



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

May 5th, 2021

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the Quarter Ending March 31, 2021.

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

I can confirm that as of March 31, 2021, the City of Alameda has sufficient funds to meet its pool's expenditure requirements for the next six months.

Sincerely,

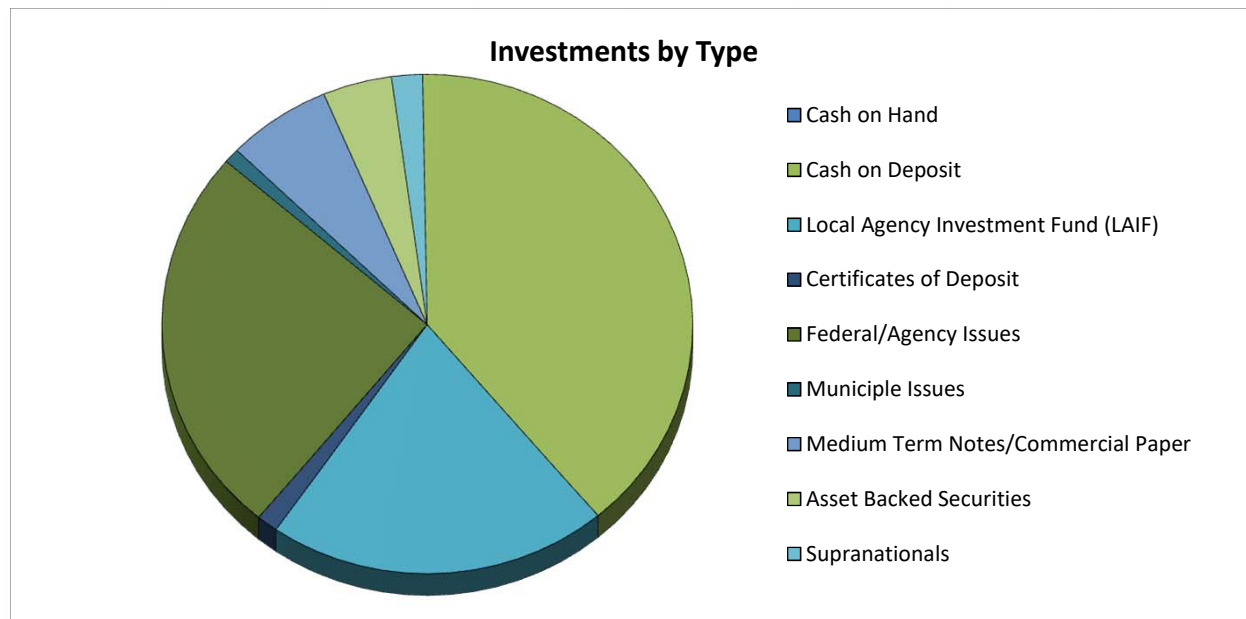
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended March 31, 2021



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value
Cash on Hand	\$ 10,125	0.00%	-	-	\$ 10,125
Cash on Deposit	95,375,147	39.40%	-	-	95,375,147
Total Cash on Hand	95,385,272	39.40%	-	-	95,385,272
Local Agency Investment Fund (LAIF)	50,620,753	20.91%	15	0.54%	50,685,034
Certificates of Deposit	3,125,323	1.29%	427	1.40%	3,178,206
Federal/Agency Issues	60,866,987	25.14%	972	1.15%	61,778,673
Municipality Issues	2,304,897	0.95%	910	0.93%	2,329,160
Medium Term Notes/Commercial Paper	15,117,722	6.25%	717	1.72%	15,510,871
Asset Backed Securities	10,178,892	4.20%	968	1.36%	10,274,675
Supranationals	4,470,430	1.85%	924	1.74%	4,586,384
Total Pooled Investment Portfolio	146,685,004	60.60%	364	1.03%	148,343,003
Total Portfolio	\$ 242,070,276	100.00%			\$ 243,728,275
Amount over (under) Market Value vs. Book Value	\$ 1,657,999				
% of Portfolio	0.68%				
Total Callable Investments	\$ 8,175,214				
% of Portfolio	5.51%				
Irrevocable Trust (Pension/OPEB)	\$ 20,963,257				\$ 25,786,864

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

Annie To, Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2021

DESCRIPTION	BOOK VALUE AT 3/31/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POORS RATING	PAR VALUE	MARKET VALUE AT 3/31/2021
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<u>CASH ON HAND:</u>											
PETTY CASH	5,280									5,280	5,280
CHANGE BOXES	4,845									4,845	4,845
TOTAL CASH ON HAND	10,125									10,125	10,125

<u>CASH ON DEPOSIT:</u>											
WELLS FARGO GENERAL CHECKING	95,310,843									95,310,843	95,310,843
FIDELITY - CHANDLER & PFM MONEY MARKET	64,304									64,304	64,304
TOTAL CASH ON DEPOSIT	95,375,147									95,375,147	95,375,147

<u>LOCAL AGENCY INVESTMENT FUND:</u>											
LOCAL AGENCY INVESTMENT FUND	50,620,753	0.63%	0.54%	01/15/21	04/15/21	90	15			50,620,753	50,685,034
TOTAL LOCAL AGENCY INVESTMENT FUND	50,620,753	0.63%	0.54%			90	15			50,620,753	50,685,034

<u>CERTIFICATES OF DEPOSIT:</u>											
BANK OF MARIN CD	96,941	0.15%	0.15%	01/31/21	01/30/22	364	305			96,941	96,941
BEACON BUSINESS BANK CD	98,382	0.76%	0.76%	02/02/21	05/04/21	91	34			98,382	98,382
CREDIT AGRICOLE C D	430,000	2.83%	2.83%	04/03/19	04/01/22	1,094	366			430,000	441,068
CREDIT SUISSE AG C D	350,000	0.59%	0.59%	03/19/21	03/17/23	728	716			350,000	350,340
DNB BANK ASA NY C D	450,000	2.04%	2.04%	12/04/19	12/02/22	1,094	611			450,000	462,335
NORDEA BK ABP NY C D	450,000	1.85%	1.85%	08/27/19	08/26/22	1,095	513			450,000	461,030
SKANDIN ENS C D	450,000	1.86%	1.86%	08/29/19	08/26/22	1,093	513			450,000	461,133
SOCIETE GENERALE C D	450,000	1.80%	1.80%	02/14/20	02/14/22	731	320			450,000	456,809
SUMITOMO MTSU C D	350,000	0.70%	0.70%	07/10/20	07/08/22	728	464			350,000	350,168
TOTAL CERTIFICATES OF DEPOSIT	3,125,323	1.40%	1.40%			780	427			3,125,323	3,178,206

<u>FEDERAL / AGENCY ISSUES:</u>											
F H L B	276,477	2.88%	2.66%	06/18/19	06/14/24	1,823	1,171		AA+	265,000	285,633
F H L B	312,396	2.88%	2.66%	07/16/19	06/14/24	1,795	1,171		AA+	300,000	323,358
F H L B	453,805	2.88%	2.66%	06/18/19	06/14/24	1,823	1,171		AA+	435,000	468,869
F H L B DEB	156,543	2.13%	2.04%	03/24/20	06/09/23	1,172	800		AA+	150,000	156,309
F H L B DEB	950,067	2.38%	2.24%	04/29/19	03/08/24	1,775	1,073		AA+	950,000	1,007,941
F H L B DEB	251,647	2.50%	2.41%	08/28/18	12/09/22	1,564	618		AA+	255,000	264,932
F H L B DEB	841,432	2.88%	2.66%	09/13/19	09/13/24	1,827	1,262		AA+	800,000	864,296
F H L B DEB	1,002,520	3.00%	2.95%	11/29/18	10/12/21	1,048	195		AA+	1,000,000	1,015,600
F H L B DEB	557,222	3.38%	3.14%	10/29/18	09/08/23	1,775	891		AA+	550,000	591,542
F H L B DEB	770,820	3.38%	3.12%	12/28/18	12/08/23	1,806	982		AA+	750,000	811,073
F H L M C	595,109	0.25%	0.25%	09/02/20	09/08/23	1,101	891		AA+	595,000	594,857
F H L M C	794,738	0.25%	0.25%	09/02/20	09/08/23	1,101	891		AA+	795,000	794,809
F H L M C	999,710	0.25%	0.25%	10/07/20	09/08/23	1,066	891		AA+	1,000,000	999,760
F H L M C	847,875	0.38%	0.37%	04/17/20	04/20/23	1,098	750		AA+	850,000	853,196
F H L M C	809,660	0.38%	0.37%	05/05/20	05/05/23	1,095	765		AA+	810,000	813,451
F H L M C	944,603	0.38%	0.37%	05/05/20	05/05/23	1,095	765		AA+	945,000	949,026
F H L M C	1,089,161	1.50%	1.45%	02/13/20	02/12/25	1,826	1,414		AA+	1,090,000	1,126,384
F H L M C	895,482	2.75%	2.60%	07/20/18	06/19/23	1,795	810		AA+	900,000	950,481
F H L M C MTN	573,701	0.13%	0.12%	07/21/20	07/25/22	734	481		AA+	575,000	574,931
F H L M C MTN	323,788	0.13%	0.13%	10/14/20	10/16/23	1,097	929		AA+	325,000	323,759
F H L M C MTN	849,592	0.25%	0.25%	06/04/20	06/08/22	734	434		N/A	850,000	851,309
F H L M C MTN	847,518	0.25%	0.25%	06/24/20	06/26/23	1,097	817		AA+	850,000	850,672
F H L M C MTN	584,403	0.25%	0.25%	08/19/20	08/24/23	1,100	876		AA+	585,000	585,176
F H L M C MTN	829,153	0.25%	0.25%	08/19/20	08/24/23	1,100	876		AA+	830,000	830,249
F H L M C MTN	1,163,952	0.25%	0.25%	11/03/20	11/06/23	1,098	950		AA+	1,165,000	1,164,068
F H L M C MTN	814,193	0.25%	0.25%	12/02/20	12/04/23	1,097	978		AA+	815,000	813,745
F H L M C MTN	449,271	0.38%	0.38%	01/25/21	07/21/25	1,638	1,573		AA+	450,000	442,706
F H L M C MTN	572,137	0.38%	0.38%	07/21/20	07/21/25	1,826	1,573		AA+	575,000	565,679
F H L M C MTN	398,844	0.38%	0.38%	12/16/20	09/23/25	1,742	1,637		AA+	400,000	392,440
F H L M C MTN	623,119	0.38%	0.38%	09/23/20	09/23/25	1,826	1,637		AA+	625,000	613,188

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2021

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F N M A	473,570	0.25%	0.25%	05/20/20	05/22/23	1,097	782		AA+	475,000	475,580
F N M A	1,380,831	0.25%	0.25%	05/20/20	05/22/23	1,097	782		AA+	1,385,000	1,386,690
F N M A	773,334	0.25%	0.25%	07/08/20	07/10/23	1,097	831		AA+	775,000	775,558
F N M A	883,097	0.25%	0.25%	07/08/20	07/10/23	1,097	831		AA+	885,000	885,637
F N M A	374,036	0.38%	0.38%	12/16/20	08/25/25	1,713	1,608		AA+	375,000	368,093
F N M A	646,958	0.38%	0.38%	08/25/20	08/25/25	1,826	1,608		AA+	650,000	638,027
F N M A	485,601	0.50%	0.50%	01/11/21	06/17/25	1,618	1,539		AA+	485,000	480,160
F N M A	538,882	0.50%	0.50%	06/17/20	06/17/25	1,826	1,539		AA+	540,000	534,611
F N M A	124,948	0.50%	0.51%	01/11/21	11/07/25	1,761	1,682		AA+	125,000	123,044
F N M A	896,778	0.50%	0.51%	11/09/20	11/07/25	1,824	1,682		AA+	900,000	885,915
F N M A	363,836	1.63%	1.56%	01/08/20	01/07/25	1,826	1,378		AA+	365,000	379,001
F N M A	620,988	1.63%	1.56%	03/04/20	01/07/25	1,770	1,378		AA+	600,000	623,016
F N M A	354,393	1.63%	1.56%	10/17/19	10/15/24	1,825	1,294		AA+	355,000	368,795
F N M A	901,290	2.88%	2.70%	09/12/18	09/12/23	1,826	895		AA+	905,000	962,938
F N M A DEB	858,228	0.63%	0.63%	04/22/20	04/22/25	1,826	1,483		AA+	860,000	857,506
F N M A DEB	935,997	2.38%	2.28%	04/11/18	01/19/23	1,744	659		AA+	950,000	987,801
U S TREASURY BD	307,289	1.38%	1.34%	03/05/20	06/30/23	1,212	821		N/A	300,000	307,863
U S TREASURY NT	773,789	0.13%	0.13%	02/02/21	01/15/24	1,077	1,020		N/A	775,000	771,001
U S TREASURY NT	174,433	0.13%	0.13%	02/24/21	02/15/24	1,086	1,051		N/A	175,000	174,029
U S TREASURY NT	1,095,230	0.13%	0.13%	03/01/21	02/15/24	1,081	1,051		N/A	1,100,000	1,093,895
U S TREASURY NT	224,912	0.13%	0.13%	03/29/21	03/31/23	732	730		N/A	225,000	224,843
U S TREASURY NT	398,563	0.13%	0.13%	06/03/20	05/15/23	1,076	775		N/A	400,000	399,452
U S TREASURY NT	224,490	0.13%	0.13%	01/06/21	12/15/23	1,073	989		N/A	225,000	223,972
U S TREASURY NT	199,586	0.25%	0.25%	03/29/21	03/15/24	1,082	1,080		N/A	200,000	199,454
U S TREASURY NT	648,426	0.25%	0.25%	03/30/21	03/15/24	1,081	1,080		N/A	650,000	648,226
U S TREASURY NT	225,185	0.25%	0.25%	06/18/20	06/15/23	1,092	806		N/A	225,000	225,239
U S TREASURY NT	300,387	0.25%	0.25%	06/25/20	06/15/23	1,085	806		N/A	300,000	300,318
U S TREASURY NT	988,086	0.25%	0.26%	02/19/21	09/30/25	1,684	1,644		N/A	1,000,000	974,920
U S TREASURY NT	97,750	0.25%	0.26%	03/26/21	10/31/25	1,680	1,675		N/A	100,000	97,328
U S TREASURY NT	989,219	0.25%	0.26%	01/11/21	10/31/25	1,754	1,675		N/A	1,000,000	973,280
U S TREASURY NT	935,694	0.25%	0.25%	12/01/20	11/15/23	1,079	959		N/A	935,000	934,420
U S TREASURY NT	1,080,277	0.38%	0.38%	03/26/21	11/30/25	1,710	1,705		N/A	1,100,000	1,075,470
U S TREASURY NT	913,887	1.13%	1.10%	03/18/20	02/28/25	1,808	1,430		N/A	900,000	916,560
U S TREASURY NT	214,908	1.38%	1.34%	02/19/20	02/15/23	1,092	686		N/A	215,000	219,887
U S TREASURY NT	669,885	1.38%	1.35%	12/02/19	10/15/22	1,048	563		N/A	675,000	687,812
U S TREASURY NT	2,092,043	1.38%	1.35%	10/31/19	10/15/22	1,080	563		N/A	2,100,000	2,139,858
U S TREASURY NT	288,411	1.50%	1.46%	02/06/20	01/15/23	1,074	655		N/A	285,000	291,834
U S TREASURY NT	404,788	1.50%	1.46%	03/12/20	01/15/23	1,039	655		N/A	400,000	409,592
U S TREASURY NT	204,172	1.50%	1.46%	03/02/20	03/31/23	1,124	730		N/A	200,000	205,296
U S TREASURY NT	765,439	1.50%	1.46%	03/02/20	03/31/23	1,124	730		N/A	750,000	769,860
U S TREASURY NT	200,164	1.63%	1.59%	09/30/19	08/31/22	1,066	518		N/A	200,000	204,226
U S TREASURY NT	724,264	1.63%	1.59%	12/11/19	11/15/22	1,070	594		N/A	725,000	742,386
U S TREASURY NT	130,340	1.75%	1.70%	12/26/19	01/31/23	1,132	671		N/A	130,000	133,773
U S TREASURY NT	577,358	1.75%	1.70%	01/02/20	01/31/23	1,125	671		N/A	575,000	591,687
U S TREASURY NT	957,369	1.75%	1.72%	03/13/17	02/28/22	1,813	334		N/A	975,000	989,781
U S TREASURY NT	618,066	1.75%	1.71%	10/17/17	09/30/22	1,809	548		N/A	625,000	640,113
U S TREASURY NT	702,844	1.88%	1.83%	06/27/19	07/31/22	1,130	487		N/A	700,000	716,352
U S TREASURY NT	1,203,844	1.88%	1.83%	07/01/19	07/31/22	1,126	487		N/A	1,200,000	1,228,032
U S TREASURY NT	2,377,227	1.88%	1.83%	06/03/19	07/31/22	1,154	487		N/A	2,375,000	2,430,480
U S TREASURY NT	802,813	2.00%	1.90%	06/10/19	04/30/24	1,786	1,126		N/A	800,000	839,504
U S TREASURY NT	910,301	2.00%	1.90%	12/12/19	06/30/24	1,662	1,187		N/A	900,000	945,423
U S TREASURY NT	551,441	2.00%	1.98%	01/27/17	10/31/21	1,738	214		N/A	550,000	556,210
U S TREASURY NT	963,474	2.13%	2.07%	08/15/17	06/30/22	1,780	456		N/A	950,000	973,826
U S TREASURY NT	935,230	2.13%	2.05%	01/25/18	12/31/22	1,801	640		N/A	950,000	982,585
U S TREASURY NT	775,484	2.25%	2.20%	05/01/19	04/15/22	1,080	380		N/A	775,000	792,376
U S TREASURY NT	920,355	2.25%	2.12%	11/07/19	10/31/24	1,820	1,310		N/A	900,000	954,567
U S TREASURY NT	459,035	2.25%	2.13%	06/26/19	12/31/23	1,649	1,005		N/A	450,000	473,976
U S TREASURY NT	917,789	2.75%	2.57%	04/29/19	02/15/24	1,753	1,051		N/A	900,000	962,370

City of Alameda
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For the Quarter Ended March 31, 2021

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TOTAL FEDERAL / AGENCY ISSUES	60,866,987	1.19%	1.15%			1,401	972			60,730,000	61,778,673
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MUNICIPAL ISSUES:

CALIFORNIA	95,000	1.33%	1.31%	11/13/20	07/01/22	595	457		N/A	95,000	96,263
CALIFORNIA ST DEPT	65,000	0.35%	0.35%	07/30/20	12/01/22	854	610		AAA	65,000	65,098
CALIFORNIA ST DEPT	30,000	0.41%	0.41%	07/30/20	12/01/23	1,219	975		AAA	30,000	29,983
CALIFORNIA ST TXBL	593,323	2.40%	2.26%	10/16/19	10/01/24	1,812	1,280		AA-	580,000	614,684
CONNECTICUT ST	50,841	2.50%	2.43%	05/29/20	07/01/22	763	457		A	50,000	51,346
FLORIDA ST BRD ADMIN	110,000	1.26%	1.25%	09/03/20	07/01/25	1,762	1,553		AA	110,000	111,021
LOS ANGELES CA	85,000	0.44%	0.44%	10/30/20	08/01/23	1,005	853		AA+	85,000	85,122
MARYLAND ST	240,000	0.41%	0.41%	07/23/20	08/01/23	1,104	853		AAA	240,000	240,768
MISSISSIPPI ST	115,000	0.42%	0.42%	07/24/20	11/01/23	1,195	945		AA	115,000	115,480
NEW JERSEY ST TPK	95,000	0.90%	0.90%	01/22/21	01/01/25	1,440	1,372		A+	95,000	94,104
NEW YORK ST URBAN	105,000	0.48%	0.48%	12/16/20	03/15/23	819	714		AA+	105,000	104,469
NEW YORK ST URBAN	315,000	0.62%	0.63%	12/16/20	03/15/24	1,185	1,080		AA+	315,000	311,894
PORT AUTH N Y N J NY	125,000	1.09%	1.07%	07/02/20	07/01/23	1,094	822		A+	125,000	126,861
PORT AUTH N Y N J NY	125,733	1.09%	1.07%	07/07/20	07/01/23	1,089	822		A+	125,000	126,861
SAN JUAN CA	155,000	0.50%	0.50%	10/16/20	08/01/23	1,019	853		N/A	155,000	155,206
TOTAL MUNICIPAL ISSUES	2,304,897	0.95%	0.93%			1,130	910			2,290,000	2,329,160

MEDIUM TERM NOTES / COMMERCIAL PAPER:

3M COMPANY	224,143	1.75%	1.71%	08/19/19	02/14/23	1,275	685	1/14/2023	A+	225,000	230,686
ADOBE INC	49,932	1.70%	1.66%	01/22/20	02/01/23	1,106	672		A	50,000	51,224
AMAZON COM INC SR NT	249,650	0.40%	0.40%	06/01/20	06/03/23	1,097	794		AA-	250,000	250,773
AMERICAN EXPRESS CO	99,880	2.75%	2.68%	05/15/19	05/20/22	1,101	415	4/20/2022	BBB+	100,000	102,489
AMERICAN HONDA MTN	179,689	3.45%	3.24%	07/11/18	07/14/23	1,829	835		A-	180,000	191,981
AMERICAN HONDA MTN	439,639	3.63%	3.37%	10/03/18	10/10/23	1,833	923		A-	440,000	472,459
APPLE INC	214,415	0.75%	0.74%	05/04/20	05/11/23	1,102	771		AA+	215,000	217,161
APPLE INC	99,983	1.70%	1.67%	09/04/19	09/11/22	1,103	529		AA+	100,000	102,149
APPLE INC	410,130	2.40%	2.30%	11/28/18	05/03/23	1,617	763		AA+	430,000	449,204
BANK OF AMERICA	602,442	3.55%	3.36%	03/06/19	03/05/24	1,826	1,070	3/5/2023	A-	600,000	633,060
BANK OF AMERICA MTN	345,000	1.49%	1.46%	05/14/20	05/19/24	1,466	1,145	5/19/2023	A-	345,000	350,682
BANK OF NY MTN	144,899	1.85%	1.80%	01/21/20	01/27/23	1,102	667	1/2/2023	A	145,000	149,162
BANK OF NY MTN	194,938	1.95%	1.91%	08/20/19	08/23/22	1,099	510		A	195,000	199,425
BANK OF NY MTN	600,386	3.45%	3.22%	05/16/19	08/11/23	1,548	863		A	585,000	625,815
BB T CORPORATION MTN	274,992	3.05%	2.96%	03/11/19	06/20/22	1,197	446	5/20/2022	A-	275,000	283,462
BRISTOL MYERS SQUIBB	205,000	0.54%	0.54%	11/09/20	11/13/23	1,099	957	11/13/2021	A+	205,000	205,018
CATERPILLAR FINL MTN	99,932	0.45%	0.45%	09/09/20	09/14/23	1,100	897		A	100,000	100,030
CATERPILLAR FINL MTN	84,961	1.95%	1.90%	01/09/20	11/18/22	1,044	597		A	85,000	87,192
CATERPILLAR FINL MTN	480,083	2.15%	2.05%	01/28/20	11/08/24	1,746	1,318		A	475,000	497,016
CATERPILLAR FINL MTN	174,757	1.90%	1.86%	09/03/19	09/06/22	1,099	524		A	175,000	179,142
CHEVRON CORP NEW SR	100,000	1.14%	1.12%	05/07/20	05/11/23	1,099	771		AA-	100,000	101,665
CHEVRON USA INC	50,000	0.43%	0.43%	08/10/20	08/11/23	1,096	863		AA-	50,000	50,095
CITIGROUP INC	200,000	2.31%	2.29%	10/28/19	11/04/22	1,103	583	11/4/2021	BBB+	200,000	202,114
CITIGROUP INC SR NT	185,000	0.78%	0.78%	10/23/20	10/30/24	1,468	1,309	9/30/2024	BBB+	185,000	184,865
DEERE JOHN CAP MTN	49,942	0.40%	0.40%	10/06/20	10/10/23	1,099	923		A	50,000	49,972
EXXON MOBIL CORP	48,463	2.40%	2.36%	11/26/18	03/06/22	1,196	340	1/6/2022	AA-	50,000	50,816
EXXON MOBIL CORP	121,205	2.40%	2.36%	11/26/18	03/06/22	1,196	340	1/6/2022	AA-	125,000	127,039
GENERAL DYNAMICS	297,867	3.00%	2.99%	05/21/18	05/11/21	1,086	41		A	300,000	300,831
GENERAL DYNAMICS	327,707	3.00%	2.99%	05/08/18	05/11/21	1,099	41		A	330,000	330,914
GOLDMAN SACHS GROUP	150,000	0.48%	0.48%	01/20/21	01/27/23	737	667	1/27/2022	BBB+	150,000	149,789
GOLDMAN SACHS GROUP	175,000	0.63%	0.63%	11/16/20	11/17/23	1,096	961	11/17/2022	BBB+	175,000	175,014
HOME DEPOT INC	64,822	3.25%	3.16%	11/27/18	03/01/22	1,190	335		A	65,000	66,830
HONEYWELL	215,000	0.48%	0.48%	08/17/20	08/19/22	732	506		A	215,000	215,198
HONEYWELL	94,904	2.15%	2.10%	07/30/19	08/08/22	1,105	495	7/8/2022	A	95,000	97,379
IBM CORP	192,371	3.63%	3.33%	10/02/20	02/12/24	1,228	1,048		A	175,000	190,715
JOHN DEERE MTN	79,943	0.45%	0.45%	03/01/21	01/17/24	1,052	1,022		A	80,000	79,960
JOHN DEERE MTN	349,752	0.45%	0.45%	03/01/21	01/17/24	1,052	1,022		A	350,000	349,825

