



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

August 12th, 2021

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the Quarter Ending June 30, 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 June 30, 2021, the City of Alameda has sufficient funds to meet its pool's expenditure requirements for the next six months.

Sincerely,

A handwritten signature in black ink, appearing to read "Kevin Kennedy", with a long horizontal flourish extending to the right.

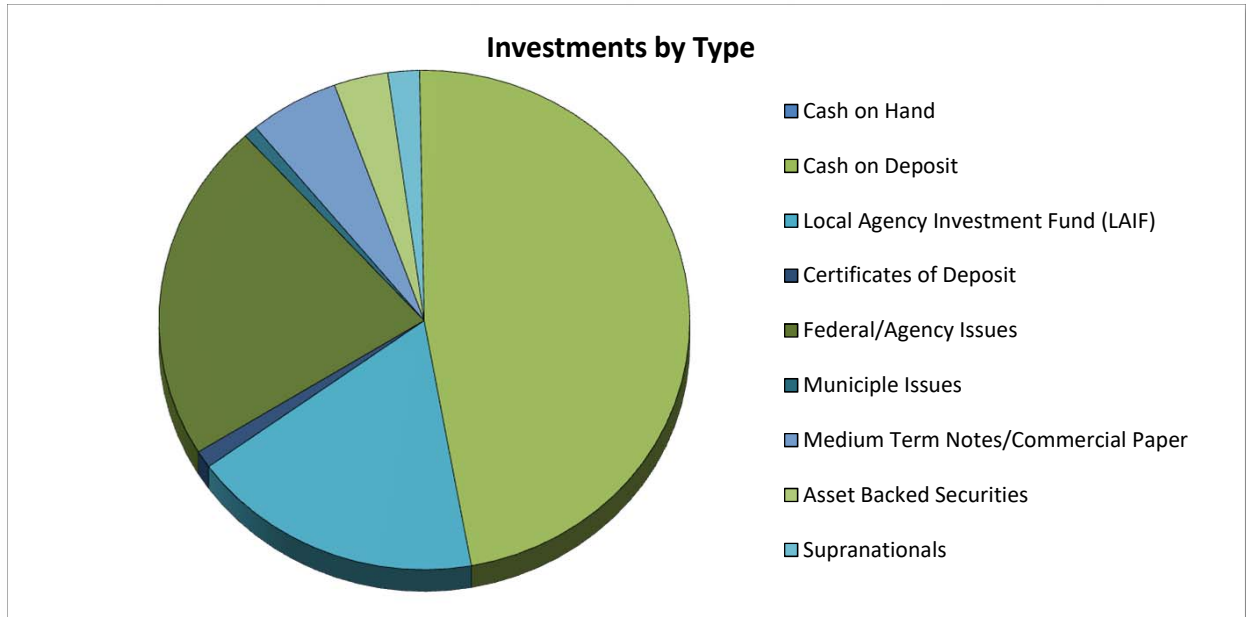
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended June 30, 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	133,911,197	47.63%	-	-	133,911,197
Total Cash on Hand	133,921,322	47.63%	-	-	133,921,322
Local Agency Investment Fund (LAIF)	50,676,058	18.02%	15	0.26%	50,680,261
Certificates of Deposit	3,125,343	1.11%	346	1.32%	3,167,673
Federal/Agency Issues	61,396,753	21.84%	921	1.09%	62,101,390
Municipality Issues	2,304,897	0.82%	819	0.93%	2,329,334
Medium Term Notes/Commercial Paper	15,186,295	5.40%	915	1.37%	15,469,467
Asset Backed Securities	9,247,909	3.29%	1,002	1.35%	9,309,402
Supranationals	5,312,375	1.89%	901	1.52%	5,420,566
Total Pooled Investment Portfolio	147,249,630	52.37%	314	0.87%	148,478,093
Total Portfolio	\$ 281,170,952	100.00%			\$ 282,399,415
Amount over (under) Market Value vs. Book Value	\$ 1,228,463				
% of Portfolio	0.44%				
Total Callable Investments	\$ 8,712,024				
% of Portfolio	5.87%				
Irrevocable Trust (Pension/OPEB)	\$ 26,560,435				\$ 32,177,057

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 June 30, 2021

INVESTMENT HELD WITH	DESCRIPTION	CUSIP #	BOOK VALUE AT 6/30/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	MARKET VALUE AT 6/30/2021
<u>CASH ON HAND:</u>											
	PETTY CASH		5,280								5,280
	CHANGE BOXES		4,845								4,845
	TOTAL CASH ON HAND		10,125								10,125
<u>CASH ON DEPOSIT:</u>											
	WELLS FARGO GENERAL CHECKING		133,855,240								133,855,240
	FIDELITY - CHANDLER & PFM MONEY MARKET		55,957								55,957
	TOTAL CASH ON DEPOSIT		133,911,197								133,911,197
<u>LOCAL AGENCY INVESTMENT FUND:</u>											
	LOCAL AGENCY INVESTMENT FUND		50,676,058	0.33%	0.26%	04/15/21	07/15/21	91	15		50,680,261
	TOTAL LOCAL AGENCY INVESTMENT FUND		50,676,058	0.33%	0.26%			91	15		50,680,261
<u>CERTIFICATES OF DEPOSIT:</u>											
	BANK OF MARIN CD		96,941	0.15%	0.15%	01/31/21	01/30/22	364	214		96,941
	BEACON BUSINESS BANK CD		98,402	0.02%	0.02%	05/05/21	08/05/21	92	36		98,402
PFM	CREDIT AGRICOLE C D	22535CDV0	430,000	2.83%	2.83%	04/03/19	04/01/22	1,094	275		438,428
PFM	CREDIT SUISSE AG C D	22552G3C2	350,000	0.59%	0.59%	03/19/21	03/17/23	728	625		350,102
PFM	DNB BANK ASA NY C D	23341VZT1	450,000	2.04%	2.04%	12/04/19	12/02/22	1,094	520		460,454
PFM	NORDEA BK ABP NY C D	65558TLL7	450,000	1.85%	1.85%	08/27/19	08/26/22	1,095	422		459,081
PFM	SKANDIN ENS C D	83050PDR7	450,000	1.86%	1.86%	08/29/19	08/26/22	1,093	422		459,176
PFM	SOCIETE GENERALE C D	83369XDL9	450,000	1.80%	1.80%	02/14/20	02/14/22	731	229		454,914
PFM	SUMITOMO MTSU C D	86565CKU2	350,000	0.70%	0.70%	07/10/20	07/08/22	728	373		350,175
	TOTAL CERTIFICATES OF DEPOSIT		3,125,343	1.32%	1.32%			780	346		3,167,673
<u>FEDERAL / AGENCY ISSUES:</u>											
CHANDLER	F H L B	3130A1XJ2	276,477	2.88%	2.69%	06/18/19	06/14/24	1,823	1,080	-	283,516
CHANDLER	F H L B	3130A1XJ2	453,805	2.88%	2.69%	06/18/19	06/14/24	1,823	1,080	-	465,393
CHANDLER	F H L B	3130A1XJ2	312,396	2.88%	2.69%	07/16/19	06/14/24	1,795	1,080	-	320,961
PFM	F H L B DEB	3133834G3	156,543	2.13%	2.06%	03/24/20	06/09/23	1,172	709	-	155,046
CHANDLER	F H L B DEB	3130A3KM5	251,647	2.50%	2.42%	08/28/18	12/09/22	1,564	527	-	263,497
CHANDLER	F H L B DEB	313383YJ4	557,222	3.38%	3.16%	10/29/18	09/08/23	1,775	800	-	586,240
CHANDLER	F H L B DEB	3130A0F70	770,820	3.38%	3.15%	12/28/18	12/08/23	1,806	891	-	805,133
CHANDLER	F H L B DEB	3130A2UW4	841,432	2.88%	2.68%	09/13/19	09/13/24	1,827	1,171	-	859,432
CHANDLER	F H L B DEB	3130AB3H7	950,067	2.38%	2.25%	04/29/19	03/08/24	1,775	982	-	1,002,174
CHANDLER	F H L B DEB	3130AF5B9	1,002,520	3.00%	2.97%	11/29/18	10/12/21	1,048	104	-	1,008,300
PFM	F H L M C	3137EAEW5	595,109	0.25%	0.25%	09/02/20	09/08/23	1,101	800	-	594,488
PFM	F H L M C	3137EAEW5	794,738	0.25%	0.25%	09/02/20	09/08/23	1,101	800	-	794,316
PFM	F H L M C	3137EAEW6	809,660	0.38%	0.37%	05/05/20	05/05/23	1,095	674	-	812,138
PFM	F H L M C	3137EAEQ8	847,875	0.38%	0.37%	04/17/20	04/20/23	1,098	659	-	851,989
CHANDLER	F H L M C	3137EAEW5	895,482	2.75%	2.62%	07/20/18	06/19/23	1,795	719	-	944,271
CHANDLER	F H L M C	3137EAEW6	944,603	0.38%	0.37%	05/05/20	05/05/23	1,095	674	-	947,495
PFM	F H L M C	3137EAEW5	999,710	0.25%	0.25%	10/07/20	09/08/23	1,066	800	-	999,140
CHANDLER	F H L M C	3137EAEW0	1,089,161	1.50%	1.45%	02/13/20	02/12/25	1,826	1,323	-	1,124,586
PFM	F H L M C MTN	3137EAEY1	323,788	0.13%	0.13%	10/14/20	10/16/23	1,097	838	-	323,765
CHANDLER	F H L M C MTN	3137EAEX3	398,844	0.38%	0.38%	12/16/20	09/23/25	1,742	1,546	-	393,740
CHANDLER	F H L M C MTN	3137EAEU9	449,271	0.38%	0.38%	01/25/21	07/21/25	1,638	1,482	-	443,664
CHANDLER	F H L M C MTN	3137EAEU9	572,137	0.38%	0.38%	07/21/20	07/21/25	1,826	1,482	-	566,904
PFM	F H L M C MTN	3137EAEU2	573,701	0.13%	0.13%	07/21/20	07/25/22	734	390	-	575,127
CHANDLER	F H L M C MTN	3137EAEV7	584,403	0.25%	0.25%	08/19/20	08/24/23	1,100	785	-	584,936
CHANDLER	F H L M C MTN	3137EAEX3	623,119	0.38%	0.38%	09/23/20	09/23/25	1,826	1,546	-	615,219
PFM	F H L M C MTN	3137EAFU2	814,193	0.25%	0.25%	12/02/20	12/04/23	1,097	887	-	814,055
PFM	F H L M C MTN	3137EAEV7	829,153	0.25%	0.25%	08/19/20	08/24/23	1,100	785	-	829,909

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 For the Quarter Ended June 30, 2021

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PFM	F H L M C M T N	3137EAE54	847,518	0.25%	0.25%	06/24/20	06/26/23	1,097	726	-	849,983
PFM	F H L M C M T N	3137EAEZ8	1,163,952	0.25%	0.25%	11/03/20	11/06/23	1,098	859	-	1,163,905
CHANDLER	F N M A	3135G06G3	124,948	0.50%	0.51%	01/11/21	11/07/25	1,761	1,591	-	123,516
CHANDLER	F N M A	3135G0W66	354,393	1.63%	1.57%	10/17/19	10/15/24	1,825	1,203	-	367,713
CHANDLER	F N M A	3135G0X24	363,836	1.63%	1.57%	01/08/20	01/07/25	1,826	1,287	-	377,881
CHANDLER	F N M A	3135G05X7	374,036	0.38%	0.38%	12/16/20	08/25/25	1,713	1,517	-	369,446
CHANDLER	F N M A	3135G04Q3	473,570	0.25%	0.25%	05/20/20	05/22/23	1,097	691	-	475,005
CHANDLER	F N M A	3135G04Z3	485,601	0.50%	0.50%	01/11/21	06/17/25	1,618	1,448	-	481,964
CHANDLER	F N M A	3135G04Z3	538,882	0.50%	0.50%	06/17/20	06/17/25	1,826	1,448	-	536,620
CHANDLER	F N M A	3135G0X24	620,988	1.63%	1.57%	03/04/20	01/07/25	1,770	1,287	-	621,174
CHANDLER	F N M A	3135G05X7	646,958	0.38%	0.38%	08/25/20	08/25/25	1,826	1,517	-	640,374
CHANDLER	F N M A	3135G05G4	773,334	0.25%	0.25%	07/08/20	07/10/23	1,097	740	-	775,008
PFM	F N M A	3135G05G4	883,097	0.25%	0.25%	07/08/20	07/10/23	1,097	740	-	885,009
CHANDLER	F N M A	3135G06G3	896,778	0.50%	0.51%	11/09/20	11/07/25	1,824	1,591	-	889,317
CHANDLER	F N M A	3135G0U43	901,290	2.88%	2.72%	09/12/18	09/12/23	1,826	804	-	956,585
PFM	F N M A	3135G04Q3	1,380,831	0.25%	0.25%	05/20/20	05/22/23	1,097	691	-	1,385,014
CHANDLER	F N M A DEB	3135G03U5	858,228	0.63%	0.63%	04/22/20	04/22/25	1,826	1,392	-	858,942
CHANDLER	F N M A DEB	3135G0T94	935,997	2.38%	2.30%	04/11/18	01/19/23	1,744	568	-	982,120
PFM	U S TREASURY BD	912828S53	307,289	1.38%	1.35%	03/05/20	06/30/23	1,212	730	-	306,738
CHANDLER	U S TREASURY NT	91282CAT8	97,750	0.25%	0.26%	03/26/21	10/31/25	1,680	1,584	-	97,770
PFM	U S TREASURY NT	912828P38	130,340	1.75%	1.71%	12/26/19	01/31/23	1,132	580	-	133,184
PFM	U S TREASURY NT	91282CBM2	174,433	0.13%	0.13%	02/24/21	02/15/24	1,086	960	-	173,873
CHANDLER	U S TREASURY NT	91282CAM3	195,688	0.25%	0.26%	04/29/21	09/30/25	1,615	1,553	-	195,790
PFM	U S TREASURY NT	91282CBR1	199,586	0.25%	0.25%	03/29/21	03/15/24	1,082	989	-	199,204
PFM	U S TREASURY NT	912828S28	200,164	1.63%	1.60%	09/30/19	08/31/22	1,066	427	-	203,462
PFM	U S TREASURY NT	912828Q29	204,172	1.50%	1.47%	03/02/20	03/31/23	1,124	639	-	204,462
PFM	U S TREASURY NT	912828Z86	214,908	1.38%	1.35%	02/19/20	02/15/23	1,092	595	-	219,132
PFM	U S TREASURY NT	91282CBA8	224,490	0.13%	0.13%	01/06/21	12/15/23	1,073	898	-	223,814
PFM	U S TREASURY NT	91282CBU4	224,912	0.13%	0.13%	03/29/21	03/31/23	732	639	-	224,658
PFM	U S TREASURY NT	912828ZU7	225,185	0.25%	0.25%	06/18/20	06/15/23	1,092	715	-	225,018
CHANDLER	U S TREASURY NT	912828F96	225,590	2.00%	1.99%	01/27/17	10/31/21	1,738	123	-	226,451
PFM	U S TREASURY NT	912828Z29	288,411	1.50%	1.47%	02/06/20	01/15/23	1,074	564	-	290,777
PFM	U S TREASURY NT	91282CCG4	298,430	0.25%	0.25%	06/17/21	06/15/24	1,094	1,081	-	298,173
PFM	U S TREASURY NT	912828ZU7	300,387	0.25%	0.25%	06/25/20	06/15/23	1,085	715	-	300,024
PFM	U S TREASURY NT	91282CCG4	349,139	0.25%	0.25%	06/16/21	06/15/24	1,095	1,081	-	347,869
PFM	U S TREASURY NT	912828ZP8	398,563	0.13%	0.13%	06/03/20	05/15/23	1,076	684	-	399,252
PFM	U S TREASURY NT	912828Z29	404,788	1.50%	1.47%	03/12/20	01/15/23	1,039	564	-	408,108
PFM	U S TREASURY NT	912828ZP4	415,865	1.88%	1.84%	06/27/19	07/31/22	1,130	396	-	422,910
PFM	U S TREASURY NT	91282CBU4	449,736	0.13%	0.13%	04/15/21	03/31/23	715	639	-	449,316
CHANDLER	U S TREASURY NT	912828V23	459,035	2.25%	2.15%	06/26/19	12/31/23	1,649	914	-	471,218
PFM	U S TREASURY NT	912828VV6	466,664	1.50%	1.45%	06/02/21	11/30/24	1,277	1,249	-	464,328
PFM	U S TREASURY NT	91282CBV2	475,353	0.38%	0.38%	04/27/21	04/15/24	1,084	1,020	-	474,444
PFM	U S TREASURY NT	91282CCG4	496,660	0.25%	0.25%	06/18/21	06/15/24	1,093	1,081	-	496,955
PFM	U S TREASURY NT	912828X70	576,619	2.00%	1.92%	04/05/21	04/30/24	1,121	1,035	-	574,409
PFM	U S TREASURY NT	912828P38	577,358	1.75%	1.71%	01/02/20	01/31/23	1,125	580	-	589,082
PFM	U S TREASURY NT	912828YM6	595,911	1.50%	1.45%	05/04/21	10/31/24	1,276	1,219	-	593,331
CHANDLER	U S TREASURY NT	912828L57	618,066	1.75%	1.72%	10/17/17	09/30/22	1,809	457	-	637,575
CHANDLER	U S TREASURY NT	91282CBR1	648,426	0.25%	0.25%	03/30/21	03/15/24	1,081	989	-	647,413
PFM	U S TREASURY NT	912828YK0	669,885	1.38%	1.35%	12/02/19	10/15/22	1,048	472	-	685,652
PFM	U S TREASURY NT	912828TY6	724,264	1.63%	1.59%	12/11/19	11/15/22	1,070	503	-	739,616
CHANDLER	U S TREASURY NT	912828D56	731,035	2.38%	2.24%	08/29/19	08/15/24	1,813	1,142	-	741,097
PFM	U S TREASURY NT	912828Q29	765,439	1.50%	1.47%	03/02/20	03/31/23	1,124	639	-	766,733
PFM	U S TREASURY NT	91282CBE0	773,789	0.13%	0.13%	02/02/21	01/15/24	1,077	929	-	770,311
CHANDLER	U S TREASURY NT	912828X70	802,813	2.00%	1.92%	06/10/19	04/30/24	1,786	1,035	-	835,504
CHANDLER	U S TREASURY NT	912828XX3	910,301	2.00%	1.91%	12/12/19	06/30/24	1,662	1,096	-	941,202
CHANDLER	U S TREASURY NT	912828ZC7	913,887	1.13%	1.11%	03/18/20	02/28/25	1,808	1,339	-	916,452

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2021

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CHANDLER	U S TREASURY NT	912828B66	917,789	2.75%	2.59%	04/29/19	02/15/24	1,753	960	-	955,791
CHANDLER	U S TREASURY NT	9128283D0	920,355	2.25%	2.13%	11/07/19	10/31/24	1,820	1,219	-	951,012
CHANDLER	U S TREASURY NT	912828N30	935,230	2.13%	2.07%	01/25/18	12/31/22	1,801	549	-	977,607
PFM	U S TREASURY NT	91282CAW1	935,694	0.25%	0.25%	12/01/20	11/15/23	1,079	868	-	933,429
CHANDLER	U S TREASURY NT	912828XG0	963,474	2.13%	2.08%	08/15/17	06/30/22	1,780	365	-	969,190
CHANDLER	U S TREASURY NT	91282CAM3	988,086	0.25%	0.26%	02/19/21	09/30/25	1,684	1,553	-	978,950
CHANDLER	U S TREASURY NT	91282CAT8	989,219	0.25%	0.26%	01/11/21	10/31/25	1,754	1,584	-	977,700
CHANDLER	U S TREASURY NT	91282CAZ4	1,080,277	0.38%	0.38%	03/26/21	11/30/25	1,710	1,614	-	1,080,189
PFM	U S TREASURY NT	91282CBM2	1,095,230	0.13%	0.13%	03/01/21	02/15/24	1,081	960	-	1,092,916
PFM	U S TREASURY NT	9128282P4	1,202,502	1.88%	1.84%	07/01/19	07/31/22	1,126	396	-	1,222,872
PFM	U S TREASURY NT	91282CCG4	1,242,041	0.25%	0.25%	06/28/21	06/15/24	1,083	1,081	-	1,242,388
PFM	U S TREASURY NT	912828YK0	2,092,043	1.38%	1.35%	10/31/19	10/15/22	1,080	472	-	2,133,138

	TOTAL FEDERAL / AGENCY ISSUES		61,396,753	1.13%	1.09%			1,388	921		62,101,390
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MUNICIPAL ISSUES:

PFM	CALIFORNIA	13017HAJ5	95,000	1.33%	1.31%	11/13/20	07/01/22	595	366	-	95,943
PFM	CALIFORNIA ST DEPT	13067WQZ8	65,000	0.35%	0.35%	07/30/20	12/01/22	854	519	-	65,155
PFM	CALIFORNIA ST DEPT	13067WRA2	30,000	0.41%	0.41%	07/30/20	12/01/23	1,219	884	-	30,019
CHANDLER	CALIFORNIA ST TXBL	13063DRK6	593,323	2.40%	2.28%	10/16/19	10/01/24	1,812	1,189	-	611,935
PFM	CONNECTICUT ST	20772KJU4	50,841	2.50%	2.44%	05/29/20	07/01/22	763	366	-	51,131
PFM	FLORIDA ST BRD ADMIN	341271AD6	110,000	1.26%	1.25%	09/03/20	07/01/25	1,762	1,462	-	111,057
PFM	LOS ANGELES CA	54438CYH9	85,000	0.44%	0.44%	10/30/20	08/01/23	1,005	762	-	85,123
PFM	MARYLAND ST	574193TP3	240,000	0.41%	0.41%	07/23/20	08/01/23	1,104	762	-	240,478
PFM	MISSISSIPPI ST	605581MY0	115,000	0.42%	0.42%	07/24/20	11/01/23	1,195	854	-	115,033
PFM	NEW JERSEY ST TPK	646140DN0	95,000	0.90%	0.90%	01/22/21	01/01/25	1,440	1,281	-	95,032
PFM	NEW YORK ST URBAN	650036DR4	105,000	0.48%	0.48%	12/16/20	03/15/23	819	623	-	105,119
PFM	NEW YORK ST URBAN	650036DS2	315,000	0.62%	0.62%	12/16/20	03/15/24	1,185	989	-	314,726
PFM	PORT AUTH N Y N J NY	73358W4V3	125,000	1.09%	1.07%	07/02/20	07/01/23	1,094	731	-	126,591
PFM	PORT AUTH N Y N J NY	73358W4V3	125,733	1.09%	1.07%	07/07/20	07/01/23	1,089	731	-	126,591
PFM	SAN JUAN CA	798306WM4	155,000	0.50%	0.50%	10/16/20	08/01/23	1,019	762	-	155,401

	TOTAL MUNICIPAL ISSUES		2,304,897	0.95%	0.93%			1,130	819		2,329,334
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MEDIUM TERM NOTES / COMMERCIAL PAPER:

PFM	3M COMPANY	88579YBL4	224,143	1.75%	1.71%	08/19/19	02/14/23	1,275	594	1/14/2023	230,182
PFM	ADOBE INC	00724PAA7	49,932	1.70%	1.66%	01/22/20	02/01/23	1,106	581	-	51,106
PFM	AMAZON COM INC	023135BW5	329,518	0.45%	0.45%	05/10/21	05/12/24	1,098	1,047	-	329,271
CHANDLER	AMAZON COM INC	023135BX3	786,587	1.00%	1.00%	05/10/21	05/12/26	1,828	1,777	4/12/2026	790,158
PFM	AMAZON COM INC SR NT	023135BP0	249,650	0.40%	0.40%	06/01/20	06/03/23	1,097	703	-	250,228
PFM	AMERICAN EXPRESS CO	025816CD9	99,880	2.75%	2.70%	05/15/19	05/20/22	1,101	324	4/20/2022	101,973
CHANDLER	AMERICAN HONDA MTN	02665WCJ8	179,689	3.45%	3.25%	07/11/18	07/14/23	1,829	744	-	191,119
CHANDLER	AMERICAN HONDA MTN	02665WCQ2	439,639	3.63%	3.39%	10/03/18	10/10/23	1,833	832	-	471,284
PFM	APPLE INC	037833DV9	214,415	0.75%	0.74%	05/04/20	05/11/23	1,102	680	-	216,879
PFM	APPLE INC	037833DL1	99,983	1.70%	1.67%	09/04/19	09/11/22	1,103	438	-	101,759
CHANDLER	APPLE INC	037833AK6	410,130	2.40%	2.31%	11/28/18	05/03/23	1,617	672	-	446,288
PFM	ASTRAZENECA L P	04636NAC7	219,980	0.70%	0.70%	05/25/21	05/28/24	1,099	1,063	5/28/2022	219,573
CHANDLER	BANK AMER CORP MTN	06051GJD2	250,865	1.32%	1.32%	06/17/21	06/19/26	1,828	1,815	6/19/2025	250,548
CHANDLER	BANK OF AMERICA	06051GHF9	602,442	3.55%	3.38%	03/06/19	03/05/24	1,826	979	3/5/2023	630,408
PFM	BANK OF AMERICA MTN	06051GJC4	345,000	1.49%	1.46%	05/14/20	05/19/24	1,466	1,054	5/19/2023	350,889
PFM	BANK OF NY MTN	06406RAM9	144,899	1.85%	1.81%	01/21/20	01/27/23	1,102	576	1/2/2023	148,381
PFM	BANK OF NY MTN	06406RAK3	194,938	1.95%	1.91%	08/20/19	08/23/22	1,099	419	-	198,740
CHANDLER	BANK OF NY MTN	06406RAJ6	600,386	3.45%	3.24%	05/16/19	08/11/23	1,548	772	-	623,048
PFM	BRISTOL MYERS SQUIBB	110122DT2	205,000	0.54%	0.54%	11/09/20	11/13/23	1,099	866	11/13/2021	205,246
PFM	CATERPILLAR FINL MTN	14913Q3C1	84,961	1.95%	1.91%	01/09/20	11/18/22	1,044	506	-	86,868

