000.00	349,691.31
Security Type Sub-Total		9,620,000.00					9,599,991.55	2.52	53,075.15	9,609,864.83	9,867,416.80
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	425,000.00	A-1	P-1	10/16/2018	10/18/2018	424,422.00	3.45	3,041.58	424,915.16	429,020.93
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	425,000.00	A-1	P-1	2/27/2019	2/28/2019	425,000.00	2.94	4,417.88	425,000.00	432,712.90
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	A-1+	P-1	6/7/2018	6/8/2018	525,000.00	3.24	1,134.00	525,000.00	539,657.48
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	450,000.00	A	A1	2/14/2020	2/19/2020	450,000.00	1.80	2,970.00	450,000.00	452,794.50

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/06/2020 2.830% 04/01/2022	22535CDV0	430,000.00	A+	Aa3	4/3/2019	4/4/2019	430,000.00	2.80	2,907.04	430,000.00	439,955.36
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	450,000.00	AA-	Aa3	8/27/2019	8/29/2019	450,000.00	1.84	2,913.75	450,000.00	463,666.05
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	450,000.00	A+	Aa2	8/29/2019	9/3/2019	450,000.00	1.85	2,929.50	450,000.00	463,762.35
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	450,000.00	AA-	Aa2	12/4/2019	12/6/2019	450,000.00	2.03	739.50	450,000.00	467,199.45
Security Type Sub-Total		3,605,000.00					3,604,422.00	2.50	21,053.25	3,604,915.16	3,688,769.02
Asset-Backed Security											
GMALT 2018-3 A3 DTD 09/26/2018 3.180% 06/20/2021	36256GAD1	45,492.64	AAA	Aaa	9/18/2018	9/26/2018	45,489.04	3.18	44.20	45,491.36	45,732.41
BMWLT 2018-1 A3 DTD 10/17/2018 3.260% 07/20/2021	05586CAC8	66,092.17	AAA	Aaa	10/10/2018	10/17/2018	66,082.98	3.27	65.84	66,088.67	66,607.22
ALLY ABS 2017-3 A3 DTD 05/24/2017 1.740% 09/15/2021	02007EAE8	6,755.98	AAA	Aaa	5/16/2017	5/24/2017	6,755.28	1.74	5.22	6,755.78	6,758.06
NISSAN AUTO LEASE TRUST DTD 10/24/2018 3.250% 09/15/2021	65478BAD3	111,227.75	AAA	Aaa	10/16/2018	10/24/2018	111,218.04	3.25	160.66	111,223.70	112,040.75
MBALT 2018-B A3 DTD 11/20/2018 3.210% 09/15/2021	58769LAC6	262,149.18	AAA	NR	11/15/2018	11/20/2018	262,143.31	3.21	374.00	262,146.67	264,207.05
JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	15,096.81	NR	Aaa	7/11/2017	7/18/2017	15,095.71	1.82	12.21	15,096.48	15,124.31
NISSAN ABS 2017-B A3 DTD 08/23/2017 1.750% 10/15/2021	65478GAD2	68,826.92	NR	Aaa	8/16/2017	8/23/2017	68,823.07	1.75	53.53	68,825.72	69,032.17
MBALT 2019-A A3 DTD 01/30/2019 3.100% 11/15/2021	58772TAC4	125,000.00	AAA	Aaa	1/23/2019	1/30/2019	124,996.34	3.10	172.22	124,998.20	126,197.39

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMW VEHICLE LEASE TRUST DTD 03/20/2019 2.840% 11/22/2021	05586VAC6	130,000.00	AAA	Aaa	3/12/2019	3/20/2019	129,980.66	2.85	92.30	129,989.93	131,468.29
FORDL 2018-B A3 DTD 09/21/2018 3.190% 12/15/2021	34531LAD2	102,041.67	NR	Aaa	9/18/2018	9/21/2018	102,033.05	3.19	144.67	102,037.79	102,762.47
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	125,000.00	AAA	Aaa	2/13/2019	2/21/2019	124,980.38	2.99	113.82	124,989.80	126,342.30