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DESCRIPTION	BOOK VALUE AT 3/31/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POORS RATING	PAR VALUE	MARKET VALUE AT 3/31/2021
JOHN DEERE MTN	99,918	0.70%	0.70%	06/01/20	07/05/23	1,129	826		A	100,000	100,770
JOHN DEERE MTN	233,125	2.65%	2.60%	04/09/18	01/06/22	1,368	281		A	237,000	241,335
JPMORGAN CHASE CO	90,000	0.56%	0.57%	02/09/21	02/16/25	1,468	1,418	2/16/2024	A-	90,000	89,324
JPMORGAN CHASE CO	170,000	0.65%	0.65%	09/09/20	09/16/24	1,468	1,265	9/16/2023	A-	170,000	170,323
JPMORGAN CHASE CO	225,000	0.70%	0.69%	03/09/21	03/16/24	1,103	1,081	3/16/2023	A-	225,000	225,945
JPMORGAN CHASE CO	495,175	2.97%	2.91%	02/09/18	01/15/23	1,801	655	1/15/2022	A-	500,000	510,065
MERCK CO INC	148,467	2.40%	2.34%	03/13/19	09/15/22	1,282	533	6/15/2022	AA-	150,000	153,725
MICROSOFT CORP	119,816	1.55%	1.54%	08/02/16	08/08/21	1,832	130	7/8/2021	AAA	120,000	120,437
MICROSOFT CORP	299,685	1.55%	1.54%	08/01/16	08/08/21	1,833	130	7/8/2021	AAA	300,000	301,092
MORGAN STANLEY	99,337	2.75%	2.68%	04/05/19	05/19/22	1,140	414		BBB+	100,000	102,656
MORGAN STANLEY SR	265,000	0.53%	0.53%	01/20/21	01/25/24	1,100	1,030	1/25/2023	BBB+	265,000	264,507
NATIONAL RURAL MTN	89,938	0.35%	0.35%	02/01/21	02/08/24	1,102	1,044		A-	90,000	89,429
ORACLE CORP	567,014	1.90%	1.89%	11/29/16	09/15/21	1,751	168	8/15/2021	A	580,000	583,399
PACCAR FINANCIAL MTN	29,961	0.35%	0.35%	08/04/20	08/11/23	1,102	863		A+	30,000	29,963
PACCAR FINANCIAL MTN	49,931	0.80%	0.79%	06/01/20	06/08/23	1,102	799		A+	50,000	50,470
PACCAR FINANCIAL MTN	124,724	2.15%	2.05%	08/08/19	08/15/24	1,834	1,233		A+	125,000	131,054
PACCAR FINANCIAL MTN	99,946	2.65%	2.58%	05/03/19	05/10/22	1,103	405		A+	100,000	102,599
PACCAR FINANCIAL MTN	89,921	2.85%	2.78%	02/22/19	03/01/22	1,103	335		A+	90,000	92,194
PACCAR FINANCIAL MTN	449,816	3.40%	3.19%	08/06/18	08/09/23	1,829	861		A+	450,000	478,949
PEPSICO INC	59,966	0.40%	0.40%	10/05/20	10/07/23	1,097	920		A+	60,000	60,200
PEPSICO INC	109,782	0.75%	0.74%	04/29/20	05/01/23	1,097	761		A+	110,000	111,054
PFIZER INC	99,994	2.80%	2.73%	03/04/19	03/11/22	1,103	345		A+	100,000	102,402
PNC BANK NA MTN	639,942	2.45%	2.39%	07/25/17	07/28/22	1,829	484	6/28/2022	A	640,000	656,563
SCHWAB CHARLES	144,928	0.75%	0.75%	03/16/21	03/18/24	1,098	1,083	2/18/2024	A	145,000	145,741
SCHWAB CHARLES	289,855	0.75%	0.75%	03/16/21	03/18/24	1,098	1,083	2/18/2024	A	290,000	291,482
STATE STREET CORP	314,836	1.95%	1.95%	05/16/16	05/19/21	1,829	49		A	315,000	315,662
THE BANK OF NEW MTN	112,607	1.60%	1.57%	03/11/21	04/24/25	1,505	1,485	3/24/2025	A	110,000	112,060
TOYOTA MOTOR MTN	199,988	0.45%	0.45%	01/06/21	01/11/24	1,100	1,016		A+	200,000	199,548
TOYOTA MOTOR MTN	245,985	2.60%	2.55%	03/09/18	01/11/22	1,404	286		A+	250,000	254,480
TOYOTA MOTOR MTN	287,535	2.60%	2.55%	05/16/18	01/11/22	1,336	286		A+	295,000	300,286
US BANCORP MTN	152,981	3.00%	2.93%	07/24/19	03/15/22	965	349	2/15/2022	A+	150,000	153,627
US BANK NA MTN	613,690	2.05%	1.97%	01/16/20	01/21/25	1,832	1,392	12/20/2024	AA-	615,000	637,601
VISA INC	222,032	2.15%	2.10%	05/22/19	09/15/22	1,212	533	8/15/2022	AA-	225,000	230,778
TOTAL MEDIUM TERM NOTES / COMMERCIAL PAPER	15,117,722	1.77%	1.72%			1,285	717			15,147,000	15,510,871

ASSET BACKED SECURITIES:

ALLY AUTO	124,965	1.84%	1.82%	12/04/19	06/17/24	1,657	1,174		AAA	125,000	126,500
ALLY AUTO	1,983	2.35%	2.35%	01/23/18	06/15/22	1,604	441		AAA	1,983	1,985
ALLY AUTO	116,128	2.91%	2.87%	02/05/19	09/15/23	1,683	898		N/A	116,142	117,756
BMW AUTO LEASING LLC	84,997	0.29%	0.00%	03/02/21	01/25/24	1,059	1,030		AAA	85,000	84,913
BMW VEHICLE LEASE	12,844	2.84%	0.00%	03/12/19	11/22/21	986	236		AAA	12,846	12,863
CAPITAL ONE MULTI	449,887	1.72%	1.69%	08/28/19	08/15/24	1,814	1,233		AAA	450,000	459,059
CAPITAL ONE PRIME	105,393	2.51%	2.47%	05/21/19	11/15/23	1,639	959		AAA	105,414	106,967
CARMAX AUTO OWNER	74,985	0.34%	0.34%	01/20/21	12/15/25	1,790	1,720		AAA	75,000	74,807
CARMAX AUTO OWNER	109,976	0.50%	0.50%	10/14/20	08/15/25	1,766	1,598		AAA	110,000	110,166
CARMAX AUTO OWNER	99,983	0.62%	0.62%	07/14/20	03/15/25	1,705	1,445		AAA	100,000	100,413
CARMAX AUTO OWNER	99,980	1.89%	1.85%	01/14/20	12/16/24	1,798	1,356		AAA	100,000	102,233
CARMAX AUTO OWNER	109,921	2.68%	2.63%	04/09/19	03/15/24	1,802	1,080		AAA	109,933	111,953
CARMAX AUTO OWNER	48,141	3.13%	3.09%	07/18/18	06/15/23	1,793	806		AAA	48,148	48,782
DISCOVER CARD	224,952	1.89%	0.00%	10/24/19	10/15/24	1,818	1,294		N/A	225,000	230,418
FIFTH THIRD AUTO	60,714	2.64%	2.60%	04/30/19	12/15/23	1,690	989		AAA	60,727	61,616
FORD CREDIT AUTO	199,989	1.87%	1.84%	11/19/19	03/15/24	1,578	1,080		AAA	200,000	203,056
FORD CREDIT AUTO	242,282	2.78%	2.74%	03/19/19	09/15/23	1,641	898		N/A	242,323	245,967
FORD CREDIT AUTO	35,419	2.90%	0.00%	02/20/19	05/15/22	1,180	410		AAA	35,422	35,497
FORD CREDIT AUTO	21,287	3.03%	3.01%	05/17/18	11/15/22	1,643	594		AAA	21,291	21,420
GM FIN AUTO LEASE	149,985	0.26%	0.00%	02/17/21	02/20/24	1,098	1,056		N/A	150,000	149,736
GM FIN AUTO LEASE TR	74,993	0.45%	0.00%	09/22/20	08/21/23	1,063	873		AAA	75,000	75,159
GM FIN CONS ATMB	149,966	0.45%	0.45%	08/11/20	07/16/25	1,800	1,568		N/A	150,000	150,248

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GM FINANCIAL	99,976	1.84%	1.81%	01/08/20	09/16/24	1,713	1,265		AAA	100,000	101,523
GM FINANCIAL	82,579	2.03%	0.00%	08/06/19	06/20/22	1,049	446		AAA	82,588	82,961
GM FINANCIAL	151,462	2.97%	2.93%	01/08/19	11/16/23	1,773	960		N/A	151,478	153,539
GM FINANCIAL	5,371	2.98%	0.00%	02/13/19	12/20/21	1,041	264		AAA	5,371	5,378
GM FINANCIAL	62,191	3.02%	2.99%	07/12/18	05/16/23	1,769	776		AAA	62,206	62,896
HONDA AUTO	124,998	0.27%	0.27%	02/17/21	04/21/25	1,524	1,482		N/A	125,000	124,810
HONDA AUTO	149,978	0.37%	0.37%	09/22/20	10/18/24	1,487	1,297		AAA	150,000	150,051
HONDA AUTO	264,961	0.37%	0.37%	09/22/20	10/18/24	1,487	1,297		AAA	265,000	265,090
HONDA AUTO	159,987	0.82%	0.81%	05/18/20	07/15/24	1,519	1,202		AAA	160,000	161,069
HONDA AUTO	349,997	1.78%	1.76%	08/20/19	08/15/23	1,456	867		AAA	350,000	354,386
HONDA AUTO	174,969	1.83%	1.80%	11/19/19	01/18/24	1,521	1,023		AAA	175,000	177,907
HONDA AUTO	92,385	2.83%	2.79%	02/19/19	03/20/23	1,490	719		AAA	92,388	93,790
HONDA AUTO	120,205	2.95%	2.92%	08/21/18	08/22/22	1,462	509		N/A	120,222	121,219
HYUNDAI AUTO	174,992	1.94%	1.91%	10/29/19	02/15/24	1,570	1,051		AAA	175,000	177,550
HYUNDAI AUTO	94,304	2.66%	2.63%	04/03/19	06/15/23	1,534	806		AAA	94,316	95,500
HYUNDAI AUTO	23,807	2.79%	2.78%	04/10/18	07/15/22	1,557	471		AAA	23,810	23,891
HYUNDAI AUTO	116,924	3.20%	3.17%	12/04/18	12/15/22	1,472	624		AAA	116,926	118,117
JOHN DEERE OWNER	179,965	0.36%	0.36%	03/02/21	09/15/25	1,658	1,629		N/A	180,000	179,293
JOHN DEERE OWNER	119,982	0.51%	0.51%	07/14/20	11/15/24	1,585	1,325		N/A	120,000	120,266
JOHN DEERE OWNER	259,984	1.10%	1.09%	03/04/20	08/15/24	1,625	1,233		N/A	260,000	262,259
JOHN DEERE OWNER	168,234	2.21%	2.18%	07/16/19	12/15/23	1,613	989		N/A	168,269	170,538
JOHN DEERE OWNER	241,554	2.91%	2.87%	06/24/20	07/17/23	1,118	838		N/A	235,366	238,687
JOHN DEERE OWNER	126,477	3.08%	3.06%	07/18/18	11/15/22	1,581	594		N/A	126,487	127,414
MERCEDES BENZ AUTO	49,997	0.40%	0.00%	09/15/20	11/15/23	1,156	959		AAA	50,000	50,088
MERCEDES BENZ AUTO	159,992	0.40%	0.00%	09/15/20	11/15/23	1,156	959		AAA	160,000	160,280
MERCEDES BENZ AUTO	224,964	2.00%	0.00%	11/13/19	10/17/22	1,069	565		AAA	225,000	227,027
MERCEDES BENZ AUTO	72,202	3.03%	3.00%	07/17/18	01/17/23	1,645	657		AAA	72,205	72,813
MERCEDES BENZ AUTO	17,594	3.10%	0.00%	01/23/19	11/15/21	1,027	229		AAA	17,594	17,626
NISSAN AUTO	219,988	1.93%	1.89%	10/16/19	07/15/24	1,734	1,202		AAA	220,000	223,986
NISSAN AUTO	369,980	1.93%	1.89%	10/16/19	07/15/24	1,734	1,202		AAA	370,000	376,704
NISSAN AUTO	227,194	2.90%	2.85%	02/05/19	10/16/23	1,714	929		N/A	227,228	230,843
NISSAN AUTO LEASE	92,446	2.27%	0.00%	07/16/19	07/15/22	1,095	471		AAA	92,452	92,896
NISSAN AUTO LEASE	39,474	2.76%	0.00%	04/09/19	03/15/22	1,071	349		AAA	39,477	39,647
NISSAN AUTO REC TR	149,996	0.55%	0.55%	06/23/20	07/15/24	1,483	1,202		AAA	150,000	150,546
TOYOTA AUTO	209,961	0.35%	0.35%	10/06/20	01/15/25	1,562	1,386		AAA	210,000	210,172
TOYOTA AUTO	174,999	1.91%	1.89%	08/06/19	09/15/23	1,501	898		AAA	175,000	177,074
TOYOTA AUTO	224,984	1.92%	1.89%	11/05/19	01/16/24	1,533	1,021		AAA	225,000	228,740
TOYOTA AUTO	65,127	2.96%	2.94%	05/09/18	09/15/22	1,590	533		AAA	65,128	65,578
TOYOTA AUTO	123,441	3.18%	3.14%	10/31/18	03/15/23	1,596	714		AAA	123,468	125,082
TOYOTA AUTO RECV	459,915	0.32%	0.32%	02/02/21	05/15/25	1,563	1,506		N/A	460,000	458,979
VERIZON OWNER	174,963	0.47%	0.00%	08/04/20	02/20/25	1,661	1,422		N/A	175,000	175,452
VERIZON OWNER	369,922	0.47%	0.00%	08/04/20	02/20/25	1,661	1,422		N/A	370,000	370,955
VERIZON OWNER TRUST	99,988	1.85%	0.00%	01/21/20	07/22/24	1,644	1,209		AAA	100,000	102,001
VERIZON OWNER TRUST	209,984	1.94%	0.00%	10/01/19	04/22/24	1,665	1,118		AAA	210,000	213,612
VERIZON OWNER TRUST	239,982	1.94%	0.00%	10/01/19	04/22/24	1,665	1,118		AAA	240,000	244,128
VOLKSWAGEN AUTO LO	147,749	3.25%	3.21%	11/15/18	04/20/23	1,617	750		AAA	147,755	149,643
VOLKSWAGON AUTO	109,998	1.99%	0.00%	10/01/19	11/21/22	1,147	600		AAA	110,000	111,155
TOTAL ASSET BACKED SECURITIES	10,178,892	1.86%	1.36%			1,514	968			10,173,963	10,274,675

SUPRANATIONALS:

HSBC HOLDINGS PLC	577,962	3.95%	3.70%	08/28/19	05/18/24	1,725	1,144	5/18/2023	A-	550,000	586,970
INTER AMER BK M T N	324,890	0.50%	0.50%	04/17/20	05/24/23	1,132	784		AAA	325,000	326,632
INTER AMER DEV BK	239,170	1.75%	1.71%	03/23/18	09/14/22	1,636	532		AAA	250,000	255,495
INTER AMER DEV BK	493,825	1.75%	1.71%	09/26/17	09/14/22	1,814	532		AAA	500,000	510,990
INTER AMER DEV BK	913,875	2.13%	2.09%	01/10/17	01/18/22	1,834	293		N/A	915,000	928,817
INTL BK M T N	279,398	0.25%	0.25%	11/17/20	11/24/23	1,102	968		AAA	280,000	279,222
INTL BK M T N	469,469	0.50%	0.51%	10/21/20	10/28/25	1,833	1,672		AAA	470,000	461,216
ROYAL BANK OF MTN	599,688	2.25%	2.14%	12/05/19	11/01/24	1,793	1,311		A	600,000	629,334

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 Detail for Investment Portfolio Summary Report
 For the Quarter Ended March 31, 2021

DESCRIPTION	BOOK VALUE AT 3/31/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POORS RATING	PAR VALUE	MARKET VALUE AT 3/31/2021
TORONTO DOMINION MTN	572,153	3.25%	3.02%	03/26/19	03/11/24	1,812	1,076		A	565,000	607,708
TOTAL SUPRANATIONALS	4,470,430	1.81%	1.74%			1,631	924			4,455,000	4,586,384

TOTAL PORTFOLIO	242,070,276	-	-	-	-	-	-	-	-	241,927,311	243,728,275
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IRREVOCABLE TRUST (PENSION / OPEB) *

US BANK MUTUAL FUND	20,963,257	3.16%	3.16%							20,963,257	25,786,864
TOTAL IRREVOCABLE TRUST (PENSION / OPEB)	20,963,257	3.16%	3.16%							20,963,257	25,786,864

* Pension & OPEB Included for Information Only - They are not part of the City's Cash & Investment Portfolio.



PMIA/LAIF Performance Report as of 04/15/21



PMIA Average Monthly Effective Yields⁽¹⁾

Mar	0.357
Feb	0.407
Jan	0.458

Quarterly Performance Quarter Ended 03/31/21

LAIF Apportionment Rate ⁽²⁾ :	0.44
LAIF Earnings Ratio ⁽²⁾ :	0.00001214175683392
LAIF Fair Value Factor ⁽¹⁾ :	1.001269853
PMIA Daily ⁽¹⁾ :	0.35%
PMIA Quarter to Date ⁽¹⁾ :	0.41%
PMIA Average Life ⁽¹⁾ :	220

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 03/31/21 \$126.7 billion

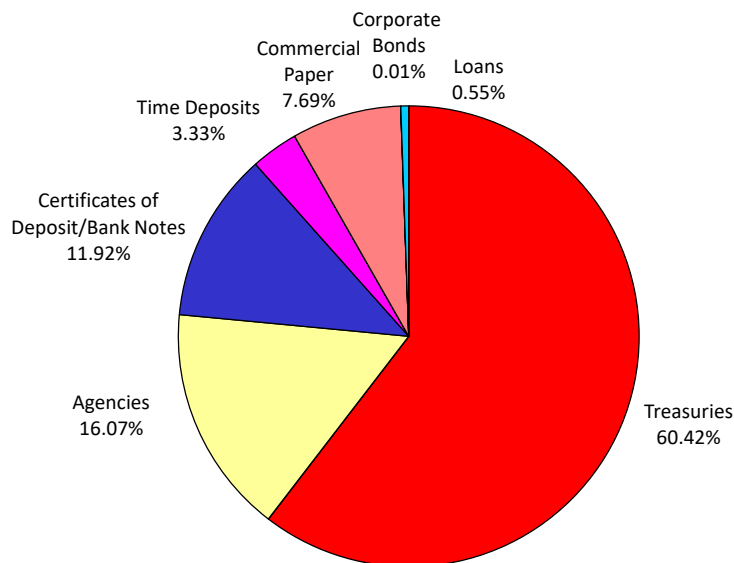


Chart does not include 0.01% of mortgages. Percentages may not total 100% due to rounding.

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 March 31, 2021

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





Section 2 | 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 March 31, 2021

City of Alameda

	3/31/2021		12/31/2020
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.66	2.83	2.73
Average Modified Duration	2.59	2.57	2.50
Average Purchase Yield	n/a	1.69%	1.83%
Average Market Yield	0.36%	0.46%	0.26%
Average Quality**	AAA	AA/Aa1	AA/Aa1
Total Market Value		50,925,391	51,182,118

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

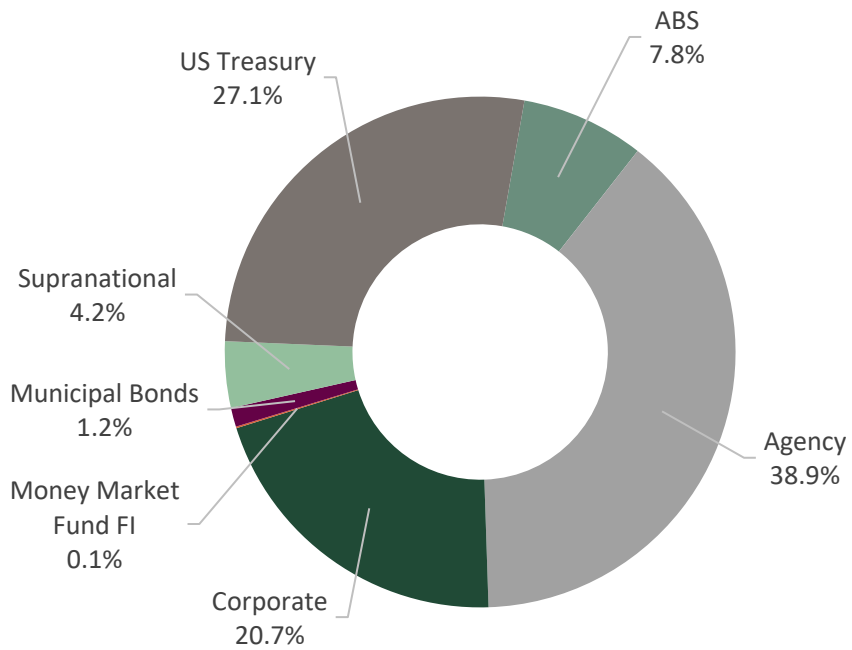
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Sector Distribution