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2021

INVESTMENT HELD WITH	DESCRIPTION	CUSIP #	BOOK VALUE AT 6/30/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	MARKET VALUE AT 6/30/2021
PFM	CATERPILLAR FINL MTN	14913R2F3	99,932	0.45%	0.45%	09/09/20	09/14/23	1,100	806	-	100,192
CHANDLER	CATERPILLAR FINL MTN	14913Q3B3	480,083	2.15%	2.05%	01/28/20	11/08/24	1,746	1,227	-	498,028
PFM	CATERPILLAR MTN	14913Q3A5	174,757	1.90%	1.86%	09/03/19	09/06/22	1,099	433	-	178,220
PFM	CHEVRON CORP NEW SR	166764BV1	100,000	1.14%	1.12%	05/07/20	05/11/23	1,099	680	-	101,486
PFM	CITIGROUP INC	17308CC46	130,000	2.31%	2.30%	10/28/19	11/04/22	1,103	492	11/4/2021	130,816
PFM	CITIGROUP INC	172967MX6	70,000	0.98%	0.98%	04/27/21	05/01/25	1,465	1,401	4/1/2025	70,167
PFM	CITIGROUP INC SR NT	172967MT5	185,000	0.78%	0.78%	10/23/20	10/30/24	1,468	1,218	9/30/2024	185,463
PFM	GOLDMAN SACHS GROUP	38141GXP4	150,000	0.48%	0.48%	01/20/21	01/27/23	737	576	1/27/2022	150,083
PFM	GOLDMAN SACHS GROUP	38141GXL3	175,000	0.63%	0.63%	11/16/20	11/17/23	1,096	870	11/17/2022	175,053
PFM	HONEYWELL	438516BT2	94,904	2.15%	2.11%	07/30/19	08/08/22	1,105	404	7/8/2022	96,812
PFM	HONEYWELL	438516CC8	215,000	0.48%	0.48%	08/17/20	08/19/22	732	415	-	215,069
PFM	IBM CORP	459200HU8	192,371	3.63%	3.37%	10/02/20	02/12/24	1,228	957	-	188,540
PFM	JOHN DEERE MTN	24422EVQ9	74,906	0.45%	0.45%	06/07/21	06/07/24	1,096	1,073	-	74,765
PFM	JOHN DEERE MTN	24422EVN6	79,943	0.45%	0.45%	03/01/21	01/17/24	1,052	931	-	79,910
PFM	JOHN DEERE MTN	24422EVH9	99,918	0.70%	0.69%	06/01/20	07/05/23	1,129	735	-	100,698
CHANDLER	JOHN DEERE MTN	24422ETL3	233,125	2.65%	2.62%	04/09/18	01/06/22	1,368	190	-	239,965
CHANDLER	JOHN DEERE MTN	24422EVN6	349,752	0.45%	0.45%	03/01/21	01/17/24	1,052	931	-	349,608
CHANDLER	JPMORGAN CHASE	46647PCK0	100,000	0.97%	0.97%	06/21/21	06/23/25	1,463	1,454	6/23/2024	100,118
CHANDLER	JPMORGAN CHASE	46647PCK0	155,160	0.97%	0.97%	06/22/21	06/23/25	1,462	1,454	6/23/2024	155,183
PFM	JPMORGAN CHASE CO	46647PBZ8	225,000	0.70%	0.70%	03/09/21	03/16/24	1,103	990	3/16/2023	225,684
PFM	JPMORGAN CHASE CO	46647PBY1	90,000	0.56%	0.57%	02/09/21	02/16/25	1,468	1,327	2/16/2024	89,509
CHANDLER	JPMORGAN CHASE CO	46647PCH7	105,000	0.82%	0.83%	05/24/21	06/01/25	1,469	1,432	6/1/2024	104,798
PFM	JPMORGAN CHASE CO	46647PCH7	140,000	0.82%	0.83%	05/24/21	06/01/25	1,469	1,432	6/1/2024	139,731
CHANDLER	JPMORGAN CHASE CO	46647PCH7	285,465	0.82%	0.83%	05/24/21	06/01/25	1,469	1,432	6/1/2024	284,453
CHANDLER	JPMORGAN CHASE CO	46647PCH7	145,232	0.82%	0.83%	05/24/21	06/01/25	1,469	1,432	6/1/2024	144,722
PFM	JPMORGAN CHASE CO	46647PBS4	170,000	0.65%	0.65%	09/09/20	09/16/24	1,468	1,174	9/16/2023	170,099
CHANDLER	JPMORGAN CHASE CO	46647PBK1	174,271	2.08%	2.02%	05/20/21	04/22/26	1,798	1,757	4/22/2025	173,719
PFM	MERCK CO INC	589331AT4	148,467	2.40%	2.35%	03/13/19	09/15/22	1,282	442	6/15/2022	153,041
CHANDLER	MICROSOFT CORP	594918BP8	119,816	1.55%	1.55%	08/02/16	08/08/21	1,832	39	-	120,029
CHANDLER	MICROSOFT CORP	594918BP8	299,685	1.55%	1.55%	08/01/16	08/08/21	1,833	39	-	300,072
PFM	MORGAN STANLEY	61744YAH1	99,337	2.75%	2.69%	04/05/19	05/19/22	1,140	323	-	102,230
PFM	MORGAN STANLEY	61772BAA1	25,000	0.73%	0.73%	04/19/21	04/05/24	1,082	1,010	3/5/2024	25,053
PFM	MORGAN STANLEY SR	6174468W2	265,000	0.53%	0.53%	01/20/21	01/25/24	1,100	939	1/25/2023	264,865
PFM	NATIONAL RURAL MTN	63743HEU2	89,938	0.35%	0.35%	02/01/21	02/08/24	1,102	953	-	89,655
PFM	PACCAR FINANCIAL MTN	69371RQ82	49,931	0.80%	0.79%	06/01/20	06/08/23	1,102	708	-	50,415
PFM	PACCAR FINANCIAL MTN	69371RQ90	29,961	0.35%	0.35%	08/04/20	08/11/23	1,102	772	-	29,957
CHANDLER	PACCAR FINANCIAL MTN	69371RQ25	124,724	2.15%	2.06%	08/08/19	08/15/24	1,834	1,142	-	130,533
CHANDLER	PACCAR FINANCIAL MTN	69371RP59	449,816	3.40%	3.20%	08/06/18	08/09/23	1,829	770	-	477,801
PFM	PEPSICO INC	713448EY0	109,782	0.75%	0.74%	04/29/20	05/01/23	1,097	670	-	110,939
CHANDLER	PNC BANK NA MTN	69353RFE3	639,942	2.45%	2.40%	07/25/17	07/28/22	1,829	393	6/28/2022	653,837
PFM	SCHWAB CHARLES	808513BN4	144,928	0.75%	0.75%	03/16/21	03/18/24	1,098	992	2/18/2024	145,821
CHANDLER	SCHWAB CHARLES	808513BN4	289,855	0.75%	0.75%	03/16/21	03/18/24	1,098	992	2/18/2024	291,641
PFM	THE BANK OF NEW MTN	06406GRAN7	112,607	1.60%	1.56%	03/11/21	04/24/25	1,505	1,394	3/24/2025	112,955
PFM	TOYOTA MOTOR MTN	89236TJD8	99,919	0.40%	0.40%	04/06/21	04/06/23	730	645	-	100,027
PFM	TOYOTA MOTOR MTN	89236THU2	199,988	0.45%	0.45%	01/06/21	01/11/24	1,100	925	-	199,344
CHANDLER	TOYOTA MTR CR MTN	89236TJK2	539,762	1.13%	1.13%	06/15/21	06/18/26	1,829	1,814	-	537,624
CHANDLER	UNITEDHEALTH	91324PEC2	45,137	1.15%	1.15%	06/15/21	05/15/26	1,795	1,780	4/15/2026	44,999
CHANDLER	UNITEDHEALTH	91324PEC2	85,283	1.15%	1.15%	06/14/21	05/15/26	1,796	1,780	4/15/2026	84,997
PFM	UNITEDHEALTH GROUP	91324PEB4	154,839	0.55%	0.55%	05/17/21	05/15/24	1,094	1,050	5/15/2022	154,777
CHANDLER	US BANK NA MTN	90331HPL1	613,690	2.05%	1.97%	01/16/20	01/21/25	1,832	1,301	12/20/2024	642,122
PFM	VISA INC	92826CAG7	222,032	2.15%	2.10%	05/22/19	09/15/22	1,212	442	8/15/2022	229,894
TOTAL MEDIUM TERM NOTES / COMMERCIAL PAPER			15,186,295	1.40%	1.37%			1,333	915		15,469,467

ASSET BACKED SECURITIES:

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2021

INVESTMENT HELD WITH	DESCRIPTION	CUSIP #	BOOK VALUE AT 6/30/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	MARKET VALUE AT 6/30/2021
PFM	ALLY AUTO	02007TAC9	112,731	1.84%	1.82%	12/04/19	06/17/24	1,657	1,083	-	113,769
PFM	ALLY AUTO	02004WAC5	85,267	2.91%	2.88%	02/05/19	09/15/23	1,683	807	-	86,201
PFM	BMW AUTO LEASING LLC	05591RAC8	84,997	0.29%	0.00%	03/02/21	01/25/24	1,059	939	-	85,077
PFM	CAPITAL ONE PRIME	14042WAC4	80,350	2.51%	2.48%	05/21/19	11/15/23	1,639	868	-	81,330
PFM	CARMAX AUTO OWN	14313FAD1	33,088	3.13%	3.10%	07/18/18	06/15/23	1,793	715	-	33,402
PFM	CARMAX AUTO OWN	14316NAC3	74,985	0.34%	0.34%	01/20/21	12/15/25	1,790	1,629	-	74,905
PFM	CARMAX AUTO OWN	14316LAC7	87,997	2.68%	2.64%	04/09/19	03/15/24	1,802	989	-	89,381
PFM	CARMAX AUTO OWN	14315XAC2	99,980	1.89%	1.86%	01/14/20	12/16/24	1,798	1,265	-	101,827
PFM	CARMAX AUTO OWN	14315FAD9	99,983	0.62%	0.62%	07/14/20	03/15/25	1,705	1,354	-	100,472
PFM	CARMAX AUTO OWN	14316HAC6	109,976	0.50%	0.50%	10/14/20	08/15/25	1,766	1,507	-	110,270
PFM	CARMAX AUTO OWN	14314QAC8	149,968	0.52%	0.52%	04/13/21	02/17/26	1,771	1,693	-	150,135
PFM	DISCOVER CARD	254683CM5	224,952	1.89%	0.00%	10/24/19	10/15/24	1,818	1,203	-	229,703
PFM	FIFTH THIRD AUTO	31680YAD9	45,565	2.64%	2.61%	04/30/19	12/15/23	1,690	898	-	46,067
PFM	FORD CREDIT AUTO	34528FAD0	9,130	3.03%	3.02%	05/17/18	11/15/22	1,643	503	-	9,159
PFM	FORD CREDIT AUTO	34533FAD3	181,859	2.78%	2.75%	03/19/19	09/15/23	1,641	807	-	183,979
PFM	FORD CREDIT AUTO	34531KAD4	193,091	1.87%	1.85%	11/19/19	03/15/24	1,578	989	-	195,296
PFM	GM FIN AUTO LEAS	38014AC9	174,973	0.34%	0.00%	05/18/21	05/20/24	1,098	1,055	-	174,900
PFM	GM FIN AUTO LEASE	36261RAC2	149,985	0.26%	0.00%	02/17/21	02/20/24	1,098	965	-	150,051
PFM	GM FIN AUTO LEASE TR	362569AC9	74,993	0.45%	0.00%	09/22/20	08/21/23	1,063	782	-	75,162
PFM	GM FIN CONS ATMB	362590AC5	149,966	0.45%	0.45%	08/11/20	07/16/25	1,800	1,477	-	150,377
PFM	GM FINANCIAL	36258NAC6	99,976	1.84%	1.82%	01/08/20	09/16/24	1,713	1,174	-	101,109
PFM	GM FINANCIAL	36256XAD4	110,759	2.97%	2.94%	01/08/19	11/16/23	1,773	869	-	111,959
PFM	GM FINANCIAL	36255JAD6	42,265	3.02%	2.99%	07/12/18	05/16/23	1,769	685	-	42,619
PFM	GM FINANCIAL	38013TAD3	38,209	2.03%	0.00%	08/06/19	06/20/22	1,049	355	-	38,306
CHANDLER	HONDA AUTO	43815HAC1	65,575	2.95%	2.93%	08/21/18	08/22/22	1,462	418	-	65,924
PFM	HONDA AUTO	43814WAC9	67,219	2.83%	2.80%	02/19/19	03/20/23	1,490	628	-	68,027
CHANDLER	HONDA AUTO	43813GAC5	124,998	0.27%	0.27%	02/17/21	04/21/25	1,524	1,391	-	124,920
PFM	HONDA AUTO	43813KAC6	149,978	0.37%	0.37%	09/22/20	10/18/24	1,487	1,206	-	150,204
CHANDLER	HONDA AUTO	43813DAC2	159,987	0.82%	0.81%	05/18/20	07/15/24	1,519	1,111	-	161,034
PFM	HONDA AUTO	43813VAC2	174,969	1.83%	1.81%	11/19/19	01/18/24	1,521	932	-	177,058
CHANDLER	HONDA AUTO	43813KAC6	264,961	0.37%	0.37%	09/22/20	10/18/24	1,487	1,206	-	265,360
CHANDLER	HONDA AUTO	43815NAC8	327,330	1.78%	1.76%	08/20/19	08/15/23	1,456	776	-	330,348
PFM	HYUNDAI AUTO	44891KAD7	548	2.79%	2.79%	04/10/18	07/15/22	1,557	380	-	549
PFM	HYUNDAI AUTO	44932NAD2	68,313	2.66%	2.63%	04/03/19	06/15/23	1,534	715	-	69,025
PFM	HYUNDAI AUTO	44933AAC1	70,017	3.20%	3.18%	12/04/18	12/15/22	1,472	533	-	70,503
PFM	HYUNDAI AUTO	44891JAC2	163,025	1.94%	1.92%	10/29/19	02/15/24	1,570	960	-	164,639
PFM	HYUNDAI AUTO REC	44933LAC7	99,989	0.38%	0.38%	04/20/21	09/15/25	1,609	1,538	-	99,971
CHANDLER	JOHN DEERE OWNER	47788EAC2	53,882	3.08%	3.06%	07/18/18	11/15/22	1,581	503	-	54,163
CHANDLER	JOHN DEERE OWNER	47787NAC3	119,982	0.51%	0.51%	07/14/20	11/15/24	1,585	1,234	-	120,305
CHANDLER	JOHN DEERE OWNER	47787OAC3	126,409	2.21%	2.18%	07/16/19	12/15/23	1,613	898	-	128,087
CHANDLER	JOHN DEERE OWNER	47789JAD8	173,820	2.91%	2.88%	06/24/20	07/17/23	1,118	747	-	171,324
CHANDLER	JOHN DEERE OWNER	47788UAC6	179,965	0.36%	0.36%	03/02/21	09/15/25	1,658	1,538	-	179,768
CHANDLER	JOHN DEERE OWNER	47789KAC7	259,984	1.10%	1.09%	03/04/20	08/15/24	1,625	1,142	-	262,012
PFM	KUBOTA CREDIT	50117TAC5	104,979	0.62%	0.62%	04/06/21	08/15/25	1,592	1,507	-	104,875
PFM	MERCEDES BENZ AUTO	58772RAD6	42,134	3.03%	3.01%	07/17/18	01/17/23	1,645	566	-	42,372
PFM	MERCEDES BENZ AUTO	58769EAC2	49,997	0.40%	0.00%	09/15/20	11/15/23	1,156	868	-	50,091
CHANDLER	MERCEDES BENZ AUTO	58769EAC2	159,992	0.40%	0.00%	09/15/20	11/15/23	1,156	868	-	160,291
PFM	MERCEDES BENZ AUTO	58769QAC5	180,971	2.00%	0.00%	11/13/19	10/17/22	1,069	474	-	182,214
PFM	NISSAN AUTO	65479KAD2	172,843	2.90%	2.86%	02/05/19	10/16/23	1,714	838	-	175,190
PFM	NISSAN AUTO	65479JAD5	219,988	1.93%	1.90%	10/16/19	07/15/24	1,734	1,111	-	222,741
CHANDLER	NISSAN AUTO	65479JAD5	369,980	1.93%	1.90%	10/16/19	07/15/24	1,734	1,111	-	374,610
PFM	NISSAN AUTO LEASE	65479PAD1	796	2.76%	0.00%	04/09/19	03/15/22	1,071	258	-	797
PFM	NISSAN AUTO LEASE	65478LAD1	44,779	2.27%	0.00%	07/16/19	07/15/22	1,095	380	-	44,926
PFM	NISSAN AUTO REC TR	65479CAD0	149,996	0.55%	0.55%	06/23/20	07/15/24	1,483	1,111	-	150,486
PFM	TOYOTA AUTO	89238TAD5	32,815	2.96%	2.95%	05/09/18	09/15/22	1,590	442	-	32,946
PFM	TOYOTA AUTO	89231PAD0	86,132	3.18%	3.15%	10/31/18	03/15/23	1,596	623	-	87,034

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2021

INVESTMENT HELD WITH	DESCRIPTION	CUSIP #	BOOK VALUE AT 6/30/2021	RATE	YIELD	PURCHASE DATE	MATURITY DATE	TOTAL LIFE (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	MARKET VALUE AT 6/30/2021
PFM	TOYOTA AUTO	89238UAD2	150,383	1.91%	1.89%	08/06/19	09/15/23	1,501	807	-	151,834
CHANDLER	TOYOTA AUTO	89236XACO	209,961	0.35%	0.35%	10/06/20	01/15/25	1,562	1,295	-	210,206
PFM	TOYOTA AUTO	89233MAD5	224,984	1.92%	1.90%	11/05/19	01/16/24	1,533	930	-	227,797
CHANDLER	TOYOTA AUTO RECV	89240BAC2	459,915	0.26%	0.26%	02/02/21	05/15/25	1,563	1,415	-	459,637
PFM	TOYOTA LEASE OWNER	89238EACO	119,986	0.39%	0.00%	04/13/21	07/20/32	4,116	4,038	-	119,986
PFM	VERIZON OWNER	92290BAA9	174,963	0.47%	0.00%	08/04/20	02/20/25	1,661	1,331	-	175,485
CHANDLER	VERIZON OWNER	92290BAA9	369,922	0.47%	0.00%	08/04/20	02/20/25	1,661	1,331	-	371,025
PFM	VERIZON OWNER TRUST	92348TAA2	99,988	1.85%	0.00%	01/21/20	07/22/24	1,644	1,118	-	101,725
PFM	VERIZON OWNER TRUST	92348AAA3	209,984	1.94%	0.00%	10/01/19	04/22/24	1,665	1,027	-	212,972
CHANDLER	VERIZON OWNER TRUST	92348AAA3	239,982	1.94%	0.00%	10/01/19	04/22/24	1,665	1,027	-	243,396
PFM	VOLKSWAGEN AUTO LO	92869BAD4	97,679	3.25%	3.22%	11/15/18	04/20/23	1,617	659	-	98,647
PFM	VOLKSWAGON AUTO	92867XAD8	108,764	1.99%	0.00%	10/01/19	11/21/22	1,147	509	-	109,442

TOTAL ASSET BACKED SECURITIES			9,247,909	1.69%	1.35%			1,574	1,002		9,309,402
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<u>SUPRANATIONALS:</u>											
CHANDLER	HSBC HOLDINGS PLC	404280BS7	577,962	3.95%	3.72%	08/28/19	05/18/24	1,725	1,053	5/18/2023	584,254
PFM	INTER AMER BK M T N	4581X0DM7	324,890	0.50%	0.50%	04/17/20	05/24/23	1,132	693	-	326,375
CHANDLER	INTER AMER BK M T N	4581X0DV7	517,618	0.88%	0.88%	04/13/21	04/20/26	1,833	1,755	-	519,953
CHANDLER	INTER AMER DEV BK	4581X0CZ9	239,170	1.75%	1.72%	03/23/18	09/14/22	1,636	441	-	254,695
CHANDLER	INTER AMER DEV BK	4581X0CZ9	493,825	1.75%	1.72%	09/26/17	09/14/22	1,814	441	-	509,390
CHANDLER	INTER AMER DEV BK	4581X0CW6	913,875	2.13%	2.10%	01/10/17	01/18/22	1,834	202	-	924,717
PFM	INTL BK M T N	459058JV6	324,327	0.13%	0.13%	04/13/21	04/20/23	737	659	-	324,240
PFM	INTL BK M T N	459058JM6	279,398	0.25%	0.25%	11/17/20	11/24/23	1,102	877	-	279,115
CHANDLER	INTL BK M T N	459058JL8	469,469	0.50%	0.51%	10/21/20	10/28/25	1,833	1,581	-	464,214
CHANDLER	ROYAL BANK OF MTN	78015K7C2	599,688	2.25%	2.15%	12/05/19	11/01/24	1,793	1,220	-	628,752
CHANDLER	TORONTO DOMINION MTN	89114QC82	572,153	3.25%	3.04%	03/26/19	03/11/24	1,812	985	-	604,861

TOTAL SUPRANATIONALS			5,312,375	1.58%	1.52%			1,568	901		5,420,566
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TOTAL PORTFOLIO			281,170,952	-	-	-	-	-	-	-	282,399,415
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IRREVOCABLE TRUST (PENSION / OPEB) *

US BANK MUTUAL FUND			26,560,435	4.81%	4.81%						32,177,057
TOTAL IRREVOCABLE TRUST (PENSION / OPEB)			26,560,435	4.81%	4.81%						32,177,057

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



PMIA/LAIF Performance Report as of 07/15/21



PMIA Average Monthly Effective Yields⁽¹⁾

Jun	0.262
May	0.315
Apr	0.339

Quarterly Performance Quarter Ended 06/30/21

LAIF Apportionment Rate ⁽²⁾ :	0.33
LAIF Earnings Ratio ⁽²⁾ :	0.00000897371743018
LAIF Fair Value Factor ⁽¹⁾ :	1.00008297
PMIA Daily ⁽¹⁾ :	0.22%
PMIA Quarter to Date ⁽¹⁾ :	0.30%
PMIA Average Life ⁽¹⁾ :	291

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 06/30/21 \$193.3 billion

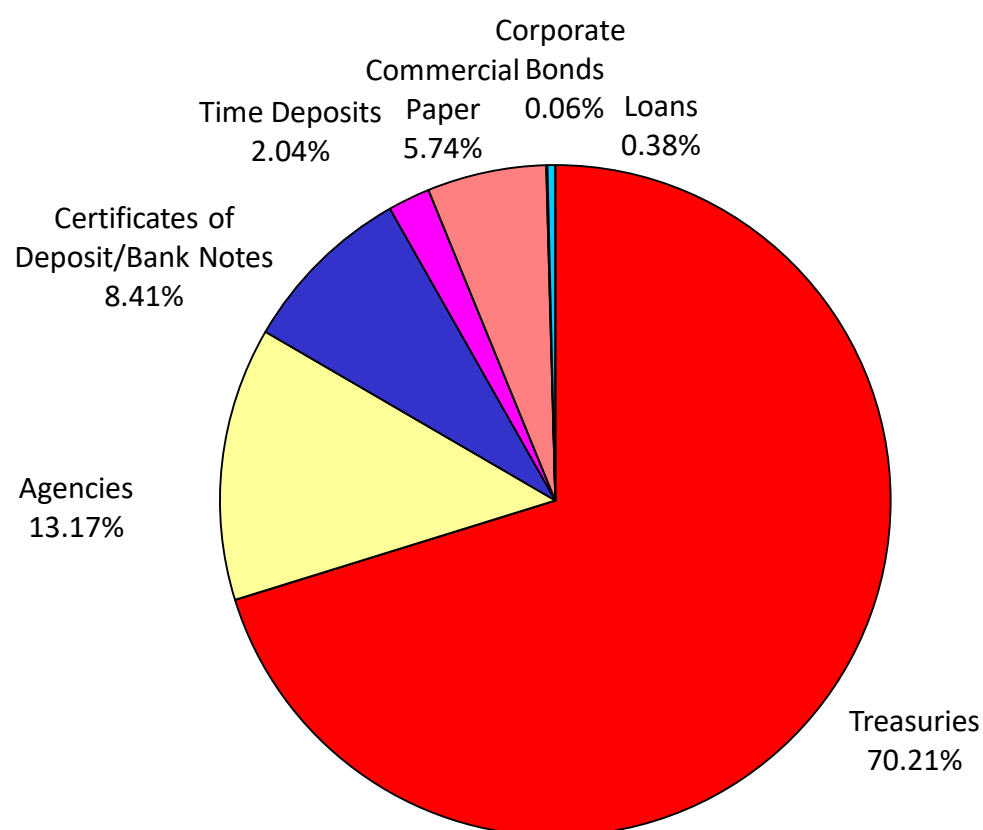


Chart does not include 0.01% of mortgages. Percentages may not total 100% due to rounding.