NALT 2019-A A3 DTD 04/15/2019 2.760% 03/15/2022	65479PAD1	100,000.00	AAA	Aaa	4/9/2019	4/15/2019	99,992.74	2.76	122.67	99,995.76	101,353.75
JDOT 2018-A A3 DTD 02/28/2018 2.660% 04/15/2022	47788CAC6	44,574.97	NR	Aaa	2/21/2018	2/28/2018	44,571.77	2.66	52.70	44,573.58	44,916.05
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	140,000.00	AAA	NR	2/20/2019	2/25/2019	139,989.05	2.90	180.44	139,993.64	141,897.74
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	52,205.78	AAA	NR	1/23/2018	1/31/2018	52,199.74	2.35	54.53	52,203.08	52,564.77
GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	100,000.00	AAA	NR	8/6/2019	8/14/2019	99,988.97	2.03	62.03	99,992.38	101,167.98
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	104,693.99	AAA	Aaa	4/10/2018	4/18/2018	104,678.22	2.79	129.82	104,686.42	105,899.23
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	120,000.00	AAA	Aaa	7/16/2019	7/24/2019	119,993.18	2.27	121.07	119,995.33	121,684.09
TAOT 2018-B A3 DTD 05/16/2018 2.960% 09/15/2022	89238TAD5	177,536.33	AAA	Aaa	5/9/2018	5/16/2018	177,533.68	2.96	233.56	177,534.98	180,257.57
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	225,000.00	AAA	NR	11/13/2019	11/20/2019	224,964.23	2.01	200.00	224,971.77	228,413.79
FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	64,318.55	AAA	NR	5/15/2018	5/22/2018	64,308.15	3.03	86.62	64,313.05	65,365.50
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	110,000.00	AAA	NR	10/1/2019	10/4/2019	109,998.26	1.99	66.89	109,998.67	111,833.25
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	255,000.00	AAA	Aaa	12/4/2018	12/12/2018	254,996.94	3.20	362.67	254,998.13	260,134.81

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	185,611.55	AAA	Aaa	7/17/2018	7/25/2018	185,604.42	3.03	249.96	185,607.50	188,101.68
TOYOTA AUTO RECEIVABLES OWNER DTD 11/07/2018 3.180% 03/15/2023	89231PAD0	200,000.00	AAA	Aaa	10/31/2018	11/7/2018	199,956.74	3.19	282.67	199,973.13	205,121.34
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	125,000.00	AAA	NR	2/19/2019	2/27/2019	124,996.65	2.83	127.74	124,997.76	128,431.26
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	300,000.00	AAA	Aaa	11/15/2018	11/21/2018	299,987.40	3.25	297.92	299,992.00	307,044.18
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	132,315.65	AAA	NR	7/11/2018	7/18/2018	132,284.80	3.03	166.50	132,297.29	134,635.39
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	125,000.00	AAA	NR	4/3/2019	4/10/2019	124,983.55	2.66	147.78	124,988.38	128,125.74
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	93,969.84	AAA	NR	7/18/2018	7/25/2018	93,957.03	3.13	130.72	93,962.10	95,974.98
FORDO 2019-A A3 DTD 03/22/2019 2.780% 09/15/2023	34533FAD3	300,000.00	NR	Aaa	3/19/2019	3/22/2019	299,949.51	2.78	370.67	299,963.90	308,689.56
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	175,000.00	NR	Aaa	2/5/2019	2/13/2019	174,978.86	2.91	226.33	174,985.22	179,358.88
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	175,000.00	AAA	Aaa	8/6/2019	8/14/2019	174,998.57	1.91	148.56	174,998.88	178,710.95