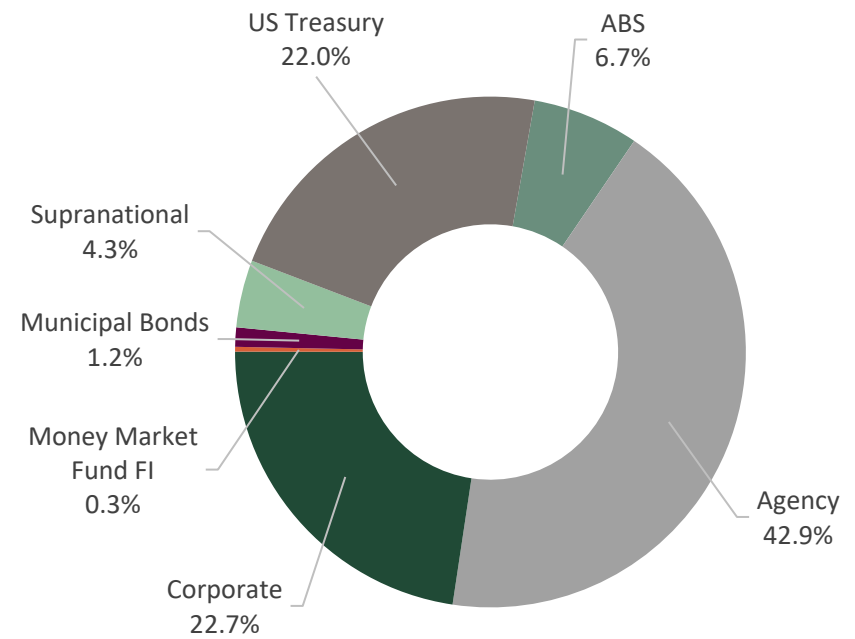
As of March 31, 2021

City of Alameda

March 31, 2021



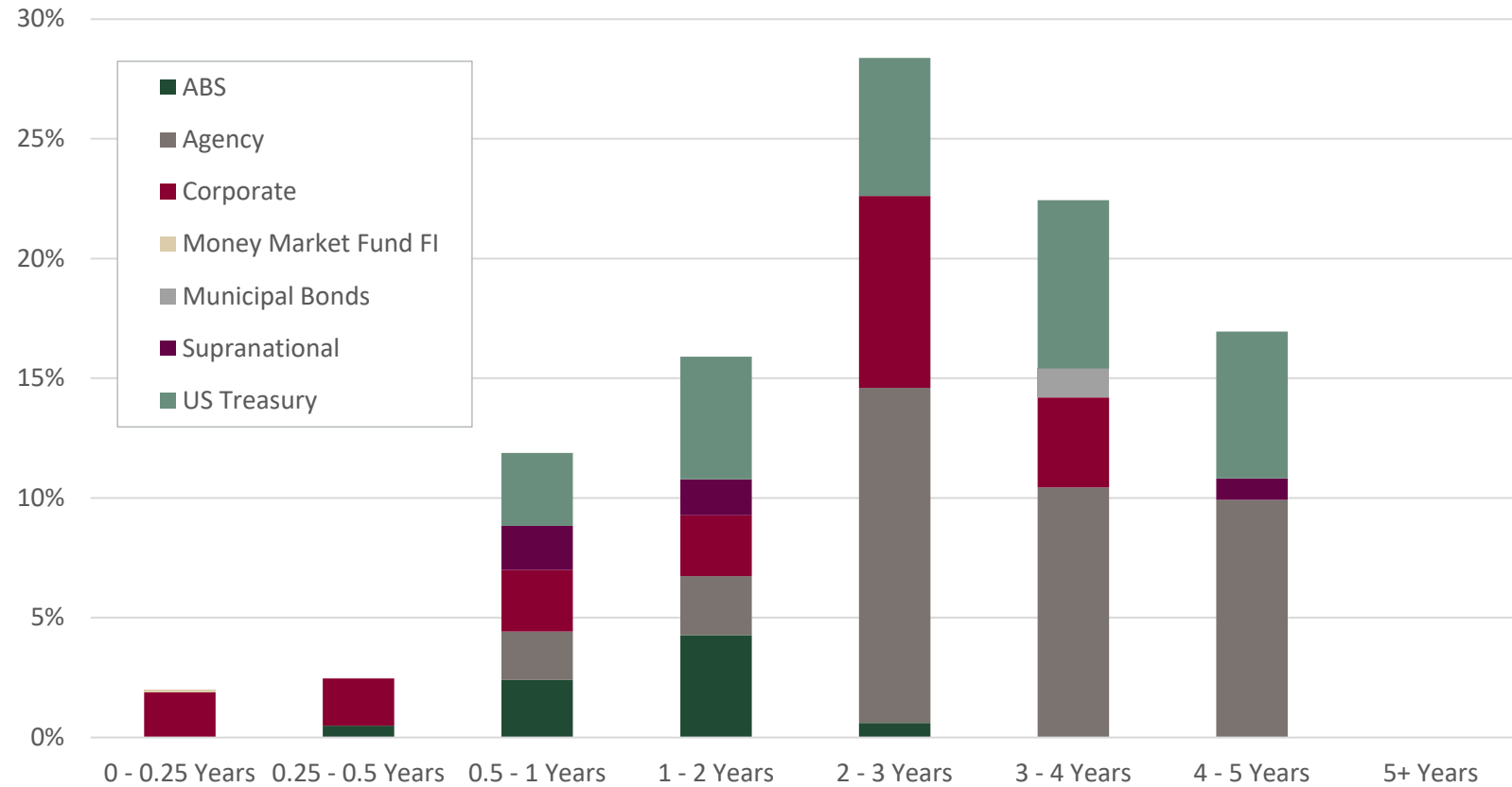
December 31, 2020



Duration Allocation

As of March 31, 2021

City of Alameda

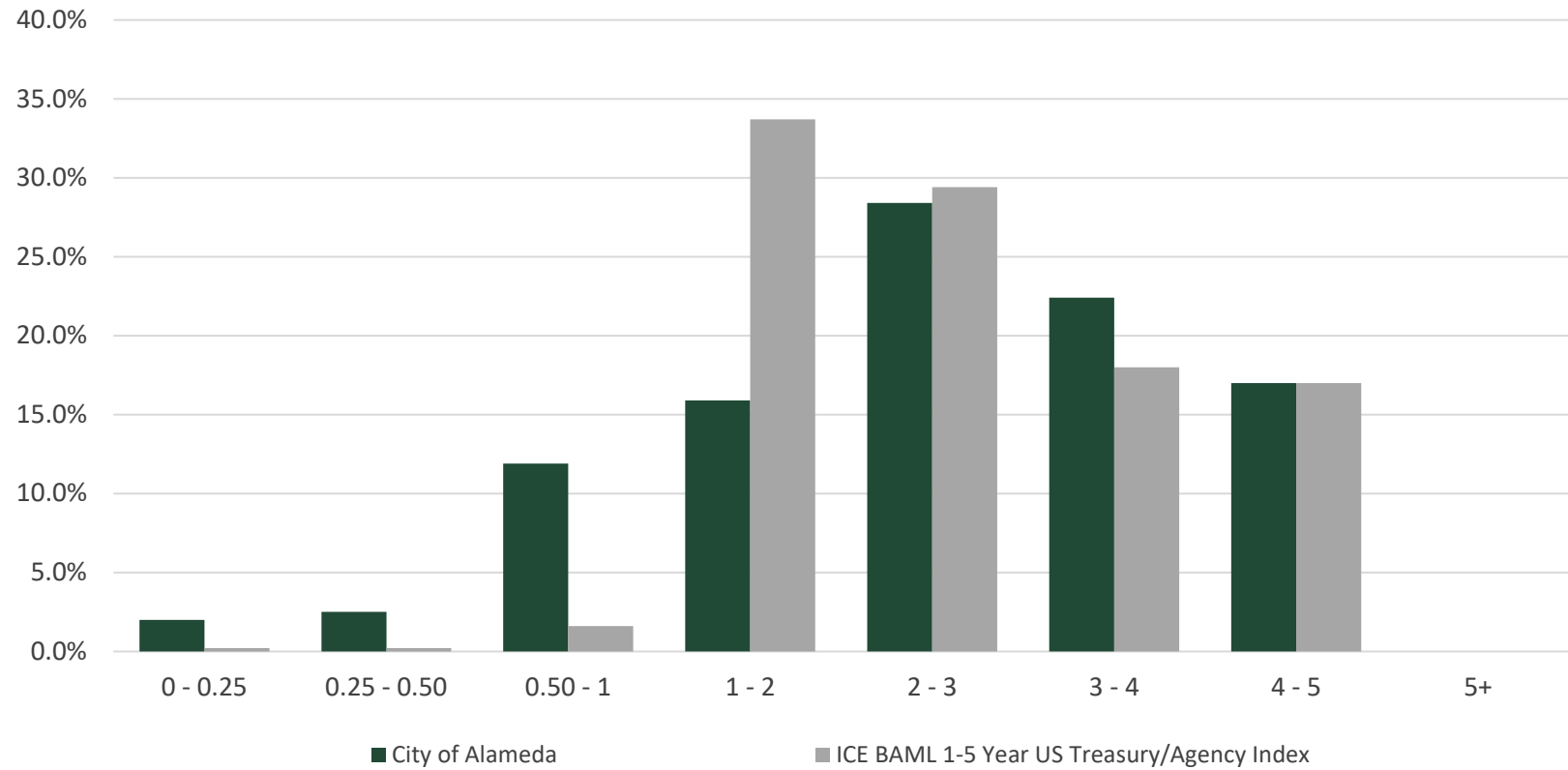


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/21	2.0%	2.5%	11.9%	15.9%	28.4%	22.4%	17.0%	0.0%

Duration Distribution

As of March 31, 2021

City of Alameda Portfolio Compared to the Benchmark as of March 31, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	2.0%	2.5%	11.9%	15.9%	28.4%	22.4%	17.0%	0.0%
Benchmark*	0.2%	0.2%	1.6%	33.7%	29.4%	18.0%	17.0%	0.0%

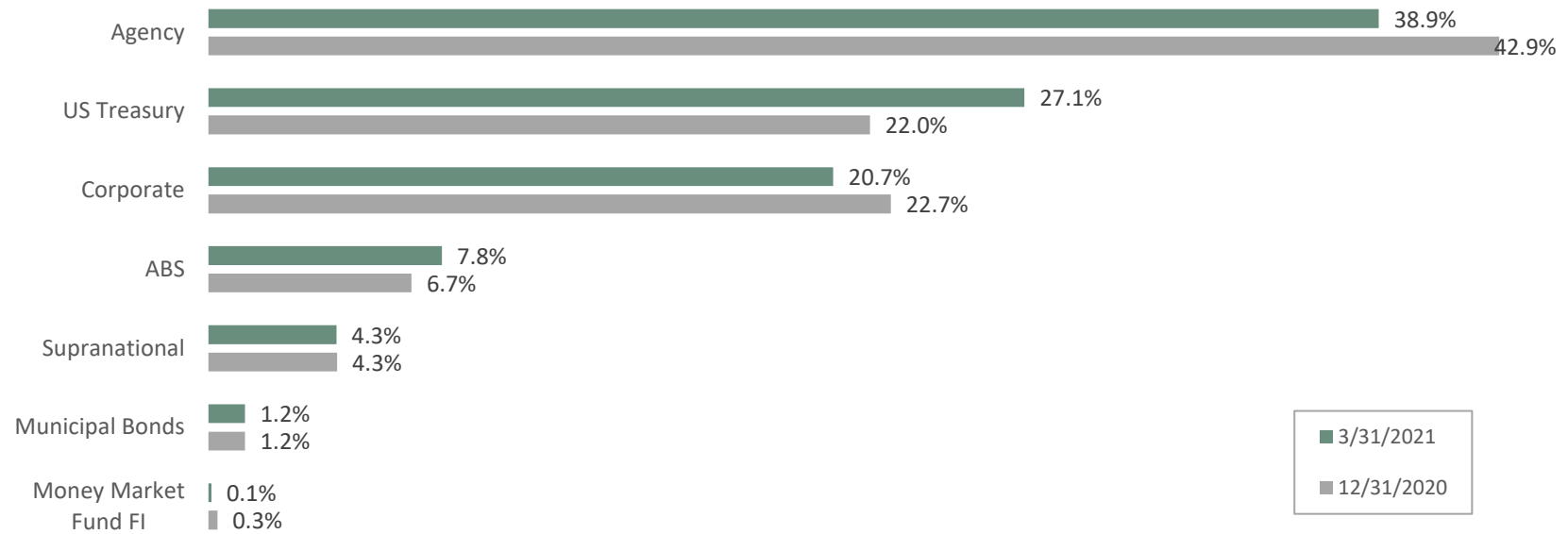
*ICE BAML 1-5 Year US Treasury/Agency Index

Portfolio Allocation & Duration Changes

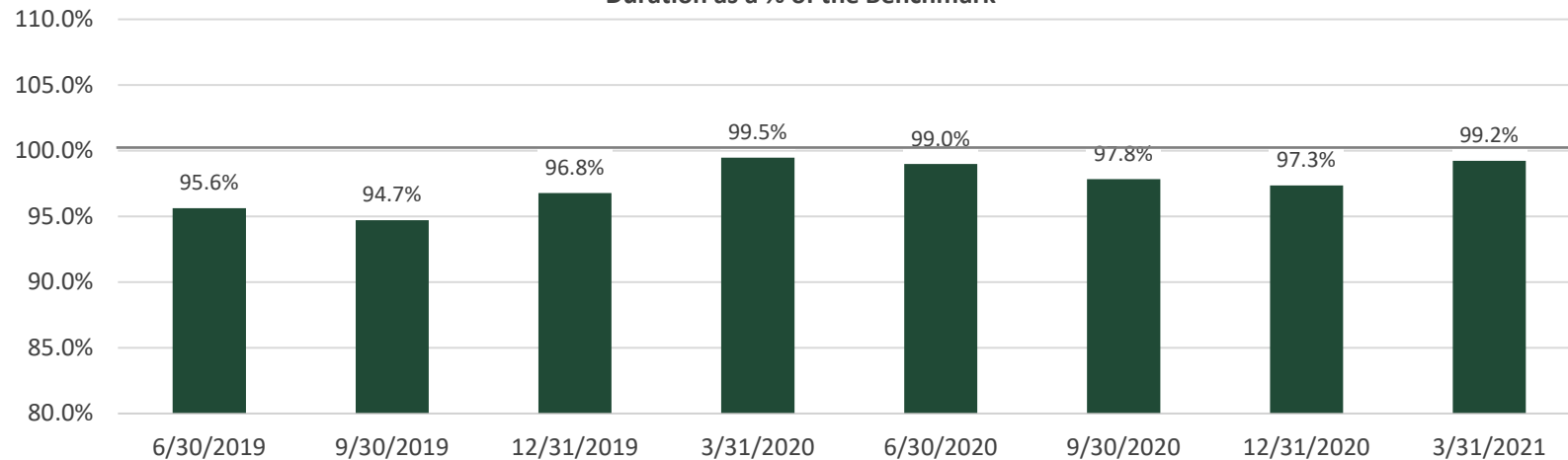
As of March 31, 2021

City of Alameda

Portfolio Allocation



Duration as a % of the Benchmark



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

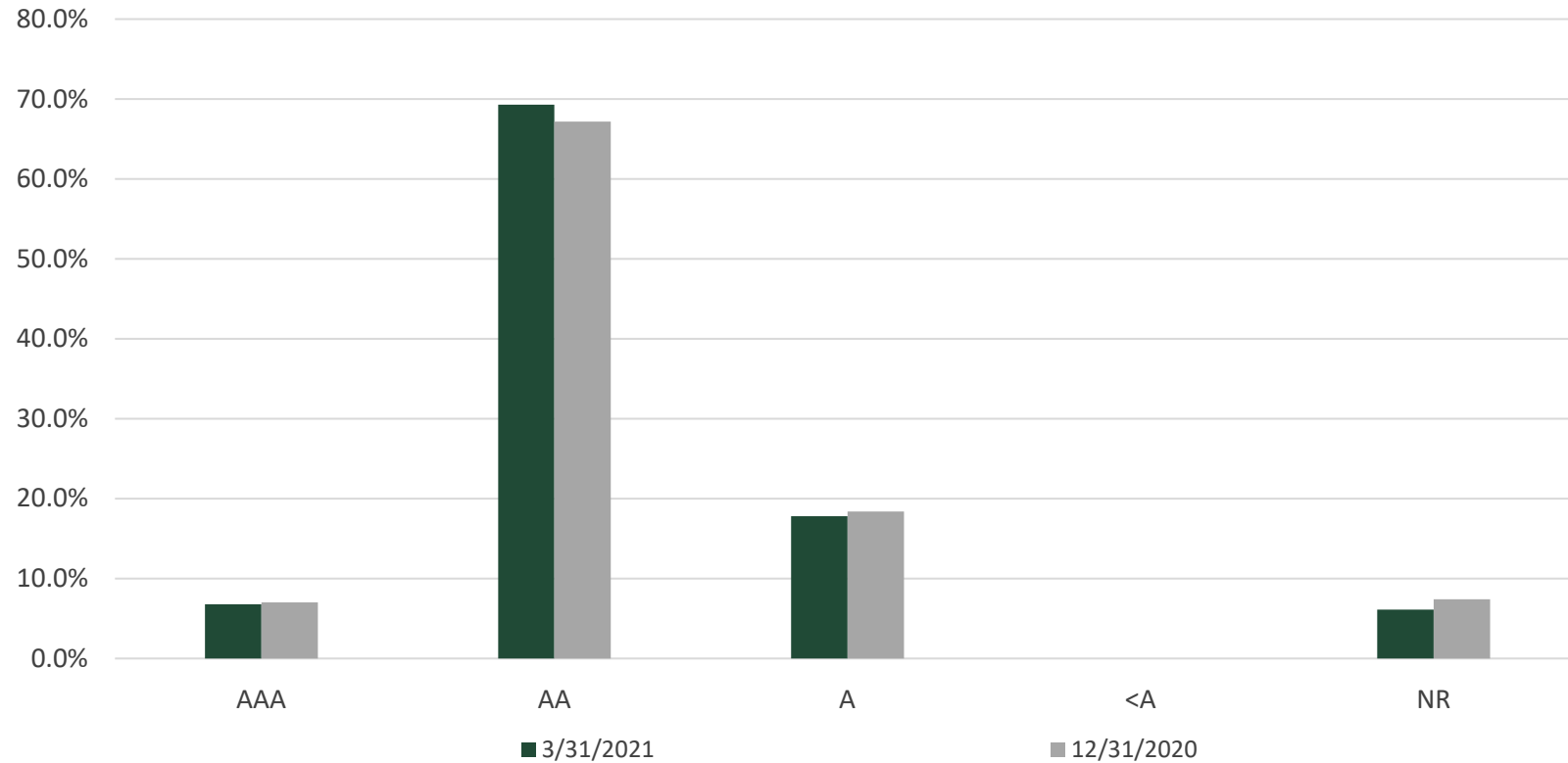
City of Alameda – Account #270

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	27.09%
Federal National Mortgage Association	Agency	16.65%
Federal Home Loan Bank	Agency	11.13%
Federal Home Loan Mortgage Corp	Agency	11.07%
Inter-American Dev Bank	Supranational	3.34%
John Deere ABS	ABS	2.16%
Honda ABS	ABS	2.02%
Honda Motor Corporation	Corporate	1.32%
Toyota ABS	ABS	1.31%
PNC Financial Services Group	Corporate	1.29%
US Bancorp	Corporate	1.26%
General Dynamics Corp	Corporate	1.25%
Royal Bank of Canada	Corporate	1.25%
Bank of America Corp	Corporate	1.25%
Bank of New York	Corporate	1.23%
State of California	Municipal Bonds	1.22%
Verizon Owner Trust	ABS	1.21%
Paccar Financial	Corporate	1.20%
Toronto Dominion Holdings	Corporate	1.20%
HSBC Holdings PLC	Corporate	1.17%
Deere & Company	Corporate	1.16%
Oracle Corp	Corporate	1.15%
Toyota Motor Corp	Corporate	1.10%
JP Morgan Chase & Co	Corporate	1.01%
Caterpillar Inc	Corporate	0.98%
Intl Bank Recon and Development	Supranational	0.91%
Apple Inc	Corporate	0.89%
Microsoft	Corporate	0.83%
Nissan ABS	ABS	0.74%
State Street Bank	Corporate	0.62%
Charles Schwab Corp/The	Corporate	0.57%
Mercedes-Benz Auto Lease Trust	ABS	0.31%
Fidelity Institutional Govt Money Market Fund	Money Market Fund FI	0.10%
TOTAL		100.00%

Quality Distribution

As of March 31, 2021

City of Alameda March 31, 2021 vs. December 31, 2020



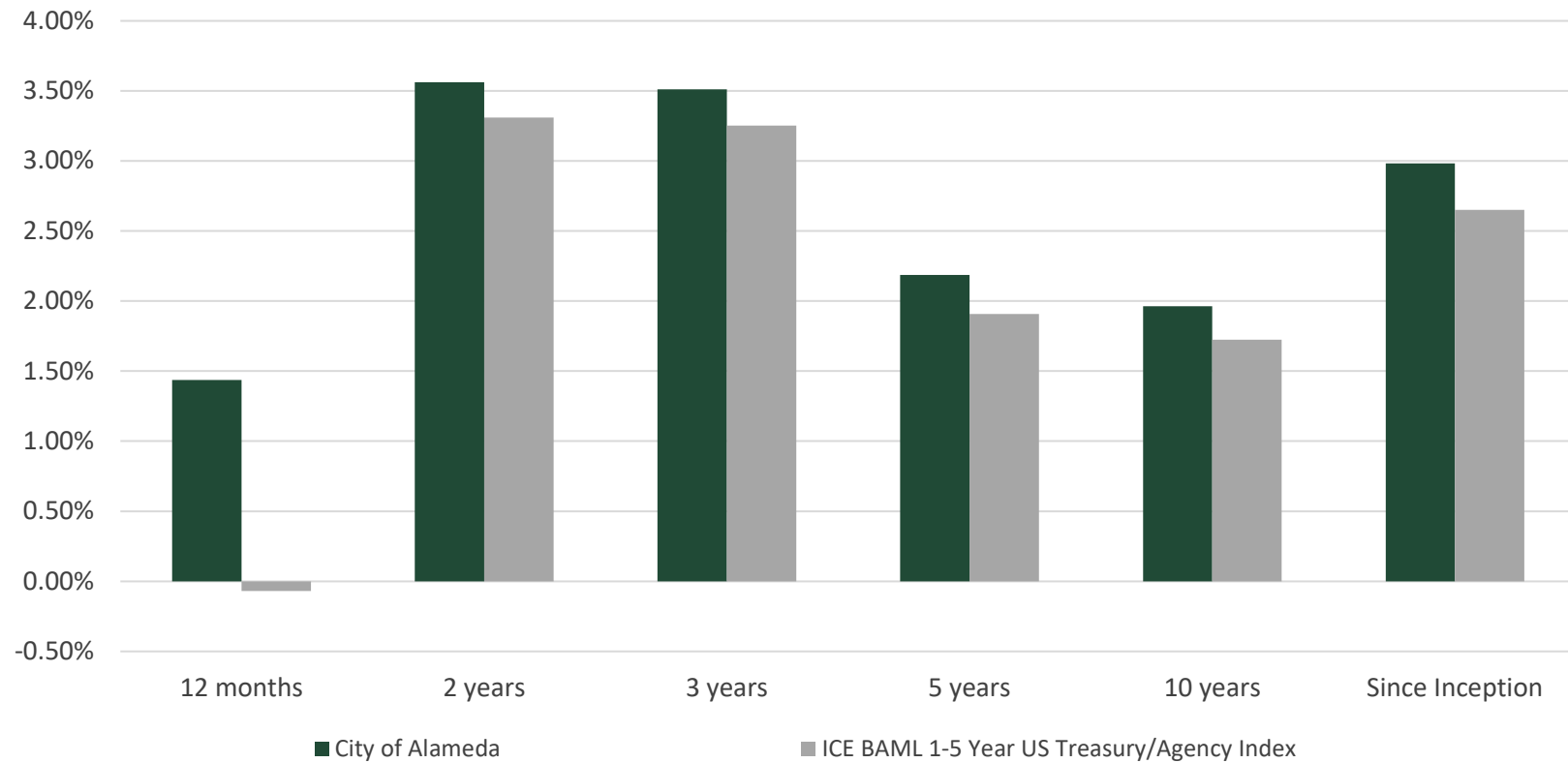
	AAA	AA	A	<A	NR
03/31/21	6.8%	69.3%	17.8%	0.0%	6.1%
12/31/20	7.0%	67.2%	18.4%	0.0%	7.4%

Source: S&P Ratings

Investment Performance

As of March 31, 2021

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

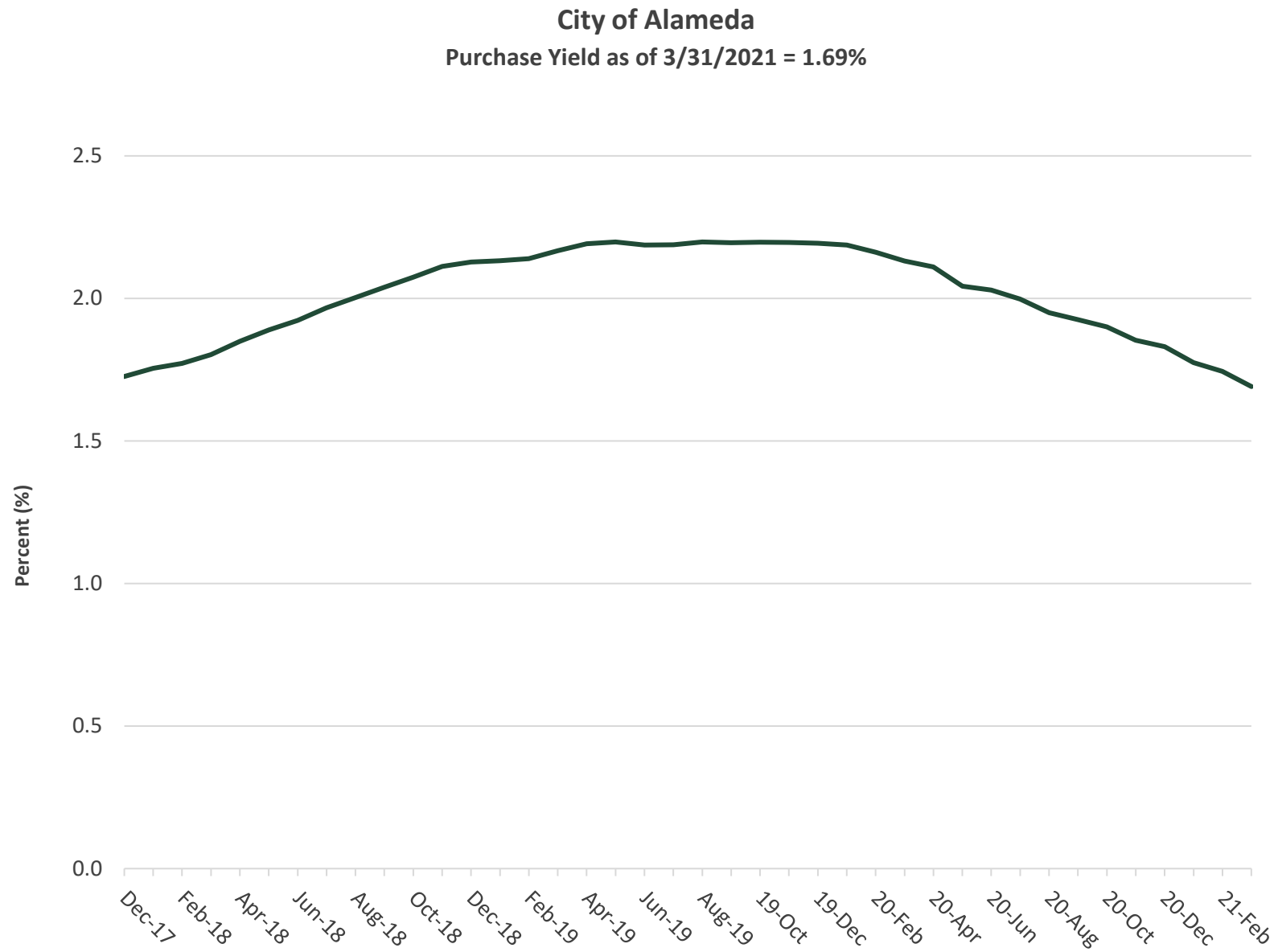


TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	-0.50%	1.44%	3.56%	3.51%	2.19%	1.96%	2.98%
ICE BAML 1-5 Year US Treasury/Agency Index	-0.52%	-0.07%	3.31%	3.25%	1.91%	1.72%	2.65%