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 June 30, 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	Complies
Agencies	75% maximum; 25% max per issuer; 5 years max maturity	Complies
Municipal Securities	"A" or better by a NRSRO (except City's own bonds); 5% max issuer; 5 years max maturity	Complies
Banker's Acceptances	A1/P1 rated; 30% maximum; 5% max per issuer; 180 days max maturity	Complies
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	Complies
CDs-non-negotiable (including CDARs)	30% maximum (combined with NCDs); 5% max per issuer; 3 years max maturity	Complies
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	Complies
Time Deposits	5 years max maturity	Complies
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	Complies
Money Market Fund	Highest rating by two NRSROs; 20% maximum; 10% max per issuer	Complies
Asset Backed Securities	"AA" or better by a NRSRO; "A" or better for issuer debt by a NRSRO; 10% maximum; 5 years max maturity	Complies
Supranationals	"AA" or better by a NRSRO; 10% maximum; USD denominated senior unsecured unsubordinated obligations issued by: IBRD; IFC, IADB; 5 years max maturity	Complies
LAIF	\$65 million-max program limit	Complies
Repurchase Agreements/ Reverse Repurchase Agreement	Prohibited	Complies
Mortgage Backed Securities (MBS) & CMOs	Prohibited	Complies
Options and Futures contracts	Prohibited	Complies
Coal Industry	Prohibited	Complies
Wells Fargo issuer	Prohibited	Complies
Manufacturers of cigarettes, alcohol, or gambling products	Prohibits investment if: 51% of gross revenues from category activities	Complies
Maximum maturity	5 years	Complies

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

Portfolio Characteristics

As of June 30, 2021

City of Alameda

	6/30/2021		3/31/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.66	2.85	2.83
Average Modified Duration	2.59	2.59	2.57
Average Purchase Yield	n/a	1.58%	1.69%
Average Market Yield	0.41%	0.48%	0.46%
Average Quality**	NR	AA/Aa1	AA/Aa1
Total Market Value		51,030,052	50,925,391

*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.

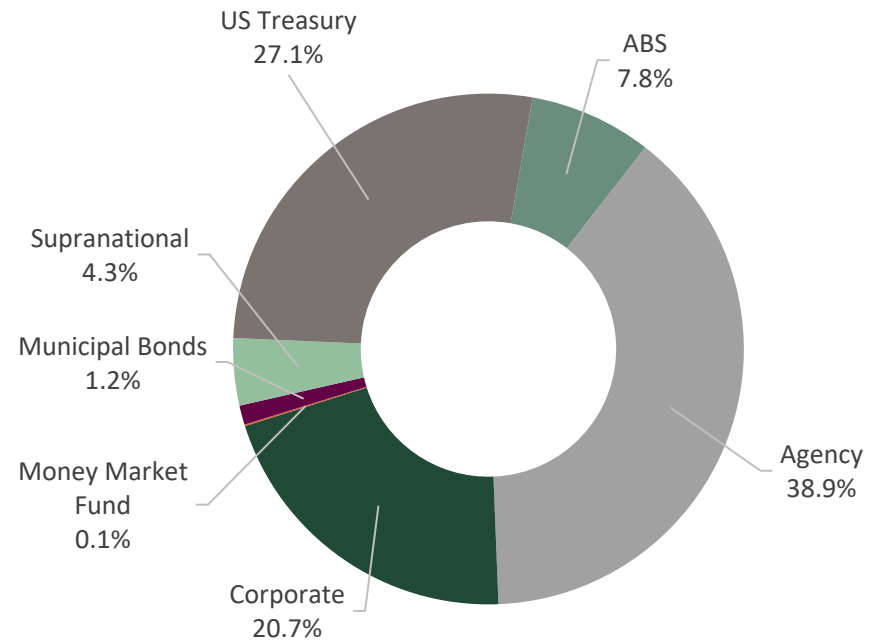
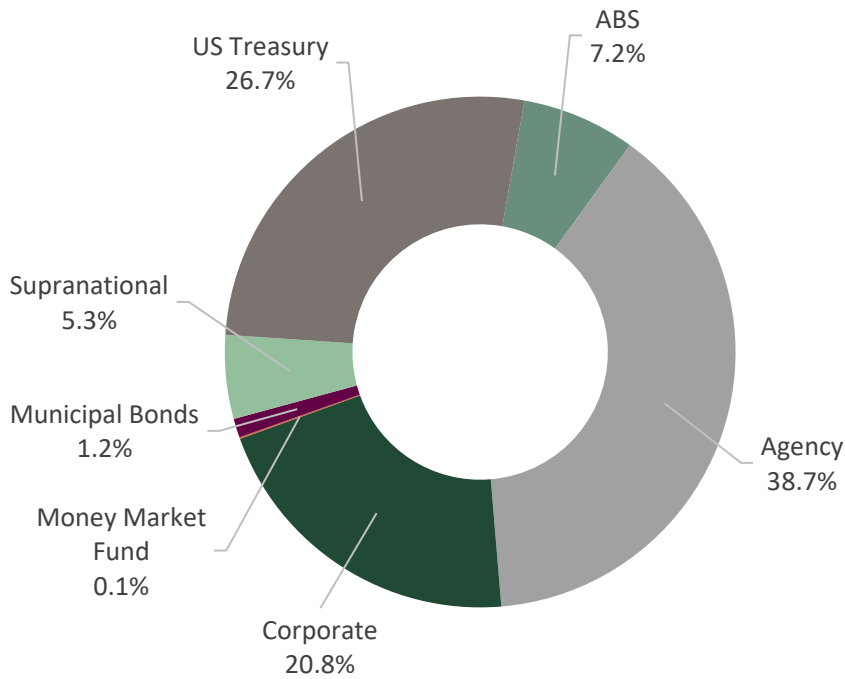
Sector Distribution

As of June 30, 2021

City of Alameda

June 30, 2021

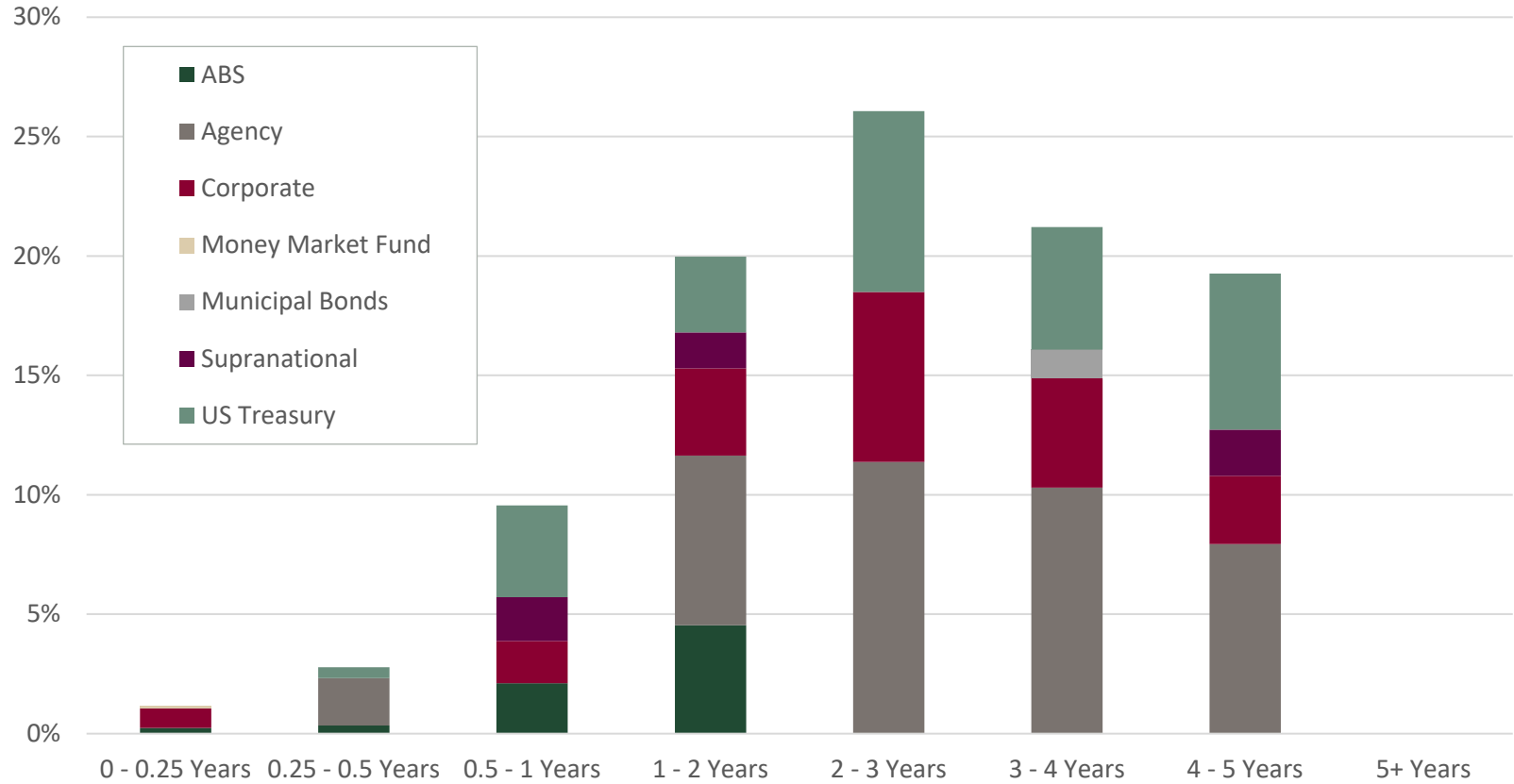
March 31, 2021



Duration Allocation

As of June 30, 2021

City of Alameda



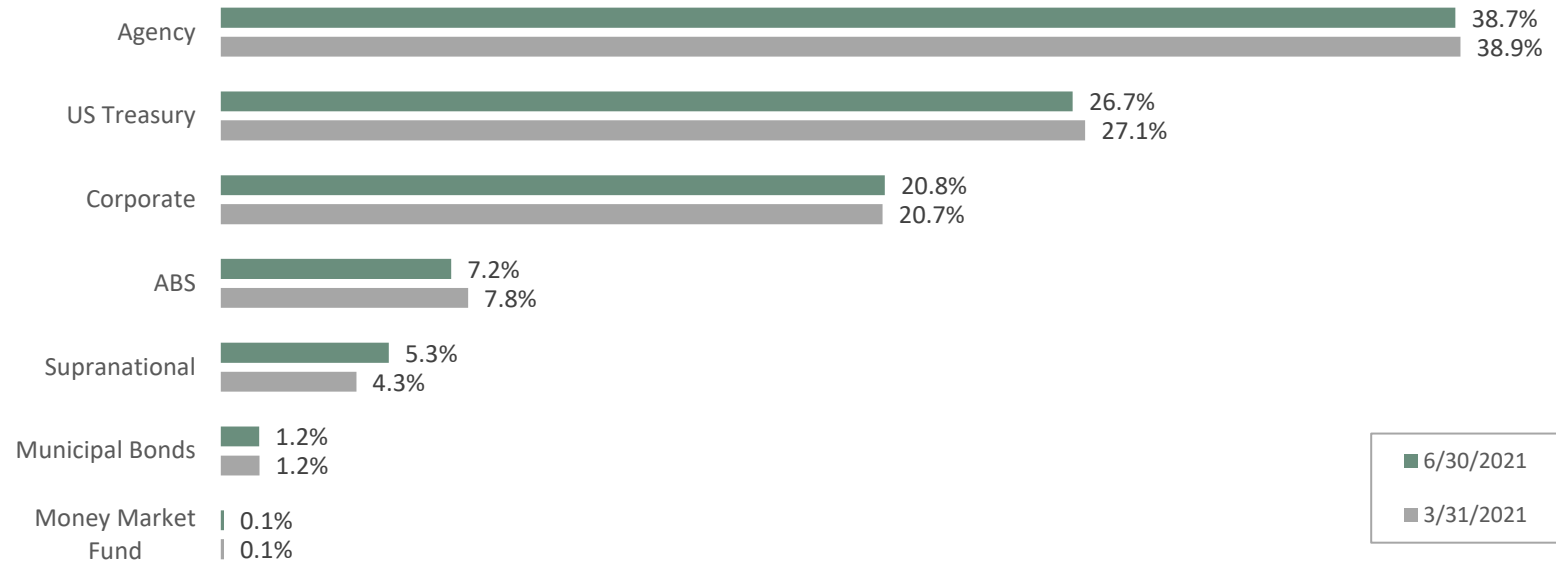
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
06/30/21	1.2%	2.8%	9.6%	20.0%	26.1%	21.2%	19.3%	0.0%

Portfolio Allocation & Duration Changes

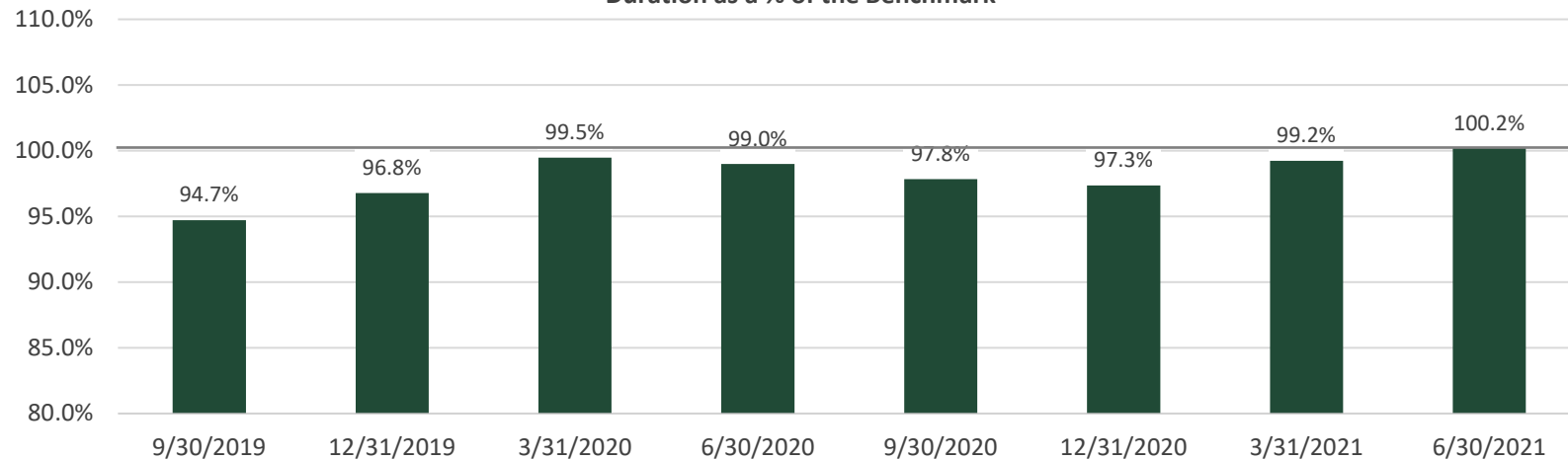
As of June 30, 2021

City of Alameda

Portfolio Allocation



Duration as a % of the Benchmark



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

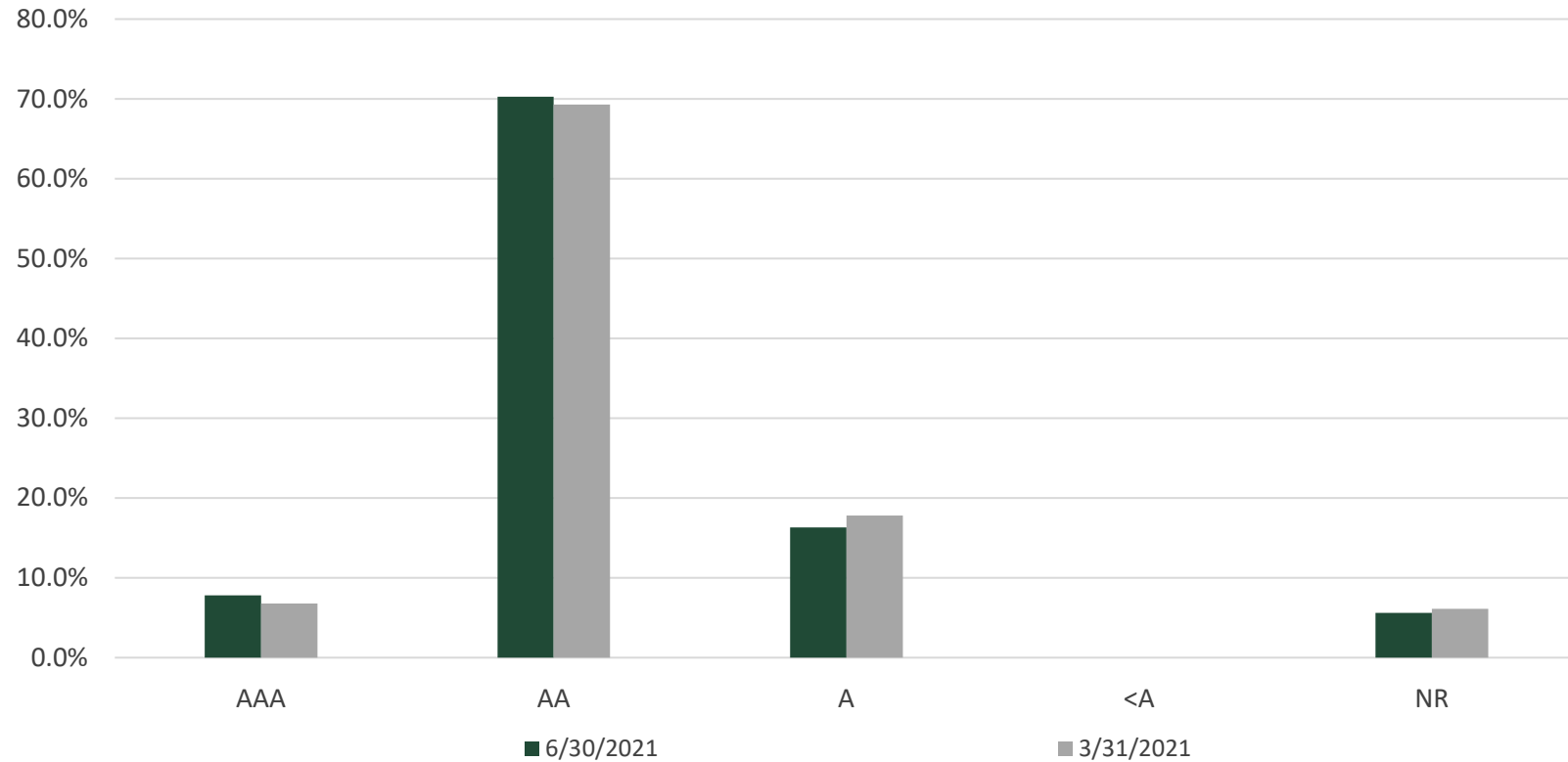
City of Alameda – Account #270

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	26.70%
Federal National Mortgage Association	Agency	16.64%
Federal Home Loan Mortgage Corp	Agency	11.04%
Federal Home Loan Bank	Agency	11.02%
Inter-American Dev Bank	Supranational	4.36%
JP Morgan Chase & Co	Corporate	1.89%
Honda ABS	ABS	1.86%
John Deere ABS	ABS	1.80%
Bank of America Corp	Corporate	1.74%
Amazon.com Inc	Corporate	1.55%
Toyota ABS	ABS	1.31%
Honda Motor Corporation	Corporate	1.31%
PNC Financial Services Group	Corporate	1.29%
US Bancorp	Corporate	1.27%
Bank of New York	Corporate	1.24%
Royal Bank of Canada	Corporate	1.24%
State of California	Municipal Bonds	1.21%
Paccar Financial	Corporate	1.21%
Verizon Owner Trust	ABS	1.20%
Toronto Dominion Holdings	Corporate	1.20%
Deere & Company	Corporate	1.16%
HSBC Holdings PLC	Corporate	1.15%
Toyota Motor Corp	Corporate	1.06%
Caterpillar Inc	Corporate	0.98%
Intl Bank Recon and Development	Supranational	0.91%
Apple Inc	Corporate	0.88%
Microsoft	Corporate	0.83%
Nissan ABS	ABS	0.73%
Charles Schwab Corp/The	Corporate	0.57%
Mercedes-Benz Auto Lease Trust	ABS	0.31%
United Health Group Inc	Corporate	0.26%
Fidelity Institutional Govt Money Market Fund	Money Market Fund	0.10%
TOTAL		100.00%

Quality Distribution

As of June 30, 2021

City of Alameda
June 30, 2021 vs. March 31, 2021



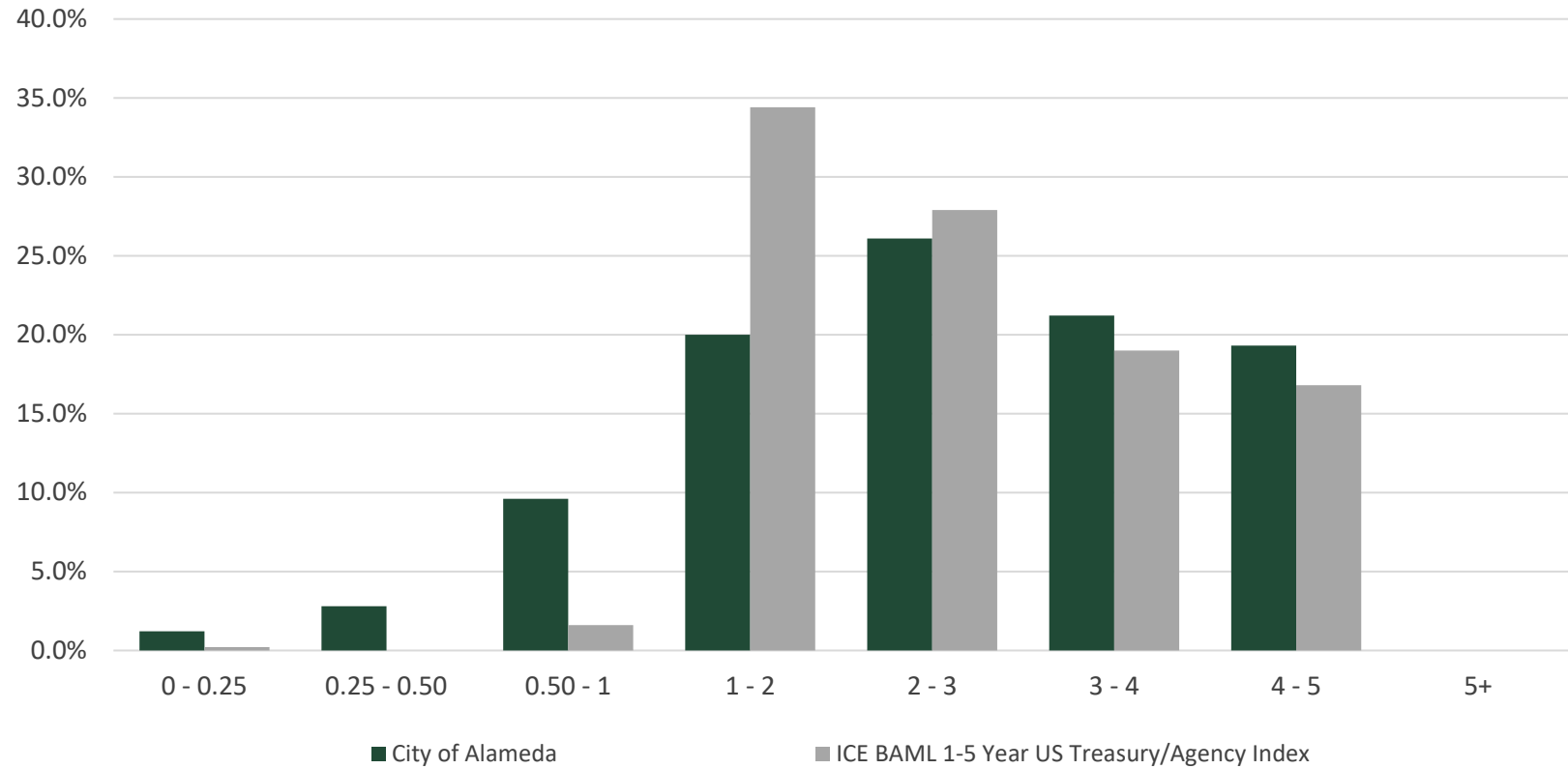
	AAA	AA	A	<A	NR
06/30/21	7.8%	70.3%	16.3%	0.0%	5.6%
03/31/21	6.8%	69.3%	17.8%	0.0%	6.1%