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	300,000.00	NR	Aaa	2/5/2019	2/13/2019	299,954.55	2.90	386.67	299,967.99	309,035.58
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	125,000.00	AAA	Aaa	5/21/2019	5/30/2019	124,974.68	2.51	139.44	124,980.86	128,296.90
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	275,000.00	NR	Aaa	1/8/2019	1/16/2019	274,969.56	2.97	340.31	274,978.74	280,973.00
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	75,000.00	AAA	Aaa	4/30/2019	5/8/2019	74,983.52	2.65	88.00	74,987.64	76,865.27
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	225,000.00	AAA	Aaa	11/5/2019	11/13/2019	224,983.76	1.92	192.00	224,986.22	230,854.23

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	175,000.00	AAA	NR	11/19/2019	11/26/2019	174,968.82	1.83	115.65	174,973.31	179,478.25
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	175,000.00	AAA	NR	10/29/2019	11/6/2019	174,991.93	1.94	150.89	174,993.16	179,353.16
FORDO 2019-C A3 DTD 11/22/2019 1.870% 03/15/2024	34531KAD4	200,000.00	AAA	Aaa	11/19/2019	11/22/2019	199,988.52	1.87	166.22	199,990.14	204,784.36
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	115,000.00	AAA	NR	4/9/2019	4/17/2019	114,988.25	2.68	136.98	114,991.14	118,580.74
VZOT 2019-C A1A DTD 10/08/2019 1.940% 04/22/2024	92348AAA3	210,000.00	AAA	NR	10/1/2019	10/8/2019	209,983.81	1.94	124.48	209,986.42	215,440.30
ALLYA 2019-4 A3 DTD 12/11/2019 1.840% 06/17/2024	02007TAC9	125,000.00	AAA	Aaa	12/4/2019	12/11/2019	124,978.48	1.84	102.22	124,981.13	127,424.45
NAROT 2019-C A3 DTD 10/23/2019 1.930% 07/15/2024	65479JAD5	220,000.00	AAA	Aaa	10/16/2019	10/23/2019	219,988.38	1.93	188.71	219,990.08	226,176.17
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	150,000.00	AAA	Aaa	6/23/2020	6/30/2020	149,995.89	0.55	2.29	149,995.89	150,085.64
VZOT 2020-A A1A DTD 01/29/2020 1.850% 07/22/2024	92348TAA2	100,000.00	AAA	Aaa	1/21/2020	1/29/2020	99,988.29	1.85	56.53	99,989.39	102,465.35
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	450,000.00	AAA	NR	8/28/2019	9/5/2019	449,886.69	1.73	344.00	449,905.51	462,217.50
GMCAR 2020-1 A3 DTD 01/15/2020 1.840% 09/16/2024	36258NAC6	100,000.00	AAA	Aaa	1/8/2020	1/15/2020	99,976.45	1.85	76.67	99,978.77	102,328.00
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	225,000.00	NR	Aaa	10/24/2019	10/31/2019	224,951.67	1.89	189.00	224,958.18	232,479.00
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	AAA	NR	1/14/2020	1/22/2020	99,980.38	1.89	84.00	99,982.14	102,888.72
Security Type Sub-Total		7,707,909.78					7,707,043.95	2.49	7,944.58	7,707,283.76	7,865,681.53
Managed Account Sub Total		45,382,909.78					45,366,275.02	1.97	206,049.76	45,386,622.25	46,481,566.69

CITY OF ALAMEDA

Portfolio Holdings

Securities Sub-Total	\$45,382,909.78	\$45,366,275.02	1.98%	\$206,049.76	\$45,386,622.25	\$46,481,566.69
Accrued Interest						\$206,049.76
Total Investments						\$46,687,616.45

Bolded items are forward settling trades.