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

Historical Average Purchase Yield

As of March 31, 2021





Section 3 | Portfolio Holdings

Holdings Report

As of March 31, 2021

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									
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.950% Due 08/22/2022	120,221.94	08/21/2018 2.98%	120,205.45 120,216.18	100.83 0.28%	121,218.82 98.52	0.24% 1,002.64	Aaa / NR AAA	1.39 0.31
47788EAC2	John Deere Owner Trust 2018-B A3 3.080% Due 11/15/2022	126,486.51	07/18/2018 3.10%	126,476.92 126,482.90	100.73 0.19%	127,413.28 173.15	0.25% 930.38	Aaa / NR AAA	1.63 0.26
47789JAD8	John Deere Owner Trust 2019-A A3 2.910% Due 07/17/2023	235,366.33	06/24/2020 0.83%	241,553.88 239,340.64	101.41 0.31%	238,687.82 304.41	0.47% (652.82)	Aaa / NR AAA	2.30 0.54
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	350,000.00	08/20/2019 1.79%	349,997.10 349,998.62	101.25 0.27%	354,386.90 276.89	0.70% 4,388.28	Aaa / AAA NR	2.38 0.83
58769EAC2	Mercedes-Benz Auto Lease Trust 2020-B A3 0.400% Due 11/15/2023	160,000.00	09/15/2020 0.40%	159,991.89 159,993.72	100.18 0.27%	160,280.48 28.44	0.31% 286.76	NR / AAA AAA	2.63 1.40
477870AC3	John Deere Owner Trust 2019-B A3 2.210% Due 12/15/2023	168,269.48	07/16/2019 2.23%	168,233.76 168,247.49	101.35 0.27%	170,537.42 165.28	0.34% 2,289.93	Aaa / NR AAA	2.71 0.69
92348AAA3	Verizon Owner Trust 2019-C A1A 1.940% Due 04/22/2024	240,000.00	10/01/2019 1.95%	239,981.50 239,987.54	101.72 0.31%	244,128.96 142.27	0.48% 4,141.42	NR / AAA AAA	3.06 1.05
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	370,000.00	10/16/2019 1.94%	369,980.46 369,986.41	101.81 0.30%	376,706.25 317.38	0.74% 6,719.84	Aaa / AAA NR	3.29 1.11
43813DAC2	Honda Auto Receivables 2020-2 A3 0.820% Due 07/15/2024	160,000.00	05/18/2020 0.83%	159,987.41 159,989.99	100.67 0.36%	161,069.44 58.31	0.32% 1,079.45	Aaa / AAA NR	3.29 1.45
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	260,000.00	03/04/2020 1.11%	259,984.11 259,987.90	100.87 0.41%	262,259.14 127.11	0.52% 2,271.24	Aaa / NR AAA	3.38 1.25
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	265,000.00	09/22/2020 0.38%	264,961.07 264,967.33	100.03 0.35%	265,088.78 35.41	0.52% 121.45	NR / AAA AAA	3.55 1.78
47787NAC3	John Deere Owner Trust 2020-B A3 0.510% Due 11/15/2024	120,000.00	07/14/2020 0.52%	119,981.71 119,985.35	100.22 0.36%	120,266.16 27.20	0.24% 280.81	Aaa / NR AAA	3.63 1.46
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	210,000.00	10/06/2020 0.36%	209,960.88 209,965.16	99.98 0.36%	209,965.16 32.67	0.41% 0.00	NR / AAA AAA	3.80 1.67
92290BAA9	Verizon Owner Trust 2020-B A 0.470% Due 02/20/2025	370,000.00	08/04/2020 0.48%	369,922.30 369,933.21	100.26 0.33%	370,953.12 53.14	0.73% 1,019.91	Aaa / NR AAA	3.90 1.83
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	125,000.00	02/17/2021 0.27%	124,997.71 124,997.78	99.85 0.35%	124,809.88 9.38	0.25% (187.90)	Aaa / NR AAA	4.06 2.01
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.260% Due 05/15/2025	460,000.00	02/02/2021 0.27%	459,914.62 459,918.55	99.78 0.49%	458,979.72 53.16	0.90% (938.83)	Aaa / NR AAA	4.13 0.97

Holdings Report

As of March 31, 2021

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
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	180,000.00	03/02/2021 0.37%	179,965.40 179,965.98	99.61 0.52%	179,292.78 37.80	0.35% (673.20)	Aaa / NR AAA	4.46 2.43
TOTAL ABS		3,920,344.26	1.09%	3,926,096.17 3,923,964.75	0.35%	3,946,044.11 1,940.52	7.75% 22,079.36	Aaa / AAA Aaa	3.26 1.24
Agency									
3130AF5B9	FHLB Note 3.000% Due 10/12/2021	1,000,000.00	11/29/2018 2.91%	1,002,520.00 1,000,466.93	101.56 0.06%	1,015,602.00 14,083.33	2.02% 15,135.07	Aaa / AA+ NR	0.53 0.52
3130A3KM5	FHLB Note 2.500% Due 12/09/2022	255,000.00	08/28/2018 2.83%	251,646.75 253,676.29	103.90 0.19%	264,933.02 1,983.33	0.52% 11,256.73	Aaa / AA+ NR	1.69 1.65
3135G0T94	FNMA Note 2.375% Due 01/19/2023	950,000.00	04/11/2018 2.71%	935,997.00 944,713.73	103.98 0.16%	987,800.50 4,512.50	1.95% 43,086.77	Aaa / AA+ AAA	1.81 1.76
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	945,000.00	05/05/2020 0.39%	944,603.10 944,722.57	100.43 0.17%	949,023.81 1,437.19	1.87% 4,301.24	Aaa / AA+ AAA	2.10 2.08
3135G04Q3	FNMA Note 0.250% Due 05/22/2023	475,000.00	05/20/2020 0.35%	473,570.25 473,980.24	100.12 0.19%	475,577.60 425.52	0.93% 1,597.36	Aaa / AA+ AAA	2.14 2.13
3137EAEN5	FHLMC Note 2.750% Due 06/19/2023	900,000.00	07/20/2018 2.86%	895,482.00 897,960.34	105.61 0.21%	950,477.40 7,012.50	1.88% 52,517.06	Aaa / AA+ AAA	2.22 2.15
3135G05G4	FNMA Note 0.250% Due 07/10/2023	775,000.00	07/08/2020 0.32%	773,333.75 773,737.00	100.07 0.22%	775,557.23 435.94	1.52% 1,820.23	Aaa / AA+ AAA	2.28 2.27
3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	585,000.00	08/19/2020 0.28%	584,403.30 584,524.49	100.03 0.24%	585,173.16 150.31	1.15% 648.67	Aaa / AA+ AAA	2.40 2.39
313383YJ4	FHLB Note 3.375% Due 09/08/2023	550,000.00	10/29/2018 3.08%	557,221.50 553,625.01	107.55 0.26%	591,542.05 1,185.94	1.16% 37,917.04	Aaa / AA+ NR	2.44 2.36
3135G0U43	FNMA Note 2.875% Due 09/12/2023	905,000.00	09/12/2018 2.96%	901,289.50 903,181.37	106.40 0.25%	962,940.82 1,373.21	1.89% 59,759.45	Aaa / AA+ AAA	2.45 2.38
3130A0F70	FHLB Note 3.375% Due 12/08/2023	750,000.00	12/28/2018 2.77%	770,820.00 761,328.02	108.14 0.33%	811,074.00 7,945.31	1.61% 49,745.98	Aaa / AA+ AAA	2.69 2.57
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	950,000.00	04/29/2019 2.37%	950,066.50 950,040.18	106.10 0.29%	1,007,939.55 1,441.49	1.98% 57,899.37	Aaa / AA+ NR	2.94 2.85
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	1,000,000.00	Various 1.97%	1,042,678.20 1,027,530.11	107.79 0.42%	1,077,859.01 8,545.14	2.13% 50,328.90	Aaa / AA+ NR	3.21 3.06
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	800,000.00	09/13/2019 1.79%	841,432.00 828,643.50	108.04 0.52%	864,293.60 1,150.00	1.70% 35,650.10	Aaa / AA+ AAA	3.46 3.30
3135G0W66	FNMA Note 1.625% Due 10/15/2024	355,000.00	10/17/2019 1.66%	354,392.95 354,569.67	103.89 0.52%	368,794.95 2,660.03	0.73% 14,225.28	Aaa / AA+ AAA	3.55 3.42

Holdings Report

As of March 31, 2021

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
3135G0X24	FNMA Note 1.625% Due 01/07/2025	965,000.00	Various 1.18%	984,823.65 980,467.41	103.84 0.59%	1,002,014.51 3,658.96	1.97% 21,547.10	Aaa / AA+ AAA	3.78 3.65
3137EAEPO	FHLMC Note 1.500% Due 02/12/2025	1,090,000.00	02/13/2020 1.52%	1,089,160.70 1,089,350.17	103.34 0.62%	1,126,386.38 2,225.42	2.22% 37,036.21	Aaa / AA+ AAA	3.87 3.75
3135G03U5	FNMA Note 0.625% Due 04/22/2025	860,000.00	04/22/2020 0.67%	858,228.40 858,560.58	99.71 0.70%	857,506.86 2,373.96	1.69% (1,053.72)	Aaa / AA+ AAA	4.06 3.99
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	1,025,000.00	Various 0.51%	1,024,483.60 1,024,629.49	99.00 0.74%	1,014,772.55 1,480.56	2.00% (9,856.94)	Aaa / AA+ AAA	4.22 4.15
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	1,025,000.00	Various 0.45%	1,021,407.50 1,021,832.07	98.38 0.76%	1,008,380.65 747.40	1.98% (13,451.42)	Aaa / AA+ AAA	4.31 4.26
3135G05X7	FNMA Note 0.375% Due 08/25/2025	1,025,000.00	Various 0.46%	1,020,994.25 1,021,415.26	98.16 0.80%	1,006,122.58 384.38	1.98% (15,292.68)	Aaa / AA+ AAA	4.41 4.35
3137EAXE3	FHLMC Note 0.375% Due 09/23/2025	1,025,000.00	Various 0.44%	1,021,962.75 1,022,226.37	98.11 0.81%	1,005,630.58 85.41	1.97% (16,595.79)	Aaa / AA+ AAA	4.48 4.43
3135G06G3	FNMA Note 0.500% Due 11/07/2025	1,025,000.00	Various 0.57%	1,021,725.50 1,021,975.57	98.44 0.85%	1,008,959.78 1,978.82	1.99% (13,015.79)	Aaa / AA+ AAA	4.61 4.52
TOTAL Agency		19,235,000.00	1.50%	19,322,243.15 19,293,156.37	0.45%	19,718,362.59 67,276.65	38.85% 425,206.22	Aaa / AA+ Aaa	3.12 3.05

Corporate									
369550BE7	General Dynamics Corp Note 3.000% Due 05/11/2021	630,000.00	Various 3.25%	625,573.50 629,837.59	100.28 0.50%	631,745.10 7,350.00	1.25% 1,907.51	A2 / A NR	0.11 0.11
857477AV5	State Street Bank Note 1.950% Due 05/19/2021	315,000.00	05/16/2016 1.96%	314,836.20 314,995.69	100.21 0.37%	315,660.56 2,252.25	0.62% 664.87	A1 / A AA-	0.13 0.13
594918BP8	Microsoft Callable Note Cont 7/8/2021 1.550% Due 08/08/2021	420,000.00	Various 1.57%	419,501.40 419,964.78	100.36 0.20%	421,528.80 958.41	0.83% 1,564.02	Aaa / AAA AA+	0.36 0.27
68389XBK0	Oracle Corp Callable Note Cont 8/15/2021 1.900% Due 09/15/2021	580,000.00	11/29/2016 2.40%	567,013.80 578,759.33	100.59 0.32%	583,398.80 489.78	1.15% 4,639.47	Baa2 / A BBB+	0.46 0.37
24422ETL3	John Deere Capital Corp Note 2.650% Due 01/06/2022	237,000.00	04/09/2018 3.12%	233,125.05 236,205.72	101.83 0.25%	241,334.97 1,482.90	0.48% 5,129.25	A2 / A A	0.77 0.76
89236TDP7	Toyota Motor Credit Corp Note 2.600% Due 01/11/2022	545,000.00	Various 3.21%	533,520.03 542,587.82	101.79 0.29%	554,766.95 3,148.88	1.10% 12,179.13	A1 / A+ A+	0.78 0.77
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.450% Due 07/28/2022	640,000.00	07/25/2017 2.45%	639,942.40 639,984.76	102.59 0.36%	656,565.76 2,744.00	1.29% 16,581.00	A2 / A A+	1.33 1.23
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%	495,175.00 498,243.99	102.01 0.41%	510,062.50 3,137.11	1.01% 11,818.51	A2 / A- AA-	1.79 0.78

Holdings Report

As of March 31, 2021

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
037833AK6	Apple Inc Note 2.400% Due 05/03/2023	430,000.00	11/28/2018 3.54%	410,129.70 420,624.66	104.47 0.26%	449,202.51 4,242.67	0.89% 28,577.85	Aa1 / AA+ NR	2.09 2.03
02665WCJ8	American Honda Finance Note 3.450% Due 07/14/2023	180,000.00	07/11/2018 3.49%	179,688.60 179,857.62	106.66 0.52%	191,980.62 1,328.25	0.38% 12,123.00	A3 / A- NR	2.29 2.20
69371RP59	Paccar Financial Corp Note 3.400% Due 08/09/2023	450,000.00	08/06/2018 3.41%	449,815.50 449,913.11	106.43 0.64%	478,949.40 2,210.00	0.94% 29,036.29	A1 / A+ NR	2.36 2.27
06406RAJ6	Bank of NY Mellon Corp Note 3.450% Due 08/11/2023	585,000.00	05/16/2019 2.79%	600,385.50 593,589.57	106.98 0.47%	625,814.28 2,803.13	1.23% 32,224.71	A1 / A AA-	2.36 2.28
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	440,000.00	10/03/2018 3.64%	439,639.20 439,817.82	107.38 0.67%	472,458.80 7,576.25	0.94% 32,640.98	A3 / A- NR	2.53 2.39
24422EVN6	John Deere Capital Corp Note 0.450% Due 01/17/2024	350,000.00	03/01/2021 0.47%	349,751.50 349,758.13	99.95 0.47%	349,825.00 118.13	0.69% 66.87	A2 / A A	2.80 2.77
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	600,000.00	03/06/2019 3.00%	602,442.00 601,431.19	105.51 0.67%	633,057.00 1,538.33	1.25% 31,625.81	A2 / A- A+	2.93 1.87
89114QCB2	Toronto Dominion Bank Note 3.250% Due 03/11/2024	565,000.00	03/26/2019 2.97%	572,152.90 569,248.27	107.56 0.65%	607,709.48 1,020.14	1.20% 38,461.21	Aa3 / A AA-	2.95 2.82
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.750% Due 03/18/2024	290,000.00	03/16/2021 0.77%	289,855.00 289,856.85	100.51 0.57%	291,483.06 78.54	0.57% 1,626.21	A2 / A A	2.97 2.85
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.950% Due 05/18/2024	550,000.00	08/28/2019 2.19%	577,962.00 568,549.37	106.72 0.76%	586,968.80 8,026.18	1.17% 18,419.43	A2 / A- A+	3.13 2.03
69371RQ25	Paccar Financial Corp Note 2.150% Due 08/15/2024	125,000.00	08/08/2019 2.20%	124,723.75 124,813.72	104.84 0.69%	131,053.75 343.40	0.26% 6,240.03	A1 / A+ NR	3.38 3.25
78015K7C2	Royal Bank of Canada Note 2.250% Due 11/01/2024	600,000.00	12/05/2019 2.26%	599,688.00 599,771.54	104.89 0.86%	629,336.40 5,625.00	1.25% 29,564.86	A2 / A AA	3.59 3.42
14913Q3B3	Caterpillar Finl Service Note 2.150% Due 11/08/2024	475,000.00	01/28/2020 1.91%	480,082.50 478,838.10	104.64 0.84%	497,016.25 4,056.63	0.98% 18,178.15	A3 / A A	3.61 3.45
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	615,000.00	01/16/2020 2.10%	613,690.05 614,002.66	103.68 1.04%	637,603.10 2,451.46	1.26% 23,600.44	A1 / AA- AA-	3.81 3.58
TOTAL Corporate		10,122,000.00	2.60%	10,118,693.58 10,140,652.29	0.55%	10,497,521.89 62,981.44	20.74% 356,869.60	A1 / A A+	2.13 1.88

Holdings Report

As of March 31, 2021

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	51,428.26	Various 0.01%	51,428.26 51,428.26	1.00 0.01%	51,428.26 0.00	0.10% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund FI		51,428.26	0.01%	51,428.26 51,428.26	0.01%	51,428.26 0.00	0.10% 0.00	Aaa / AAA NR	0.00 0.00
Municipal Bonds									
13063DRK6	California State Taxable GO 2.400% Due 10/01/2024	580,000.00	10/16/2019 1.91%	593,322.60 589,445.46	105.98 0.67%	614,684.00 6,960.00	1.22% 25,238.54	Aa2 / AA- AA	3.51 3.33
TOTAL Municipal Bonds		580,000.00	1.91%	593,322.60 589,445.46	0.67%	614,684.00 6,960.00	1.22% 25,238.54	Aa2 / AA- AA	3.51 3.33
Supranational									
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	915,000.00	01/10/2017 2.15%	913,874.55 914,820.03	101.51 0.23%	928,815.59 3,942.76	1.83% 13,995.56	Aaa / NR AAA	0.80 0.79
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	750,000.00	Various 2.27%	732,995.00 744,666.71	102.20 0.23%	766,485.00 619.79	1.51% 21,818.29	Aaa / AAA AAA	1.46 1.44
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	470,000.00	10/21/2020 0.52%	469,468.90 469,513.98	98.13 0.92%	461,215.23 998.75	0.91% (8,298.75)	Aaa / AAA AAA	4.58 4.50
TOTAL Supranational		2,135,000.00	1.85%	2,116,338.45 2,129,000.72	0.38%	2,156,515.82 5,561.30	4.25% 27,515.10	Aaa / AAA Aaa	1.84 1.81
US Treasury									
912828F96	US Treasury Note 2.000% Due 10/31/2021	550,000.00	01/27/2017 1.94%	551,441.30 550,176.94	101.13 0.06%	556,208.95 4,618.78	1.10% 6,032.01	Aaa / AA+ AAA	0.59 0.58
912828J43	US Treasury Note 1.750% Due 02/28/2022	975,000.00	03/13/2017 2.14%	957,369.47 971,758.16	101.52 0.09%	989,777.10 1,483.70	1.95% 18,018.94	Aaa / AA+ AAA	0.92 0.91
912828XG0	US Treasury Note 2.125% Due 06/30/2022	950,000.00	08/15/2017 1.82%	963,473.89 953,448.04	102.51 0.12%	973,824.10 5,074.76	1.92% 20,376.06	Aaa / AA+ AAA	1.25 1.24
912828L57	US Treasury Note 1.750% Due 09/30/2022	625,000.00	10/17/2017 1.99%	618,066.41 622,902.28	102.42 0.14%	640,112.50 29.88	1.26% 17,210.22	Aaa / AA+ AAA	1.50 1.49
912828N30	US Treasury Note 2.125% Due 12/31/2022	950,000.00	01/25/2018 2.46%	935,230.47 944,756.82	103.43 0.16%	982,582.15 5,074.76	1.94% 37,825.33	Aaa / AA+ AAA	1.75 1.72
912828V23	US Treasury Note 2.250% Due 12/31/2023	450,000.00	06/26/2019 1.78%	459,035.16 455,504.43	105.33 0.30%	473,976.45 2,545.23	0.94% 18,472.02	Aaa / AA+ AAA	2.75 2.67

Holdings Report

As of March 31, 2021

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
912828B66	US Treasury Note 2.750% Due 02/15/2024	900,000.00	04/29/2019 2.31%	917,789.06 910,661.25	106.93 0.33%	962,367.30 3,076.66	1.90% 51,706.05	Aaa / AA+ AAA	2.88 2.78
91282CBR1	US Treasury Note 0.250% Due 03/15/2024	650,000.00	03/30/2021 0.33%	648,425.78 648,427.24	99.73 0.34%	648,222.90 75.07	1.27% (204.34)	Aaa / AA+ AAA	2.96 2.94
912828X70	US Treasury Note 2.000% Due 04/30/2024	800,000.00	06/10/2019 1.92%	802,812.50 801,772.58	104.94 0.39%	839,500.00 6,718.23	1.66% 37,727.42	Aaa / AA+ AAA	3.08 2.98
912828XX3	US Treasury Note 2.000% Due 06/30/2024	900,000.00	12/12/2019 1.74%	910,300.78 907,355.04	105.05 0.43%	945,422.10 4,524.86	1.87% 38,067.06	Aaa / AA+ AAA	3.25 3.15
912828D56	US Treasury Note 2.375% Due 08/15/2024	700,000.00	08/29/2019 1.45%	731,035.16 721,101.17	106.40 0.46%	744,788.80 2,066.64	1.47% 23,687.63	Aaa / AA+ AAA	3.38 3.25
9128283D0	US Treasury Note 2.250% Due 10/31/2024	900,000.00	11/07/2019 1.77%	920,355.47 914,648.33	106.06 0.54%	954,562.50 8,502.76	1.89% 39,914.17	Aaa / AA+ AAA	3.59 3.43
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	900,000.00	03/18/2020 0.81%	913,886.72 910,981.81	101.84 0.65%	916,558.20 880.43	1.80% 5,576.39	Aaa / AA+ AAA	3.92 3.83
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,000,000.00	02/19/2021 0.51%	988,085.94 988,355.26	97.49 0.82%	974,922.00 6.83	1.91% (13,433.26)	Aaa / AA+ AAA	4.50 4.46
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	1,100,000.00	Various 0.50%	1,086,968.75 1,087,458.64	97.33 0.85%	1,070,609.10 1,154.69	2.10% (16,849.54)	Aaa / AA+ AAA	4.59 4.54
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	1,100,000.00	03/26/2021 0.77%	1,080,277.34 1,080,312.00	97.77 0.86%	1,075,464.50 1,382.55	2.11% (4,847.50)	Aaa / AA+ AAA	4.67 4.61
TOTAL US Treasury		13,450,000.00	1.50%	13,484,554.20 13,469,619.99	0.44%	13,748,898.65 47,215.83	27.09% 279,278.66	Aaa / AA+ Aaa	2.96 2.89
TOTAL PORTFOLIO		49,493,772.52	1.69%	49,612,676.41 49,597,267.84	0.46%	50,733,455.32 191,935.74	100.00% 1,136,187.48	Aa1 / AA Aaa	2.83 2.57
TOTAL MARKET VALUE PLUS ACCRUALS						50,925,391.06			



Section 4 | Transactions

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/12/2021	3135G04Z3	485,000.00	FNMA Note 0.5% Due: 06/17/2025	100.124	0.47%	485,601.40	168.40	485,769.80	0.00
Purchase	01/12/2021	3135G06G3	125,000.00	FNMA Note 0.5% Due: 11/07/2025	99.958	0.51%	124,947.50	104.17	125,051.67	0.00
Purchase	01/12/2021	91282CAT8	1,000,000.00	US Treasury Note 0.25% Due: 10/31/2025	98.922	0.48%	989,218.75	504.14	989,722.89	0.00
Purchase	01/26/2021	3137EAEU9	450,000.00	FHLMC Note 0.375% Due: 07/21/2025	99.838	0.41%	449,271.00	23.44	449,294.44	0.00
Purchase	02/08/2021	89240BAC2	460,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	99.981	0.27%	459,914.62	0.00	459,914.62	0.00
Purchase	02/22/2021	91282CAM3	1,000,000.00	US Treasury Note 0.25% Due: 09/30/2025	98.809	0.51%	988,085.94	995.88	989,081.82	0.00
Purchase	02/24/2021	43813GAC5	125,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	99.998	0.27%	124,997.71	0.00	124,997.71	0.00
Purchase	03/04/2021	24422EVN6	350,000.00	John Deere Capital Corp Note 0.45% Due: 01/17/2024	99.929	0.47%	349,751.50	0.00	349,751.50	0.00
Purchase	03/10/2021	47788UAC6	180,000.00	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	99.981	0.37%	179,965.40	0.00	179,965.40	0.00
Purchase	03/18/2021	808513BN4	290,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due: 03/18/2024	99.950	0.77%	289,855.00	0.00	289,855.00	0.00
Purchase	03/29/2021	91282CAT8	100,000.00	US Treasury Note 0.25% Due: 10/31/2025	97.750	0.75%	97,750.00	102.90	97,852.90	0.00
Purchase	03/29/2021	91282CAZ4	1,100,000.00	US Treasury Note 0.375% Due: 11/30/2025	98.207	0.77%	1,080,277.34	1,348.56	1,081,625.90	0.00
Purchase	03/31/2021	91282CBR1	650,000.00	US Treasury Note 0.25% Due: 03/15/2024	99.758	0.33%	648,425.78	70.65	648,496.43	0.00
Subtotal			6,315,000.00				6,268,061.94	3,318.14	6,271,380.08	0.00
TOTAL ACQUISITIONS			6,315,000.00				6,268,061.94	3,318.14	6,271,380.08	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	01/12/2021	3135G0S38	625,000.00	FNMA Note 2% Due: 01/05/2022	101.855	1.92%	636,593.75	243.06	636,836.81	11,117.27
Sale	01/12/2021	912828L24	500,000.00	US Treasury Note 1.875% Due: 08/31/2022	102.840	1.87%	514,199.22	3,470.30	517,669.52	14,127.49
Sale	01/12/2021	912828L57	300,000.00	US Treasury Note 1.75% Due: 09/30/2022	102.766	1.99%	308,296.88	1,500.00	309,796.88	9,449.21
Sale	01/26/2021	912828F96	300,000.00	US Treasury Note 2% Due: 10/31/2021	101.449	1.94%	304,347.66	1,441.99	305,789.65	4,221.69
Sale	02/05/2021	3135G04Q3	460,000.00	FNMA Note 0.25% Due: 05/22/2023	100.261	0.35%	461,200.60	233.19	461,433.79	2,257.70
Sale	02/22/2021	3135G0T45	945,000.00	FNMA Note 1.875% Due: 04/05/2022	101.986	1.88%	963,770.54	6,742.97	970,513.51	18,803.73
Sale	03/29/2021	3135G06H1	915,000.00	FNMA Note 0.25% Due: 11/27/2023	99.999	0.29%	914,990.85	787.92	915,778.77	916.04
Subtotal			4,045,000.00				4,103,399.50	14,419.43	4,117,818.93	60,893.13
Call	03/26/2021	44932HAC7	550,000.00	IBM Credit Corp Note 2.2% Due: 09/08/2022	102.853	2.58%	565,692.11	605.00	566,297.11	0.00
Subtotal			550,000.00				565,692.11	605.00	566,297.11	0.00
Maturity	03/01/2021	30231GAV4	625,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due: 03/01/2021	100.000		625,000.00	0.00	625,000.00	0.00
Maturity	03/04/2021	24422ESL4	350,000.00	John Deere Capital Corp Note 2.8% Due: 03/04/2021	100.000		350,000.00	0.00	350,000.00	0.00
Subtotal			975,000.00				975,000.00	0.00	975,000.00	0.00
TOTAL DISPOSITIONS			5,570,000.00				5,644,091.61	15,024.43	5,659,116.04	60,893.13