Source: S&P Ratings

Duration Distribution

As of June 30, 2021

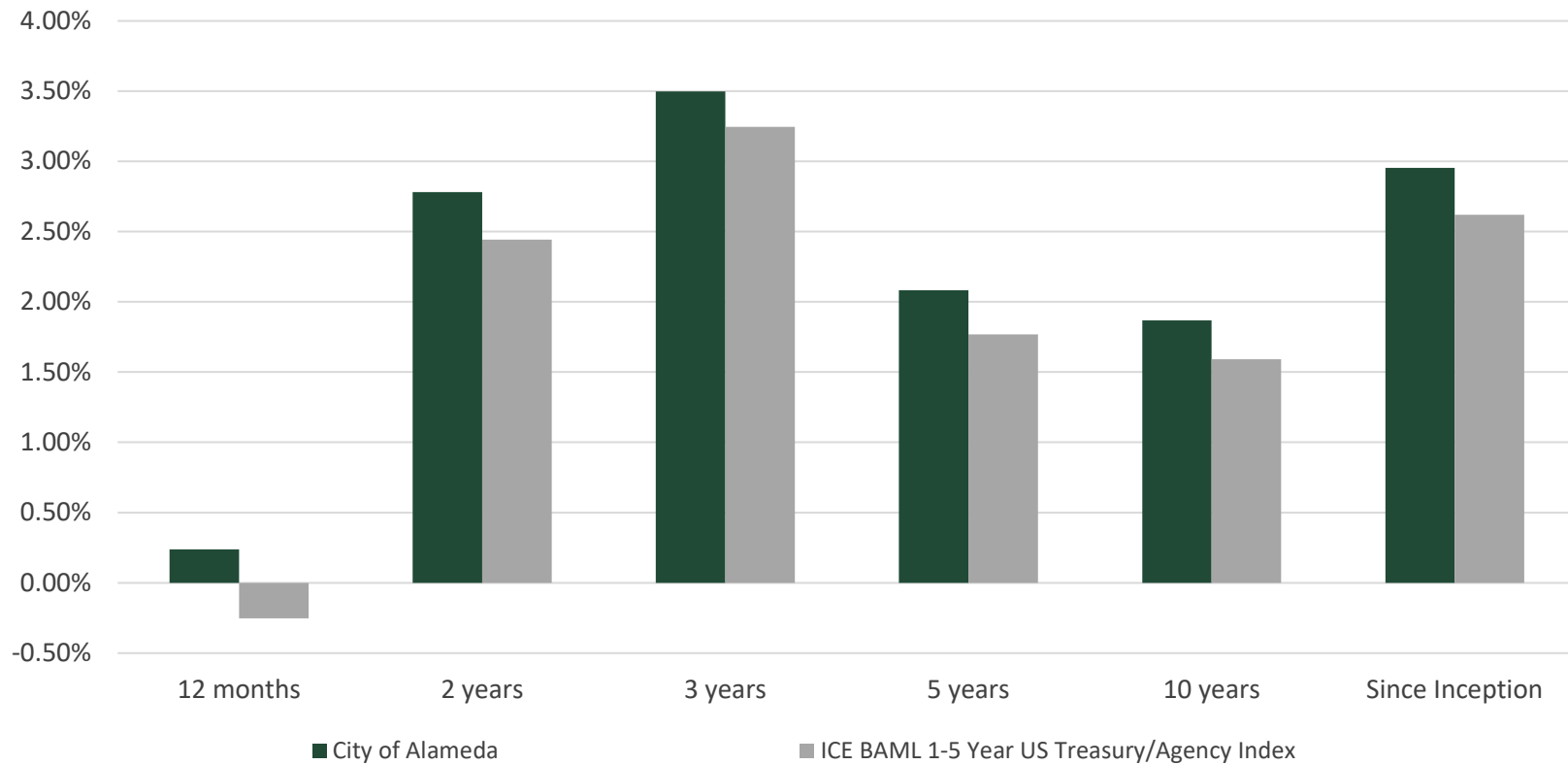
City of Alameda
Portfolio Compared to the Benchmark as of June 30, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	1.2%	2.8%	9.6%	20.0%	26.1%	21.2%	19.3%	0.0%
Benchmark*	0.2%	0.0%	1.6%	34.4%	27.9%	19.0%	16.8%	0.0%

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

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



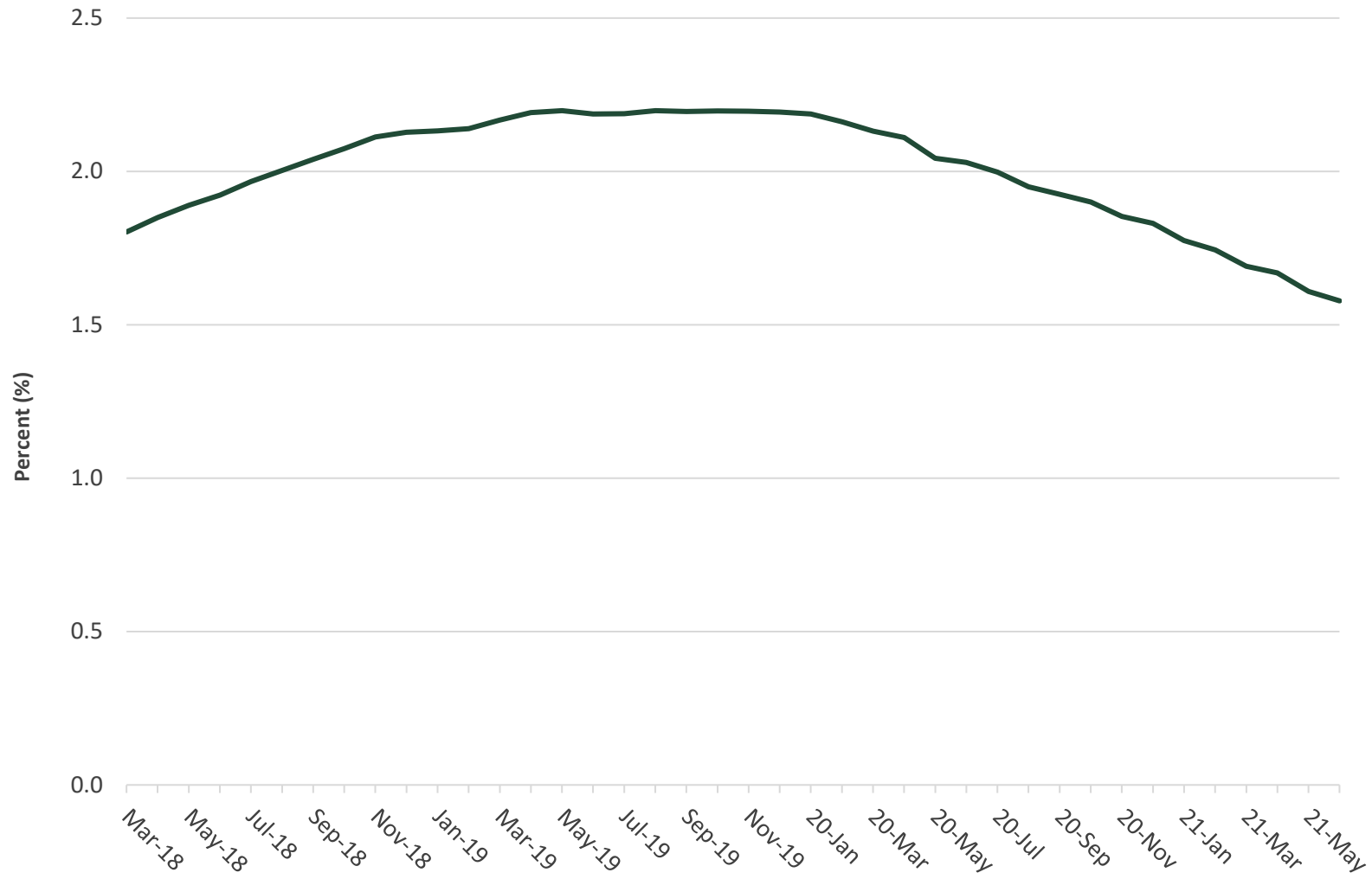
TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.21%	0.24%	2.78%	3.50%	2.08%	1.87%	2.95%
ICE BAML 1-5 Year US Treasury/Agency Index	0.11%	-0.25%	2.44%	3.25%	1.77%	1.59%	2.62%

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

Historical Average Purchase Yield

As of June 30, 2021

City of Alameda
Purchase Yield as of 6/30/2021 = 1.58%





Section 3 | Portfolio Holdings

Holdings Report

As of June 30, 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	65,583.67	08/21/2018 2.98%	65,574.67 65,581.09	100.52 0.30%	65,923.92 53.74	0.13% 342.83	Aaa / NR AAA	1.15 0.20
47788EAC2	John Deere Owner Trust 2018-B A3 3.080% Due 11/15/2022	53,886.29	07/18/2018 3.10%	53,882.20 53,884.99	100.51 0.14%	54,163.48 73.76	0.11% 278.49	Aaa / NR AAA	1.38 0.17
47789JAD8	John Deere Owner Trust 2019-A A3 2.910% Due 07/17/2023	169,367.65	06/24/2020 0.83%	173,820.16 171,708.07	101.15 0.18%	171,322.33 219.05	0.34% (385.74)	Aaa / NR AAA	2.05 0.42
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.780% Due 08/15/2023	327,333.14	08/20/2019 1.79%	327,330.43 327,332.07	100.92 0.23%	330,346.90 258.96	0.65% 3,014.83	Aaa / AAA NR	2.13 0.59
58769EAC2	Mercedes-Benz Auto Lease Trust 2020-B A3 0.400% Due 11/15/2023	160,000.00	09/15/2020 0.40%	159,991.89 159,994.59	100.18 0.25%	160,283.68 28.44	0.31% 289.09	NR / AAA AAA	2.38 1.16
477870AC3	John Deere Owner Trust 2019-B A3 2.210% Due 12/15/2023	126,435.75	07/16/2019 2.23%	126,408.91 126,420.75	101.30 0.09%	128,084.35 124.19	0.25% 1,663.60	Aaa / NR AAA	2.46 0.61
92348AAA3	Verizon Owner Trust 2019-C A1A 1.940% Due 04/22/2024	240,000.00	10/01/2019 1.95%	239,981.50 239,988.55	101.41 0.22%	243,390.00 142.27	0.48% 3,401.45	NR / AAA AAA	2.81 0.82
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	370,000.00	10/16/2019 1.94%	369,980.46 369,987.44	101.24 0.29%	374,601.69 317.38	0.73% 4,614.25	Aaa / AAA NR	3.04 0.76
43813DAC2	Honda Auto Receivables 2020-2 A3 0.820% Due 07/15/2024	160,000.00	05/18/2020 0.83%	159,987.41 159,990.75	100.64 0.27%	161,026.40 58.31	0.32% 1,035.65	Aaa / AAA NR	3.04 1.15
47789KAC7	John Deere Owner Trust 2020-A A3 1.100% Due 08/15/2024	260,000.00	03/04/2020 1.11%	259,984.11 259,988.79	100.77 0.34%	262,001.22 127.11	0.51% 2,012.43	Aaa / NR AAA	3.13 1.01
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	265,000.00	09/22/2020 0.38%	264,961.07 264,970.42	100.13 0.28%	265,340.79 35.41	0.52% 370.37	NR / AAA AAA	3.30 1.43
47787NAC3	John Deere Owner Trust 2020-B A3 0.510% Due 11/15/2024	120,000.00	07/14/2020 0.52%	119,981.71 119,986.66	100.25 0.29%	120,297.72 27.20	0.24% 311.06	Aaa / NR AAA	3.38 1.13
89236XAC0	Toyota Auto Receivables 2020-D A3 0.350% Due 01/15/2025	210,000.00	10/06/2020 0.36%	209,960.88 209,967.45	100.09 0.28%	210,190.68 32.67	0.41% 223.23	NR / AAA AAA	3.55 1.32
92290BAA9	Verizon Owner Trust 2020-B A 0.470% Due 02/20/2025	370,000.00	08/04/2020 0.48%	369,922.30 369,937.48	100.27 0.30%	370,994.93 53.14	0.73% 1,057.45	Aaa / NR AAA	3.65 1.58
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.270% Due 04/21/2025	125,000.00	02/17/2021 0.27%	124,997.71 124,997.97	99.93 0.32%	124,911.75 9.38	0.24% (86.22)	Aaa / NR AAA	3.81 1.49
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.260% Due 05/15/2025	460,000.00	02/02/2021 0.27%	459,914.62 459,925.42	99.91 0.32%	459,602.56 53.16	0.90% (322.86)	Aaa / NR AAA	3.88 1.58

Holdings Report

As of June 30, 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%	179,965.40 179,968.37	99.87 0.43%	179,766.90 28.80	0.35% (201.47)	Aaa / NR AAA	4.21 1.92
TOTAL ABS		3,662,606.50	1.00%	3,666,645.43 3,664,630.86	0.28%	3,682,249.30 1,642.97	7.22% 17,618.44	Aaa / AAA Aaa	3.10 1.12
Agency									
3130AF5B9	FHLB Note 3.000% Due 10/12/2021	1,000,000.00	11/29/2018 2.91%	1,002,520.00 1,000,247.91	100.83 0.08%	1,008,275.00 6,583.33	1.99% 8,027.09	Aaa / AA+ NR	0.28 0.28
3130A3KM5	FHLB Note 2.500% Due 12/09/2022	255,000.00	08/28/2018 2.83%	251,646.75 253,871.52	103.32 0.19%	263,471.61 389.58	0.52% 9,600.09	Aaa / AA+ NR	1.44 1.42
3135G0T94	FNMA Note 2.375% Due 01/19/2023	950,000.00	04/11/2018 2.71%	935,997.00 945,444.81	103.37 0.20%	982,027.35 10,153.13	1.94% 36,582.54	Aaa / AA+ AAA	1.56 1.52
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	945,000.00	05/05/2020 0.39%	944,603.10 944,755.61	100.25 0.24%	947,389.91 551.25	1.86% 2,634.30	Aaa / AA+ AAA	1.85 1.84
3135G04Q3	FNMA Note 0.250% Due 05/22/2023	475,000.00	05/20/2020 0.35%	473,570.25 474,099.06	99.99 0.26%	474,950.13 128.65	0.93% 851.07	Aaa / AA+ AAA	1.89 1.89
3137EAEN5	FHLMC Note 2.750% Due 06/19/2023	900,000.00	07/20/2018 2.86%	895,482.00 898,189.77	104.91 0.25%	944,160.30 825.00	1.85% 45,970.53	Aaa / AA+ AAA	1.97 1.93
3135G05G4	FNMA Note 0.250% Due 07/10/2023	775,000.00	07/08/2020 0.32%	773,333.75 773,875.47	99.99 0.26%	774,911.65 920.31	1.52% 1,036.18	Aaa / AA+ AAA	2.03 2.02
3137EAEV7	FHLMC Note 0.250% Due 08/24/2023	585,000.00	08/19/2020 0.28%	584,403.30 584,573.94	99.98 0.26%	584,861.36 515.94	1.15% 287.42	Aaa / AA+ AAA	2.15 2.14
313383YJ4	FHLB Note 3.375% Due 09/08/2023	550,000.00	10/29/2018 3.08%	557,221.50 553,254.36	106.58 0.35%	586,184.50 5,826.56	1.16% 32,930.14	Aaa / AA+ NR	2.19 2.11
3135G0U43	FNMA Note 2.875% Due 09/12/2023	905,000.00	09/12/2018 2.96%	901,289.50 903,366.48	105.69 0.28%	956,462.83 7,877.90	1.89% 53,096.35	Aaa / AA+ AAA	2.20 2.13
3130A0F70	FHLB Note 3.375% Due 12/08/2023	750,000.00	12/28/2018 2.77%	770,820.00 760,277.20	107.34 0.35%	805,083.00 1,617.19	1.58% 44,805.80	Aaa / AA+ AAA	2.44 2.36
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	950,000.00	04/29/2019 2.37%	950,066.50 950,036.77	105.49 0.32%	1,002,151.20 7,082.12	1.98% 52,114.43	Aaa / AA+ NR	2.69 2.60
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	1,000,000.00	Various 1.97%	1,042,678.20 1,025,388.88	106.99 0.49%	1,069,905.01 1,357.63	2.10% 44,516.13	Aaa / AA+ NR	2.96 2.85
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	800,000.00	09/13/2019 1.79%	841,432.00 826,576.45	107.44 0.53%	859,520.00 6,900.00	1.70% 32,943.55	Aaa / AA+ AAA	3.21 3.06
3135G0W66	FNMA Note 1.625% Due 10/15/2024	355,000.00	10/17/2019 1.66%	354,392.95 354,599.96	103.59 0.52%	367,745.21 1,217.85	0.72% 13,145.25	Aaa / AA+ AAA	3.30 3.20

Holdings Report

As of June 30, 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%	984,823.65 979,445.24	103.56 0.60%	999,380.06 7,579.27	1.97% 19,934.82	Aaa / AA+ AAA	3.53 3.40
3137EAEPO	FHLMC Note 1.500% Due 02/12/2025	1,090,000.00	02/13/2020 1.52%	1,089,160.70 1,089,392.02	103.21 0.60%	1,124,965.02 6,312.92	2.22% 35,573.00	Aaa / AA+ AAA	3.62 3.51
3135G03U5	FNMA Note 0.625% Due 04/22/2025	860,000.00	04/22/2020 0.67%	858,228.40 858,648.96	99.91 0.65%	859,248.36 1,030.21	1.69% 599.40	Aaa / AA+ AAA	3.81 3.76
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	1,025,000.00	Various 0.51%	1,024,483.60 1,024,651.41	99.41 0.65%	1,018,964.80 199.31	2.00% (5,686.61)	Aaa / AA+ AAA	3.97 3.92
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	1,025,000.00	Various 0.45%	1,021,407.50 1,022,015.45	98.63 0.72%	1,010,958.53 1,708.33	1.98% (11,056.92)	Aaa / AA+ AAA	4.06 4.01
3135G05X7	FNMA Note 0.375% Due 08/25/2025	1,025,000.00	Various 0.46%	1,020,994.25 1,021,618.26	98.56 0.73%	1,010,215.40 1,345.32	1.98% (11,402.86)	Aaa / AA+ AAA	4.16 4.10
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	1,025,000.00	Various 0.44%	1,021,962.75 1,022,380.65	98.47 0.74%	1,009,362.60 1,046.35	1.98% (13,018.05)	Aaa / AA+ AAA	4.24 4.18
3135G06G3	FNMA Note 0.500% Due 11/07/2025	1,025,000.00	Various 0.57%	1,021,725.50 1,022,139.29	98.91 0.75%	1,013,857.23 768.75	1.99% (8,282.06)	Aaa / AA+ AAA	4.36 4.29
TOTAL Agency		19,235,000.00	1.47%	19,322,243.15 19,288,849.47	0.46%	19,674,051.06 71,936.90	38.69% 385,201.59	Aaa / AA+ Aaa	2.88 2.81

Corporate									
594918BP8	Microsoft Callable Note Cont 7/8/2021 1.550% Due 08/08/2021	420,000.00	Various 1.57%	419,501.40 419,989.62	100.02 0.49%	420,098.70 2,585.91	0.83% 109.08	Aaa / AAA AAA	0.11 0.02
24422ETL3	John Deere Capital Corp Note 2.650% Due 01/06/2022	237,000.00	04/09/2018 3.12%	233,125.05 236,463.86	101.25 0.23%	239,961.79 3,053.02	0.48% 3,497.93	A2 / A A	0.52 0.51
69353RFE3	PNC Bank Callable Note Cont 6/28/2022 2.450% Due 07/28/2022	640,000.00	07/25/2017 2.45%	639,942.40 639,987.63	102.16 0.28%	653,796.48 6,664.00	1.29% 13,808.85	A2 / A A+	1.08 0.98
037833AK6	Apple Inc Note 2.400% Due 05/03/2023	430,000.00	11/28/2018 3.54%	410,129.70 421,744.29	103.75 0.36%	446,117.69 1,662.67	0.88% 24,373.40	Aa1 / AA+ NR	1.84 1.80
02665WCJ8	American Honda Finance Note 3.450% Due 07/14/2023	180,000.00	07/11/2018 3.49%	179,688.60 179,873.15	106.18 0.40%	191,120.58 2,880.75	0.38% 11,247.43	A3 / A- NR	2.04 1.96
69371RP59	Paccar Financial Corp Note 3.400% Due 08/09/2023	450,000.00	08/06/2018 3.41%	449,815.50 449,922.30	106.18 0.45%	477,788.85 6,035.00	0.95% 27,866.55	A1 / A+ NR	2.11 2.02
06406RAJ6	Bank of NY Mellon Corp Note 3.450% Due 08/11/2023	585,000.00	05/16/2019 2.79%	600,385.50 592,682.79	106.50 0.36%	623,053.08 7,848.75	1.24% 30,370.29	A1 / A AA-	2.12 2.03
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	440,000.00	10/03/2018 3.64%	439,639.20 439,835.80	107.11 0.48%	471,295.44 3,588.75	0.93% 31,459.64	A3 / A- NR	2.28 2.19

Holdings Report

As of June 30, 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
24422EVN6	John Deere Capital Corp Note 0.450% Due 01/17/2024	350,000.00	03/01/2021 0.47%	349,751.50 349,779.69	99.90 0.49%	349,640.90 511.88	0.69% (138.79)	A2 / A A	2.55 2.53
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	600,000.00	03/06/2019 2.99%	602,442.00 601,309.36	105.06 0.52%	630,367.20 6,863.33	1.25% 29,057.84	A2 / A- AA-	2.68 1.63
89114QCB2	Toronto Dominion Bank Note 3.250% Due 03/11/2024	565,000.00	03/26/2019 2.97%	572,152.90 568,888.65	107.07 0.60%	604,921.77 5,610.76	1.20% 36,033.12	Aa3 / A AA-	2.70 2.58
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.750% Due 03/18/2024	290,000.00	03/16/2021 0.77%	289,855.00 289,868.89	100.57 0.53%	291,660.83 622.29	0.57% 1,791.94	A2 / A A	2.72 2.60
404280BS7	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.950% Due 05/18/2024	550,000.00	08/28/2019 2.18%	577,962.00 567,072.56	106.22 0.62%	584,192.95 2,594.93	1.15% 17,120.39	A3 / A- A+	2.88 1.82
69371RQ25	Paccar Financial Corp Note 2.150% Due 08/15/2024	125,000.00	08/08/2019 2.20%	124,723.75 124,827.48	104.45 0.71%	130,560.75 1,015.28	0.26% 5,733.27	A1 / A+ NR	3.13 3.01
78015K7C2	Royal Bank of Canada Note 2.250% Due 11/01/2024	600,000.00	12/05/2019 2.26%	599,688.00 599,787.41	104.76 0.80%	628,572.00 2,250.00	1.24% 28,784.59	A2 / A AA	3.34 3.21
14913Q3B3	Caterpillar Finl Service Note 2.150% Due 11/08/2024	475,000.00	01/28/2020 1.91%	480,082.50 478,572.90	104.89 0.67%	498,218.95 1,503.51	0.98% 19,646.05	A2 / A A	3.36 3.24
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	615,000.00	01/16/2020 2.10%	613,690.05 614,067.91	104.44 0.75%	642,326.29 5,603.33	1.27% 28,258.38	A1 / AA- AA-	3.56 3.33
46647PCH7	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 06/01/2025	535,000.00	05/24/2021 0.74%	535,696.55 535,682.25	99.82 0.89%	534,015.60 367.37	1.05% (1,666.65)	A2 / A- AA-	3.92 2.88
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 06/23/2025	255,000.00	Various 0.87%	255,159.65 255,158.88	100.13 0.93%	255,321.30 54.91	0.50% 162.42	A2 / A- AA-	3.98 2.93
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	168,000.00	05/20/2021 1.11%	174,271.44 174,104.67	103.44 1.16%	173,780.54 670.73	0.34% (324.13)	A2 / A- AA-	4.81 3.65
023135BX3	Amazon.com Inc Callable Note Cont 4/12/2026 1.000% Due 05/12/2026	790,000.00	05/10/2021 1.09%	786,587.20 786,680.65	100.06 0.99%	790,454.25 1,075.28	1.55% 3,773.60	A1 / AA AA-	4.87 4.65
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	130,000.00	Various 1.08%	130,420.30 130,416.80	100.05 1.14%	130,066.96 174.42	0.26% (349.84)	A3 / A+ A	4.88 4.64
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	540,000.00	06/15/2021 1.13%	539,762.40 539,764.09	99.77 1.17%	538,783.92 219.38	1.06% (980.17)	A1 / A+ A+	4.97 4.81

Holdings Report

As of June 30, 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
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	250,000.00	06/17/2021 1.23%	250,865.00 250,860.26	100.26 1.25%	250,639.50 109.92	0.49% (220.76)	A2 / A- AA-	4.97 3.85
TOTAL Corporate		10,220,000.00	2.10%	10,255,337.59 10,247,341.89	0.66%	10,556,756.32 63,566.17	20.81% 309,414.43	A1 / A+ AA-	2.93 2.60
Money Market Fund									
316175603	Fidelity Institutional Government MMKT Fund #657	51,950.09	Various 0.01%	51,950.09 51,950.09	1.00 0.01%	51,950.09 0.00	0.10% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		51,950.09	0.01%	51,950.09	0.01%	51,950.09 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%	593,322.60 588,773.42	105.51 0.69%	611,934.80 3,480.00	1.21% 23,161.38	Aa2 / AA- AA	3.26 3.12
TOTAL Municipal Bonds		580,000.00	1.91%	593,322.60 588,773.42	0.69%	611,934.80 3,480.00	1.21% 23,161.38	Aa2 / AA- AA	3.26 3.12
Supranational									
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	915,000.00	01/10/2017 2.15%	913,874.55 914,876.11	101.06 0.19%	924,731.94 8,803.70	1.83% 9,855.83	Aaa / NR AAA	0.55 0.54
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	750,000.00	Various 2.27%	732,995.00 745,580.70	101.88 0.19%	764,125.50 3,901.04	1.51% 18,544.80	Aaa / AAA AAA	1.21 1.19
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	470,000.00	10/21/2020 0.52%	469,468.90 469,540.45	98.81 0.78%	464,404.65 411.25	0.91% (5,135.80)	Aaa / AAA AAA	4.33 4.27
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	520,000.00	04/13/2021 0.97%	517,618.40 517,712.31	100.04 0.87%	520,187.72 897.36	1.02% 2,475.41	Aaa / AAA AAA	4.81 4.69
TOTAL Supranational		2,655,000.00	1.66%	2,633,956.85 2,647,709.57	0.42%	2,673,449.81 14,013.35	5.27% 25,740.24	Aaa / AAA Aaa	2.22 2.18
US Treasury									
912828F96	US Treasury Note 2.000% Due 10/31/2021	225,000.00	01/27/2017 1.94%	225,589.62 225,041.46	100.64 0.07%	226,450.35 758.15	0.45% 1,408.89	Aaa / AA+ AAA	0.34 0.33
912828J43	US Treasury Note 1.750% Due 02/28/2022	975,000.00	03/13/2017 2.14%	957,369.47 972,644.07	101.11 0.09%	985,816.65 5,702.96	1.94% 13,172.58	Aaa / AA+ AAA	0.67 0.66