PFM - Portfolio Transactions

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
BUY									
4/17/20	4/24/20	325,000	4581X0DM7	INTER-AMERICAN DEVEL BK CORPORATE NOTES	0.50%	5/24/23	324,889.50	0.51%	
4/17/20	4/20/20	850,000	3137EAEQ8	FREDDIE MAC NOTES	0.37%	4/20/23	847,875.00	0.46%	
4/29/20	5/1/20	110,000	713448EY0	PEPSICO INC CORPORATE NOTES	0.75%	5/1/23	109,782.20	0.82%	
5/4/20	5/11/20	215,000	037833DV9	APPLE INC CORPORATE NOTES	0.75%	5/11/23	214,415.20	0.84%	
5/5/20	5/7/20	810,000	3137EAER6	FREDDIE MAC NOTES	0.37%	5/5/23	809,659.80	0.39%	
5/7/20	5/11/20	100,000	166764BV1	CHEVRON CORP CORPORATE NOTES	1.14%	5/11/23	100,000.00	1.14%	
5/14/20	5/19/20	345,000	06051GJC4	BANC OF AMERICA CORP (CALLABLE)	1.48%	5/19/24	345,000.00	1.49%	
5/20/20	5/22/20	1,385,000	3135G04Q3	FANNIE MAE NOTES	0.25%	5/22/23	1,380,831.15	0.35%	
5/29/20	6/11/20	50,000	20772KJU4	CT ST TXBL GO BONDS	2.50%	7/1/22	50,841.00	1.66%	
6/1/20	6/3/20	250,000	023135BP0	AMAZON.COM INC CORPORATE NOTES	0.40%	6/3/23	249,650.00	0.45%	
6/1/20	6/4/20	100,000	24422EVH9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.70%	7/5/23	99,918.00	0.73%	
6/1/20	6/8/20	50,000	69371RQ82	PACCAR FINANCIAL CORP CORPORATE NOTES	0.80%	6/8/23	49,930.50	0.85%	
6/3/20	6/5/20	400,000	912828ZP8	US TREASURY N/B NOTES	0.12%	5/15/23	398,591.03	0.25%	
6/4/20	6/8/20	850,000	3134GVJ66	FREDDIE MAC NOTES	0.25%	6/8/22	849,592.00	0.27%	
6/18/20	6/19/20	225,000	912828ZU7	US TREASURY N/B NOTES	0.25%	6/15/23	225,190.72	0.22%	
6/23/20	6/30/20	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	149,995.89	0.55%	
6/24/20	6/26/20	850,000	3137EAES4	FREDDIE MAC NOTES	0.25%	6/26/23	847,518.00	0.35%	
6/25/20	6/29/20	300,000	912828ZU7	US TREASURY N/B NOTES	0.25%	6/15/23	300,415.41	0.21%	
Total BUY		7,365,000					7,354,095.40		

INTEREST

4/1/20	4/1/20	0	MONEY0002	MONEY MARKET FUND			73.77		
4/1/20	4/1/20	475,000	13063DGA0	CA ST TXBL GO BONDS	2.80%	4/1/21	6,650.00		
4/6/20	4/6/20	430,000	22535CDV0	CREDIT AGRICOLE CIB NY CERT DEPOS	2.83%	4/1/22	12,439.42		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/12/20	4/12/20	305,000	89236TFX8	TOYOTA MOTOR CREDIT CORP	2.65%	4/12/22	4,041.25		
4/15/20	4/15/20	120,000	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	319.00		
4/15/20	4/15/20	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
4/15/20	4/15/20	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
4/15/20	4/15/20	30,260	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	43.88		
4/15/20	4/15/20	62,071	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	137.59		
4/15/20	4/15/20	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
4/15/20	4/15/20	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
4/15/20	4/15/20	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
4/15/20	4/15/20	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
4/15/20	4/15/20	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
4/15/20	4/15/20	79,630	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	201.07		
4/15/20	4/15/20	34,051	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	51.64		
4/15/20	4/15/20	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
4/15/20	4/15/20	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
4/15/20	4/15/20	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
4/15/20	4/15/20	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
4/15/20	4/15/20	325,000	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	869.38		
4/15/20	4/15/20	210,000	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	518.00		
4/15/20	4/15/20	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
4/15/20	4/15/20	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
4/15/20	4/15/20	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
4/15/20	4/15/20	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
4/15/20	4/15/20	71,859	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	140.72		
4/15/20	4/15/20	1,150,000	9128286M7	UNITED STATES TREASURY NOTES	2.25%	4/15/22	12,937.50		
4/15/20	4/15/20	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
4/15/20	4/15/20	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
4/15/20	4/15/20	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
4/15/20	4/15/20	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
4/15/20	4/15/20	134,807	44891KAD7	HART 2018-A A3	2.79%	7/15/22	313.43		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/15/20	4/15/20	2,775,000	912828YK0	UNITED STATES TREASURY NOTES	1.37%	10/15/22	19,078.13		
4/15/20	4/15/20	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