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/04/2021	316175603	0.83	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	0.83	0.00	0.83	0.00
Purchase	01/05/2021	316175603	6,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,250.00	0.00	6,250.00	0.00
Purchase	01/06/2021	316175603	3,140.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,140.25	0.00	3,140.25	0.00
Purchase	01/07/2021	316175603	7,840.63	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,840.63	0.00	7,840.63	0.00
Purchase	01/10/2021	316175603	968.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	968.75	0.00	968.75	0.00
Purchase	01/11/2021	316175603	7,085.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,085.00	0.00	7,085.00	0.00
Purchase	01/12/2021	3135G04Z3	485,000.00	FNMA Note 0.5% Due: 06/17/2025	100.124	0.47%	485,601.40	168.40	485,769.80	0.00
Purchase	01/12/2021	3135G06G3	125,000.00	FNMA Note 0.5% Due: 11/07/2025	99.958	0.51%	124,947.50	104.17	125,051.67	0.00
Purchase	01/12/2021	91282CAT8	1,000,000.00	US Treasury Note 0.25% Due: 10/31/2025	98.922	0.48%	989,218.75	504.14	989,722.89	0.00
Purchase	01/14/2021	316175603	3,105.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,105.00	0.00	3,105.00	0.00
Purchase	01/15/2021	316175603	7,430.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,430.00	0.00	7,430.00	0.00
Purchase	01/15/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	01/15/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	01/15/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	01/15/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	01/15/2021	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	01/15/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00
Purchase	01/15/2021	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	331.50	0.00	331.50	0.00
Purchase	01/15/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00
Purchase	01/15/2021	316175603	7,285.88	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,285.88	0.00	7,285.88	0.00
Purchase	01/15/2021	316175603	26,746.26	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	26,746.26	0.00	26,746.26	0.00
Purchase	01/15/2021	316175603	23,734.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	23,734.25	0.00	23,734.25	0.00
Purchase	01/18/2021	316175603	9,721.88	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	9,721.88	0.00	9,721.88	0.00
Purchase	01/19/2021	316175603	11,281.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	11,281.25	0.00	11,281.25	0.00
Purchase	01/19/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	01/20/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	01/20/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	01/21/2021	316175603	7,369.90	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,369.90	0.00	7,369.90	0.00
Purchase	01/21/2021	316175603	20,729.93	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	20,729.93	0.00	20,729.93	0.00
Purchase	01/26/2021	3137EAEU9	450,000.00	FHLMC Note 0.375% Due: 07/21/2025	99.838	0.41%	449,271.00	23.44	449,294.44	0.00
Purchase	01/28/2021	316175603	7,840.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,840.00	0.00	7,840.00	0.00

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City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/01/2021	316175603	1.01	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1.01	0.00	1.01	0.00
Purchase	02/05/2021	316175603	461,433.79	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	461,433.79	0.00	461,433.79	0.00
Purchase	02/08/2021	316175603	3,255.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,255.00	0.00	3,255.00	0.00
Purchase	02/08/2021	89240BAC2	460,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	99.981	0.27%	459,914.62	0.00	459,914.62	0.00
Purchase	02/09/2021	316175603	7,650.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,650.00	0.00	7,650.00	0.00
Purchase	02/11/2021	316175603	10,091.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	10,091.25	0.00	10,091.25	0.00
Purchase	02/12/2021	316175603	8,175.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	8,175.00	0.00	8,175.00	0.00
Purchase	02/15/2021	316175603	22,031.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	22,031.25	0.00	22,031.25	0.00
Purchase	02/16/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00
Purchase	02/16/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	02/16/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	02/16/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	02/16/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00
Purchase	02/16/2021	316175603	331.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	331.50	0.00	331.50	0.00
Purchase	02/16/2021	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/16/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00
Purchase	02/16/2021	316175603	7,579.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,579.75	0.00	7,579.75	0.00
Purchase	02/16/2021	316175603	40,689.11	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	40,689.11	0.00	40,689.11	0.00
Purchase	02/16/2021	316175603	34,355.23	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	34,355.23	0.00	34,355.23	0.00
Purchase	02/18/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	02/22/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	02/22/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	02/22/2021	316175603	20,702.24	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	20,702.24	0.00	20,702.24	0.00
Purchase	02/22/2021	91282CAM3	1,000,000.00	US Treasury Note 0.25% Due: 09/30/2025	98.809	0.51%	988,085.94	995.88	989,081.82	0.00
Purchase	02/24/2021	316175603	743.44	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	743.44	0.00	743.44	0.00
Purchase	02/24/2021	43813GAC5	125,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	99.998	0.27%	124,997.71	0.00	124,997.71	0.00
Purchase	02/25/2021	316175603	1,900.52	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1,900.52	0.00	1,900.52	0.00
Purchase	02/28/2021	316175603	13,593.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	13,593.75	0.00	13,593.75	0.00
Purchase	03/01/2021	316175603	6,943.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,943.75	0.00	6,943.75	0.00
Purchase	03/01/2021	316175603	625,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	625,000.00	0.00	625,000.00	0.00
Purchase	03/01/2021	316175603	1.15	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1.15	0.00	1.15	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/04/2021	24422EVN6	350,000.00	John Deere Capital Corp Note 0.45% Due: 01/17/2024	99.929	0.47%	349,751.50	0.00	349,751.50	0.00
Purchase	03/04/2021	316175603	350,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	350,000.00	0.00	350,000.00	0.00
Purchase	03/04/2021	316175603	4,900.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	4,900.00	0.00	4,900.00	0.00
Purchase	03/05/2021	316175603	10,650.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	10,650.00	0.00	10,650.00	0.00
Purchase	03/08/2021	316175603	26,612.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	26,612.50	0.00	26,612.50	0.00
Purchase	03/10/2021	47788UAC6	180,000.00	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	99.981	0.37%	179,965.40	0.00	179,965.40	0.00
Purchase	03/11/2021	316175603	9,181.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	9,181.25	0.00	9,181.25	0.00
Purchase	03/12/2021	316175603	13,009.38	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	13,009.38	0.00	13,009.38	0.00
Purchase	03/13/2021	316175603	11,500.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	11,500.00	0.00	11,500.00	0.00
Purchase	03/14/2021	316175603	6,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,562.50	0.00	6,562.50	0.00
Purchase	03/15/2021	316175603	5,510.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,510.00	0.00	5,510.00	0.00
Purchase	03/15/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	03/15/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	03/15/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00
Purchase	03/15/2021	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	03/15/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/15/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	03/15/2021	316175603	122.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	122.92	0.00	122.92	0.00
Purchase	03/15/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00
Purchase	03/15/2021	316175603	12,062.02	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	12,062.02	0.00	12,062.02	0.00
Purchase	03/15/2021	316175603	3,768.58	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,768.58	0.00	3,768.58	0.00
Purchase	03/15/2021	316175603	23,013.87	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	23,013.87	0.00	23,013.87	0.00
Purchase	03/15/2021	316175603	18,652.89	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	18,652.89	0.00	18,652.89	0.00
Purchase	03/18/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	03/18/2021	808513BN4	290,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due: 03/18/2024	99.950	0.77%	289,855.00	0.00	289,855.00	0.00
Purchase	03/22/2021	316175603	25.31	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	25.31	0.00	25.31	0.00
Purchase	03/22/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	03/22/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	03/22/2021	316175603	17,773.42	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	17,773.42	0.00	17,773.42	0.00
Purchase	03/23/2021	316175603	1,900.52	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1,900.52	0.00	1,900.52	0.00
Purchase	03/26/2021	316175603	566,297.11	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	566,297.11	0.00	566,297.11	0.00

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/29/2021	91282CAT8	100,000.00	US Treasury Note 0.25% Due: 10/31/2025	97.750	0.75%	97,750.00	102.90	97,852.90	0.00
Purchase	03/29/2021	91282CAZ4	1,100,000.00	US Treasury Note 0.375% Due: 11/30/2025	98.207	0.77%	1,080,277.34	1,348.56	1,081,625.90	0.00
Purchase	03/31/2021	316175603	6,718.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,718.75	0.00	6,718.75	0.00
Purchase	03/31/2021	91282CBR1	650,000.00	US Treasury Note 0.25% Due: 03/15/2024	99.758	0.33%	648,425.78	70.65	648,496.43	0.00
Subtotal			8,825,326.43				8,778,388.37	3,318.14	8,781,706.51	0.00
Short Sale	02/08/2021	316175603	-459,914.62	Fidelity Institutional Government MMKT Fund #657	1.000		-459,914.62	0.00	-459,914.62	0.00
Subtotal			-459,914.62				-459,914.62	0.00	-459,914.62	0.00
TOTAL ACQUISITIONS			8,365,411.81				8,318,473.75	3,318.14	8,321,791.89	0.00
DISPOSITIONS										
Closing Purchase	02/08/2021	316175603	-459,914.62	Fidelity Institutional Government MMKT Fund #657	1.000		-459,914.62	0.00	-459,914.62	0.00
Subtotal			-459,914.62				-459,914.62	0.00	-459,914.62	0.00
Sale	01/12/2021	3135GOS38	625,000.00	FNMA Note 2% Due: 01/05/2022	101.855	1.92%	636,593.75	243.06	636,836.81	11,117.27
Sale	01/12/2021	316175603	136,241.15	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	136,241.15	0.00	136,241.15	0.00
Sale	01/12/2021	912828L24	500,000.00	US Treasury Note 1.875% Due: 08/31/2022	102.840	1.87%	514,199.22	3,470.30	517,669.52	14,127.49
Sale	01/12/2021	912828L57	300,000.00	US Treasury Note 1.75% Due: 09/30/2022	102.766	1.99%	308,296.88	1,500.00	309,796.88	9,449.21

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	01/26/2021	316175603	143,504.79	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	143,504.79	0.00	143,504.79	0.00
Sale	01/26/2021	912828F96	300,000.00	US Treasury Note 2% Due: 10/31/2021	101.449	1.94%	304,347.66	1,441.99	305,789.65	4,221.69
Sale	02/05/2021	3135G04Q3	460,000.00	FNMA Note 0.25% Due: 05/22/2023	100.261	0.35%	461,200.60	233.19	461,433.79	2,257.70
Sale	02/08/2021	316175603	459,914.62	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	459,914.62	0.00	459,914.62	0.00
Sale	02/22/2021	3135G0T45	945,000.00	FNMA Note 1.875% Due: 04/05/2022	101.986	1.88%	963,770.54	6,742.97	970,513.51	18,803.73
Sale	02/22/2021	316175603	18,568.31	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	18,568.31	0.00	18,568.31	0.00
Sale	02/24/2021	316175603	124,997.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	124,997.71	0.00	124,997.71	0.00
Sale	03/04/2021	316175603	349,751.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	349,751.50	0.00	349,751.50	0.00
Sale	03/10/2021	316175603	179,965.40	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	179,965.40	0.00	179,965.40	0.00
Sale	03/18/2021	316175603	289,855.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	289,855.00	0.00	289,855.00	0.00
Sale	03/29/2021	3135G06H1	915,000.00	FNMA Note 0.25% Due: 11/27/2023	99.999	0.29%	914,990.85	787.92	915,778.77	916.04
Sale	03/29/2021	316175603	263,700.03	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	263,700.03	0.00	263,700.03	0.00
Sale	03/31/2021	316175603	648,496.43	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	648,496.43	0.00	648,496.43	0.00
Subtotal			6,659,994.94				6,718,394.44	14,419.43	6,732,813.87	60,893.13
Call	03/26/2021	44932HAC7	550,000.00	IBM Credit Corp Note 2.2% Due: 09/08/2022	102.853	2.58%	565,692.11	605.00	566,297.11	0.00
Subtotal			550,000.00				565,692.11	605.00	566,297.11	0.00

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December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	01/15/2021	43813DAC2	0.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		0.00	109.33	109.33	0.00
Paydown	01/15/2021	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	01/15/2021	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	01/15/2021	47787NAC3	0.00	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		0.00	51.00	51.00	0.00
Paydown	01/15/2021	47788CAC6	7,244.74	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		7,244.74	41.14	7,285.88	0.00
Paydown	01/15/2021	47788EAC2	26,193.11	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		26,193.11	553.15	26,746.26	0.00
Paydown	01/15/2021	47789JAD8	22,982.39	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		22,982.39	751.86	23,734.25	0.00
Paydown	01/15/2021	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	01/15/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		0.00	53.33	53.33	0.00
Paydown	01/15/2021	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	01/15/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		0.00	61.25	61.25	0.00
Paydown	01/19/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		0.00	81.71	81.71	0.00
Paydown	01/20/2021	92290BAA9	0.00	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		0.00	144.92	144.92	0.00
Paydown	01/20/2021	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	01/21/2021	43815HAC1	20,291.70	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		20,291.70	438.23	20,729.93	0.00
Paydown	02/16/2021	43813DAC2	0.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		0.00	109.33	109.33	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	02/16/2021	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	02/16/2021	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	02/16/2021	47787NAC3	0.00	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		0.00	51.00	51.00	0.00
Paydown	02/16/2021	47788CAC6	7,554.67	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		7,554.67	25.08	7,579.75	0.00
Paydown	02/16/2021	47788EAC2	40,203.19	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		40,203.19	485.92	40,689.11	0.00
Paydown	02/16/2021	47789JAD8	33,659.10	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		33,659.10	696.13	34,355.23	0.00
Paydown	02/16/2021	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	02/16/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		0.00	53.33	53.33	0.00
Paydown	02/16/2021	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	02/16/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		0.00	61.25	61.25	0.00
Paydown	02/18/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		0.00	81.71	81.71	0.00
Paydown	02/22/2021	43815HAC1	20,313.89	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		20,313.89	388.35	20,702.24	0.00
Paydown	02/22/2021	92290BAA9	0.00	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		0.00	144.92	144.92	0.00
Paydown	02/22/2021	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	03/15/2021	43813DAC2	0.00	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		0.00	109.33	109.33	0.00
Paydown	03/15/2021	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

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	03/15/2021	477870AC3	11,730.52	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		11,730.52	331.50	12,062.02	0.00
Paydown	03/15/2021	47787NAC3	0.00	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		0.00	51.00	51.00	0.00
Paydown	03/15/2021	47788CAC6	3,760.24	John Deere Owner Trust 2018-A A3 2.66% Due: 04/18/2022	100.000		3,760.24	8.34	3,768.58	0.00
Paydown	03/15/2021	47788EAC2	22,631.13	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		22,631.13	382.74	23,013.87	0.00
Paydown	03/15/2021	47789JAD8	18,038.38	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		18,038.38	614.51	18,652.89	0.00
Paydown	03/15/2021	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	03/15/2021	58769EAC2	0.00	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		0.00	53.33	53.33	0.00
Paydown	03/15/2021	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	03/15/2021	89236XAC0	0.00	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		0.00	61.25	61.25	0.00
Paydown	03/15/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		0.00	122.92	122.92	0.00
Paydown	03/18/2021	43813KAC6	0.00	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		0.00	81.71	81.71	0.00
Paydown	03/22/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		0.00	25.31	25.31	0.00
Paydown	03/22/2021	43815HAC1	17,435.01	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		17,435.01	338.41	17,773.42	0.00
Paydown	03/22/2021	92290BAA9	0.00	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		0.00	144.92	144.92	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	03/22/2021	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			252,038.07				252,038.07	12,592.95	264,631.02	0.00
Maturity	03/01/2021	30231GAV4	625,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due: 03/01/2021	100.000		625,000.00	0.00	625,000.00	0.00
Maturity	03/04/2021	24422ESL4	350,000.00	John Deere Capital Corp Note 2.8% Due: 03/04/2021	100.000		350,000.00	0.00	350,000.00	0.00
Subtotal			975,000.00				975,000.00	0.00	975,000.00	0.00
TOTAL DISPOSITIONS			7,977,118.39				8,051,210.00	27,617.38	8,078,827.38	60,893.13
Other Transactions										
Interest	01/05/2021	3135G0S38	625,000.00	FNMA Note 2% Due: 01/05/2022	0.000		6,250.00	0.00	6,250.00	0.00
Interest	01/06/2021	24422ETL3	237,000.00	John Deere Capital Corp Note 2.65% Due: 01/06/2022	0.000		3,140.25	0.00	3,140.25	0.00
Interest	01/07/2021	3135G0X24	965,000.00	FNMA Note 1.625% Due: 01/07/2025	0.000		7,840.63	0.00	7,840.63	0.00
Interest	01/10/2021	3135G05G4	775,000.00	FNMA Note 0.25% Due: 07/10/2023	0.000		968.75	0.00	968.75	0.00
Interest	01/11/2021	89236TDP7	545,000.00	Toyota Motor Credit Corp Note 2.6% Due: 01/11/2022	0.000		7,085.00	0.00	7,085.00	0.00
Interest	01/14/2021	02665WCJ8	180,000.00	American Honda Finance Note 3.45% Due: 07/14/2023	0.000		3,105.00	0.00	3,105.00	0.00
Interest	01/15/2021	48128BAB7	500,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	0.000		7,430.00	0.00	7,430.00	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	01/18/2021	4581X0CW6	915,000.00	Inter-American Dev Bank Note 2.125% Due: 01/18/2022	0.000		9,721.88	0.00	9,721.88	0.00
Interest	01/19/2021	3135G0T94	950,000.00	FNMA Note 2.375% Due: 01/19/2023	0.000		11,281.25	0.00	11,281.25	0.00
Interest	01/21/2021	3137EAEU9	575,000.00	FHLMC Note 0.375% Due: 07/21/2025	0.000		1,066.15	0.00	1,066.15	0.00
Interest	01/21/2021	90331HPL1	615,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due: 01/21/2025	0.000		6,303.75	0.00	6,303.75	0.00
Interest	01/28/2021	69353RFE3	640,000.00	PNC Bank Callable Note Cont 6/28/2022 2.45% Due: 07/28/2022	0.000		7,840.00	0.00	7,840.00	0.00
Interest	02/08/2021	594918BP8	420,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due: 08/08/2021	0.000		3,255.00	0.00	3,255.00	0.00
Interest	02/09/2021	69371RP59	450,000.00	Paccar Financial Corp Note 3.4% Due: 08/09/2023	0.000		7,650.00	0.00	7,650.00	0.00
Interest	02/11/2021	06406RAJ6	585,000.00	Bank of NY Mellon Corp Note 3.45% Due: 08/11/2023	0.000		10,091.25	0.00	10,091.25	0.00
Interest	02/12/2021	3137EAEPO	1,090,000.00	FHLMC Note 1.5% Due: 02/12/2025	0.000		8,175.00	0.00	8,175.00	0.00
Interest	02/15/2021	69371RQ25	125,000.00	Paccar Financial Corp Note 2.15% Due: 08/15/2024	0.000		1,343.75	0.00	1,343.75	0.00
Interest	02/15/2021	912828B66	900,000.00	US Treasury Note 2.75% Due: 02/15/2024	0.000		12,375.00	0.00	12,375.00	0.00
Interest	02/15/2021	912828D56	700,000.00	US Treasury Note 2.375% Due: 08/15/2024	0.000		8,312.50	0.00	8,312.50	0.00
Interest	02/24/2021	3137EAEV7	585,000.00	FHLMC Note 0.25% Due: 08/24/2023	0.000		743.44	0.00	743.44	0.00
Interest	02/25/2021	3135G05X7	1,025,000.00	FNMA Note 0.375% Due: 08/25/2025	0.000		1,900.52	0.00	1,900.52	0.00
Interest	02/28/2021	912828J43	975,000.00	US Treasury Note 1.75% Due: 02/28/2022	0.000		8,531.25	0.00	8,531.25	0.00
Interest	02/28/2021	912828ZC7	900,000.00	US Treasury Note 1.125% Due: 02/28/2025	0.000		5,062.50	0.00	5,062.50	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	03/01/2021	30231GAV4	625,000.00	Exxon Mobil Corp Callable Note Cont 2/1/2021 2.222% Due: 03/01/2021	0.000		6,943.75	0.00	6,943.75	0.00
Interest	03/04/2021	24422ESL4	350,000.00	John Deere Capital Corp Note 2.8% Due: 03/04/2021	0.000		4,900.00	0.00	4,900.00	0.00
Interest	03/05/2021	06051GHF9	600,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due: 03/05/2024	0.000		10,650.00	0.00	10,650.00	0.00
Interest	03/08/2021	3130AB3H7	950,000.00	FHLB Note 2.375% Due: 03/08/2024	0.000		11,281.25	0.00	11,281.25	0.00
Interest	03/08/2021	313383YJ4	550,000.00	FHLB Note 3.375% Due: 09/08/2023	0.000		9,281.25	0.00	9,281.25	0.00
Interest	03/08/2021	44932HAC7	550,000.00	IBM Credit Corp Note 2.2% Due: 09/08/2022	0.000		6,050.00	0.00	6,050.00	0.00
Interest	03/11/2021	89114QCB2	565,000.00	Toronto Dominion Bank Note 3.25% Due: 03/11/2024	0.000		9,181.25	0.00	9,181.25	0.00
Interest	03/12/2021	3135G0U43	905,000.00	FNMA Note 2.875% Due: 09/12/2023	0.000		13,009.38	0.00	13,009.38	0.00
Interest	03/13/2021	3130A2UW4	800,000.00	FHLB Note 2.875% Due: 09/13/2024	0.000		11,500.00	0.00	11,500.00	0.00
Interest	03/14/2021	4581X0CZ9	750,000.00	Inter-American Dev Bank Note 1.75% Due: 09/14/2022	0.000		6,562.50	0.00	6,562.50	0.00
Interest	03/15/2021	68389XBK0	580,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	0.000		5,510.00	0.00	5,510.00	0.00
Interest	03/23/2021	3137EAEX3	1,025,000.00	FHLMC Note 0.375% Due: 09/23/2025	0.000		1,900.52	0.00	1,900.52	0.00
Interest	03/31/2021	912828L57	625,000.00	US Treasury Note 1.75% Due: 09/30/2022	0.000		5,468.75	0.00	5,468.75	0.00
Interest	03/31/2021	91282CAM3	1,000,000.00	US Treasury Note 0.25% Due: 09/30/2025	0.000		1,250.00	0.00	1,250.00	0.00
Subtotal			25,152,000.00				242,961.52	0.00	242,961.52	0.00

Transaction Ledger

As of March 31, 2021

City of Alameda - Account #270

December 31, 2020 through March 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Dividend	01/04/2021	316175603	156,096.77	Fidelity Institutional Government MMKT Fund #657	0.000		0.83	0.00	0.83	0.00
Dividend	02/01/2021	316175603	29,454.26	Fidelity Institutional Government MMKT Fund #657	0.000		1.01	0.00	1.01	0.00
Dividend	03/01/2021	316175603	342,940.83	Fidelity Institutional Government MMKT Fund #657	0.000		1.15	0.00	1.15	0.00
Subtotal			528,491.86				2.99	0.00	2.99	0.00
TOTAL Other Transactions			25,680,491.86				242,964.51	0.00	242,964.51	0.00



CITY OF ALAMEDA

Investment Performance Review For the Quarter Ended March 31, 2021

Client Management Team

Monique Spyke, Managing Director

PFM Asset Management LLC

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

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

Portfolio Overview

Portfolio Recap

- ◆ Our strategy for the first quarter encompassed the following:
 - We maintained core allocations in most sectors while modestly reducing allocations to agencies and corporates due to unattractive yield spreads.
 - The federal agency sector offered record-low yield spreads, especially on maturities inside of five years. New issue supply was very light. The combination of light issuance and historically tight spreads led to our preference for reducing agency allocations.
 - Investment-grade corporates eked out muted excess returns as higher income offset modestly wider yield spreads. Supply was strong and rising rates put natural upward pressure on yields spreads. We continued our fourth quarter strategy of gradually reducing allocations, except for an occasional attractive new issue.
 - Allocations to asset-backed securities (ABS) declined modestly over the quarter as light new issuance at attractive levels did not offset normal paydowns. Like corporates, excess returns were positive but muted compared to the very strong performance of the prior few quarters.
 - In the taxable municipal sector, allocations were slightly increased as attractive offerings were limited despite robust issuance in the first quarter. Increased allocations to the sector in prior periods added notable value to portfolio performance as municipals were one of the best investment-grade performers for the quarter.