Holdings Report

As of June 30, 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
912828XG0	US Treasury Note 2.125% Due 06/30/2022	950,000.00	08/15/2017 1.82%	963,473.89 952,758.43	102.02 0.11%	969,148.20 54.86	1.90% 16,389.77	Aaa / AA+ AAA	1.00 0.99
912828L57	US Treasury Note 1.750% Due 09/30/2022	625,000.00	10/17/2017 1.99%	618,066.41 623,251.26	102.01 0.14%	637,573.13 2,749.32	1.25% 14,321.87	Aaa / AA+ AAA	1.25 1.24
912828N30	US Treasury Note 2.125% Due 12/31/2022	950,000.00	01/25/2018 2.46%	935,230.47 945,503.50	102.91 0.18%	977,683.95 54.86	1.92% 32,180.45	Aaa / AA+ AAA	1.50 1.48
912828V23	US Treasury Note 2.250% Due 12/31/2023	450,000.00	06/26/2019 1.78%	459,035.16 455,005.52	104.71 0.35%	471,216.60 27.51	0.92% 16,211.08	Aaa / AA+ AAA	2.50 2.44
912828B66	US Treasury Note 2.750% Due 02/15/2024	900,000.00	04/29/2019 2.31%	917,789.06 909,737.28	106.20 0.38%	955,757.70 9,298.34	1.89% 46,020.42	Aaa / AA+ AAA	2.63 2.53
91282CBR1	US Treasury Note 0.250% Due 03/15/2024	650,000.00	03/30/2021 0.33%	648,425.78 648,559.88	99.60 0.40%	647,410.40 476.90	1.27% (1,149.48)	Aaa / AA+ AAA	2.71 2.69
912828X70	US Treasury Note 2.000% Due 04/30/2024	800,000.00	06/10/2019 1.92%	802,812.50 801,629.20	104.45 0.42%	835,593.60 2,695.65	1.64% 33,964.40	Aaa / AA+ AAA	2.84 2.76
912828XX3	US Treasury Note 2.000% Due 06/30/2024	900,000.00	12/12/2019 1.74%	910,300.78 906,790.70	104.59 0.46%	941,273.10 48.91	1.84% 34,482.40	Aaa / AA+ AAA	3.00 2.92
912828D56	US Treasury Note 2.375% Due 08/15/2024	700,000.00	08/29/2019 1.45%	731,035.16 719,542.56	105.88 0.48%	741,179.60 6,245.86	1.46% 21,637.04	Aaa / AA+ AAA	3.13 3.00
9128283D0	US Treasury Note 2.250% Due 10/31/2024	900,000.00	11/07/2019 1.77%	920,355.47 913,630.00	105.68 0.53%	951,152.40 3,411.68	1.87% 37,522.40	Aaa / AA+ AAA	3.34 3.21
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	900,000.00	03/18/2020 0.81%	913,886.72 910,282.47	101.85 0.61%	916,664.40 3,384.17	1.80% 6,381.93	Aaa / AA+ AAA	3.67 3.58
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,200,000.00	Various 0.55%	1,183,773.44 1,184,853.39	97.93 0.75%	1,175,109.60 754.10	2.30% (9,743.79)	Aaa / AA+ AAA	4.25 4.21
91282CAT8	US Treasury Note 0.250% Due 10/31/2025	1,100,000.00	Various 0.50%	1,086,968.75 1,088,140.40	97.81 0.76%	1,075,894.60 463.32	2.11% (12,245.80)	Aaa / AA+ AAA	4.34 4.29
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	1,100,000.00	03/26/2021 0.77%	1,080,277.34 1,081,363.42	98.24 0.78%	1,080,621.30 349.39	2.12% (742.12)	Aaa / AA+ AAA	4.42 4.37
TOTAL US Treasury		13,325,000.00	1.46%	13,354,390.02 13,338,733.54	0.44%	13,588,545.58 36,475.98	26.70% 249,812.04	Aaa / AA+ Aaa	2.79 2.73
TOTAL PORTFOLIO		49,729,556.59	1.58%	49,877,845.73 49,827,988.84	0.48%	50,838,936.96 191,115.37	100.00% 1,010,948.12	Aa1 / AA Aaa	2.85 2.59
TOTAL MARKET VALUE PLUS ACCRUALS						51,030,052.33			



Section 4 | Transactions

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/20/2021	4581X0DV7	520,000.00	Inter-American Dev Bank Note 0.875% Due: 04/20/2026	99.542	0.97%	517,618.40	0.00	517,618.40	0.00
Purchase	04/30/2021	91282CAM3	200,000.00	US Treasury Note 0.25% Due: 09/30/2025	97.844	0.75%	195,687.50	40.98	195,728.48	0.00
Purchase	05/12/2021	023135BX3	790,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due: 05/12/2026	99.568	1.09%	786,587.20	0.00	786,587.20	0.00
Purchase	05/24/2021	46647PBK1	168,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due: 04/22/2026	103.733	1.11%	174,271.44	311.06	174,582.50	0.00
Purchase	06/01/2021	46647PCH7	105,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.000	0.77%	105,000.00	0.00	105,000.00	0.00
Purchase	06/01/2021	46647PCH7	285,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.163	0.73%	285,464.55	0.00	285,464.55	0.00
Purchase	06/01/2021	46647PCH7	145,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.160	0.73%	145,232.00	0.00	145,232.00	0.00
Purchase	06/16/2021	91324PEC2	85,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	100.333	1.08%	85,283.05	73.31	85,356.36	0.00
Purchase	06/17/2021	91324PEC2	45,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	100.305	1.08%	45,137.25	40.25	45,177.50	0.00
Purchase	06/18/2021	89236TJK2	540,000.00	Toyota Motor Credit Corp Note 1.125% Due: 06/18/2026	99.956	1.13%	539,762.40	0.00	539,762.40	0.00
Purchase	06/21/2021	06051GJD2	250,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due: 06/19/2026	100.346	1.23%	250,865.00	18.32	250,883.32	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	06/23/2021	46647PCK0	100,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	100.000	0.89%	100,000.00	0.00	100,000.00	0.00
Purchase	06/24/2021	46647PCK0	155,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	100.103	0.86%	155,159.65	4.17	155,163.82	0.00
Subtotal			3,388,000.00				3,386,068.44	488.09	3,386,556.53	0.00
TOTAL ACQUISITIONS			3,388,000.00				3,386,068.44	488.09	3,386,556.53	0.00
DISPOSITIONS										
Sale	04/15/2021	68389XBK0	160,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	100.542	2.40%	160,867.20	253.33	161,120.53	1,180.76
Sale	04/15/2021	68389XBK0	420,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	100.544	2.40%	422,284.80	665.00	422,949.80	3,107.90
Sale	05/12/2021	912828F96	75,000.00	US Treasury Note 2% Due: 10/31/2021	100.926	1.94%	75,694.34	48.91	75,743.25	674.86
Sale	05/27/2021	48128BAB7	300,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	101.710	3.19%	305,130.00	3,269.20	308,399.20	6,093.39
Sale	06/16/2021	912828F96	190,000.00	US Treasury Note 2% Due: 10/31/2021	100.738	1.94%	191,402.73	485.33	191,888.06	1,363.41
Sale	06/18/2021	89236TDP7	545,000.00	Toyota Motor Credit Corp Note 2.6% Due: 01/11/2022	101.352	3.19%	552,368.40	6,179.69	558,548.09	9,120.41
Sale	06/21/2021	912828F96	30,000.00	US Treasury Note 2% Due: 10/31/2021	100.723	1.94%	30,216.80	84.78	30,301.58	210.82
Sale	06/23/2021	48128BAB7	200,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	101.454	3.19%	202,908.00	2,608.76	205,516.76	3,521.26

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	06/23/2021	912828F96	30,000.00	US Treasury Note 2% Due: 10/31/2021	100.715	1.94%	30,214.45	88.04	30,302.49	208.56
Subtotal			1,950,000.00				1,971,086.72	13,683.04	1,984,769.76	25,481.37
Maturity	05/11/2021	369550BE7	630,000.00	General Dynamics Corp Note 3% Due: 05/11/2021	100.000		630,000.00	0.00	630,000.00	0.00
Maturity	05/19/2021	857477AV5	315,000.00	State Street Bank Note 1.95% Due: 05/19/2021	100.000		315,000.00	0.00	315,000.00	0.00
Subtotal			945,000.00				945,000.00	0.00	945,000.00	0.00
TOTAL DISPOSITIONS			2,895,000.00				2,916,086.72	13,683.04	2,929,769.76	25,481.37

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/01/2021	316175603	6,960.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,960.00	0.00	6,960.00	0.00
Purchase	04/01/2021	316175603	5.15	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5.15	0.00	5.15	0.00
Purchase	04/10/2021	316175603	7,975.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	7,975.00	0.00	7,975.00	0.00
Purchase	04/12/2021	316175603	15,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	15,000.00	0.00	15,000.00	0.00
Purchase	04/15/2021	316175603	584,070.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	584,070.33	0.00	584,070.33	0.00
Purchase	04/15/2021	316175603	2,884.38	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,884.38	0.00	2,884.38	0.00
Purchase	04/15/2021	316175603	99.67	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	99.67	0.00	99.67	0.00
Purchase	04/15/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00
Purchase	04/15/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00
Purchase	04/15/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	04/15/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	04/15/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	04/15/2021	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	04/15/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00
Purchase	04/15/2021	316175603	16,563.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	16,563.00	0.00	16,563.00	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	04/15/2021	316175603	27,640.11	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	27,640.11	0.00	27,640.11	0.00
Purchase	04/15/2021	316175603	22,523.62	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	22,523.62	0.00	22,523.62	0.00
Purchase	04/19/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	04/20/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	04/20/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	04/20/2021	4581X0DV7	520,000.00	Inter-American Dev Bank Note 0.875% Due: 04/20/2026	99.542	0.97%	517,618.40	0.00	517,618.40	0.00
Purchase	04/21/2021	316175603	28.13	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	28.13	0.00	28.13	0.00
Purchase	04/21/2021	316175603	21,078.24	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	21,078.24	0.00	21,078.24	0.00
Purchase	04/22/2021	316175603	2,687.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,687.50	0.00	2,687.50	0.00
Purchase	04/26/2021	316175603	63.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	63.00	0.00	63.00	0.00
Purchase	04/28/2021	316175603	1,175.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1,175.00	0.00	1,175.00	0.00
Purchase	04/30/2021	316175603	25,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	25,000.00	0.00	25,000.00	0.00
Purchase	04/30/2021	91282CAM3	200,000.00	US Treasury Note 0.25% Due: 09/30/2025	97.844	0.75%	195,687.50	40.98	195,728.48	0.00
Purchase	05/01/2021	316175603	6,750.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	6,750.00	0.00	6,750.00	0.00
Purchase	05/03/2021	316175603	5,160.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,160.00	0.00	5,160.00	0.00
Purchase	05/03/2021	316175603	1.93	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1.93	0.00	1.93	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/05/2021	316175603	1,771.88	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	1,771.88	0.00	1,771.88	0.00
Purchase	05/07/2021	316175603	2,491.32	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,491.32	0.00	2,491.32	0.00
Purchase	05/08/2021	316175603	5,106.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	5,106.25	0.00	5,106.25	0.00
Purchase	05/11/2021	316175603	630,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	630,000.00	0.00	630,000.00	0.00
Purchase	05/11/2021	316175603	9,450.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	9,450.00	0.00	9,450.00	0.00
Purchase	05/12/2021	023135BX3	790,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due: 05/12/2026	99.568	1.09%	786,587.20	0.00	786,587.20	0.00
Purchase	05/12/2021	316175603	75,743.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	75,743.25	0.00	75,743.25	0.00
Purchase	05/17/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	05/17/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	05/17/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	05/17/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00
Purchase	05/17/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00
Purchase	05/17/2021	316175603	99.67	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	99.67	0.00	99.67	0.00
Purchase	05/17/2021	316175603	519.17	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	519.17	0.00	519.17	0.00
Purchase	05/17/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/17/2021	316175603	17,605.60	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	17,605.60	0.00	17,605.60	0.00
Purchase	05/17/2021	316175603	31,568.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	31,568.00	0.00	31,568.00	0.00
Purchase	05/17/2021	316175603	27,424.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	27,424.71	0.00	27,424.71	0.00
Purchase	05/18/2021	316175603	10,862.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	10,862.50	0.00	10,862.50	0.00
Purchase	05/18/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	05/19/2021	316175603	315,000.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	315,000.00	0.00	315,000.00	0.00
Purchase	05/19/2021	316175603	3,071.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,071.25	0.00	3,071.25	0.00
Purchase	05/20/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	05/20/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	05/21/2021	316175603	28.13	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	28.13	0.00	28.13	0.00
Purchase	05/21/2021	316175603	17,753.13	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	17,753.13	0.00	17,753.13	0.00
Purchase	05/22/2021	316175603	593.75	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	593.75	0.00	593.75	0.00
Purchase	05/24/2021	316175603	54.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	54.00	0.00	54.00	0.00
Purchase	05/24/2021	46647PBK1	168,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due: 04/22/2026	103.733	1.11%	174,271.44	311.06	174,582.50	0.00
Purchase	05/27/2021	316175603	308,399.20	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	308,399.20	0.00	308,399.20	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/31/2021	316175603	2,062.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,062.50	0.00	2,062.50	0.00
Purchase	06/01/2021	316175603	2.16	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2.16	0.00	2.16	0.00
Purchase	06/01/2021	46647PCH7	105,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.000	0.77%	105,000.00	0.00	105,000.00	0.00
Purchase	06/01/2021	46647PCH7	285,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.163	0.73%	285,464.55	0.00	285,464.55	0.00
Purchase	06/01/2021	46647PCH7	145,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	100.160	0.73%	145,232.00	0.00	145,232.00	0.00
Purchase	06/08/2021	316175603	12,656.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	12,656.25	0.00	12,656.25	0.00
Purchase	06/09/2021	316175603	3,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	3,187.50	0.00	3,187.50	0.00
Purchase	06/14/2021	316175603	14,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	14,375.00	0.00	14,375.00	0.00
Purchase	06/15/2021	316175603	51.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	51.00	0.00	51.00	0.00
Purchase	06/15/2021	316175603	54.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	54.00	0.00	54.00	0.00
Purchase	06/15/2021	316175603	238.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	238.33	0.00	238.33	0.00
Purchase	06/15/2021	316175603	53.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	53.33	0.00	53.33	0.00
Purchase	06/15/2021	316175603	109.33	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	109.33	0.00	109.33	0.00
Purchase	06/15/2021	316175603	99.67	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	99.67	0.00	99.67	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	06/15/2021	316175603	61.25	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	61.25	0.00	61.25	0.00
Purchase	06/15/2021	316175603	595.08	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	595.08	0.00	595.08	0.00
Purchase	06/15/2021	316175603	23,186.03	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	23,186.03	0.00	23,186.03	0.00
Purchase	06/15/2021	316175603	8,503.05	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	8,503.05	0.00	8,503.05	0.00
Purchase	06/15/2021	316175603	14,145.47	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	14,145.47	0.00	14,145.47	0.00
Purchase	06/15/2021	316175603	17,590.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	17,590.92	0.00	17,590.92	0.00
Purchase	06/16/2021	316175603	191,888.06	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	191,888.06	0.00	191,888.06	0.00
Purchase	06/16/2021	91324PEC2	85,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	100.333	1.08%	85,283.05	73.31	85,356.36	0.00
Purchase	06/17/2021	316175603	2,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	2,562.50	0.00	2,562.50	0.00
Purchase	06/17/2021	91324PEC2	45,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	100.305	1.08%	45,137.25	40.25	45,177.50	0.00
Purchase	06/18/2021	316175603	558,548.09	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	558,548.09	0.00	558,548.09	0.00
Purchase	06/18/2021	316175603	81.71	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	81.71	0.00	81.71	0.00
Purchase	06/18/2021	89236TJK2	540,000.00	Toyota Motor Credit Corp Note 1.125% Due: 06/18/2026	99.956	1.13%	539,762.40	0.00	539,762.40	0.00
Purchase	06/19/2021	316175603	12,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	12,375.00	0.00	12,375.00	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	06/21/2021	06051GJD2	250,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due: 06/19/2026	100.346	1.23%	250,865.00	18.32	250,883.32	0.00
Purchase	06/21/2021	316175603	30,301.58	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	30,301.58	0.00	30,301.58	0.00
Purchase	06/21/2021	316175603	28.13	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	28.13	0.00	28.13	0.00
Purchase	06/21/2021	316175603	144.92	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	144.92	0.00	144.92	0.00
Purchase	06/21/2021	316175603	388.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	388.00	0.00	388.00	0.00
Purchase	06/21/2021	316175603	16,548.31	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	16,548.31	0.00	16,548.31	0.00
Purchase	06/23/2021	316175603	105,516.76	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	105,516.76	0.00	105,516.76	0.00
Purchase	06/23/2021	316175603	30,302.49	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	30,302.49	0.00	30,302.49	0.00
Purchase	06/23/2021	46647PCK0	100,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	100.000	0.89%	100,000.00	0.00	100,000.00	0.00
Purchase	06/24/2021	46647PCK0	155,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	100.103	0.86%	155,159.65	4.17	155,163.82	0.00
Purchase	06/30/2021	316175603	34,250.00	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	34,250.00	0.00	34,250.00	0.00
Subtotal			6,675,078.36				6,673,146.80	488.09	6,673,634.89	0.00
Short Sale	05/12/2021	316175603	-786,587.20	Fidelity Institutional Government MMKT Fund #657	1.000		-786,587.20	0.00	-786,587.20	0.00
Short Sale	06/01/2021	316175603	-535,696.55	Fidelity Institutional Government MMKT Fund #657	1.000		-535,696.55	0.00	-535,696.55	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Short Sale	06/16/2021	316175603	-85,356.36	Fidelity Institutional Government MMKT Fund #657	1.000		-85,356.36	0.00	-85,356.36	0.00
Short Sale	06/18/2021	316175603	-539,762.40	Fidelity Institutional Government MMKT Fund #657	1.000		-539,762.40	0.00	-539,762.40	0.00
Short Sale	06/21/2021	316175603	-250,883.32	Fidelity Institutional Government MMKT Fund #657	1.000		-250,883.32	0.00	-250,883.32	0.00
Subtotal			-2,198,285.83				-2,198,285.83	0.00	-2,198,285.83	0.00
TOTAL ACQUISITIONS			4,476,792.53				4,474,860.97	488.09	4,475,349.06	0.00
DISPOSITIONS										
Closing Purchase	05/12/2021	316175603	-786,587.20	Fidelity Institutional Government MMKT Fund #657	1.000		-786,587.20	0.00	-786,587.20	0.00
Closing Purchase	06/01/2021	316175603	-535,696.55	Fidelity Institutional Government MMKT Fund #657	1.000		-535,696.55	0.00	-535,696.55	0.00
Closing Purchase	06/16/2021	316175603	-85,356.36	Fidelity Institutional Government MMKT Fund #657	1.000		-85,356.36	0.00	-85,356.36	0.00
Closing Purchase	06/18/2021	316175603	-539,762.40	Fidelity Institutional Government MMKT Fund #657	1.000		-539,762.40	0.00	-539,762.40	0.00
Closing Purchase	06/21/2021	316175603	-250,883.32	Fidelity Institutional Government MMKT Fund #657	1.000		-250,883.32	0.00	-250,883.32	0.00
Subtotal			-2,198,285.83				-2,198,285.83	0.00	-2,198,285.83	0.00
Sale	04/15/2021	68389XBK0	160,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	100.542	2.40%	160,867.20	253.33	161,120.53	1,180.76
Sale	04/15/2021	68389XBK0	420,000.00	Oracle Corp Callable Note Cont 8/15/2021 1.9% Due: 09/15/2021	100.544	2.40%	422,284.80	665.00	422,949.80	3,107.90
Sale	04/20/2021	316175603	517,618.40	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	517,618.40	0.00	517,618.40	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	04/30/2021	316175603	195,728.48	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	195,728.48	0.00	195,728.48	0.00
Sale	05/12/2021	316175603	786,587.20	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	786,587.20	0.00	786,587.20	0.00
Sale	05/12/2021	912828F96	75,000.00	US Treasury Note 2% Due: 10/31/2021	100.926	1.94%	75,694.34	48.91	75,743.25	674.86
Sale	05/24/2021	316175603	174,582.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	174,582.50	0.00	174,582.50	0.00
Sale	05/27/2021	48128BAB7	300,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	101.710	3.19%	305,130.00	3,269.20	308,399.20	6,093.39
Sale	06/01/2021	316175603	535,696.55	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	535,696.55	0.00	535,696.55	0.00
Sale	06/16/2021	316175603	85,356.36	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	85,356.36	0.00	85,356.36	0.00
Sale	06/16/2021	912828F96	190,000.00	US Treasury Note 2% Due: 10/31/2021	100.738	1.94%	191,402.73	485.33	191,888.06	1,363.41
Sale	06/17/2021	316175603	45,177.50	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	45,177.50	0.00	45,177.50	0.00
Sale	06/18/2021	316175603	539,762.40	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	539,762.40	0.00	539,762.40	0.00
Sale	06/18/2021	89236TDP7	545,000.00	Toyota Motor Credit Corp Note 2.6% Due: 01/11/2022	101.352	3.19%	552,368.40	6,179.69	558,548.09	9,120.41
Sale	06/21/2021	316175603	250,883.32	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	250,883.32	0.00	250,883.32	0.00
Sale	06/21/2021	912828F96	30,000.00	US Treasury Note 2% Due: 10/31/2021	100.723	1.94%	30,216.80	84.78	30,301.58	210.82
Sale	06/23/2021	48128BAB7	200,000.00	JP Morgan Chase & Co Callable Note 1X 1/15/2022 2.972% Due: 01/15/2023	101.454	3.19%	202,908.00	2,608.76	205,516.76	3,521.26
Sale	06/23/2021	912828F96	30,000.00	US Treasury Note 2% Due: 10/31/2021	100.715	1.94%	30,214.45	88.04	30,302.49	208.56

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	06/24/2021	316175603	155,163.82	Fidelity Institutional Government MMKT Fund #657	1.000	0.01%	155,163.82	0.00	155,163.82	0.00
Subtotal			5,236,556.53				5,257,643.25	13,683.04	5,271,326.29	25,481.37
Paydown	04/15/2021	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	04/15/2021	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	04/15/2021	477870AC3	16,253.10	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		16,253.10	309.90	16,563.00	0.00
Paydown	04/15/2021	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	04/15/2021	47788EAC2	27,315.46	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		27,315.46	324.65	27,640.11	0.00
Paydown	04/15/2021	47789JAD8	21,952.86	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		21,952.86	570.76	22,523.62	0.00
Paydown	04/15/2021	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	04/15/2021	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	04/15/2021	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	04/15/2021	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	04/15/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		0.00	99.67	99.67	0.00
Paydown	04/19/2021	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	04/20/2021	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

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	04/20/2021	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	04/21/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		0.00	28.13	28.13	0.00
Paydown	04/21/2021	43815HAC1	20,782.69	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		20,782.69	295.55	21,078.24	0.00
Paydown	04/26/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		0.00	63.00	63.00	0.00
Paydown	05/17/2021	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	05/17/2021	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	05/17/2021	477870AC3	17,325.64	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		17,325.64	279.96	17,605.60	0.00
Paydown	05/17/2021	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	05/17/2021	47788EAC2	31,313.46	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		31,313.46	254.54	31,568.00	0.00
Paydown	05/17/2021	47789JAD8	26,907.18	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		26,907.18	517.53	27,424.71	0.00
Paydown	05/17/2021	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	05/17/2021	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	05/17/2021	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	05/17/2021	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	05/17/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		0.00	99.67	99.67	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	05/18/2021	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	05/20/2021	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	05/20/2021	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	05/21/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		0.00	28.13	28.13	0.00
Paydown	05/21/2021	43815HAC1	17,508.68	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		17,508.68	244.45	17,753.13	0.00
Paydown	05/24/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		0.00	54.00	54.00	0.00
Paydown	06/15/2021	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	06/15/2021	43815NAC8	22,666.86	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		22,666.86	519.17	23,186.03	0.00
Paydown	06/15/2021	477870AC3	8,254.99	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		8,254.99	248.06	8,503.05	0.00
Paydown	06/15/2021	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	06/15/2021	47788EAC2	13,971.30	John Deere Owner Trust 2018-B A3 3.08% Due: 11/15/2022	100.000		13,971.30	174.17	14,145.47	0.00
Paydown	06/15/2021	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		0.00	54.00	54.00	0.00
Paydown	06/15/2021	47789JAD8	17,138.64	John Deere Owner Trust 2019-A A3 2.91% Due: 07/17/2023	100.000		17,138.64	452.28	17,590.92	0.00
Paydown	06/15/2021	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	06/15/2021	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	06/15/2021	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