4/15/20	4/15/20	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
4/15/20	4/15/20	109,246	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	159.32		
4/15/20	4/15/20	225,000	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	568.13		
4/15/20	4/15/20	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
4/15/20	4/15/20	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
4/15/20	4/15/20	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
4/15/20	4/15/20	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
4/16/20	4/16/20	425,000	86565BPC9	SUMITOMO MITSUI BANK NY CERT DEPOS	3.39%	10/16/20	7,323.81		
4/16/20	4/16/20	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
4/16/20	4/16/20	150,000	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	377.50		
4/16/20	4/16/20	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
4/18/20	4/18/20	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
4/18/20	4/18/20	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
4/19/20	4/19/20	275,000	4581X0DB1	INTER-AMERICAN DEVELOPMENT BANK NOTE	2.62%	4/19/21	3,609.38		
4/20/20	4/20/20	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
4/20/20	4/20/20	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
4/20/20	4/20/20	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
4/20/20	4/20/20	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
4/20/20	4/20/20	65,386	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	173.27		
4/20/20	4/20/20	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
4/20/20	4/20/20	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
4/20/20	4/20/20	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
4/22/20	4/22/20	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
4/26/20	4/26/20	300,000	38141GWC4	GOLDMAN SACHS GROUP INC (CALLABLE) NOTE	3.00%	4/26/22	4,500.00		
5/1/20	5/1/20	65,000	097023CG8	BOEING CO CORP NOTE	2.70%	5/1/22	877.50		
5/1/20	5/1/20	0	MONEY0002	MONEY MARKET FUND			1.47		
5/4/20	5/4/20	200,000	17308CC46	CITIGROUP INC	2.31%	11/4/22	2,312.00		
5/5/20	5/5/20	100,000	025816BY4	AMERICAN EXPRESS CREDIT CORP NOTES	3.70%	11/5/21	1,850.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/10/20	5/10/20	100,000	69371RP83	PACCAR FINANCIAL CORP CORP NOTES	2.65%	5/10/22	1,325.00		
5/15/20	5/15/20	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
5/15/20	5/15/20	74,002	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	186.85		
5/15/20	5/15/20	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
5/15/20	5/15/20	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
5/15/20	5/15/20	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
5/15/20	5/15/20	64,468	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	126.25		
5/15/20	5/15/20	56,242	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	124.67		
5/15/20	5/15/20	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
5/15/20	5/15/20	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
5/15/20	5/15/20	118,708	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	315.57		
5/15/20	5/15/20	700,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	10,062.50		
5/15/20	5/15/20	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
5/15/20	5/15/20	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		
5/15/20	5/15/20	125,000	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.54		
5/15/20	5/15/20	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
5/15/20	5/15/20	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
5/15/20	5/15/20	203,726	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	502.52		
5/15/20	5/15/20	210,327	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	531.08		
5/15/20	5/15/20	94,823	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	138.28		
5/15/20	5/15/20	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
5/15/20	5/15/20	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
5/15/20	5/15/20	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
5/15/20	5/15/20	26,864	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	40.74		
5/15/20	5/15/20	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
5/15/20	5/15/20	309,761	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	828.61		
5/15/20	5/15/20	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
5/15/20	5/15/20	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
5/15/20	5/15/20	21,678	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	31.43		
5/15/20	5/15/20	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/15/20	5/15/20	725,000	912828TY6	US TREASURY NOTES	1.62%	11/15/22	5,890.63		