Sector Allocation & Compliance

Security Type	Market Value	% of Portfolio	Permitted by Policy	In Compliance
U.S. Treasury	\$16,418,933	35.1%	100%	✓
Federal Agency	\$11,891,859	25.4%	75%	✓
Municipal Obligations	\$1,714,859	3.7%	100%	✓
Supranationals	\$606,048	1.3%	10%	✓
Negotiable CDs	\$2,982,798	6.4%	30%	✓
Corporate Notes	\$6,834,141	14.6%	30%	✓
Asset-Backed Securities	\$6,327,680	13.5%	20%	✓
Securities Sub-Total	\$46,776,318	100.0%		
Accrued Interest	\$108,597			
Securities Total	\$46,884,916			
Money Market Fund	\$12,875	<0.1%	20%	✓
Total Investments	\$46,897,791	100.0%		

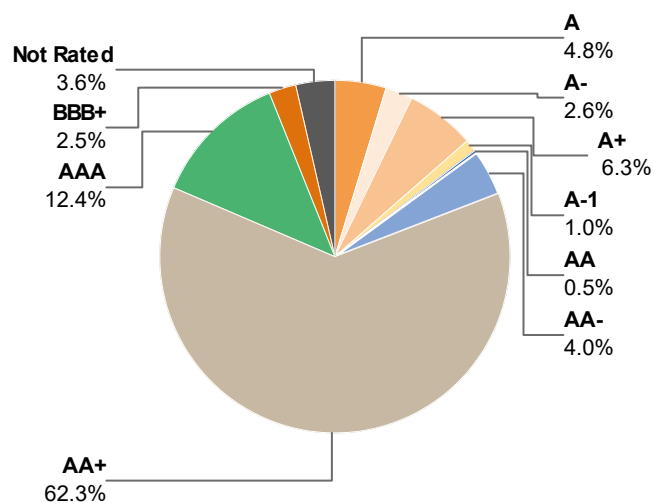
Market values, excluding accrued interest. Detail may not add to total due to rounding.

Portfolio Statistics

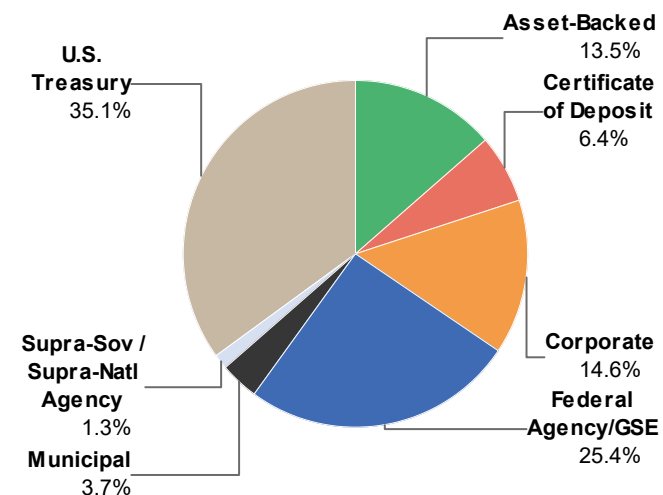
As of March 31, 2021

Par Value:	\$46,283,618
Total Market Value:	\$46,897,791
Security Market Value:	\$46,776,319
Accrued Interest:	\$108,597
Cash:	\$12,875
Amortized Cost:	\$46,303,242
Yield at Market:	0.44%
Yield at Cost:	1.11%
Effective Duration:	1.83 Years
Average Maturity:	2.10 Years
Average Credit: *	AA

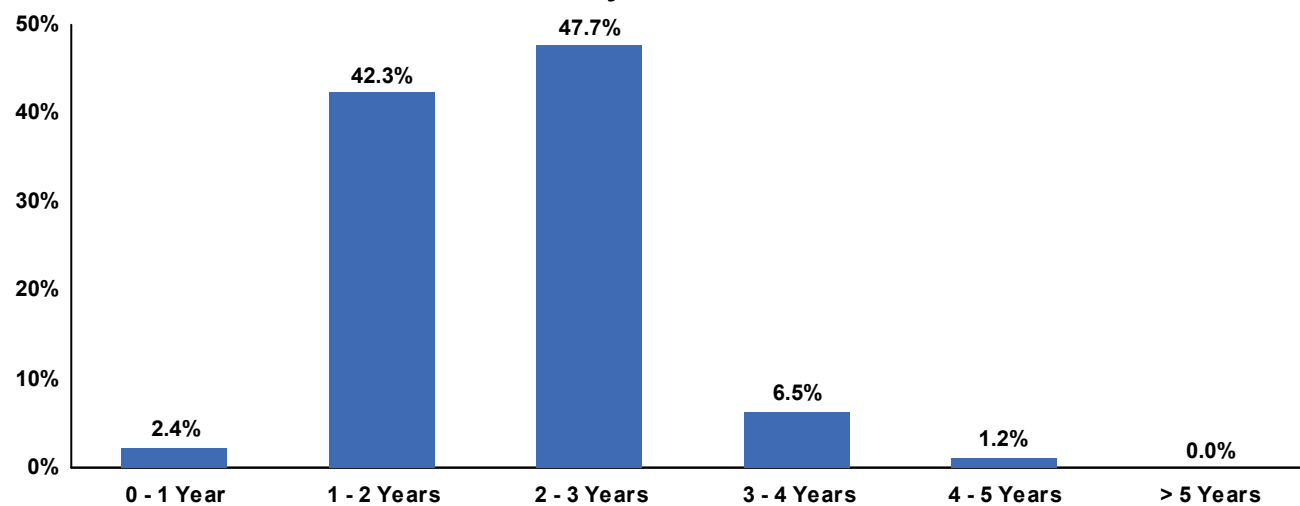
Credit Quality (S&P Ratings)**



Sector Allocation



Maturity Distribution

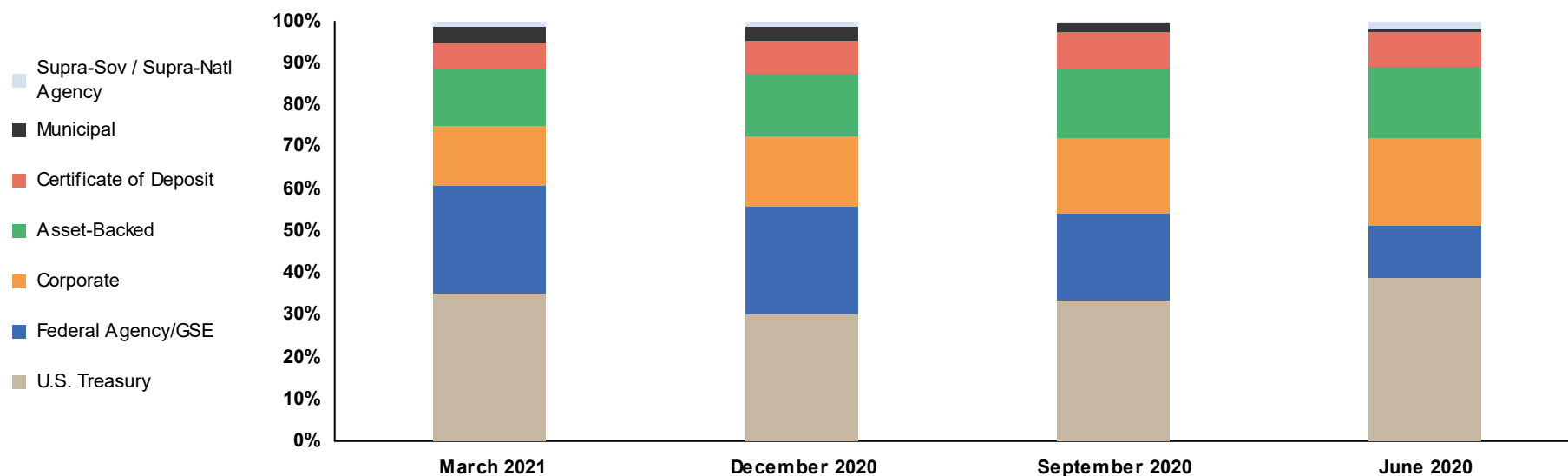


*An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

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

Sector Allocation

Sector	March 31, 2021		December 31, 2020		September 30, 2020		June 30, 2020	
	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total
U.S. Treasury	16.4	35.1%	14.0	30.0%	15.6	33.6%	18.0	38.7%
Federal Agency/GSE	11.9	25.4%	11.9	25.5%	9.5	20.4%	5.8	12.5%
Corporate	6.8	14.6%	8.0	17.2%	8.4	18.1%	9.9	21.2%
Asset-Backed	6.3	13.5%	7.0	14.9%	7.8	16.8%	7.9	16.9%
Certificate of Deposit	3.0	6.4%	3.5	7.6%	4.0	8.5%	3.7	7.9%
Municipal	1.7	3.7%	1.6	3.5%	0.9	1.9%	0.5	1.2%
Supra-Sov / Supra-Natl Agency	0.6	1.3%	0.6	1.3%	0.3	0.7%	0.8	1.6%
Total	\$46.8	100.0%	\$46.7	100.0%	\$46.4	100.0%	\$46.5	100.0%

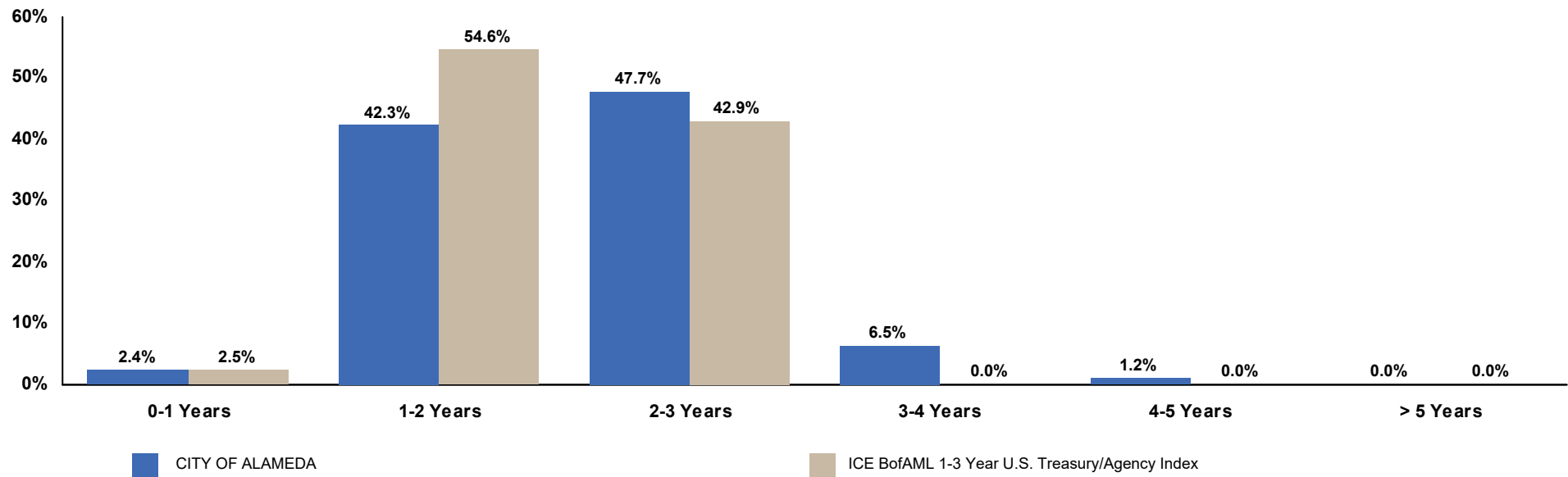


Detail may not add to total due to rounding.

Maturity Distribution

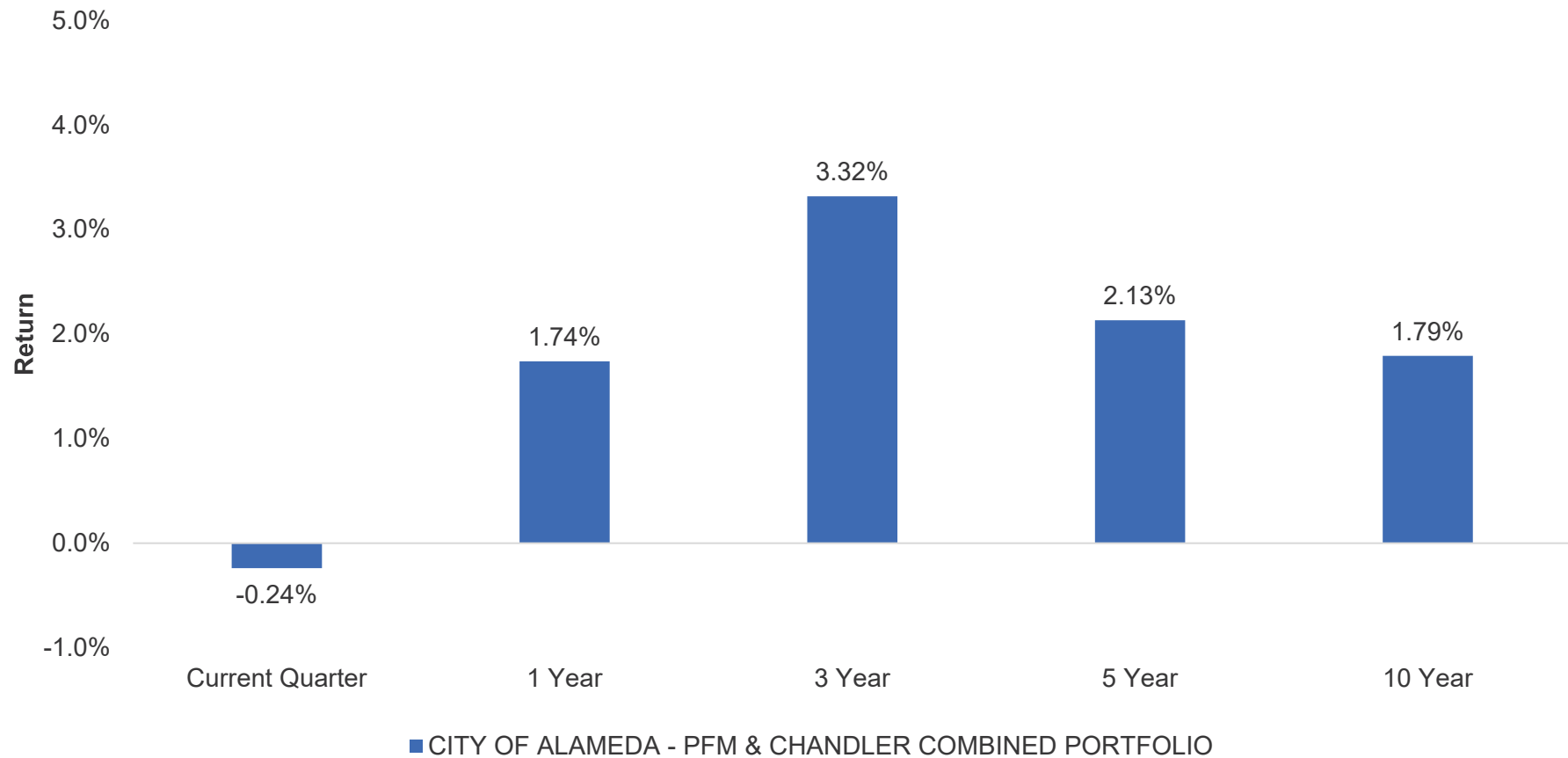
As of March 31, 2021

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	0.44%	2.10 yrs	2.4%	42.3%	47.7%	6.5%	1.2%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	0.19%	1.95 yrs	2.5%	54.6%	42.9%	0.0%	0.0%	0.0%



Combined Performance*

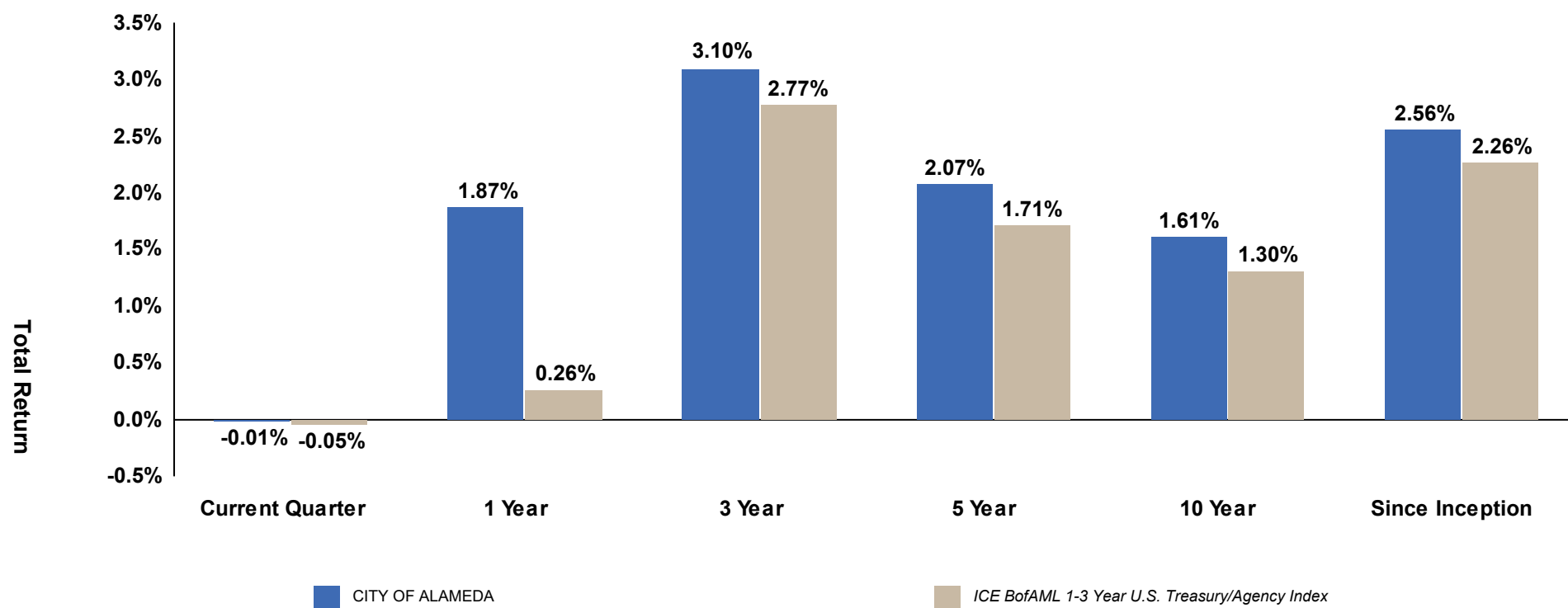
Portfolio/Benchmark	Effective Duration	Current Quarter	1 Year	Annualized Return		
				3 Year	5 Year	10 Year
CITY OF ALAMEDA - PFM and CHANDLER COMBINED PORTFOLIO	2.25	-0.24%	1.74%	3.32%	2.13%	1.79%



*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	-0.01%	1.87%	3.10%	2.07%	1.61%	2.56%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.83	-0.05%	0.26%	2.77%	1.71%	1.30%	2.26%
Difference		0.04%	1.61%	0.33%	0.36%	0.31%	0.30%



Portfolio performance is gross of fees unless otherwise indicated.

Portfolio Earnings**Quarter-Ended March 31, 2021**

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (12/31/2020)	\$46,692,070.94	\$46,004,014.98
Net Purchases/Sales	\$234,639.24	\$234,639.24
Change in Value	(\$150,391.58)	\$64,588.23
Ending Value (03/31/2021)	\$46,776,318.60	\$46,303,242.45
Interest Earned	\$143,551.86	\$143,551.86
Portfolio Earnings	(\$6,839.72)	\$208,140.09

Investment Strategy Outlook

- The vaccine rollout, accommodative monetary policy, and the new \$1.9 trillion of fiscal stimulus all point to continued improvement in U.S. economic fundamentals. GDP projections for 2021 have been revised up several times, with current forecasts pointing to growth of 6% or more this year. That optimism, however, has also translated into increased inflation expectations, particularly in the near term, which is likely to continue to put upward pressure on longer term rates.
- Our outlook for major investment-grade sectors includes the following:
 - Treasuries: Current allocations provide opportunities to move into other sectors should spreads widen.
 - Agencies: There is limited room for further spread tightening from current levels. With spreads likely to remain near zero over the coming quarter, the sector offers very little pickup compared to Treasuries. We will likely continue reducing allocations in favor of other opportunities.
 - Supranationals: Spreads compared to Treasuries and agencies have widened and now present a reasonable alternative to other government securities. New issues remain the best entry point, and we will look to add Supranationals, most likely funded from reduced allocations to federal agencies.
 - Corporates: Continued economic recovery, supportive monetary policy, lower expected supply, and strong global demand for U.S. credit will serve as support for the corporate sector. Credit spreads have widened from their extremely tight levels, providing some yield pickup, but spreads remain well below long-term averages. As a result, we will continue to be selective in seeking new additions to the sector.
 - Asset-Backed Securities (ABS): New issue activity has been elevated to start 2021; however, investor appetite remains robust and yield spreads remain near their recent floor. Collateral performance in consumer sectors has been stronger than expected and the strengthening of the economic expansion should continue to be a favorable tailwind. We will look to maintain holdings in the sector but will evaluate new issues to offset paydowns.
 - Taxable Municipals: Although new issuance and secondary levels have become more expensive recently, we will likely maintain current allocations as the sector has been a boon for portfolio performance. Tax season may influence some spread widening in the sector, but this has yet to materialize into any significant spread movement at this time.