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	06/15/2021	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	06/15/2021	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		0.00	99.67	99.67	0.00
Paydown	06/18/2021	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	06/21/2021	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		0.00	28.13	28.13	0.00
Paydown	06/21/2021	43815HAC1	16,346.90	Honda Auto Receivables Trust 2018-3 A3 2.95% Due: 08/22/2022	100.000		16,346.90	201.41	16,548.31	0.00
Paydown	06/21/2021	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	06/21/2021	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			257,737.76				257,737.76	11,154.02	268,891.78	0.00
Maturity	05/11/2021	369550BE7	630,000.00	General Dynamics Corp Note 3% Due: 05/11/2021	100.000		630,000.00	0.00	630,000.00	0.00
Maturity	05/19/2021	857477AV5	315,000.00	State Street Bank Note 1.95% Due: 05/19/2021	100.000		315,000.00	0.00	315,000.00	0.00
Subtotal			945,000.00				945,000.00	0.00	945,000.00	0.00
TOTAL DISPOSITIONS			4,241,008.46				4,262,095.18	24,837.06	4,286,932.24	25,481.37
Other Transactions										
Interest	04/01/2021	13063DRK6	580,000.00	California State Taxable GO 2.4% Due: 10/01/2024	0.000		6,960.00	0.00	6,960.00	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	04/10/2021	02665WCQ2	440,000.00	American Honda Finance Note 3.625% Due: 10/10/2023	0.000		7,975.00	0.00	7,975.00	0.00
Interest	04/12/2021	3130AF5B9	1,000,000.00	FHLB Note 3% Due: 10/12/2021	0.000		15,000.00	0.00	15,000.00	0.00
Interest	04/15/2021	3135G0W66	355,000.00	FNMA Note 1.625% Due: 10/15/2024	0.000		2,884.38	0.00	2,884.38	0.00
Interest	04/22/2021	3135G03U5	860,000.00	FNMA Note 0.625% Due: 04/22/2025	0.000		2,687.50	0.00	2,687.50	0.00
Interest	04/28/2021	459058JL8	470,000.00	Intl. Bank Recon & Development Note 0.5% Due: 10/28/2025	0.000		1,175.00	0.00	1,175.00	0.00
Interest	04/30/2021	9128283D0	900,000.00	US Treasury Note 2.25% Due: 10/31/2024	0.000		10,125.00	0.00	10,125.00	0.00
Interest	04/30/2021	912828F96	550,000.00	US Treasury Note 2% Due: 10/31/2021	0.000		5,500.00	0.00	5,500.00	0.00
Interest	04/30/2021	912828X70	800,000.00	US Treasury Note 2% Due: 04/30/2024	0.000		8,000.00	0.00	8,000.00	0.00
Interest	04/30/2021	91282CAT8	1,100,000.00	US Treasury Note 0.25% Due: 10/31/2025	0.000		1,375.00	0.00	1,375.00	0.00
Interest	05/01/2021	78015K7C2	600,000.00	Royal Bank of Canada Note 2.25% Due: 11/01/2024	0.000		6,750.00	0.00	6,750.00	0.00
Interest	05/03/2021	037833AK6	430,000.00	Apple Inc Note 2.4% Due: 05/03/2023	0.000		5,160.00	0.00	5,160.00	0.00
Interest	05/05/2021	3137EAER6	945,000.00	FHLMC Note 0.375% Due: 05/05/2023	0.000		1,771.88	0.00	1,771.88	0.00
Interest	05/07/2021	3135G06G3	1,025,000.00	FNMA Note 0.5% Due: 11/07/2025	0.000		2,491.32	0.00	2,491.32	0.00
Interest	05/08/2021	14913Q3B3	475,000.00	Caterpillar Finl Service Note 2.15% Due: 11/08/2024	0.000		5,106.25	0.00	5,106.25	0.00
Interest	05/11/2021	369550BE7	630,000.00	General Dynamics Corp Note 3% Due: 05/11/2021	0.000		9,450.00	0.00	9,450.00	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	05/18/2021	404280BS7	550,000.00	HSBC Holdings PLC Callable Note 1X 5/18/2023 3.95% Due: 05/18/2024	0.000		10,862.50	0.00	10,862.50	0.00
Interest	05/19/2021	857477AV5	315,000.00	State Street Bank Note 1.95% Due: 05/19/2021	0.000		3,071.25	0.00	3,071.25	0.00
Interest	05/22/2021	3135G04Q3	475,000.00	FNMA Note 0.25% Due: 05/22/2023	0.000		593.75	0.00	593.75	0.00
Interest	05/31/2021	91282CAZ4	1,100,000.00	US Treasury Note 0.375% Due: 11/30/2025	0.000		2,062.50	0.00	2,062.50	0.00
Interest	06/08/2021	3130A0F70	750,000.00	FHLB Note 3.375% Due: 12/08/2023	0.000		12,656.25	0.00	12,656.25	0.00
Interest	06/09/2021	3130A3KM5	255,000.00	FHLB Note 2.5% Due: 12/09/2022	0.000		3,187.50	0.00	3,187.50	0.00
Interest	06/14/2021	3130A1XJ2	1,000,000.00	FHLB Note 2.875% Due: 06/14/2024	0.000		14,375.00	0.00	14,375.00	0.00
Interest	06/17/2021	3135G04Z3	1,025,000.00	FNMA Note 0.5% Due: 06/17/2025	0.000		2,562.50	0.00	2,562.50	0.00
Interest	06/19/2021	3137EAEN5	900,000.00	FHLMC Note 2.75% Due: 06/19/2023	0.000		12,375.00	0.00	12,375.00	0.00
Interest	06/30/2021	912828N30	950,000.00	US Treasury Note 2.125% Due: 12/31/2022	0.000		10,093.75	0.00	10,093.75	0.00
Interest	06/30/2021	912828V23	450,000.00	US Treasury Note 2.25% Due: 12/31/2023	0.000		5,062.50	0.00	5,062.50	0.00
Interest	06/30/2021	912828XG0	950,000.00	US Treasury Note 2.125% Due: 06/30/2022	0.000		10,093.75	0.00	10,093.75	0.00
Interest	06/30/2021	912828XX3	900,000.00	US Treasury Note 2% Due: 06/30/2024	0.000		9,000.00	0.00	9,000.00	0.00
Subtotal			20,780,000.00				188,407.58	0.00	188,407.58	0.00
Dividend	04/01/2021	316175603	58,388.26	Fidelity Institutional Government MMKT Fund #657	0.000		5.15	0.00	5.15	0.00

Transaction Ledger

As of June 30, 2021

City of Alameda - Account #270

March 31, 2021 through June 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Dividend	05/03/2021	316175603	85,986.63	Fidelity Institutional Government MMKT Fund #657	0.000		1.93	0.00	1.93	0.00
Dividend	06/01/2021	316175603	50,449.57	Fidelity Institutional Government MMKT Fund #657	0.000		2.16	0.00	2.16	0.00
Subtotal			194,824.46				9.24	0.00	9.24	0.00
TOTAL Other Transactions			20,974,824.46				188,416.82	0.00	188,416.82	0.00



CITY OF ALAMEDA

Investment Performance Review For the Quarter Ended June 30, 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 second quarter was largely carried forward from the first quarter and encompassed the following:
 - We maintained core allocations in most sectors while we opportunistically trimmed non-Treasury allocations in certain sectors and maturities, matched the benchmark's duration, and carefully managed risk as we considered inflationary pressures and Fed policy uncertainty.
 - The federal agency sector experienced 1 to 2 basis points (0.01% to 0.02%) of spread widening, concentrated in the 4- to 5-year and 7- to 10-year areas of the curve. Allocations to the sector were reduced selectively, locking in strong performance from agencies previously purchased over a year ago when spreads were wider.
 - New issues in the supranational sector were sporadic, with reduced supply in May and June. Where supply was available, the new issue market was the best entry point into the sector, as valuations appeared attractive relative to federal government alternatives.
 - Investment-grade corporates were aided over the quarter by the prospect of economic recovery, helped by further fiscal stimulus and supportive monetary policy globally. Credit spreads achieved new tights versus comparable-maturity Treasuries despite an active new issue market as investors continued to reach for yield. Like the agency sector, PFM engaged in opportunistic selling, reduced corporate bond holdings that had reached very rich levels—largely those with less than two years remaining until maturity—and reinvesting in longer corporate issues, which captured value along the steeper portions of the curve.
 - Allocations to asset-backed securities (ABS) were maintained over the quarter as we capitalized on attractive new issuance in May while opportunistically selling rich holdings where appropriate. AAA Auto and Credit Card holdings outperformed Treasuries by over 15 basis points (0.15%). ABS spreads remained on the tight end of historical ranges. Similar to the corporate sector, investor appetite for new issue ABS continued to pressure spreads even lower.
 - The taxable municipal sector once again provided a boost to relative portfolio performance over the quarter as strong demand for new issues and the general market reach for yield pressured spreads tighter still. PFM generally maintained allocations to the sector and participated in new issues where offering levels were relatively attractive.
 - Short-term credit (negotiable CDs) yields continued to decline over the quarter with some of the shortest tenors continuing to offer low absolute yields while still offering a spread to comparable-maturity Treasuries, which have been trading at near zero levels. Towards the end of the quarter, the yield on short-term government securities drifted higher in response to the Fed's adjustment of the interest rate on excess reserves (IOER) and the reverse repo rate (RRP).

Sector Allocation & Compliance

Security Type	Market Value	% of Portfolio	Permitted by Policy	In Compliance
U.S. Treasury	\$17,810,240	38.0%	100%	✓
Federal Agency	\$11,034,427	23.6%	75%	✓
Municipal Obligations	\$1,716,340	3.7%	100%	✓
Supranationals	\$929,813	2.0%	10%	✓
Negotiable CDs	\$2,973,844	6.4%	30%	✓
Corporate Notes	\$6,729,762	14.4%	30%	✓
Asset-Backed Securities	\$5,625,924	12.0%	20%	✓
Securities Sub-Total	\$46,820,349	100.0%		
Accrued Interest	\$95,267			
Securities Total	\$46,915,616			
Money Market Fund	\$4,007	<0.1%	20%	✓
Total Investments	\$46,919,624	100.0%		

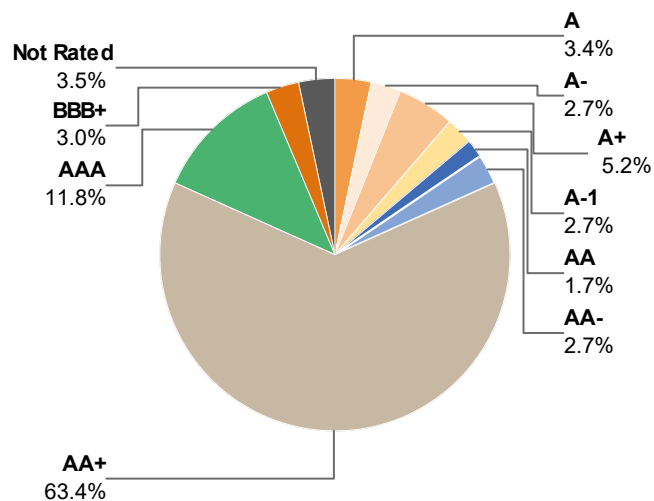
Market values, excluding accrued interest. Detail may not add to total due to rounding.

Portfolio Statistics

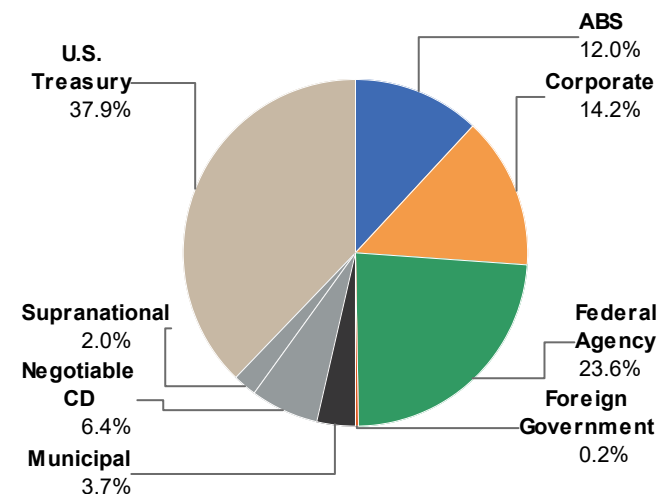
As of June 30, 2021

Par Value:	\$46,481,982
Total Market Value:	\$46,919,624
Security Market Value:	\$46,820,349
Accrued Interest:	\$95,267
Cash:	\$4,007
Amortized Cost:	\$46,545,041
Yield at Market:	0.45%
Yield at Cost:	0.89%
Effective Duration:	1.85 Years
Average Maturity:	2.11 Years
Average Credit: *	AA

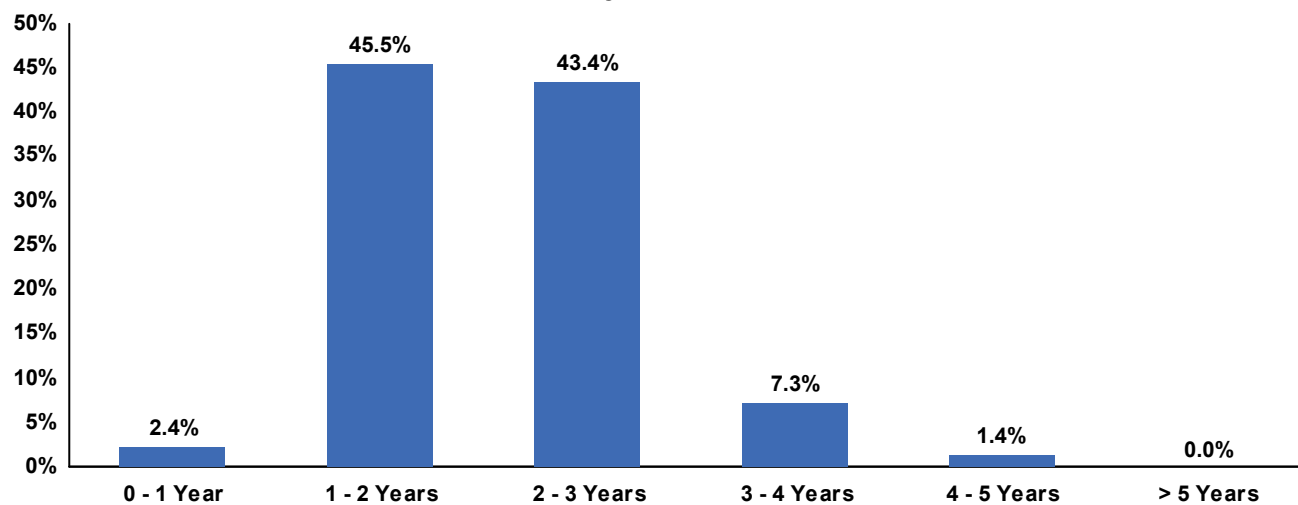
Credit Quality (S&P Ratings)**



Sector Allocation



Maturity Distribution

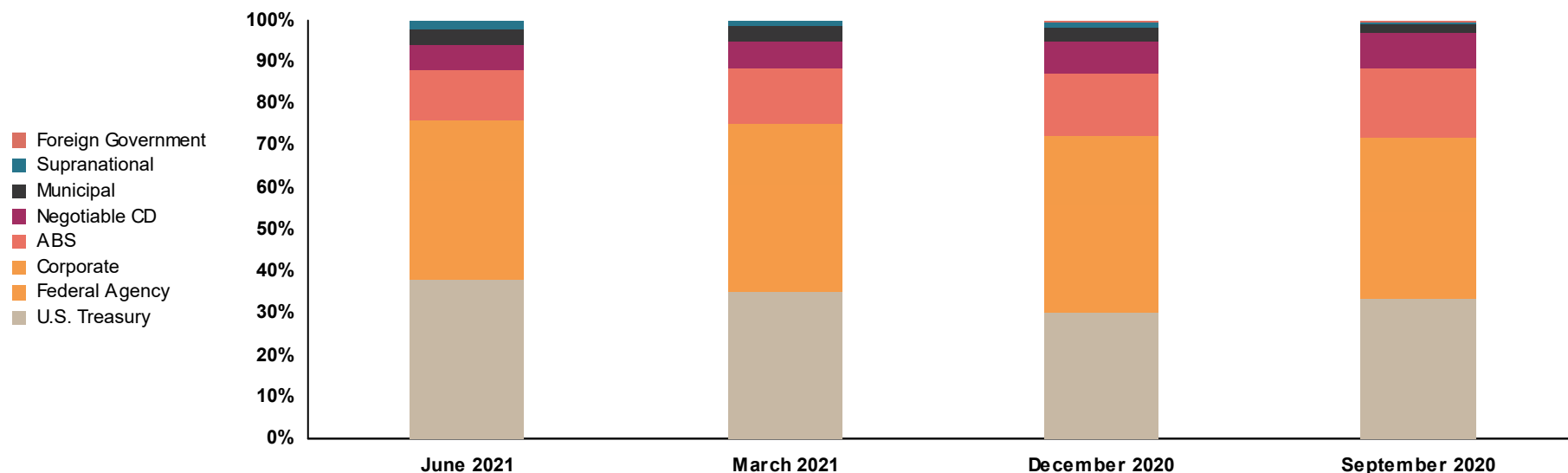


*An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

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

Sector Allocation

Sector	June 30, 2021		March 31, 2021		December 31, 2020		September 30, 2020	
	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total	MV (\$MM)	% of Total
U.S. Treasury	17.8	37.9%	16.4	35.1%	14.0	30.0%	15.6	33.6%
Federal Agency	11.0	23.6%	11.9	25.4%	11.9	25.5%	9.5	20.4%
Corporate	6.6	14.2%	6.7	14.4%	7.9	16.8%	8.2	17.7%
ABS	5.6	12.0%	6.3	13.5%	7.0	14.9%	7.8	16.8%
Negotiable CD	3.0	6.4%	3.0	6.4%	3.5	7.6%	4.0	8.5%
Municipal	1.7	3.7%	1.7	3.7%	1.6	3.5%	0.9	1.9%
Supranational	0.9	2.0%	0.6	1.3%	0.6	1.3%	0.3	0.7%
Foreign Government	0.1	0.2%	0.1	0.2%	0.2	0.4%	0.2	0.4%
Total	\$46.8	100.0%	\$46.8	100.0%	\$46.7	100.0%	\$46.4	100.0%

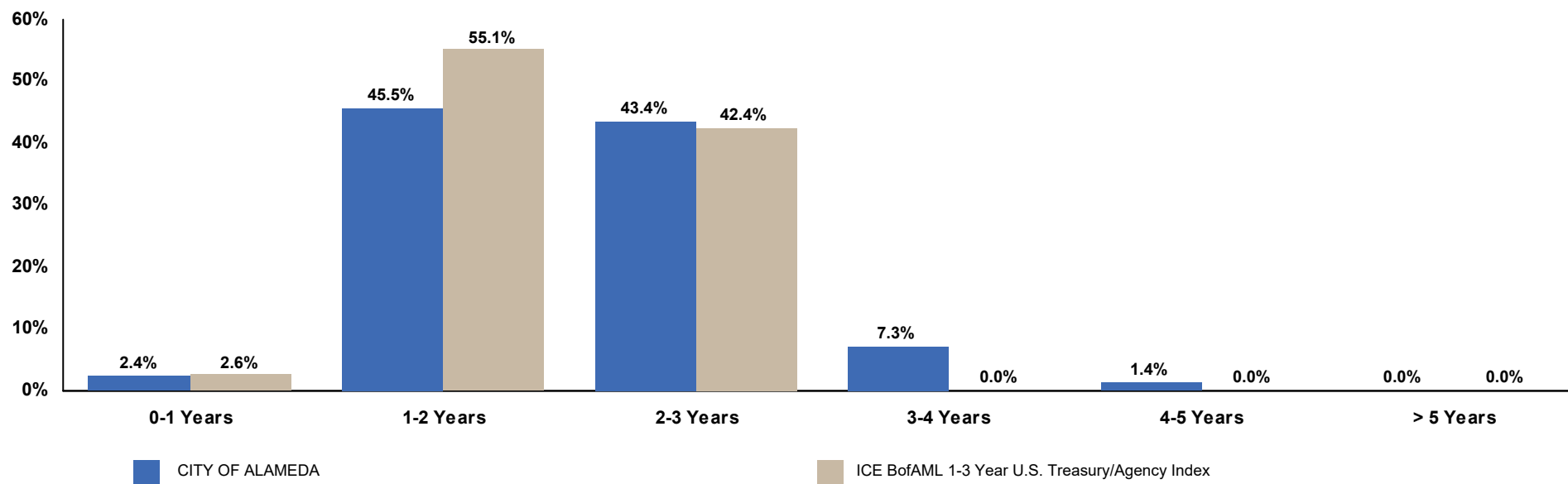


Detail may not add to total due to rounding.

Maturity Distribution

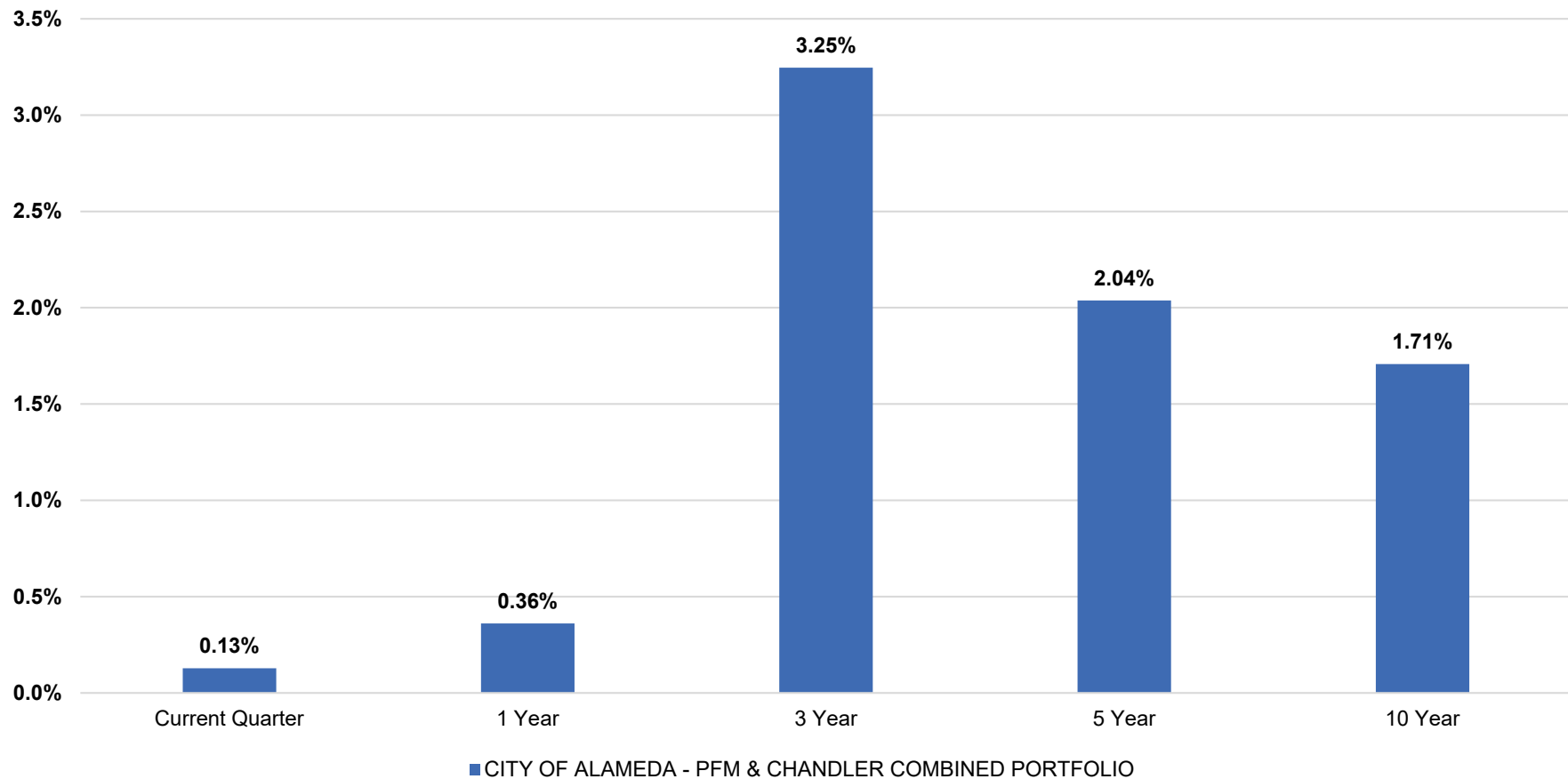
As of June 30, 2021

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	0.45%	2.11 yrs	2.4%	45.5%	43.4%	7.3%	1.4%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	0.25%	1.94 yrs	2.6%	55.1%	42.4%	0.0%	0.0%	0.0%



Combined Performance*

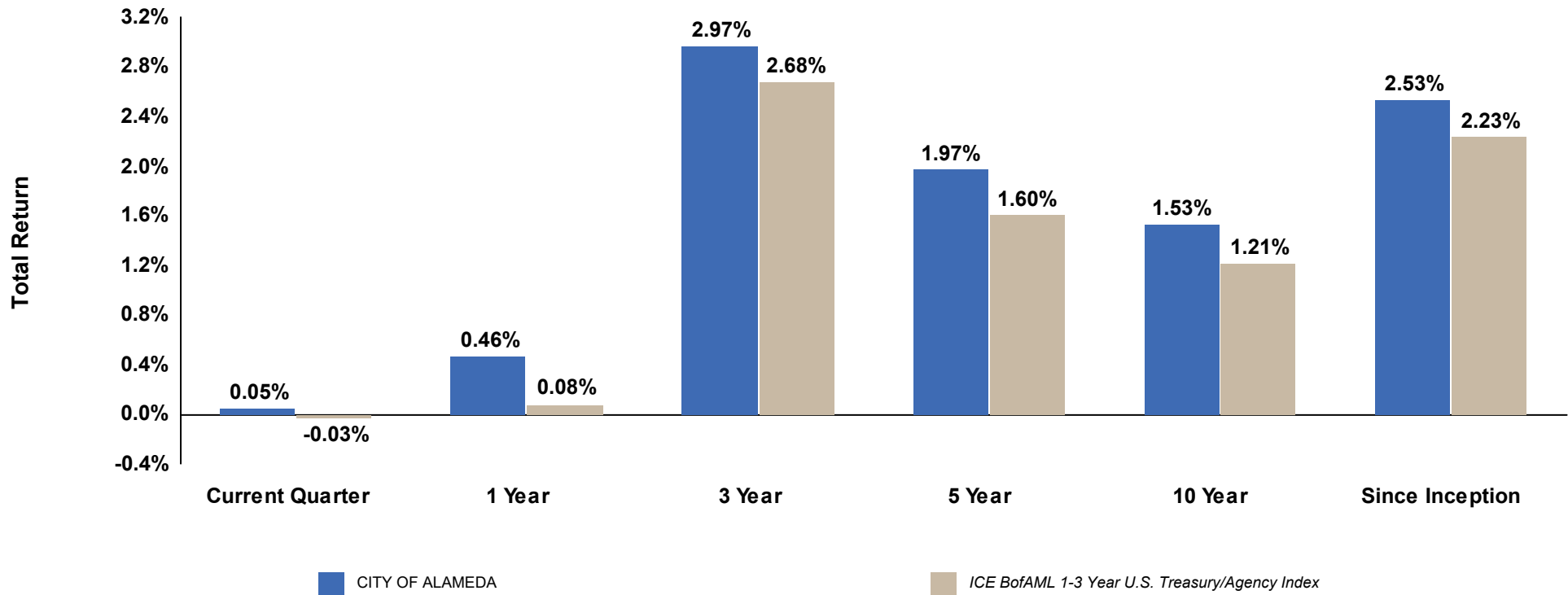
Portfolio/Benchmark	Effective Duration	Current Quarter	1 Year	Annualized Return		
				3 Year	5 Year	10 Year
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO	2.28	0.13%	0.36%	3.25%	2.04%	1.71%



*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	1.85	0.05%	0.46%	2.97%	1.97%	1.53%	2.53%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.83	-0.03%	0.08%	2.68%	1.60%	1.21%	2.23%
Difference		0.08%	0.38%	0.29%	0.37%	0.32%	0.30%



Portfolio performance is gross of fees unless otherwise indicated.