5/15/20	5/15/20	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
5/15/20	5/15/20	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
5/15/20	5/15/20	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
5/15/20	5/15/20	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
5/15/20	5/15/20	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
5/15/20	5/15/20	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
5/15/20	5/15/20	175,000	427866BA5	HERSHEY COMPANY CORP NOTES	3.10%	5/15/21	2,712.50		
5/15/20	5/15/20	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
5/15/20	5/15/20	124,575	44891KAD7	HART 2018-A A3	2.79%	7/15/22	289.64		
5/16/20	5/16/20	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
5/16/20	5/16/20	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
5/16/20	5/16/20	147,146	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	370.32		
5/17/20	5/17/20	75,000	14913Q2W8	CATERPILLAR FINL SERVICE CORP NOTES	2.65%	5/17/21	993.75		
5/18/20	5/18/20	85,000	14913Q3C1	CATERPILLAR FINL SERVICE	1.95%	11/18/22	575.52		
5/18/20	5/18/20	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
5/18/20	5/18/20	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
5/19/20	5/19/20	225,000	61744YAH1	MORGAN STANLEY CORP NOTES	2.75%	5/19/22	3,093.75		
5/20/20	5/20/20	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
5/20/20	5/20/20	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
5/20/20	5/20/20	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
5/20/20	5/20/20	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
5/20/20	5/20/20	57,017	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	151.09		
5/20/20	5/20/20	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
5/20/20	5/20/20	100,000	025816CD9	AMERICAN EXPRESS CO	2.75%	5/20/22	1,375.00		
5/20/20	5/20/20	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
5/20/20	5/20/20	75,000	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	203.75		
5/21/20	5/21/20	265,000	808513AW5	CHARLES SCHWAB CORP NOTES	3.25%	5/21/21	4,306.25		
5/22/20	5/22/20	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		
5/24/20	5/24/20	325,000	4581X0DM7	INTER-AMERICAN DEVEL BK CORPORATE NOTES	0.50%	5/24/23	135.42		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/31/20	5/31/20	325,000	912828U65	US TREASURY NOTES	1.75%	11/30/21	2,843.75		
6/1/20	6/1/20	0	MONEY0002	MONEY MARKET FUND			1.21		
6/2/20	6/2/20	450,000	23341VZT1	DNB BANK ASA/NY LT CD	2.04%	12/2/22	4,564.50		
6/7/20	6/7/20	525,000	78012UEE1	ROYAL BANK OF CANADA NY CD	3.24%	6/7/21	8,505.00		
6/7/20	6/7/20	65,000	24422EUV9	JOHN DEERE CAPITAL CORP CORP NOTES	2.30%	6/7/21	747.50		
6/8/20	6/8/20	225,000	172967LC3	CITIGROUP INC CORP (CALLABLE) NOTE	2.90%	12/8/21	3,262.50		
6/9/20	6/9/20	150,000	3133834G3	FEDERAL HOME LOAN BANKS NOTES	2.12%	6/9/23	1,593.75		
6/10/20	6/10/20	425,000	02665WCP4	AMERICAN HONDA FINANCE CORP NOTES	3.37%	12/10/21	7,171.88		
6/15/20	6/15/20	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
6/15/20	6/15/20	81,737	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	119.20		
6/15/20	6/15/20	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
6/15/20	6/15/20	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
6/15/20	6/15/20	69,182	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	174.68		
6/15/20	6/15/20	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
6/15/20	6/15/20	114,867	44891KAD7	HART 2018-A A3	2.79%	7/15/22	267.07		
6/15/20	6/15/20	255,000	44933AAC1	HART 2018-B A3	3.20%	12/15/22	680.00		
6/15/20	6/15/20	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
6/15/20	6/15/20	190,762	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	470.55		
6/15/20	6/15/20	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
6/15/20	6/15/20	198,137	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	500.29		
6/15/20	6/15/20	49,319	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	109.32		
6/15/20	6/15/20	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
6/15/20	6/15/20	58,192	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	113.96		
6/15/20	6/15/20	112,689	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	299.56		
6/15/20	6/15/20	200,000	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	530.00		
6/15/20	6/15/20	140,000	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	338.33		
6/15/20	6/15/20	124,811	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	338.03		
6/15/20	6/15/20	291,048	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	778.55		