Issuer Distribution

Sector/Issuer Distribution

As of March 31, 2021

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Asset-Backed			
ALLY AUTO RECEIVABLES TRUST	246,220	3.9%	0.5%
BMW FINANCIAL SERVICES NA LLC	97,791	1.5%	0.2%
CAPITAL ONE FINANCIAL CORP	565,751	8.9%	1.2%
CARMAX AUTO OWNER TRUST	548,266	8.7%	1.2%
DISCOVER FINANCIAL SERVICES	230,424	3.6%	0.5%
FIFTH THIRD AUTO TRUST	61,647	1.0%	0.1%
FORD CREDIT AUTO LEASE TRUST	35,493	0.6%	0.1%
FORD CREDIT AUTO OWNER TRUST	470,570	7.4%	1.0%
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	468,170	7.4%	1.0%
GM FINANCIAL LEASINGTRUST	313,350	5.0%	0.7%
HONDA AUTO RECEIVABLES	421,539	6.7%	0.9%
HYUNDAI AUTO RECEIVABLES	415,103	6.6%	0.9%
MERCEDES-BENZ AUTO LEASE TRUST	294,712	4.7%	0.6%
MERCEDES-BENZ AUTO RECEIVABLES	72,792	1.2%	0.2%
NISSAN AUTO LEASE TRUST	132,479	2.1%	0.3%
NISSAN AUTO RECEIVABLES	605,376	9.6%	1.3%
TOYOTA MOTOR CORP	596,420	9.4%	1.3%
VERIZON OWNER TRUST	490,863	7.8%	1.0%
VOLKSWAGEN AUTO LEASE TURST	111,079	1.8%	0.2%
VOLKSWAGEN OF AMERICA	149,635	2.4%	0.3%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Sector Total	6,327,680	100.0%	13.5%
Certificate of Deposit			
CREDIT AGRICOLE SA	441,221	14.8%	0.9%
CREDIT SUISSE GROUP RK	349,944	11.7%	0.7%
DNB ASA	463,481	15.5%	1.0%
NORDEA BANK ABP	460,434	15.4%	1.0%
SKANDINAVISKA ENSKILDA BANKEN AB	460,497	15.4%	1.0%
SOCIETE GENERALE	455,270	15.3%	1.0%
SUMITOMO MITSUI FINANCIAL GROUP INC	351,952	11.8%	0.8%
Sector Total	2,982,798	100.0%	6.4%
Corporate			
3M COMPANY	230,760	3.4%	0.5%
ADOBE INC	51,274	0.8%	0.1%
AMAZON.COM INC	250,598	3.7%	0.5%
AMERICAN EXPRESS CO	102,495	1.5%	0.2%
APPLE INC	319,546	4.7%	0.7%
BANK OF AMERICA CO	350,843	5.1%	0.8%
BRISTOL-MYERS SQUIBB CO	205,157	3.0%	0.4%
CATERPILLAR INC	365,889	5.4%	0.8%
CHARLES SCHWAB	145,719	2.1%	0.3%
CHEVRON CORPORATION	151,664	2.2%	0.3%
CITIGROUP INC	386,908	5.7%	0.8%
DEERE & COMPANY	230,636	3.4%	0.5%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
EXXON MOBIL CORP	177,887	2.6%	0.4%
GOLDMAN SACHS GROUP INC	324,454	4.7%	0.7%
HOME DEPOT INC	66,831	1.0%	0.1%
HONEYWELL INTERNATIONAL	312,355	4.6%	0.7%
IBM CORP	189,950	2.8%	0.4%
JP MORGAN CHASE & CO	485,021	7.1%	1.0%
MERCK & CO INC	153,808	2.3%	0.3%
MORGAN STANLEY	367,023	5.4%	0.8%
NATIONAL RURAL UTILITIES CO FINANCE CORP	89,226	1.3%	0.2%
PACCAR FINANCIAL CORP	274,960	4.0%	0.6%
PEPSICO INC	170,970	2.5%	0.4%
PFIZER INC	102,412	1.5%	0.2%
THE BANK OF NEW YORK MELLON CORPORATION	460,376	6.7%	1.0%
TOYOTA MOTOR CORP	199,756	2.9%	0.4%
TRUIST FIN CORP	283,512	4.1%	0.6%
US BANCORP	153,559	2.2%	0.3%
VISA INC	230,551	3.4%	0.5%
Sector Total	6,834,141	100.0%	14.6%
Federal Agency/GSE			
FANNIE MAE	2,271,778	19.1%	4.9%
FEDERAL HOME LOAN BANKS	156,282	1.3%	0.3%
FREDDIE MAC	9,463,799	79.6%	20.2%
Sector Total	11,891,859	100.0%	25.4%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Municipal			
CALIFORNIA DEPARTMENT OF WATER RESOURCES	95,134	5.5%	0.2%
CALIFORNIA EARTHQUAKE AUTHORITY	96,292	5.6%	0.2%
FLORIDA STATE BOARD OF ADMIN FIN CORP	110,859	6.5%	0.2%
LOS ANGELES COMMUNITY COLLEGE DISTRICT	84,769	4.9%	0.2%
NEW JERSEY TURNPIKE AUTHORITY	94,174	5.5%	0.2%
NEW YORK & NEW JERSEY PORT AUTHORITY	253,510	14.8%	0.5%
NEW YORK ST URBAN DEVELOPMENT CORP	418,802	24.4%	0.9%
SAN JUAN UNIFIED SCHOOL DISTRICT	154,050	9.0%	0.3%
STATE OF CONNECTICUT	51,460	3.0%	0.1%
STATE OF MARYLAND	240,689	14.0%	0.5%
STATE OF MISSISSIPPI	115,121	6.7%	0.2%
Sector Total	1,714,859	100.0%	3.7%
Supra-Sov / Supra-Natl Agency			
INTER-AMERICAN DEVELOPMENT BANK	326,755	53.9%	0.7%
INTL BANK OF RECONSTRUCTION AND DEV	279,293	46.1%	0.6%
Sector Total	606,048	100.0%	1.3%
U.S. Treasury			
UNITED STATES TREASURY	16,418,933	100.0%	35.1%
Sector Total	16,418,933	100.0%	35.1%
Portfolio Total	46,776,319	100.0%	100.0%

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									
1/6/21	1/11/21	225,000	91282CBA8	US TREASURY NOTES	0.12%	12/15/23	224,511.09	0.20%	
1/6/21	1/11/21	200,000	89236THU2	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	0.45%	1/11/24	199,988.00	0.45%	
1/20/21	1/25/21	265,000	6174468W2	MORGAN STANLEY CORP NOTES (CALLABLE)	0.52%	1/25/24	265,000.00	0.53%	
1/20/21	1/27/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	74,985.18	0.34%	
1/20/21	1/27/21	150,000	38141GXP4	GOLDMAN SACHS GROUP INC CORPORATE NOTES	0.48%	1/27/23	150,000.00	0.48%	
1/22/21	2/4/21	95,000	646140DN0	NJ TURNPIKE AUTHORITY TXBL REV BONDS	0.89%	1/1/25	95,000.00	0.90%	
2/1/21	2/8/21	90,000	63743HEU2	NATIONAL RURAL UTIL COOP CORPORATE NOTES	0.35%	2/8/24	89,937.90	0.37%	
2/2/21	2/3/21	775,000	91282CBE0	US TREASURY NOTES	0.12%	1/15/24	773,839.91	0.18%	
2/9/21	2/16/21	90,000	46647PBY1	JPMORGAN CHASE & CO CORP NOTES (CALLABLE)	0.56%	2/16/25	90,000.00	0.56%	
2/17/21	2/24/21	150,000	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/24	149,984.64	0.26%	
2/24/21	2/25/21	175,000	91282CBM2	US TREASURY NOTES	0.12%	2/15/24	174,438.66	0.23%	
3/1/21	3/3/21	1,100,000	91282CBM2	US TREASURY NOTES	0.12%	2/15/24	1,095,291.24	0.27%	
3/1/21	3/4/21	80,000	24422EVN6	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	1/17/24	79,943.20	0.47%	
3/2/21	3/10/21	85,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	84,997.31	0.29%	
3/9/21	3/16/21	225,000	46647PBZ8	JPMORGAN CHASE & CO CORPORATE NOTES	0.69%	3/16/24	225,000.00	0.70%	
3/11/21	3/15/21	110,000	06406RAN7	BANK OF NY MELLON (CALLABLE) CORP NOTES	1.60%	4/24/25	113,296.33	1.01%	
3/16/21	3/18/21	145,000	808513BN4	CHARLES SCHWAB CORP NOTES (CALLABLE)	0.75%	3/18/24	144,927.50	0.77%	
3/19/21	3/23/21	350,000	22552G3C2	CREDIT SUISSE NEW YORK CERT DEPOS	0.59%	3/17/23	350,000.00	0.59%	
3/29/21	3/30/21	200,000	91282CBR1	US TREASURY NOTES	0.25%	3/15/24	199,606.32	0.32%	
3/29/21	3/31/21	225,000	91282CBU4	US TREASURY NOTES	0.12%	3/31/23	224,912.11	0.14%	
Total BUY		4,810,000					4,805,659.39		

INTEREST

1/1/21	1/1/21	110,000	341271AD6	FL ST BOARD OF ADMIN TXBL REV BONDS	1.25%	7/1/25	403.61		
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Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/1/21	1/1/21	95,000	13017HAJ5	CA ST EARTHQUAKE AUTH TXBL REV BONDS	1.32%	7/1/22	129.57		
1/1/21	1/1/21	50,000	20772KJU4	CT ST TXBL GO BONDS	2.50%	7/1/22	694.44		
1/4/21	1/4/21	0	MONEY0002	MONEY MARKET FUND			0.94		
1/5/21	1/5/21	100,000	24422EVH9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.70%	7/5/23	410.28		
1/8/21	1/8/21	350,000	86565CKU2	SUMITOMO MITSUI BANK NY CERT DEPOS	0.70%	7/8/22	1,211.39		
1/10/21	1/10/21	75,000	24422EUQ0	JOHN DEERE CAPITAL CORP CORP NOTES	3.20%	1/10/22	1,200.00		
1/10/21	1/10/21	885,000	3135G05G4	FANNIE MAE NOTES	0.25%	7/10/23	1,106.25		
1/11/21	1/11/21	225,000	89236TDP7	TOYOTA MOTOR CREDIT CORP BONDS	2.60%	1/11/22	2,925.00		
1/15/21	1/15/21	7,715	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	20.89		
1/15/21	1/15/21	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
1/15/21	1/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
1/15/21	1/15/21	75,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	165.00		
1/15/21	1/15/21	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
1/15/21	1/15/21	125,000	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	261.46		
1/15/21	1/15/21	53,683	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	138.68		
1/15/21	1/15/21	12,373	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	27.43		
1/15/21	1/15/21	120,005	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	266.01		
1/15/21	1/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
1/15/21	1/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
1/15/21	1/15/21	97,915	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	241.52		
1/15/21	1/15/21	84,322	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	203.78		
1/15/21	1/15/21	300,000	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	695.00		
1/15/21	1/15/21	280,944	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	678.95		
1/15/21	1/15/21	3,935	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	10.46		
1/15/21	1/15/21	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
1/15/21	1/15/21	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
1/15/21	1/15/21	62,408	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	162.78		
1/15/21	1/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
1/15/21	1/15/21	33,823	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	85.40		
1/15/21	1/15/21	76,016	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	174.84		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/15/21	1/15/21	164,187	44933AAC1	HART 2018-B A3	3.20%	12/15/22	437.83		
1/15/21	1/15/21	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
1/15/21	1/15/21	47,978	44891KAD7	HART 2018-A A3	2.79%	7/15/22	111.55		
1/15/21	1/15/21	175,000	63743HET5	NATIONAL RURAL UTIL COOP CORP NOTE	1.75%	1/21/22	1,531.25		
1/15/21	1/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
1/15/21	1/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
1/15/21	1/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
1/15/21	1/15/21	61,342	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	164.09		
1/15/21	1/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
1/15/21	1/15/21	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
1/15/21	1/15/21	16,889	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	33.07		
1/15/21	1/15/21	146,530	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	355.34		
1/15/21	1/15/21	685,000	912828Z29	US TREASURY NOTES	1.50%	1/15/23	5,137.50		
1/15/21	1/15/21	161,011	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	426.68		
1/15/21	1/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
1/15/21	1/15/21	105,773	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	267.08		
1/15/21	1/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		
1/16/21	1/16/21	83,205	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	209.40		
1/16/21	1/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
1/16/21	1/16/21	192,689	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	476.90		
1/16/21	1/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
1/18/21	1/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
1/18/21	1/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
1/18/21	1/18/21	118,026	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	278.35		
1/20/21	1/20/21	196,933	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	533.36		
1/20/21	1/20/21	62,779	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	148.58		
1/20/21	1/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
1/20/21	1/20/21	51,224	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	127.21		
1/20/21	1/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
1/20/21	1/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/20/21	1/20/21	8,451	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	22.96		
1/20/21	1/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
1/20/21	1/20/21	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
1/20/21	1/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
1/25/21	1/25/21	575,000	3137EAET2	FREDDIE MAC NOTES	0.12%	7/25/22	363.37		
1/27/21	1/27/21	145,000	06406RAM9	BANK OF NY MELLON CORP NOTES	1.85%	1/27/23	1,341.25		
1/31/21	1/31/21	4,275,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	40,078.13		
1/31/21	1/31/21	705,000	912828P38	US TREASURY NOTES	1.75%	1/31/23	6,168.75		
2/1/21	2/1/21	50,000	00724PAA7	ADOBE INC CORP NOTE	1.70%	2/1/23	425.00		
2/1/21	2/1/21	0	MONEY0002	MONEY MARKET FUND			1.18		
2/1/21	2/1/21	155,000	798306WM4	SAN JUAN USD, CA TXBL GO BONDS	0.49%	8/1/23	197.66		
2/1/21	2/1/21	85,000	54438CYH9	LOS ANGELES CCD, CA TXBL GO BONDS	0.44%	8/1/23	84.92		
2/1/21	2/1/21	240,000	574193TP3	MD ST TXBL GO BONDS	0.41%	8/1/23	481.07		
2/8/21	2/8/21	95,000	438516BT2	HONEYWELL INTERNATIONAL (CALLABLE) NOTE	2.15%	8/8/22	1,021.25		
2/10/21	2/10/21	200,000	58933Yaq8	MERCK & CO INC CORP NOTES	2.35%	2/10/22	2,350.00		
2/11/21	2/11/21	50,000	166756AJ5	CHEVRON USA INC CORPORATE NOTES	0.42%	8/11/23	105.91		
2/11/21	2/11/21	30,000	69371RQ90	PACCAR FINANCIAL CORP CORPORATE NOTES	0.35%	8/11/23	52.50		
2/12/21	2/12/21	175,000	459200HU8	IBM CORP NOTES	3.62%	2/12/24	3,171.88		
2/14/21	2/14/21	225,000	88579YBL4	3M COMPANY	1.75%	2/14/23	1,968.75		
2/14/21	2/16/21	450,000	83369XDL9	SOCIETE GENERALE NY CERT DEPOS	1.80%	2/14/22	4,095.00		
2/15/21	2/15/21	147,473	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	390.80		
2/15/21	2/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
2/15/21	2/15/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	12.75		
2/15/21	2/15/21	68,962	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	166.66		
2/15/21	2/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
2/15/21	2/15/21	147,442	44933AAC1	HART 2018-B A3	3.20%	12/15/22	393.18		
2/15/21	2/15/21	62,302	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	143.29		
2/15/21	2/15/21	261,907	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	632.94		
2/15/21	2/15/21	70,336	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	154.74		
2/15/21	2/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
2/15/21	2/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
2/15/21	2/15/21	7,543	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	16.72		
2/15/21	2/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
2/15/21	2/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
2/15/21	2/15/21	29,112	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	73.51		
2/15/21	2/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
2/15/21	2/15/21	93,464	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	236.00		
2/15/21	2/15/21	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
2/15/21	2/15/21	110,810	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	245.63		
2/15/21	2/15/21	57,511	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	150.01		
2/15/21	2/15/21	120,000	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	227.00		
2/15/21	2/15/21	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
2/15/21	2/15/21	121,707	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	254.57		
2/15/21	2/15/21	86,045	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	212.24		
2/15/21	2/15/21	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
2/15/21	2/15/21	41,286	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	106.65		
2/15/21	2/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
2/15/21	2/15/21	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
2/15/21	2/15/21	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
2/15/21	2/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
2/15/21	2/15/21	28,628	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	76.58		
2/15/21	2/15/21	11,637	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	22.79		
2/15/21	2/15/21	215,000	912828Z86	US TREASURY NOTES	1.37%	2/15/23	1,478.13		
2/15/21	2/15/21	39,537	44891KAD7	HART 2018-A A3	2.79%	7/15/22	91.92		
2/15/21	2/15/21	279,549	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	647.62		
2/15/21	2/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
2/15/21	2/15/21	135,791	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	329.29		
2/16/21	2/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
2/16/21	2/16/21	75,613	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	190.29		
2/16/21	2/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
2/16/21	2/16/21	177,856	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	440.19		
2/18/21	2/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
2/18/21	2/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
2/18/21	2/18/21	109,131	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	257.37		
2/19/21	2/19/21	215,000	438516CC8	HONEYWELL INTERNATIONAL CORPORATE NOTES	0.48%	8/19/22	519.23		
2/20/21	2/20/21	43,331	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	102.55		
2/20/21	2/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
2/20/21	2/20/21	179,330	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	485.69		
2/20/21	2/20/21	36,552	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	90.77		
2/20/21	2/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
2/20/21	2/20/21	100,000	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	169.17		
2/20/21	2/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
2/20/21	2/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
2/20/21	2/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		
2/23/21	2/23/21	195,000	06406RAK3	BANK OF NY MELLON CORP CORP NOTES	1.95%	8/23/22	1,901.25		
2/24/21	2/24/21	830,000	3137EAEV7	FREDDIE MAC NOTES	0.25%	8/24/23	1,054.79		
2/26/21	2/26/21	450,000	83050PDR7	SKANDINAV ENSKILDA BANK LT CD	1.86%	8/26/22	4,278.00		
2/26/21	2/26/21	450,000	65558TLL7	NORDEA BANK ABP NEW YORK CERT DEPOS	1.85%	8/26/22	4,255.00		
2/28/21	2/28/21	200,000	9128282S8	US TREASURY NOTES	1.62%	8/31/22	1,625.00		
3/1/21	3/1/21	65,000	437076BV3	HOME DEPOT INC	3.25%	3/1/22	1,056.25		
3/1/21	3/1/21	90,000	69371RP75	PACCAR FINANCIAL CORP NOTE	2.85%	3/1/22	1,282.50		
3/1/21	3/1/21	0	MONEY0002	MONEY MARKET FUND			0.85		
3/1/21	3/1/21	130,000	88579YBF7	3M COMPANY BONDS (CALLED, OMD 03/01/22)	2.75%	3/25/21	1,787.50		
3/6/21	3/6/21	175,000	14913Q3A5	CATERPILLAR FINANCIAL SERVICES CORP NOTE	1.90%	9/6/22	1,662.50		
3/6/21	3/6/21	175,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	2,097.38		
3/8/21	3/8/21	2,390,000	3137EAEW5	FREDDIE MAC NOTES	0.25%	9/8/23	3,053.89		
3/11/21	3/11/21	100,000	037833DL1	APPLE INC	1.70%	9/11/22	850.00		
3/11/21	3/11/21	100,000	717081ER0	PFIZER INC CORP BONDS	2.80%	3/11/22	1,400.00		
3/14/21	3/14/21	100,000	14913R2F3	CATERPILLAR FINL SERVICE CORPORATE NOTES	0.45%	9/14/23	225.00		
3/15/21	3/15/21	259,489	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	601.15		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/15/21	3/15/21	225,000	92826CAG7	VISA INC (CALLABLE) NOTE	2.15%	9/15/22	2,418.75		
3/15/21	3/15/21	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
3/15/21	3/15/21	150,000	91159HHC7	US BANCORP (CALLABLE) NOTE	3.00%	3/15/22	2,250.00		
3/15/21	3/15/21	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
3/15/21	3/15/21	31,216	44891KAD7	HART 2018-A A3	2.79%	7/15/22	72.58		
3/15/21	3/15/21	107,057	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	202.52		
3/15/21	3/15/21	115,000	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	256.83		
3/15/21	3/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
3/15/21	3/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
3/15/21	3/15/21	150,000	589331AT4	MERCK & CO INC CORP NOTES	2.40%	9/15/22	1,800.00		
3/15/21	3/15/21	24,951	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	63.00		
3/15/21	3/15/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	21.25		
3/15/21	3/15/21	2,507	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	5.56		
3/15/21	3/15/21	243,720	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	588.99		
3/15/21	3/15/21	6,442	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	12.62		
3/15/21	3/15/21	315,000	650036DS2	NY ST URBAN DEV CORP TXBL REV BONDS	0.62%	3/15/24	444.85		
3/15/21	3/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		
3/15/21	3/15/21	29,221	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	75.49		
3/15/21	3/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
3/15/21	3/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
3/15/21	3/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
3/15/21	3/15/21	134,818	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	357.27		
3/15/21	3/15/21	82,178	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	207.50		
3/15/21	3/15/21	52,647	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	137.32		
3/15/21	3/15/21	65,253	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	143.56		
3/15/21	3/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
3/15/21	3/15/21	131,274	44933AAC1	HART 2018-B A3	3.20%	12/15/22	350.06		
3/15/21	3/15/21	125,332	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	303.93		
3/15/21	3/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
3/15/21	3/15/21	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/15/21	3/15/21	51,396	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	124.21		
3/15/21	3/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
3/15/21	3/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
3/15/21	3/15/21	102,072	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	226.26		
3/15/21	3/15/21	113,101	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	236.57		
3/15/21	3/15/21	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
3/15/21	3/15/21	105,000	650036DR4	NY ST URBAN DEV CORP TXBL REV BONDS	0.48%	3/15/23	114.80		
3/15/21	3/15/21	50,397	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	115.91		
3/15/21	3/15/21	75,196	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	185.48		
3/16/21	3/16/21	68,489	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	172.36		
3/16/21	3/16/21	170,000	46647PBS4	JPMORGAN CHASE & CO CORPORATE NOTES	0.65%	9/16/24	555.05		
3/16/21	3/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
3/16/21	3/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
3/16/21	3/16/21	163,574	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	404.85		
3/18/21	3/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
3/18/21	3/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
3/18/21	3/18/21	100,494	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	237.00		
3/20/21	3/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
3/20/21	3/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		
3/20/21	3/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
3/20/21	3/20/21	19,779	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	49.12		
3/20/21	3/20/21	163,072	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	441.65		
3/20/21	3/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
3/20/21	3/20/21	27,864	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	65.94		
3/20/21	3/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
3/20/21	3/20/21	90,463	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	153.03		
3/20/21	3/20/21	150,000	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/24	30.33		
3/31/21	3/31/21	950,000	912828Q29	US TREASURY NOTES	1.50%	3/31/23	7,125.00		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
Total INTEREST		38,055,014					154,056.96		
MATURITY									
3/25/21	3/25/21	130,000	88579YBF7	3M COMPANY BONDS (CALLED, OMD 03/01/22)	2.75%	3/25/21	133,145.13		2,906.80
Total MATURITY		130,000					133,145.13		2,906.80
PAYDOWNS									
1/15/21	1/15/21	12,310	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	12,309.76		0.00
1/15/21	1/15/21	9,195	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	9,195.41		0.00
1/15/21	1/15/21	5,252	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	5,252.20		0.00
1/15/21	1/15/21	15,360	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	15,360.12		0.00
1/15/21	1/15/21	7,715	65478BAD3	NISSAN AUTO LEASE TRUST	3.25%	9/15/21	7,714.50		0.00
1/15/21	1/15/21	11,871	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	11,870.63		0.00
1/15/21	1/15/21	4,711	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,711.44		0.00
1/15/21	1/15/21	8,440	44891KAD7	HART 2018-A A3	2.79%	7/15/22	8,440.37		0.00
1/15/21	1/15/21	32,714	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	32,714.20		0.00
1/15/21	1/15/21	4,664	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	4,664.26		0.00
1/15/21	1/15/21	16,745	44933AAC1	HART 2018-B A3	3.20%	12/15/22	16,744.90		0.00
1/15/21	1/15/21	3,293	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	3,292.89		0.00
1/15/21	1/15/21	20,451	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	20,450.73		0.00
1/15/21	1/15/21	3,935	34531LAD2	FORDL 2018-B A3	3.19%	12/15/21	3,934.95		0.00
1/15/21	1/15/21	13,714	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	13,714.00		0.00
1/15/21	1/15/21	19,037	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	19,037.42		0.00
1/15/21	1/15/21	13,537	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	13,537.28		0.00
1/15/21	1/15/21	12,397	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	12,397.36		0.00
1/15/21	1/15/21	10,739	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	10,739.30		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
1/15/21	1/15/21	4,897	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	4,897.25		0.00
1/15/21	1/15/21	4,830	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	4,829.83		0.00
1/16/21	1/16/21	14,832	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	14,832.13		0.00
1/16/21	1/16/21	7,592	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	7,591.87		0.00
1/18/21	1/18/21	8,896	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	8,895.77		0.00
1/20/21	1/20/21	14,672	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	14,672.04		0.00
1/20/21	1/20/21	8,451	05586CAC8	BMWLT 2018-1 A3	3.26%	7/20/21	8,451.17		0.00
1/20/21	1/20/21	17,602	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	17,602.26		0.00
1/20/21	1/20/21	19,448	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	19,447.98		0.00
2/15/21	2/15/21	4,161	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,161.07		0.00
2/15/21	2/15/21	12,943	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	12,942.52		0.00
2/15/21	2/15/21	12,655	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	12,655.21		0.00
2/15/21	2/15/21	5,036	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	5,036.45		0.00
2/15/21	2/15/21	17,565	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	17,565.44		0.00
2/15/21	2/15/21	10,849	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	10,848.62		0.00
2/15/21	2/15/21	8,738	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	8,738.08		0.00
2/15/21	2/15/21	5,195	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	5,195.30		0.00
2/15/21	2/15/21	28,628	58769LAC6	MBALT 2018-B A3	3.21%	9/15/21	28,627.66		0.00
2/15/21	2/15/21	11,286	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	11,285.98		0.00
2/15/21	2/15/21	11,905	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	11,904.70		0.00
2/15/21	2/15/21	16,168	44933AAC1	HART 2018-B A3	3.20%	12/15/22	16,168.05		0.00
2/15/21	2/15/21	20,061	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	20,060.66		0.00
2/15/21	2/15/21	12,065	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	12,064.83		0.00
2/15/21	2/15/21	18,187	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	18,187.46		0.00
2/15/21	2/15/21	10,459	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	10,459.00		0.00
2/15/21	2/15/21	4,864	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	4,863.97		0.00
2/15/21	2/15/21	8,322	44891KAD7	HART 2018-A A3	2.79%	7/15/22	8,321.75		0.00
2/15/21	2/15/21	5,082	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	5,082.43		0.00
2/15/21	2/15/21	8,606	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	8,605.97		0.00
2/16/21	2/16/21	7,124	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	7,124.04		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
2/16/21	2/16/21	14,282	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	14,282.17		0.00
2/18/21	2/18/21	8,636	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	8,636.24		0.00
2/20/21	2/20/21	15,467	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	15,467.18		0.00
2/20/21	2/20/21	16,773	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	16,773.26		0.00
2/20/21	2/20/21	16,258	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	16,258.06		0.00
2/20/21	2/20/21	9,537	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	9,537.27		0.00
3/15/21	3/15/21	17,166	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	17,166.00		0.00
3/15/21	3/15/21	4,459	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	4,458.61		0.00
3/15/21	3/15/21	11,627	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	11,626.62		0.00
3/15/21	3/15/21	7,405	44891KAD7	HART 2018-A A3	2.79%	7/15/22	7,405.42		0.00
3/15/21	3/15/21	16,491	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	16,491.46		0.00
3/15/21	3/15/21	7,756	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	7,755.79		0.00
3/15/21	3/15/21	5,067	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	5,067.34		0.00
3/15/21	3/15/21	4,499	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	4,498.91		0.00
3/15/21	3/15/21	14,348	44933AAC1	HART 2018-B A3	3.20%	12/15/22	14,348.46		0.00
3/15/21	3/15/21	15,974	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	15,974.41		0.00
3/15/21	3/15/21	7,687	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	7,687.20		0.00
3/15/21	3/15/21	10,068	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	10,067.74		0.00
3/15/21	3/15/21	9,190	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	9,190.44		0.00
3/15/21	3/15/21	14,606	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	14,605.81		0.00
3/15/21	3/15/21	4,526	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	4,525.97		0.00
3/15/21	3/15/21	11,350	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	11,350.10		0.00
3/15/21	3/15/21	2,507	47788CAC6	JDOT 2018-A A3	2.66%	4/15/22	2,506.83		0.00
3/15/21	3/15/21	3,660	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	3,660.18		0.00
3/15/21	3/15/21	9,972	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	9,972.38		0.00
3/15/21	3/15/21	10,920	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	10,919.92		0.00
3/16/21	3/16/21	6,284	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	6,283.56		0.00
3/16/21	3/16/21	12,096	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	12,095.79		0.00
3/18/21	3/18/21	8,106	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	8,106.36		0.00
3/20/21	3/20/21	15,018	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	15,017.82		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
3/20/21	3/20/21	14,408	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	14,407.62		0.00
3/20/21	3/20/21	7,875	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	7,875.11		0.00
3/20/21	3/20/21	15,318	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	15,317.60		0.00
Total PAYDOWNS		916,539					916,538.84		0.00