Portfolio Earnings*Quarter-Ended June 30, 2021*

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (03/31/2021)	\$46,776,318.60	\$46,303,242.45
Net Purchases/Sales	\$143,900.80	\$143,900.80
Change in Value	(\$99,870.09)	\$97,897.64
Ending Value (06/30/2021)	\$46,820,349.31	\$46,545,040.89
Interest Earned	\$121,702.41	\$121,702.41
Portfolio Earnings	\$21,832.32	\$219,600.05

Investment Strategy Outlook

- The strong U.S. economic expansion is expected to persist, aided by a vaccine-driven reopening, pent-up consumer demand, and continued fiscal and monetary support. GDP expectations for 2021 have been revised upward, with current forecasts pointing to an annualized 6% growth this year. However, growing inflationary pressures may force the Fed's hand when considering tapering its bond purchases and, ultimately, future rate increases. Given these risks, we plan to maintain the portfolio duration in line with the benchmark as we continue to monitor the economic recovery.
- Our outlook for major investment-grade sectors includes the following:
 - **Treasuries:** Current allocations provide “dry powder” to add to other sectors should spreads become more attractive. Portfolio rebalancing and duration extension trades are focused in the steepest portions of the curve. Along with income, yield curve roll-down should serve as a significant contributor to portfolio returns as the upside for pure price appreciation is quite limited.
 - **Agencies:** There is limited room for further spread tightening from current levels as spreads are in the single-digit range across most of the curve. With spreads likely to remain near zero over the coming quarter, the sector offers very little incremental yield compared to Treasuries. We will continue to reduce allocations, realize gains where appropriate, and favor other sectors.
 - **Supranationals:** Spreads compared to similar-maturity Treasuries and agencies have value on an issue-specific basis, and the sector presents good opportunities as a government alternative. While new issue opportunities remain the best entry point, issuance is limited and is likely to dwindle through the summer.
 - **Corporates:** Continued economic recovery, supportive monetary policy, lower expected supply, and strong investor demand for high-quality yield should serve as catalysts for good performance in the corporate sector. While historically tight spreads have encouraged us to position allocations defensively, the sector still represents a core allocation to portfolios.
 - **Asset-Backed Securities (ABS):** New issue activity was elevated to start 2021; however, investor appetite remains robust, and spreads have remained near their recent floor. Collateral performance in consumer sectors has been stronger than expected, and there is little expectation for any material change in the near term. With this outlook, we will look to modestly reduce holdings by attrition as holdings pay down.
 - **Taxable Municipals:** Taxable municipals have been a great alternative to corporates over the past year. While we still see opportunities in the sector, we have turned more cautious due to very tight spreads. Similar to other sectors, we may begin to opportunistically sell rich holdings while continuing to evaluate new issues that come to market.

Issuer Distribution

Sector/Issuer Distribution

As of June 30, 2021

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
ABS			
ALLY AUTO RECEIVABLES TRUST	199,983	3.6%	0.4%
BMW FINANCIAL SERVICES NA LLC	85,066	1.5%	0.2%
CAPITAL ONE FINANCIAL CORP	81,315	1.4%	0.2%
CARMAX AUTO OWNER TRUST	660,227	11.7%	1.4%
DISCOVER FINANCIAL SERVICES	229,695	4.1%	0.5%
FIFTH THIRD AUTO TRUST	46,059	0.8%	0.1%
FORD CREDIT AUTO OWNER TRUST	388,415	6.9%	0.8%
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	406,022	7.2%	0.9%
GM FINANCIAL LEASINGTRUST	438,158	7.8%	0.9%
HONDA AUTO RECEIVABLES	395,254	7.0%	0.8%
HYUNDAI AUTO RECEIVABLES	404,598	7.2%	0.9%
KUBOTA CREDIT OWNER TRUST	104,931	1.9%	0.2%
MERCEDES-BENZ AUTO LEASE TRUST	232,253	4.1%	0.5%
MERCEDES-BENZ AUTO RECEIVABLES	42,366	0.8%	0.1%
NISSAN AUTO LEASE TRUST	45,700	0.8%	0.1%
NISSAN AUTO RECEIVABLES	548,128	9.7%	1.2%
TOYOTA LEASE OWNER TRUST	120,084	2.1%	0.3%
TOYOTA MOTOR CORP	499,448	8.9%	1.1%
VERIZON OWNER TRUST	490,132	8.7%	1.0%
VOLKSWAGEN AUTO LEASE TURST	109,389	1.9%	0.2%
VOLKSWAGEN OF AMERICA	98,700	1.8%	0.2%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
Sector Total	5,625,924	100.0%	12.0%
Corporate			
3M COMPANY	229,810	3.5%	0.5%
ADOBE INC	51,089	0.8%	0.1%
AMAZON.COM INC	579,788	8.7%	1.2%
AMERICAN EXPRESS CO	101,950	1.5%	0.2%
APPLE INC	318,549	4.8%	0.7%
ASTRAZENECA PLC	219,724	3.3%	0.5%
BANK OF AMERICA CO	350,775	5.3%	0.7%
BRISTOL-MYERS SQUIBB CO	205,088	3.1%	0.4%
CATERPILLAR INC	365,413	5.5%	0.8%
CHARLES SCHWAB	145,764	2.2%	0.3%
CHEVRON CORPORATION	101,500	1.5%	0.2%
CITIGROUP INC	386,351	5.8%	0.8%
DEERE & COMPANY	254,920	3.8%	0.5%
GOLDMAN SACHS GROUP INC	324,820	4.9%	0.7%
HONEYWELL INTERNATIONAL	311,847	4.7%	0.7%
IBM CORP	188,360	2.8%	0.4%
JP MORGAN CHASE & CO	624,700	9.4%	1.3%
MERCK & CO INC	153,046	2.3%	0.3%
MORGAN STANLEY	391,805	5.9%	0.8%
PACCAR FINANCIAL CORP	80,393	1.2%	0.2%
PEPSICO INC	110,859	1.7%	0.2%
THE BANK OF NEW YORK MELLON CORPORATION	459,789	6.9%	1.0%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
TOYOTA MOTOR CORP	299,279	4.5%	0.6%
UNITEDHEALTH GROUP INC	154,569	2.3%	0.3%
VISA INC	229,927	3.5%	0.5%
Sector Total	6,640,115	100.0%	14.2%
Federal Agency			
FANNIE MAE	2,270,369	20.6%	4.8%
FEDERAL HOME LOAN BANKS	155,465	1.4%	0.3%
FREDDIE MAC	8,608,593	78.0%	18.4%
Sector Total	11,034,427	100.0%	23.6%
Foreign Government			
NATIONAL RURAL UTILITIES CO FINANCE CORP	89,647	100.0%	0.2%
Sector Total	89,647	100.0%	0.2%
Municipal			
CALIFORNIA DEPARTMENT OF WATER RESOURCES	94,935	5.5%	0.2%
CALIFORNIA EARTHQUAKE AUTHORITY	95,904	5.6%	0.2%
FLORIDA STATE BOARD OF ADMIN FIN CORP	111,097	6.5%	0.2%
LOS ANGELES COMMUNITY COLLEGE DISTRICT	85,250	5.0%	0.2%
NEW JERSEY TURNPIKE AUTHORITY	94,804	5.5%	0.2%
NEW YORK & NEW JERSEY PORT AUTHORITY	253,243	14.8%	0.5%
NEW YORK ST URBAN DEVELOPMENT CORP	418,761	24.4%	0.9%
SAN JUAN UNIFIED SCHOOL DISTRICT	155,784	9.1%	0.3%

Sector / Issuer	Market Value (\$)	% of Sector	% of Total Portfolio
STATE OF CONNECTICUT	51,259	3.0%	0.1%
STATE OF MARYLAND	240,593	14.0%	0.5%
STATE OF MISSISSIPPI	114,710	6.7%	0.2%
Sector Total	1,716,340	100.0%	3.7%
Negotiable CD			
CREDIT AGRICOLE SA	438,554	14.7%	0.9%
CREDIT SUISSE GROUP RK	350,558	11.8%	0.7%
DNB ASA	461,745	15.5%	1.0%
NORDEA BANK ABP	458,616	15.4%	1.0%
SKANDINAVISKA ENSKILDA BANKEN AB	458,667	15.4%	1.0%
SOCIETE GENERALE	454,059	15.3%	1.0%
SUMITOMO MITSUI FINANCIAL GROUP INC	351,644	11.8%	0.8%
Sector Total	2,973,844	100.0%	6.4%
Supranational			
INTER-AMERICAN DEVELOPMENT BANK	326,408	35.1%	0.7%
INTL BANK OF RECONSTRUCTION AND DEV	603,405	64.9%	1.3%
Sector Total	929,813	100.0%	2.0%
U.S. Treasury			
UNITED STATES TREASURY	17,810,240	100.0%	38.0%
Sector Total	17,810,240	100.0%	38.0%

Portfolio Total	46,820,349	100.0%	100.0%
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Portfolio Transactions

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
BUY									
4/5/21	4/7/21	550,000	912828X70	US TREASURY NOTES	2.00%	4/30/24	581,420.24	0.41%	
4/6/21	4/9/21	100,000	89236TJD8	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	0.40%	4/6/23	99,919.00	0.44%	
4/6/21	4/14/21	105,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	104,978.52	0.62%	
4/13/21	4/20/21	325,000	459058JV6	INTL BK OF RECON AND DEV NOTE	0.12%	4/20/23	324,327.25	0.23%	
4/13/21	4/21/21	120,000	89238EAC0	TLOT 2021-A A3	0.39%	4/22/24	119,986.00	0.39%	
4/13/21	4/21/21	150,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	149,967.68	0.52%	
4/15/21	4/20/21	450,000	91282CBU4	US TREASURY NOTES	0.12%	3/31/23	449,767.07	0.16%	
4/19/21	4/22/21	25,000	61772BAA1	MORGAN STANLEY CORP NOTES (CALLABLE)	0.73%	4/5/24	25,000.00	0.73%	
4/20/21	4/28/21	100,000	44933LAC7	HART 2021-A A3	0.38%	9/15/25	99,989.48	0.38%	
4/27/21	5/4/21	70,000	172967MX6	CITIGROUP INC CORPORATE NOTES	0.98%	5/1/25	70,000.00	0.98%	
4/27/21	4/29/21	475,000	91282CBV2	US TREASURY N/B NOTES	0.37%	4/15/24	475,420.68	0.35%	
5/4/21	5/6/21	575,000	912828YM6	US TREASURY NOTES	1.50%	10/31/24	596,051.76	0.45%	
5/10/21	5/12/21	330,000	023135BW5	AMAZON.COM INC CORPORATE NOTES	0.45%	5/12/24	329,518.20	0.50%	
5/17/21	5/19/21	155,000	91324PEB4	UNITEDHEALTH GROUP INC (CALLABLE) CORP N	0.55%	5/15/24	154,838.80	0.59%	
5/18/21	5/26/21	175,000	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	174,972.53	0.35%	
5/24/21	6/1/21	140,000	46647PCH7	JPMORGAN CHASE & CO CORPORATE NOTES	0.82%	6/1/25	140,000.00	0.82%	
5/25/21	5/28/21	220,000	04636NAC7	ASTRAZENECA FINANCE LLC (CALLABLE) CORP	0.70%	5/28/24	219,980.20	0.70%	
6/2/21	6/7/21	450,000	912828YV6	US TREASURY NOTES	1.50%	11/30/24	466,793.16	0.43%	
6/7/21	6/10/21	75,000	24422EVQ9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	6/7/24	74,906.25	0.49%	
6/16/21	6/17/21	350,000	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	349,143.45	0.33%	
6/17/21	6/21/21	300,000	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	298,441.99	0.43%	
6/18/21	6/21/21	500,000	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	496,680.65	0.48%	
6/28/21	6/29/21	1,250,000	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/24	1,242,160.56	0.47%	
Total BUY		6,990,000					7,044,263.47		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
4/1/21	4/1/21	0	83369XDL9	SOCIETE GENERALE NY CERT DEPOS	1.80%	2/14/22	(45.00)		
4/1/21	4/1/21	0	MONEY0002	MONEY MARKET FUND			1.42		
4/5/21	4/5/21	430,000	22535CDV0	CREDIT AGRICOLE CIB NY CERT DEPOS	2.83%	4/1/22	12,304.21		
4/7/21	4/7/21	60,000	713448FB9	PEPSICO INC CORPORATE NOTES	0.40%	10/7/23	120.00		
4/10/21	4/10/21	50,000	24422EVJ5	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.40%	10/10/23	100.56		
4/15/21	4/15/21	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
4/15/21	4/15/21	92,452	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	174.89		
4/15/21	4/15/21	670,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	7,537.50		
4/15/21	4/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
4/15/21	4/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
4/15/21	4/15/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	21.25		
4/15/21	4/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
4/15/21	4/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
4/15/21	4/15/21	1,983	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	3.88		
4/15/21	4/15/21	65,128	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	160.65		
4/15/21	4/15/21	227,228	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	549.13		
4/15/21	4/15/21	105,414	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	220.49		
4/15/21	4/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
4/15/21	4/15/21	21,291	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	53.76		
4/15/21	4/15/21	225,000	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	375.00		
4/15/21	4/15/21	94,316	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	209.07		
4/15/21	4/15/21	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
4/15/21	4/15/21	242,323	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	561.38		
4/15/21	4/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
4/15/21	4/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		
4/15/21	4/15/21	116,926	44933AAC1	HART 2018-B A3	3.20%	12/15/22	311.80		
4/15/21	4/15/21	60,727	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	133.60		
4/15/21	4/15/21	39,477	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	90.80		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/15/21	4/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
4/15/21	4/15/21	123,468	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	327.19		
4/15/21	4/15/21	23,810	44891KAD7	HART 2018-A A3	2.79%	7/15/22	55.36		
4/15/21	4/15/21	48,148	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	125.59		
4/15/21	4/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
4/15/21	4/15/21	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
4/15/21	4/15/21	109,933	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	245.52		
4/15/21	4/15/21	17,594	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	45.45		
4/15/21	4/15/21	116,142	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	281.64		
4/15/21	4/15/21	2,775,000	912828YK0	US TREASURY NOTES	1.37%	10/15/22	19,078.13		
4/15/21	4/15/21	35,422	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	85.60		
4/15/21	4/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
4/15/21	4/15/21	72,205	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	182.32		
4/16/21	4/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
4/16/21	4/16/21	325,000	3137EAEY1	FREDDIE MAC NOTES	0.12%	10/16/23	203.13		
4/16/21	4/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
4/16/21	4/16/21	151,478	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	374.91		
4/16/21	4/16/21	62,206	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	156.55		
4/18/21	4/18/21	92,388	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	217.88		
4/18/21	4/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
4/18/21	4/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
4/20/21	4/20/21	147,755	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	400.17		
4/20/21	4/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		
4/20/21	4/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
4/20/21	4/20/21	150,000	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/24	32.50		
4/20/21	4/20/21	5,371	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	13.34		
4/20/21	4/20/21	12,846	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	30.40		
4/20/21	4/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
4/20/21	4/20/21	850,000	3137EAEQ8	FREDDIE MAC NOTES	0.37%	4/20/23	1,593.75		
4/20/21	4/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/20/21	4/20/21	82,588	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	139.71		
4/20/21	4/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
4/24/21	4/24/21	110,000	06406RAN7	BANK OF NY MELLON (CALLABLE) CORP NOTES	1.60%	4/24/25	880.00		
4/25/21	4/25/21	85,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	30.81		
4/30/21	4/30/21	185,000	172967MT5	CITIGROUP INC CORPORATE NOTES	0.77%	10/30/24	717.80		
4/30/21	4/30/21	550,000	912828X70	US TREASURY NOTES	2.00%	4/30/24	5,500.00		
5/1/21	5/1/21	110,000	713448EY0	PEPSICO INC CORPORATE NOTES	0.75%	5/1/23	412.50		
5/1/21	5/1/21	115,000	605581MY0	MS ST TXBL GO BONDS	0.42%	11/1/23	242.65		
5/3/21	5/3/21	0	MONEY0002	MONEY MARKET FUND			0.84		
5/4/21	5/4/21	200,000	17308CC46	CITIGROUP INC	2.31%	11/4/22	2,312.00		
5/5/21	5/5/21	810,000	3137EAER6	FREDDIE MAC NOTES	0.37%	5/5/23	1,518.75		
5/6/21	5/6/21	1,165,000	3137EAEZ8	FREDDIE MAC NOTES	0.25%	11/6/23	1,464.34		
5/10/21	5/10/21	100,000	69371RP83	PACCAR FINANCIAL CORP CORP NOTES	2.65%	5/10/22	1,325.00		
5/11/21	5/11/21	215,000	037833DV9	APPLE INC CORPORATE NOTES	0.75%	5/11/23	806.25		
5/11/21	5/11/21	100,000	166764BV1	CHEVRON CORP CORPORATE NOTES	1.14%	5/11/23	570.50		
5/13/21	5/13/21	205,000	110122DT2	BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP	0.53%	11/13/23	550.43		
5/15/21	5/15/21	105,011	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	254.65		
5/15/21	5/15/21	42,537	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	110.95		
5/15/21	5/15/21	15,165	44891KAD7	HART 2018-A A3	2.79%	7/15/22	35.26		
5/15/21	5/15/21	109,260	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	289.54		
5/15/21	5/15/21	150,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	52.00		
5/15/21	5/15/21	16,600	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	41.92		
5/15/21	5/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
5/15/21	5/15/21	74,712	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	141.33		
5/15/21	5/15/21	96,024	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	200.85		
5/15/21	5/15/21	450,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	645.00		
5/15/21	5/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
5/15/21	5/15/21	25,290	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	58.17		
5/15/21	5/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
5/15/21	5/15/21	60,734	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	153.35		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/15/21	5/15/21	105,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	56.06		
5/15/21	5/15/21	55,000	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	121.00		
5/15/21	5/15/21	52,585	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	129.71		
5/15/21	5/15/21	400,000	912828ZP8	US TREASURY NOTES	0.12%	5/15/23	250.00		
5/15/21	5/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
5/15/21	5/15/21	175,000	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	278.54		
5/15/21	5/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
5/15/21	5/15/21	935,000	91282CAW1	US TREASURY NOTES	0.25%	11/15/23	1,168.75		
5/15/21	5/15/21	125,000	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	191.67		
5/15/21	5/15/21	101,843	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	227.45		
5/15/21	5/15/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	21.25		
5/15/21	5/15/21	84,821	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	188.02		
5/15/21	5/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
5/15/21	5/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		
5/15/21	5/15/21	207,203	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	500.74		
5/15/21	5/15/21	99,883	44933AAC1	HART 2018-B A3	3.20%	12/15/22	266.36		
5/15/21	5/15/21	222,576	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	370.96		
5/15/21	5/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
5/15/21	5/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
5/15/21	5/15/21	219,468	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	508.43		
5/15/21	5/15/21	100,000	44933LAC7	HART 2021-A A3	0.38%	9/15/25	17.94		
5/15/21	5/15/21	15,591	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	37.68		
5/15/21	5/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
5/15/21	5/15/21	725,000	912828TY6	US TREASURY NOTES	1.62%	11/15/22	5,890.63		
5/16/21	5/16/21	136,968	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	339.00		
5/16/21	5/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
5/16/21	5/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
5/16/21	5/16/21	55,057	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	138.56		
5/17/21	5/17/21	175,000	38141GXL3	GOLDMAN SACHS GROUP INC CORPORATE NOTES	0.62%	11/17/23	542.53		
5/18/21	5/18/21	83,134	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	196.06		

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5/18/21	5/18/21	85,000	14913Q3C1	CATERPILLAR FINL SERVICE NOTES	1.95%	11/18/22	828.75		
5/18/21	5/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
5/18/21	5/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
5/19/21	5/19/21	345,000	06051GJC4	BANC OF AMERICA CORP (CALLABLE)	1.48%	5/19/24	2,563.35		
5/19/21	5/19/21	100,000	61744YAH1	MORGAN STANLEY CORP NOTES	2.75%	5/19/22	1,375.00		
5/20/21	5/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
5/20/21	5/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		
5/20/21	5/20/21	120,000	89238EAC0	TLOT 2021-A A3	0.39%	4/22/24	37.70		
5/20/21	5/20/21	68,226	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	115.42		
5/20/21	5/20/21	150,000	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/24	32.50		
5/20/21	5/20/21	100,000	025816CD9	AMERICAN EXPRESS CO	2.75%	5/20/22	1,375.00		
5/20/21	5/20/21	128,340	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	347.59		
5/20/21	5/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
5/20/21	5/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
5/20/21	5/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
5/22/21	5/22/21	1,385,000	3135G04Q3	FANNIE MAE NOTES	0.25%	5/22/23	1,731.25		
5/24/21	5/24/21	325,000	4581X0DM7	INTER-AMERICAN DEVEL BK NOTES	0.50%	5/24/23	812.50		
5/24/21	5/24/21	280,000	459058JM6	INTL BK RECON & DEVELOP NOTES	0.25%	11/24/23	350.00		
5/25/21	5/25/21	85,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	20.54		
6/1/21	6/1/21	30,000	13067WRA2	CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	0.41%	12/1/23	62.10		
6/1/21	6/1/21	65,000	13067WQZ8	CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	0.34%	12/1/22	113.43		
6/1/21	6/1/21	0	MONEY0002	MONEY MARKET FUND			0.79		
6/2/21	6/2/21	450,000	23341VZT1	DNB BANK ASA/NY LT CD	2.04%	12/2/22	4,641.00		
6/3/21	6/3/21	250,000	023135BP0	AMAZON.COM INC CORPORATE NOTES	0.40%	6/3/23	500.00		
6/4/21	6/4/21	815,000	3137EAF2	FREDDIE MAC NOTES	0.25%	12/4/23	1,018.75		
6/8/21	6/8/21	50,000	69371RQ82	PACCAR FINANCIAL CORP CORPORATE NOTES	0.80%	6/8/23	200.00		
6/9/21	6/9/21	150,000	3133834G3	FEDERAL HOME LOAN BANKS NOTES	2.12%	6/9/23	1,593.75		
6/15/21	6/15/21	94,626	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	211.33		
6/15/21	6/15/21	110,000	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/25	45.83		
6/15/21	6/15/21	200,267	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	333.78		