6/15/20	6/15/20	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
6/15/20	6/15/20	300,000	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	725.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
6/15/20	6/15/20	125,000	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	322.92		
6/15/20	6/15/20	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
6/15/20	6/15/20	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
6/15/20	6/15/20	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
6/15/20	6/15/20	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
6/15/20	6/15/20	125,000	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	277.08		
6/15/20	6/15/20	14,221	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	20.62		
6/15/20	6/15/20	175,000	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	424.38		
6/15/20	6/15/20	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
6/15/20	6/15/20	100,000	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	230.00		
6/15/20	6/15/20	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
6/15/20	6/15/20	95,000	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	247.79		
6/15/20	6/15/20	19,163	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	29.06		
6/15/20	6/15/20	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
6/16/20	6/16/20	140,552	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	353.72		
6/16/20	6/16/20	275,000	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	680.63		
6/16/20	6/16/20	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
6/18/20	6/18/20	125,000	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	294.79		
6/18/20	6/18/20	425,000	46647PAS5	JPMORGAN CHASE & CO CORP NOTES	3.51%	6/18/22	7,467.25		
6/18/20	6/18/20	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
6/20/20	6/20/20	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
6/20/20	6/20/20	300,000	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	812.50		
6/20/20	6/20/20	275,000	05531FBG7	BRANCH BANKING & TRUST CORP NOTES	3.05%	6/20/22	4,193.75		
6/20/20	6/20/20	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
6/20/20	6/20/20	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
6/20/20	6/20/20	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
6/20/20	6/20/20	73,024	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	198.38		
6/20/20	6/20/20	52,090	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	138.04		
6/20/20	6/20/20	125,000	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	310.42		
6/22/20	6/22/20	130,000	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	307.67		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
6/23/20	6/23/20	195,000	931142EJ8	WAL-MART STORES INC CORP NOTES	3.12%	6/23/21	3,046.88		
6/30/20	6/30/20	300,000	912828S35	US TREASURY NOTES	1.37%	6/30/23	2,062.50		
Total INTEREST		36,111,440					201,218.95		
MATURITY									
4/21/20	4/21/20	425,000	06051GFN4	BANK OF AMERICA NOTES	2.25%	4/21/20	429,781.25		0.00
Total MATURITY		425,000					429,781.25		0.00
PAYDOWNS									
4/15/20	4/15/20	7,188	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	7,187.56		0.00
4/15/20	4/15/20	14,424	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	14,423.89		0.00
4/15/20	4/15/20	1,292	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	1,291.86		0.00
4/15/20	4/15/20	7,391	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	7,390.66		0.00
4/15/20	4/15/20	8,581	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	8,581.17		0.00
4/15/20	4/15/20	6,274	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	6,274.24		0.00
4/15/20	4/15/20	5,829	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	5,829.07		0.00
4/15/20	4/15/20	15,239	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	15,238.77		0.00
4/15/20	4/15/20	10,232	44891KAD7	HART 2018-A A3	2.79%	7/15/22	10,231.86		0.00
4/15/20	4/15/20	5,628	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	5,627.95		0.00
4/15/20	4/15/20	14,673	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	14,672.83		0.00
4/16/20	4/16/20	2,854	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	2,853.51		0.00
4/20/20	4/20/20	8,369	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	8,369.21		0.00
5/15/20	5/15/20	6,019	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	6,019.48		0.00
5/15/20	5/15/20	6,277	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	6,276.63		0.00
5/15/20	5/15/20	6,923	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	6,923.03		0.00