SELL

1/8/21	1/11/21	35,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	36,129.64		929.94
1/8/21	1/11/21	305,000	89236TFX8	TOYOTA MOTOR CREDIT CORP	2.65%	4/12/22	316,007.87		9,089.65
1/21/21	1/25/21	125,000	61744YAH1	MORGAN STANLEY CORP NOTES	2.75%	5/19/22	129,611.46		4,330.70
1/27/21	1/27/21	10,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	10,326.79		259.93
2/1/21	2/3/21	155,000	05531FBD4	BRANCH BANKING & TRUST CORP NOTES	3.20%	9/3/21	159,379.27		2,345.57
2/1/21	2/3/21	185,000	717081EM1	PFIZER INC CORP NOTE	3.00%	9/15/21	190,361.30		3,284.47
2/2/21	2/3/21	525,000	78012UEE1	ROYAL BANK OF CANADA NY CD	3.24%	6/7/21	533,211.14		5,565.14
2/5/21	2/8/21	25,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	25,819.89		634.38
2/16/21	2/16/21	70,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	72,294.74		1,741.03
3/1/21	3/3/21	150,000	12189LAF8	BURLINGTN NORTH SANTA FE CORP NOTES	3.45%	9/15/21	153,774.00		399.65
3/1/21	3/3/21	175,000	63743HET5	NATIONAL RURAL UTIL COOP CORP NOTE	1.75%	1/21/22	177,800.58		2,461.94
3/1/21	3/3/21	75,000	24422EUQ0	JOHN DEERE CAPITAL CORP CORP NOTES	3.20%	1/10/22	77,225.33		1,892.56
3/1/21	3/3/21	225,000	89236TDP7	TOYOTA MOTOR CREDIT CORP BONDS	2.60%	1/11/22	230,356.25		5,469.48
3/1/21	3/3/21	425,000	02665WCP4	AMERICAN HONDA FINANCE CORP NOTES	3.37%	12/10/21	438,600.53		10,343.22
3/3/21	3/4/21	100,000	025816BY4	AMERICAN EXPRESS CREDIT CORP NOTES	3.70%	11/5/21	103,242.06		2,023.94
3/9/21	3/10/21	50,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	51,627.02		1,164.16
3/12/21	3/15/21	225,000	172967LC3	CITIGROUP INC CORP (CALLABLE) NOTE	2.90%	12/8/21	230,508.88		4,699.93
3/15/21	3/16/21	50,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	51,635.80		1,154.57
3/17/21	3/18/21	200,000	58933Yaq8	MERCK & CO INC CORP NOTES	2.35%	2/10/22	204,280.11		4,874.60
3/19/21	3/23/21	350,000	22549L6F7	CREDIT SUISSE NEW YORK CERT DEPOS	0.52%	2/1/22	351,852.32		699.65
Total SELL		3,460,000					3,544,044.98		63,364.51

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 04/15/2019 2.250% 04/15/2022	9128286M7	775,000.00	AA+	Aaa	5/1/2019	5/3/2019	775,484.37	2.23	8,048.08	775,170.29	792,437.50
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	2,175.41	701,224.15	716,406.25
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	3,729.28	1,201,661.98	1,228,125.00
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	7,380.87	2,375,939.33	2,430,664.06
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	282.61	200,079.57	204,218.76
US 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	13,326.93	2,095,844.00	2,140,031.25
US 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	4,283.65	672,251.66	687,867.19
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	4,458.65	724,591.16	742,332.00
US 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	1,259.67	406,449.78	409,625.00
US 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	897.51	285,292.59	291,857.81
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	1,667.82	576,409.57	591,710.94
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	377.07	130,201.55	133,778.12
US 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	367.49	214,942.00	219,904.69
US TREASURY NOTES DTD 03/31/2021 0.125% 03/31/2023	91282CBU4	225,000.00	AA+	Aaa	3/29/2021	3/31/2021	224,912.11	0.14	0.76	224,912.23	224,859.38
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	30.73	760,031.51	769,921.88

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
U.S. Treasury Bond / Note											
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	8.20	202,713.02	205,312.50
US TREASURY 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	189.23	398,964.04	399,500.00
US TREASURY 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	220.47	300,287.98	300,328.14
US TREASURY 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	165.35	225,136.19	225,246.11
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	1,036.95	304,956.08	307,875.00
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	935,000.00	AA+	Aaa	12/1/2020	12/3/2020	935,693.95	0.22	884.63	935,617.27	934,415.63
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	225,000.00	AA+	Aaa	1/6/2021	1/11/2021	224,490.23	0.20	82.68	224,528.42	224,015.63
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	775,000.00	AA+	Aaa	2/2/2021	2/3/2021	773,789.06	0.18	203.38	773,853.21	771,003.95
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	175,000.00	AA+	Aaa	2/24/2021	2/25/2021	174,432.62	0.23	27.19	174,450.92	174,042.96
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	1,100,000.00	AA+	Aaa	3/1/2021	3/3/2021	1,095,230.47	0.27	170.93	1,095,358.66	1,093,984.32
US TREASURY NOTES DTD 03/15/2021 0.250% 03/15/2024	91282CBR1	200,000.00	AA+	Aaa	3/29/2021	3/30/2021	199,585.94	0.32	23.10	199,586.71	199,468.76
Security Type Sub-Total		16,165,000.00					16,193,194.92	1.20	51,298.64	16,180,453.87	16,418,932.83
Supra-National Agency Bond / Note											
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	573.26	324,923.09	326,755.00

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
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	280,000.00	AAA	Aaa	11/17/2020	11/24/2020	279,398.00	0.32	246.94	279,468.37	279,292.72
Security Type Sub-Total		605,000.00					604,287.50	0.42	820.20	604,391.46	606,047.72
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 2.500% 07/01/2022	20772KJU4	50,000.00	A	Aa3	5/29/2020	6/11/2020	50,841.00	1.66	312.50	50,511.33	51,459.50
CA ST EARTHQUAKE AUTH TXBL REV BONDS DTD 11/24/2020 1.327% 07/01/2022	13017HAJ5	95,000.00	NR	NR	11/13/2020	11/24/2020	95,000.00	1.33	315.16	95,000.00	96,292.00
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.349% 12/01/2022	13067WQZ8	65,000.00	AAA	Aa1	7/30/2020	8/6/2020	65,000.00	0.35	75.62	65,000.00	65,118.30
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.480% 03/15/2023	650036DR4	105,000.00	AA+	NR	12/16/2020	12/23/2020	105,000.00	0.48	22.40	105,000.00	104,945.40
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	125,000.00	A+	Aa3	7/2/2020	7/8/2020	125,000.00	1.09	991.73	125,000.00	126,755.00
PORT AUTH OF NY/NJ TXBL REV BONDS DTD 07/08/2020 1.086% 07/01/2023	73358W4V3	125,000.00	A+	Aa3	7/7/2020	7/9/2020	125,732.50	0.89	991.73	125,553.25	126,755.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.410% 08/01/2023	574193TP3	240,000.00	AAA	Aaa	7/23/2020	8/5/2020	240,000.00	0.41	164.00	240,000.00	240,688.80
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.499% 08/01/2023	798306WM4	155,000.00	NR	Aa2	10/16/2020	10/29/2020	155,000.00	0.50	128.91	155,000.00	154,049.85
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.444% 08/01/2023	54438CYH9	85,000.00	AA+	Aaa	10/30/2020	11/10/2020	85,000.00	0.44	62.90	85,000.00	84,768.80

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
Municipal Bond / Note											
MS ST TXBL GO BONDS DTD 08/06/2020 0.422% 11/01/2023	605581MY0	115,000.00	AA	Aa2	7/24/2020	8/6/2020	115,000.00	0.42	202.21	115,000.00	115,120.75
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.414% 12/01/2023	13067WRA2	30,000.00	AAA	Aa1	7/30/2020	8/6/2020	30,000.00	0.41	41.40	30,000.00	30,015.90
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.620% 03/15/2024	650036DS2	315,000.00	AA+	NR	12/16/2020	12/23/2020	315,000.00	0.62	86.80	315,000.00	313,856.55
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 0.897% 01/01/2025	646140DN0	95,000.00	A+	A2	1/22/2021	2/4/2021	95,000.00	0.90	134.92	95,000.00	94,174.45
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	110,000.00	AA	Aa3	9/3/2020	9/16/2020	110,000.00	1.26	345.95	110,000.00	110,859.10
Security Type Sub-Total		1,710,000.00					1,711,573.50	0.72	3,876.23	1,711,064.58	1,714,859.40
Federal Agency Bond / Note											
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	667.01	849,757.99	851,245.25
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	575,000.00	AA+	Aaa	7/21/2020	7/23/2020	573,700.50	0.24	131.77	574,147.87	574,989.65
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	1,425.52	848,546.46	853,283.55
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	1,231.88	809,762.20	813,022.92
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	1,240.73	1,382,026.60	1,386,587.21
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	991.67	154,464.44	156,281.85

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
Federal Agency Bond / Note											
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	560.76	848,150.40	850,827.05
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	885,000.00	AA+	Aaa	7/8/2020	7/10/2020	883,097.25	0.32	497.81	883,557.73	885,191.16
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	830,000.00	AA+	Aaa	8/19/2020	8/21/2020	829,153.40	0.28	213.26	829,325.34	829,990.87
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	595,000.00	AA+	Aaa	9/2/2020	9/4/2020	595,108.65	0.24	95.04	595,087.99	594,704.88
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	1,000,000.00	AA+	Aaa	10/7/2020	10/9/2020	999,710.00	0.26	159.72	999,757.42	999,504.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	795,000.00	AA+	Aaa	9/2/2020	9/4/2020	794,737.65	0.26	126.98	794,787.54	794,605.68
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	AA+	Aaa	10/14/2020	10/16/2020	323,787.75	0.25	186.20	323,972.63	323,721.45
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	1,165,000.00	AA+	Aaa	11/3/2020	11/5/2020	1,163,951.50	0.28	1,181.18	1,164,092.13	1,163,781.41
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	815,000.00	AA+	Aaa	12/2/2020	12/4/2020	814,193.15	0.28	662.19	814,280.10	814,122.25
Security Type Sub-Total		11,880,000.00					11,869,458.80	0.32	9,371.72	11,871,716.84	11,891,859.18
Corporate Note											
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	213.75	89,975.86	92,130.93
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	176.04	64,949.63	66,830.53
EXXON MOBIL CORP (CALLABLE) NOTE DTD 03/06/2015 2.397% 03/06/2022	30231GAJ1	50,000.00	AA-	Aa2	11/26/2018	11/28/2018	48,462.50	3.40	83.23	49,563.47	50,824.85

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											
EXXON MOBIL CORP (CALLABLE) NOTE DTD 03/06/2015 2.397% 03/06/2022	30231GAJ1	125,000.00	AA-	Aa2	11/26/2018	11/28/2018	121,205.00	3.38	208.07	123,922.53	127,062.13
PFIZER INC CORP BONDS DTD 03/11/2019 2.800% 03/11/2022	717081ER0	100,000.00	A+	A2	3/4/2019	3/11/2019	99,994.00	2.80	155.56	99,998.12	102,412.20
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	200.00	151,020.06	153,558.75
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	1,037.92	99,980.09	102,469.60
MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	100,000.00	BBB+	A1	4/5/2019	4/9/2019	99,337.00	2.97	1,008.33	99,758.96	102,726.20
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	1,000.69	99,954.67	102,494.90
BRANCH BANKING & TRUST (CALLABLE) CORP N 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	2,353.16	274,996.91	283,512.35
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	300.70	94,956.75	97,233.83
HONEYWELL INTERNATIONAL CORPORATE NOTES DTD 08/19/2020 0.483% 08/19/2022	438516CC8	215,000.00	A	A2	8/17/2020	8/19/2020	215,000.00	0.48	121.15	215,000.00	215,121.05
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	401.38	194,971.02	199,331.93
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	230.90	174,883.92	178,881.85
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	94.44	99,991.81	102,201.30

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											
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	215.00	223,695.17	230,551.43
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	160.00	149,362.85	153,807.90
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	1,888.13	200,000.00	202,004.60
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	612.35	84,977.59	87,181.70
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	476.89	144,938.27	149,165.71
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 01/27/2021 0.481% 01/27/2023	38141GXP4	150,000.00	BBB+	A2	1/20/2021	1/27/2021	150,000.00	0.48	128.27	150,000.00	149,627.85
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	141.67	49,957.99	51,273.85
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	514.06	224,537.57	230,760.23
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	343.75	109,848.83	110,978.89
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	443.72	100,000.00	101,610.30
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	627.08	214,588.77	217,344.79
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	250,000.00	AA-	A2	6/1/2020	6/3/2020	249,650.00	0.45	327.78	249,746.53	250,597.50
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	125.56	49,949.35	50,421.15

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											
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	167.22	99,939.92	100,684.70
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	50,000.00	AA-	Aa2	8/10/2020	8/12/2020	50,000.00	0.43	29.58	50,000.00	50,053.20
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	30,000.00	A+	A1	8/4/2020	8/11/2020	29,960.70	0.39	14.58	29,969.06	29,938.17
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2020 0.450% 09/14/2023	14913R2F3	100,000.00	A	A3	9/9/2020	9/14/2020	99,932.00	0.47	21.25	99,944.36	99,825.80
PEPSICO INC CORPORATE NOTES DTD 10/07/2020 0.400% 10/07/2023	713448FB9	60,000.00	A+	A1	10/5/2020	10/7/2020	59,965.80	0.42	116.00	59,971.30	59,991.36
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	50,000.00	A	A2	10/6/2020	10/9/2020	49,942.00	0.44	95.56	49,951.21	50,019.00
BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP DTD 11/13/2020 0.537% 11/13/2023	110122DT2	205,000.00	A+	A2	11/9/2020	11/13/2020	205,000.00	0.54	421.99	205,000.00	205,156.83
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	175,000.00	BBB+	A2	11/16/2020	11/19/2020	175,000.00	0.63	402.33	175,000.00	174,825.70
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/11/2021 0.450% 01/11/2024	89236THU2	200,000.00	A+	A1	1/6/2021	1/11/2021	199,988.00	0.45	200.00	199,988.88	199,756.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/04/2021 0.450% 01/17/2024	24422EVN6	80,000.00	A	A2	3/1/2021	3/4/2021	79,943.20	0.48	27.00	79,944.72	79,932.72
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 01/25/2021 0.529% 01/25/2024	6174468W2	265,000.00	BBB+	A1	1/20/2021	1/25/2021	265,000.00	0.53	257.01	265,000.00	264,297.22

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											
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 02/08/2021 0.350% 02/08/2024	63743HEU2	90,000.00	A-	A2	2/1/2021	2/8/2021	89,937.90	0.37	46.38	89,940.85	89,226.18
IBM CORP NOTES DTD 02/12/2014 3.625% 02/12/2024	459200HU8	175,000.00	A	A2	10/2/2020	10/6/2020	192,370.50	0.63	863.45	189,858.59	189,950.08
JPMORGAN CHASE & CO CORPORATE NOTES DTD 03/16/2021 0.697% 03/16/2024	46647PBZ8	225,000.00	A-	A2	3/9/2021	3/16/2021	225,000.00	0.70	65.34	225,000.00	225,869.40
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	145,000.00	A	A2	3/16/2021	3/18/2021	144,927.50	0.77	39.27	144,928.43	145,719.49
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	1,879.79	345,000.00	350,842.92
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	170,000.00	A-	A2	9/9/2020	9/16/2020	170,000.00	0.65	46.25	170,000.00	170,099.28
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024	172967MT5	185,000.00	BBB+	A3	10/23/2020	10/30/2020	185,000.00	0.78	602.15	185,000.00	184,903.80
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	90,000.00	A-	A2	2/9/2021	2/16/2021	90,000.00	0.56	63.34	90,000.00	89,052.75
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	110,000.00	A	A1	3/11/2021	3/15/2021	112,607.00	1.01	767.56	112,576.85	111,878.47
Security Type Sub-Total		6,740,000.00					6,748,824.25	1.43	19,715.63	6,752,540.89	6,834,141.37
Certificate of Deposit											
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	450,000.00	A-1	P-1	2/14/2020	2/19/2020	450,000.00	1.80	1,057.50	450,000.00	455,269.50

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	12,169.00	430,000.00	441,220.85
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	350,000.00	A	A1	7/10/2020	7/14/2020	350,000.00	0.70	564.86	350,000.00	351,951.95
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	786.25	450,000.00	460,434.15
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	790.50	450,000.00	460,497.15
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	3,060.00	450,000.00	463,480.65
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	350,000.00	A+	Aa3	3/19/2021	3/23/2021	350,000.00	0.59	51.63	350,000.00	349,943.65
Security Type Sub-Total		2,930,000.00					2,930,000.00	1.73	18,479.74	2,930,000.00	2,982,797.90
Asset-Backed Security											
MBALT 2019-A A3 DTD 01/30/2019 3.100% 11/15/2021	58772TAC4	17,594.13	AAA	Aaa	1/23/2019	1/30/2019	17,593.61	3.10	24.24	17,594.01	17,625.23
BMW VEHICLE LEASE TRUST DTD 03/20/2019 2.840% 11/22/2021	05586VAC6	12,845.95	AAA	Aaa	3/12/2019	3/20/2019	12,844.04	2.85	11.15	12,845.49	12,862.37
GMALT 2019-1 A3 DTD 02/21/2019 2.980% 12/20/2021	36256UAD0	5,371.36	AAA	Aaa	2/13/2019	2/21/2019	5,370.52	2.99	4.89	5,371.15	5,377.29
NALT 2019-A A3 DTD 04/15/2019 2.760% 03/15/2022	65479PAD1	39,476.96	AAA	Aaa	4/9/2019	4/15/2019	39,474.09	2.76	48.43	39,476.02	39,613.21
FORDL 2019-A A3 DTD 02/25/2019 2.900% 05/15/2022	34532FAD4	35,421.84	AAA	NR	2/20/2019	2/25/2019	35,419.07	2.90	45.65	35,420.88	35,492.54

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											
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	1,983.12	AAA	NR	1/23/2018	1/31/2018	1,982.89	2.35	2.07	1,983.06	1,984.47
GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	82,587.62	AAA	NR	8/6/2019	8/14/2019	82,578.51	2.03	51.23	82,583.73	83,007.57
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	92,451.67	AAA	Aaa	7/16/2019	7/24/2019	92,446.42	2.27	93.27	92,449.40	92,866.11
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	23,810.18	AAA	Aaa	4/10/2018	4/18/2018	23,806.60	2.79	29.52	23,809.09	23,898.49
TAOT 2018-B A3 DTD 05/16/2018 2.960% 09/15/2022	89238TAD5	65,128.31	AAA	Aaa	5/9/2018	5/16/2018	65,127.34	2.96	85.68	65,127.98	65,611.51
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	224,981.00	227,046.80
FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	21,290.55	AAA	NR	5/15/2018	5/22/2018	21,287.10	3.03	28.67	21,289.30	21,429.06
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	109,999.09	111,078.66
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	116,925.90	AAA	Aaa	12/4/2018	12/12/2018	116,924.49	3.20	166.29	116,925.30	118,093.36
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	72,205.27	AAA	Aaa	7/17/2018	7/25/2018	72,202.48	3.03	97.24	72,204.15	72,792.26
TOYOTA AUTO RECEIVABLES OWNER DTD 11/07/2018 3.180% 03/15/2023	89231PAD0	123,467.97	AAA	Aaa	10/31/2018	11/7/2018	123,441.27	3.19	174.50	123,455.99	125,142.20
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	92,387.96	AAA	NR	2/19/2019	2/27/2019	92,385.49	2.83	94.42	92,386.76	93,680.69
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	147,754.77	AAA	Aaa	11/15/2018	11/21/2018	147,748.56	3.25	146.73	147,751.88	149,634.80
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	62,205.84	AAA	NR	7/11/2018	7/18/2018	62,191.34	3.03	78.28	62,199.47	62,909.06
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	48,147.97	AAA	NR	7/18/2018	7/25/2018	48,141.41	3.13	66.98	48,145.01	48,772.86

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											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	94,316.11	AAA	NR	4/3/2019	4/10/2019	94,303.70	2.66	111.50	94,309.57	95,509.65
GMALT 2020-3 A3 DTD 09/29/2020 0.450% 08/21/2023	362569AC9	75,000.00	AAA	Aaa	9/22/2020	9/29/2020	74,992.82	0.45	10.31	74,994.07	75,164.43
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	116,141.60	NR	Aaa	2/5/2019	2/13/2019	116,127.57	2.91	150.21	116,134.09	117,790.26
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	174,999.14	177,063.32
FORDO 2019-A A3 DTD 03/22/2019 2.780% 09/15/2023	34533FAD3	242,322.61	NR	Aaa	3/19/2019	3/22/2019	242,281.83	2.78	299.40	242,300.28	246,098.41
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	227,228.15	NR	Aaa	2/5/2019	2/13/2019	227,193.73	2.90	292.87	227,209.44	230,876.37
MBALT 2020-B A3 DTD 09/23/2020 0.400% 11/15/2023	58769EAC2	50,000.00	AAA	NR	9/15/2020	9/23/2020	49,997.47	0.40	8.89	49,997.89	50,040.29
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	105,413.94	AAA	Aaa	5/21/2019	5/30/2019	105,392.59	2.51	117.60	105,401.39	106,882.17
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	151,478.46	NR	Aaa	1/8/2019	1/16/2019	151,461.70	2.97	187.45	151,469.35	153,499.32
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	60,727.34	AAA	Aaa	4/30/2019	5/8/2019	60,713.99	2.65	71.25	60,719.50	61,646.81
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	224,989.14	228,603.40
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	174,978.95	177,878.73
BMWLT 2021-1 A3 DTD 03/10/2021 0.290% 01/25/2024	05591RAC8	85,000.00	AAA	Aaa	3/2/2021	3/10/2021	84,997.31	0.29	14.38	84,997.37	84,929.01
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	174,994.58	177,601.20
GMALT 2021-1 A3 DTD 02/24/2021 0.260% 02/20/2024	36261RAC2	150,000.00	NR	Aaa	2/17/2021	2/24/2021	149,984.64	0.26	11.92	149,985.15	149,800.37

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											
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	109,932.66	AAA	NR	4/9/2019	4/17/2019	109,921.43	2.68	130.94	109,925.91	111,982.53
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	199,992.14	203,042.72
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	209,989.09	213,601.75
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	124,984.70	126,445.10
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	36.67	149,996.66	150,476.64
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	219,991.92	224,023.21
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	99,991.35	101,963.00
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	449,922.70	458,869.05
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	99,982.55	101,467.91
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	224,965.49	230,424.23
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	150,000.00	AAA	NR	9/22/2020	9/29/2020	149,977.97	0.37	20.04	149,980.71	149,979.51
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	99,985.15	102,248.41
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	175,000.00	NR	Aaa	8/4/2020	8/12/2020	174,963.25	0.47	25.13	174,968.41	175,298.01
CARMX 2020-3 A3 DTD 07/22/2020 0.620% 03/17/2025	14315FAD9	100,000.00	AAA	NR	7/14/2020	7/22/2020	99,982.86	0.62	27.56	99,985.41	100,404.14
GMCAR 2020-3 A3 DTD 08/19/2020 0.450% 04/16/2025	362590AC5	150,000.00	NR	Aaa	8/11/2020	8/19/2020	149,965.68	0.46	28.13	149,970.22	150,294.03

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											
CARMX 2020-4 A3 DTD 10/21/2020 0.500% 08/15/2025	14316HAC6	110,000.00	AAA	NR	10/14/2020	10/21/2020	109,975.79	0.50	24.44	109,978.02	110,122.63
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	75,000.00	AAA	NR	1/20/2021	1/27/2021	74,985.18	0.34	11.33	74,985.71	74,735.05
Security Type Sub-Total		6,253,618.24					6,252,808.87	1.93	5,035.08	6,253,074.81	6,327,680.20
Managed Account Sub Total		46,283,618.24					46,310,147.84	1.11	108,597.24	46,303,242.45	46,776,318.60
Securities Sub-Total		\$46,283,618.24					\$46,310,147.84	1.11%	\$108,597.24	\$46,303,242.45	\$46,776,318.60
Accrued Interest											\$108,597.24
Total Investments											\$46,884,915.84

Bolded items are forward settling trades.