5/15/20	5/15/20	18,713	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	18,712.74		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/15/20	5/15/20	12,964	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	12,963.78		0.00
5/15/20	5/15/20	4,820	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,820.06		0.00
5/15/20	5/15/20	12,191	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	12,190.62		0.00
5/15/20	5/15/20	13,086	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	13,085.74		0.00
5/15/20	5/15/20	189	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	188.54		0.00
5/15/20	5/15/20	9,708	44891KAD7	HART 2018-A A3	2.79%	7/15/22	9,708.25		0.00
5/15/20	5/15/20	7,701	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	7,700.87		0.00
5/15/20	5/15/20	7,457	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	7,457.40		0.00
5/16/20	5/16/20	6,594	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	6,594.39		0.00
5/20/20	5/20/20	1,976	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	1,976.19		0.00
5/20/20	5/20/20	4,927	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	4,926.74		0.00
6/15/20	6/15/20	28,899	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	28,899.31		0.00
6/15/20	6/15/20	12,525	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	12,525.00		0.00
6/15/20	6/15/20	13,226	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	13,225.65		0.00
6/15/20	6/15/20	4,863	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,863.14		0.00
6/15/20	6/15/20	13,584	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	13,583.71		0.00
6/15/20	6/15/20	12,910	65478GAD2	NISSAN ABS 2017-B A3	1.75%	10/15/21	12,909.87		0.00
6/15/20	6/15/20	4,066	47788BAD6	JOHN DEERE ABS 2017-B A3	1.82%	10/15/21	4,065.99		0.00
6/15/20	6/15/20	4,744	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	4,744.14		0.00
6/15/20	6/15/20	10,647	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	10,646.99		0.00
6/15/20	6/15/20	1,030	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	1,030.16		0.00
6/15/20	6/15/20	10,173	44891KAD7	HART 2018-A A3	2.79%	7/15/22	10,172.73		0.00
6/15/20	6/15/20	7,465	02007EAE8	ALLY ABS 2017-3 A3	1.74%	9/15/21	7,465.07		0.00
6/15/20	6/15/20	5,986	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	5,985.94		0.00
6/16/20	6/16/20	8,236	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	8,236.45		0.00
6/20/20	6/20/20	6,932	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	6,931.64		0.00
6/20/20	6/20/20	6,597	36256GAD1	GMALT 2018-3 A3	3.18%	6/20/21	6,597.15		0.00
Total PAYDOWNS		379,400					379,399.98		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
SELL									
4/17/20	4/20/20	575,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	590,676.76		12,029.13
4/17/20	4/20/20	155,000	9128284W7	US TREASURY NOTES	2.75%	8/15/21	160,986.36		5,582.32
5/5/20	5/7/20	800,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	830,918.48		29,214.68
5/5/20	5/11/20	80,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	82,203.67		1,616.93
5/8/20	5/11/20	70,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	72,756.37		2,585.33
5/8/20	5/11/20	30,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	30,843.95		623.92
5/14/20	5/19/20	335,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	348,116.66		12,087.94
5/20/20	5/22/20	625,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	650,366.21		23,713.53
5/20/20	5/22/20	40,000	912828D72	US TREASURY NOTES	2.00%	8/31/21	41,114.81		800.68
5/20/20	5/22/20	350,000	912828Z29	UNITED STATES TREASURY NOTES	1.50%	1/15/23	363,863.73		10,466.38
5/21/20	5/22/20	275,000	4581X0DB1	INTER-AMERICAN DEVELOPMENT BANK NOTE	2.62%	4/19/21	281,642.97		6,164.52
6/2/20	6/3/20	175,000	06406HDD8	BNY MELLON CORP NOTE (CALLED OMD 8/17/20	2.60%	7/17/20	176,801.72		505.11
6/2/20	6/4/20	160,000	24422ETZ2	JOHN DEERE CAPITAL CORP NOTES	2.35%	1/8/21	163,294.49		1,786.15
6/4/20	6/5/20	385,000	459058GH0	INTL BANK OF RECONSTRUCTION AND DEV NOTE	2.75%	7/23/21	399,565.83		11,023.85
6/4/20	6/8/20	325,000	912828U65	US TREASURY NOTES	1.75%	11/30/21	332,576.47		7,018.38
6/4/20	6/8/20	80,000	9128285V8	US TREASURY NOTES	2.50%	1/15/22	83,734.20		2,998.54
6/4/20	6/8/20	345,000	9128285A4	US TREASURY N/B	2.75%	9/15/21	358,336.53		11,736.01
6/4/20	6/8/20	75,000	9128285L0	UNITED STATES TREASURY NOTES	2.87%	11/15/21	78,011.72		2,718.72
6/24/20	6/26/20	800,000	9128285V8	US TREASURY NOTES	2.50%	1/15/22	837,612.29		29,247.92
6/25/20	6/26/20	425,000	06370REU9	BANK OF MONTREAL CHICAGO CERT DEPOS	3.19%	8/3/20	438,606.29		1,329.22
Total SELL		6,105,000					6,322,029.51		173,249.26