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6/15/21	6/15/21	189,461	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	457.86		
6/15/21	6/15/21	175,000	44891JAC2	HART 2019-B A3	1.94%	2/15/24	282.92		
6/15/21	6/15/21	199,977	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	463.28		
6/15/21	6/15/21	94,919	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	230.18		
6/15/21	6/15/21	225,000	89233MAD5	TAOT 2019-D A3	1.92%	1/16/24	360.00		
6/15/21	6/15/21	50,000	58769EAC2	MBALT 2020-B A3	0.40%	11/15/23	16.67		
6/15/21	6/15/21	150,000	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/26	65.00		
6/15/21	6/15/21	100,000	44933LAC7	HART 2021-A A3	0.38%	9/15/25	31.67		
6/15/21	6/15/21	121,672	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	186.56		
6/15/21	6/15/21	350,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	501.67		
6/15/21	6/15/21	87,732	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	183.51		
6/15/21	6/15/21	100,000	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/24	157.50		
6/15/21	6/15/21	49,987	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	109.97		
6/15/21	6/15/21	220,000	65479JAD5	NAROT 2019-C A3	1.93%	7/15/24	353.83		
6/15/21	6/15/21	96,985	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	257.01		
6/15/21	6/15/21	7,591	44891KAD7	HART 2018-A A3	2.79%	7/15/22	17.65		
6/15/21	6/15/21	76,259	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	169.04		
6/15/21	6/15/21	84,335	44933AAC1	HART 2018-B A3	3.20%	12/15/22	224.89		
6/15/21	6/15/21	75,000	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/25	21.25		
6/15/21	6/15/21	13,656	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	31.41		
6/15/21	6/15/21	150,000	65479CAD0	NAROT 2020-B A3	0.55%	7/15/24	68.75		
6/15/21	6/15/21	59,714	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	112.96		
6/15/21	6/15/21	200,000	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	311.67		
6/15/21	6/15/21	37,512	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	97.84		
6/15/21	6/15/21	42,136	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	103.93		
6/15/21	6/15/21	100,000	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/25	51.67		
6/15/21	6/15/21	525,000	912828ZU7	US TREASURY NOTES	0.25%	6/15/23	656.25		
6/15/21	6/15/21	162,922	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	259.32		
6/15/21	6/15/21	50,914	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	128.56		
6/15/21	6/15/21	12,551	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	31.69		

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
6/15/21	6/15/21	105,000	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/25	54.25		
6/15/21	6/15/21	225,000	91282CBA8	US TREASURY NOTES	0.12%	12/15/23	140.63		
6/15/21	6/15/21	225,000	254683CM5	DCENT 2019-A3 A	1.89%	10/15/24	354.38		
6/16/21	6/16/21	123,159	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	304.82		
6/16/21	6/16/21	100,000	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/24	153.33		
6/16/21	6/16/21	48,460	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	121.96		
6/16/21	6/16/21	150,000	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/25	56.25		
6/18/21	6/18/21	150,000	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/24	46.25		
6/18/21	6/18/21	74,873	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	176.57		
6/18/21	6/18/21	175,000	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/24	266.88		
6/20/21	6/20/21	100,000	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/24	154.17		
6/20/21	6/20/21	53,157	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	89.92		
6/20/21	6/20/21	210,000	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/24	339.50		
6/20/21	6/20/21	110,000	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	182.42		
6/20/21	6/20/21	112,075	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	303.54		
6/20/21	6/20/21	175,000	380144AC9	GMALT 2021-2 A3	0.34%	5/20/24	41.32		
6/20/21	6/20/21	175,000	92290BAA9	VZOT 2020-B A	0.47%	2/20/25	68.54		
6/20/21	6/20/21	150,000	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/24	32.50		
6/20/21	6/20/21	75,000	362569AC9	GMALT 2020-3 A3	0.45%	8/21/23	28.13		
6/20/21	6/20/21	120,000	89238EAC0	TLOT 2021-A A3	0.39%	4/22/24	39.00		
6/20/21	6/20/21	275,000	05531FBG7	BRANCH BANKING & TRUST (CALLABLE) CORP N	3.05%	6/20/22	4,193.75		
6/25/21	6/25/21	85,000	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/24	20.54		
6/26/21	6/26/21	850,000	3137EAES4	FREDDIE MAC NOTES	0.25%	6/26/23	1,062.50		
6/30/21	6/30/21	300,000	912828S35	US TREASURY NOTES	1.37%	6/30/23	2,062.50		
Total INTEREST		36,734,587					118,490.87		

PAYDOWNS

4/15/21	4/15/21	20,025	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	20,024.92		0.00
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Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/15/21	4/15/21	4,690	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,690.12		0.00
4/15/21	4/15/21	14,208	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	14,207.86		0.00
4/15/21	4/15/21	22,854	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	22,854.31		0.00
4/15/21	4/15/21	8,646	44891KAD7	HART 2018-A A3	2.79%	7/15/22	8,645.57		0.00
4/15/21	4/15/21	19,830	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	19,830.37		0.00
4/15/21	4/15/21	17,043	44933AAC1	HART 2018-B A3	3.20%	12/15/22	17,042.68		0.00
4/15/21	4/15/21	11,472	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	11,471.51		0.00
4/15/21	4/15/21	17,594	58772TAC4	MBALT 2019-A A3	3.10%	11/15/21	17,594.13		0.00
4/15/21	4/15/21	11,130	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	11,130.19		0.00
4/15/21	4/15/21	8,090	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	8,089.96		0.00
4/15/21	4/15/21	2,424	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	2,424.07		0.00
4/15/21	4/15/21	12,543	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	12,542.93		0.00
4/15/21	4/15/21	17,740	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	17,739.53		0.00
4/15/21	4/15/21	9,496	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	9,495.58		0.00
4/15/21	4/15/21	1,983	02007MAE0	ALLYA 2018-1 A3	2.35%	6/15/22	1,983.12		0.00
4/15/21	4/15/21	14,187	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	14,186.54		0.00
4/15/21	4/15/21	5,727	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	5,727.29		0.00
4/15/21	4/15/21	5,611	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	5,610.67		0.00
4/15/21	4/15/21	9,390	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	9,390.08		0.00
4/16/21	4/16/21	7,149	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	7,149.13		0.00
4/16/21	4/16/21	14,510	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	14,510.05		0.00
4/18/21	4/18/21	9,254	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	9,253.58		0.00
4/20/21	4/20/21	12,846	05586VAC6	BMW VEHICLE LEASE TRUST	2.84%	11/22/21	12,845.95		0.00
4/20/21	4/20/21	19,414	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	19,414.48		0.00
4/20/21	4/20/21	5,371	36256UAD0	GMALT 2019-1 A3	2.98%	12/20/21	5,371.36		0.00
4/20/21	4/20/21	14,362	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	14,361.92		0.00
5/15/21	5/15/21	9,820	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	9,819.95		0.00
5/15/21	5/15/21	10,450	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	10,449.82		0.00
5/15/21	5/15/21	12,275	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	12,275.25		0.00
5/15/21	5/15/21	7,574	44891KAD7	HART 2018-A A3	2.79%	7/15/22	7,574.00		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
5/15/21	5/15/21	22,309	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	22,308.79		0.00
5/15/21	5/15/21	3,328	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	3,328.06		0.00
5/15/21	5/15/21	8,292	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	8,291.64		0.00
5/15/21	5/15/21	19,491	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	19,491.12		0.00
5/15/21	5/15/21	17,742	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	17,742.14		0.00
5/15/21	5/15/21	4,050	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	4,049.89		0.00
5/15/21	5/15/21	15,591	34532FAD4	FORDL 2019-A A3	2.90%	5/15/22	15,591.47		0.00
5/15/21	5/15/21	7,217	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	7,217.14		0.00
5/15/21	5/15/21	12,078	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	12,078.41		0.00
5/15/21	5/15/21	11,634	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	11,634.28		0.00
5/15/21	5/15/21	14,998	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	14,998.10		0.00
5/15/21	5/15/21	5,014	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	5,013.52		0.00
5/15/21	5/15/21	8,561	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	8,561.08		0.00
5/15/21	5/15/21	15,548	44933AAC1	HART 2018-B A3	3.20%	12/15/22	15,547.85		0.00
5/15/21	5/15/21	10,092	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	10,091.95		0.00
5/15/21	5/15/21	5,026	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	5,025.77		0.00
5/16/21	5/16/21	13,809	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	13,809.43		0.00
5/16/21	5/16/21	6,596	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	6,596.32		0.00
5/18/21	5/18/21	8,262	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	8,261.70		0.00
5/20/21	5/20/21	15,069	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	15,068.83		0.00
5/20/21	5/20/21	16,265	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	16,265.24		0.00
6/15/21	6/15/21	7,043	44891KAD7	HART 2018-A A3	2.79%	7/15/22	7,042.57		0.00
6/15/21	6/15/21	16,592	65479KAD2	NAROT 2019-A A3	2.90%	10/15/23	16,592.30		0.00
6/15/21	6/15/21	8,778	58772RAD6	MBART 2018-1 A3	3.03%	1/15/23	8,778.22		0.00
6/15/21	6/15/21	19,268	58769QAC5	MBALT 2019-B A3	2.00%	10/17/22	19,267.67		0.00
6/15/21	6/15/21	11,967	44891JAC2	HART 2019-B A3	1.94%	2/15/24	11,967.13		0.00
6/15/21	6/15/21	12,537	89238UAD2	TAOT 2019-C A3	1.91%	9/15/23	12,537.38		0.00
6/15/21	6/15/21	4,419	14313FAD1	CARMAX AUTO OWNER TRUST	3.13%	6/15/23	4,418.55		0.00
6/15/21	6/15/21	12,860	65479PAD1	NALT 2019-A A3	2.76%	3/15/22	12,860.34		0.00
6/15/21	6/15/21	3,419	34528FAD0	FORDO 2018-A A3	3.03%	11/15/22	3,418.61		0.00

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
6/15/21	6/15/21	10,834	89231PAD0	TOYOTA AUTO RECEIVABLES OWNER	3.18%	3/15/23	10,833.87		0.00
6/15/21	6/15/21	18,088	34533FAD3	FORDO 2019-A A3	2.78%	9/15/23	18,087.65		0.00
6/15/21	6/15/21	7,937	44932NAD2	HYUNDAI AUTO RECEIVABLES TRUST	2.66%	6/15/23	7,937.17		0.00
6/15/21	6/15/21	6,897	34531KAD4	FORDO 2019-C A3	1.87%	3/15/24	6,897.49		0.00
6/15/21	6/15/21	6,620	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/24	6,619.90		0.00
6/15/21	6/15/21	14,933	65478LAD1	NALT 2019-B A3	2.27%	7/15/22	14,932.75		0.00
6/15/21	6/15/21	7,366	14042WAC4	COPAR 2019-1 A3	2.51%	11/15/23	7,366.34		0.00
6/15/21	6/15/21	4,411	31680YAD9	FIFTH THIRD AUTO TRUST	2.64%	12/15/23	4,411.42		0.00
6/15/21	6/15/21	14,318	44933AAC1	HART 2018-B A3	3.20%	12/15/22	14,317.98		0.00
6/15/21	6/15/21	8,912	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/24	8,911.53		0.00
6/15/21	6/15/21	9,642	02004WAC5	ALLYA 2019-1 A3	2.91%	9/15/23	9,641.83		0.00
6/15/21	6/15/21	9,320	89238TAD5	TAOT 2018-B A3	2.96%	9/15/22	9,320.15		0.00
6/16/21	6/16/21	6,185	36255JAD6	GMCAR 2018-3 A3	3.02%	5/16/23	6,185.39		0.00
6/16/21	6/16/21	12,388	36256XAD4	GMCAR 2019-1 A3	2.97%	11/16/23	12,388.17		0.00
6/18/21	6/18/21	7,652	43814WAC9	HAROT 2019-1 A3	2.83%	3/20/23	7,652.03		0.00
6/20/21	6/20/21	14,392	92869BAD4	VALET 2018-2 A3	3.25%	4/20/23	14,392.09		0.00
6/20/21	6/20/21	1,234	92867XAD8	VWALT 2019-A A3	1.99%	11/21/22	1,234.11		0.00
6/20/21	6/20/21	14,944	38013TAD3	GMALT 2019-3 A3	2.03%	6/20/22	14,944.12		0.00
Total PAYDOWNS		871,636					871,636.41		0.00

SELL

4/5/21	4/7/21	150,000	91159HHC7	US BANCORP (CALLABLE) NOTE	3.00%	3/15/22	153,815.00		2,539.06
4/5/21	4/7/21	100,000	717081ER0	PFIZER INC CORP BONDS	2.80%	3/11/22	102,596.22		2,395.85
4/5/21	4/7/21	125,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	127,280.51		3,080.90
4/5/21	4/7/21	50,000	30231GAJ1	EXXON MOBIL CORP (CALLABLE) NOTE	2.39%	3/6/22	50,912.20		1,237.80
4/5/21	4/7/21	90,000	69371RP75	PACCAR FINANCIAL CORP NOTE	2.85%	3/1/22	92,388.60		2,155.80
4/5/21	4/7/21	65,000	437076BV3	HOME DEPOT INC	3.25%	3/1/22	66,955.85		1,794.06
4/7/21	4/9/21	60,000	713448FB9	PEPSICO INC CORPORATE NOTES	0.40%	10/7/23	60,210.13		237.25

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amt (\$)	Yield at Market	Realized G/L (BV)
4/8/21	4/9/21	5,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	5,166.31		110.84
4/13/21	4/14/21	100,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	103,294.60		2,154.56
4/19/21	4/20/21	500,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	510,895.88		10,637.83
4/20/21	4/21/21	170,000	9128286M7	US TREASURY NOTES	2.25%	4/15/22	173,701.76		3,603.68
4/20/21	4/21/21	200,000	3134GVJ66	FREDDIE MAC NOTES	0.25%	6/8/22	200,470.72		340.31
4/27/21	5/4/21	70,000	17308CC46	CITIGROUP INC	2.31%	11/4/22	70,658.70		658.70
4/28/21	4/29/21	400,000	3134GVJ66	FREDDIE MAC NOTES	0.25%	6/8/22	400,975.67		690.52
5/4/21	5/6/21	250,000	3134GVJ66	FREDDIE MAC NOTES	0.25%	6/8/22	250,716.94		525.42
5/4/21	5/6/21	350,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	359,460.48		7,609.82
5/11/21	5/12/21	300,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	308,108.47		6,430.42
5/21/21	5/24/21	100,000	69371RP83	PACCAR FINANCIAL CORP CORP NOTES	2.65%	5/10/22	102,530.06		2,444.29
5/21/21	5/25/21	50,000	166756AJ5	CHEVRON USA INC CORPORATE NOTES	0.42%	8/11/23	50,272.03		210.50
5/26/21	5/28/21	200,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	205,454.21		4,172.37
5/28/21	6/1/21	15,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	15,409.83		310.63
6/3/21	6/7/21	400,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	410,849.97		8,082.36
6/3/21	6/7/21	50,000	24422EVJ5	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.40%	10/10/23	50,169.17		182.75
6/8/21	6/10/21	100,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	101,978.82		1,875.58
6/15/21	6/17/21	350,000	14041NFU0	COMET 2019-A2 A2	1.72%	8/15/24	356,322.50		6,345.42
6/18/21	6/21/21	20,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	20,539.03		386.38
6/18/21	6/21/21	500,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	513,417.22		9,600.84
6/28/21	6/29/21	275,000	05531FBG7	BRANCH BANKING & TRUST (CALLABLE) CORP N	3.05%	6/20/22	282,147.94		6,940.72
6/28/21	6/29/21	590,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	605,892.42		11,148.45
6/28/21	6/29/21	285,000	9128282P4	US TREASURY NOTES	1.87%	7/31/22	292,676.84		5,070.21
Total SELL		5,920,000					6,045,268.08		102,973.32

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 07/31/2017 1.875% 07/31/2022	9128282P4	415,000.00	AA+	Aaa	6/27/2019	6/28/2019	416,685.94	1.74	3,245.77	415,589.86	422,910.94
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,200,000.00	AA+	Aaa	7/1/2019	7/3/2019	1,203,843.75	1.77	9,385.36	1,201,350.78	1,222,875.00
US TREASURY NOTES DTD 08/31/2017 1.625% 08/31/2022	9128282S8	200,000.00	AA+	Aaa	9/30/2019	9/30/2019	200,164.06	1.60	1,086.28	200,065.56	203,500.00
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	1,952.61	672,696.68	685,652.31
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	6,074.80	2,096,516.95	2,133,140.52
US TREASURY NOTES DTD 11/15/2012 1.625% 11/15/2022	912828TY6	725,000.00	AA+	Aaa	12/11/2019	12/13/2019	724,263.67	1.66	1,504.67	724,653.90	739,613.25
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	2,767.95	405,552.34	408,125.00
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	1,972.17	285,251.88	290,789.06
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	575,000.00	AA+	Aaa	1/2/2020	1/6/2020	577,358.40	1.61	4,197.35	576,218.12	589,195.31
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	948.96	130,174.18	133,209.38
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	1,110.64	214,949.70	219,132.04
US TREASURY NOTES DTD 03/31/2021 0.125% 03/31/2023	91282CBU4	450,000.00	AA+	Aaa	4/15/2021	4/20/2021	449,736.33	0.16	141.39	449,763.07	449,367.21
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	750,000.00	AA+	Aaa	3/2/2020	3/4/2020	765,439.45	0.82	2,827.87	758,779.30	766,875.00
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	200,000.00	AA+	Aaa	3/2/2020	3/5/2020	204,171.88	0.81	754.10	202,374.36	204,500.00
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	70.70	224,923.19	224,683.61

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 05/15/2020 0.125% 05/15/2023	912828ZP8	400,000.00	AA+	Aaa	6/3/2020	6/5/2020	398,562.50	0.25	63.86	399,085.84	399,187.52
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	24.59	225,120.79	225,035.15
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	32.79	300,255.43	300,046.86
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	300,000.00	AA+	Aaa	3/5/2020	3/11/2020	307,289.06	0.63	11.21	304,406.07	306,750.00
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	298.54	935,558.64	933,539.06
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	12.30	224,571.85	223,804.69
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	446.91	773,955.62	770,398.44
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	82.18	174,498.51	173,878.92
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	516.58	1,095,760.91	1,092,953.18
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	146.74	199,621.56	199,218.76
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	475,000.00	AA+	Aaa	4/27/2021	4/29/2021	475,352.54	0.35	374.74	475,332.01	474,406.25
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	550,000.00	AA+	Aaa	4/5/2021	4/7/2021	576,619.14	0.41	1,853.26	574,597.13	574,406.25
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	350,000.00	AA+	Aaa	6/16/2021	6/17/2021	349,138.67	0.33	38.25	349,149.69	347,867.17
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	1,250,000.00	AA+	Aaa	6/28/2021	6/29/2021	1,242,041.02	0.47	136.61	1,242,055.73	1,242,382.75
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	500,000.00	AA+	Aaa	6/18/2021	6/21/2021	496,660.16	0.48	54.65	496,690.80	496,953.10

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 N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	300,000.00	AA+	Aaa	6/17/2021	6/21/2021	298,429.69	0.43	32.79	298,444.10	298,171.86
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	575,000.00	AA+	Aaa	5/4/2021	5/6/2021	595,911.13	0.45	1,453.13	594,991.96	593,328.13
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	450,000.00	AA+	Aaa	6/2/2021	6/7/2021	466,664.06	0.43	571.72	466,349.64	464,343.75
Security Type Sub-Total		17,630,000.00					17,704,878.92	0.84	44,191.47	17,689,306.15	17,810,240.47
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	325,000.00	AAA	Aaa	4/13/2021	4/20/2021	324,327.25	0.23	80.12	324,393.60	324,209.28
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	325,000.00	AAA	Aaa	4/17/2020	4/24/2020	324,889.50	0.51	167.01	324,932.03	326,407.90
INTL BK RECON & DEVELOP 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	71.94	279,518.40	279,195.84
Security Type Sub-Total		930,000.00					928,614.75	0.36	319.07	928,844.03	929,813.02
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	625.00	50,409.29	51,259.00
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	630.33	95,000.00	95,904.40
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	18.90	65,000.00	65,044.85
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	148.40	105,000.00	104,989.50

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
Municipal Bond / Note											
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	1,331.11	125,491.93	126,621.25
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	1,331.11	125,000.00	126,621.25
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	322.27	155,000.00	155,784.30
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	157.25	85,000.00	85,249.90
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	410.00	240,000.00	240,592.80
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	80.88	115,000.00	114,710.20
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	10.35	30,000.00	29,890.20
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	575.05	315,000.00	313,771.50
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	347.96	95,000.00	94,804.30
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	691.90	110,000.00	111,096.70
Security Type Sub-Total		1,710,000.00					1,711,573.50	0.72	6,680.51	1,710,901.22	1,716,340.15

Federal Agency Bond / Note

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	311.46	574,309.42	574,992.53
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	850,000.00	AA+	Aaa	4/17/2020	4/20/2020	847,875.00	0.46	628.65	848,723.06	852,360.45
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	472.50	809,790.53	812,152.17
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	1,385,000.00	AA+	Aaa	5/20/2020	5/22/2020	1,380,831.15	0.35	375.10	1,382,373.05	1,385,508.30
FEDERAL HOME LOAN BANKS NOTES DTD 05/09/2013 2.125% 06/09/2023	3133834G3	150,000.00	AA+	Aaa	3/24/2020	3/25/2020	156,543.00	0.75	194.79	153,955.97	155,464.50
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	850,000.00	AA+	Aaa	6/24/2020	6/26/2020	847,518.00	0.35	29.51	848,356.67	850,158.95
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	1,050.94	883,715.86	884,861.06
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	732.01	829,395.51	829,684.60
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	466.91	595,078.99	594,640.03
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	784.72	999,782.23	999,395.00
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	623.86	794,809.27	794,519.02
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EA EY1	325,000.00	AA+	Aaa	10/14/2020	10/16/2020	323,787.75	0.25	84.64	324,073.38	323,792.63
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	444.97	1,164,179.19	1,163,427.25
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF A2	815,000.00	AA+	Aaa	12/2/2020	12/4/2020	814,193.15	0.28	152.81	814,347.15	813,470.25
Security Type Sub-Total		11,030,000.00					11,019,866.80	0.32	6,352.87	11,022,890.28	11,034,426.74

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											
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	320.83	99,812.07	102,127.30
AMERICAN EXPRESS CO DTD 05/20/2019 2.750% 05/20/2022	025816CD9	100,000.00	BBB+	A3	5/15/2019	5/20/2019	99,880.00	2.79	313.19	99,964.64	101,949.50
HONEYWELL INTERNATIONAL (CALLABLE) NOTE DTD 08/08/2019 2.150% 08/08/2022	438516BT2	95,000.00	A	A2	7/30/2019	8/8/2019	94,904.05	2.19	811.33	94,964.72	96,795.88
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	380.77	215,000.00	215,051.39
BANK OF NY MELLON CORP CORP NOTES DTD 08/23/2019 1.950% 08/23/2022	06406RAK3	195,000.00	A	A1	8/20/2019	8/23/2019	194,937.60	1.96	1,352.00	194,976.20	198,658.20
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2019 1.900% 09/06/2022	14913Q3A5	175,000.00	A	A2	9/3/2019	9/6/2019	174,756.75	1.95	1,062.15	174,904.12	178,391.68
APPLE INC CORPORATE NOTES DTD 09/11/2019 1.700% 09/11/2022	037833DL1	100,000.00	AA+	Aa1	9/4/2019	9/11/2019	99,983.00	1.71	519.44	99,993.22	101,747.30
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	225,000.00	AA-	Aa3	5/22/2019	5/24/2019	222,032.25	2.57	1,424.38	223,918.37	229,927.05
MERCK & CO INC CORP NOTES DTD 09/13/2012 2.400% 09/15/2022	589331AT4	150,000.00	A+	A1	3/13/2019	3/15/2019	148,467.00	2.71	1,060.00	149,471.83	153,046.05
CITIGROUP INC DTD 11/04/2019 2.312% 11/04/2022	17308CC46	130,000.00	BBB+	A3	10/28/2019	11/4/2019	130,000.00	2.31	475.89	130,000.00	130,942.89
CATERPILLAR FINL SERVICE NOTES DTD 01/13/2020 1.950% 11/18/2022	14913Q3C1	85,000.00	A	A2	1/9/2020	1/13/2020	84,960.90	1.97	197.98	84,981.01	86,875.27
BANK OF NY MELLON CORP NOTES DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	145,000.00	A	A1	1/21/2020	1/28/2020	144,898.50	1.87	1,147.51	144,946.70	148,339.93
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	308.64	150,000.00	149,823.00

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
Corporate Note											
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	354.17	49,963.68	51,088.90
3M COMPANY DTD 08/26/2019 1.750% 02/14/2023	88579YBL4	225,000.00	A+	A1	8/19/2019	8/26/2019	224,142.75	1.86	1,498.44	224,599.09	229,809.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 04/09/2021 0.400% 04/06/2023	89236TJD8	100,000.00	A+	A1	4/6/2021	4/9/2021	99,919.00	0.44	91.11	99,928.25	100,049.50
PEPSICO INC CORPORATE NOTES DTD 05/01/2020 0.750% 05/01/2023	713448EY0	110,000.00	A+	A1	4/29/2020	5/1/2020	109,782.20	0.82	137.50	109,866.93	110,859.10
CHEVRON CORP CORPORATE NOTES DTD 05/11/2020 1.141% 05/11/2023	166764BV1	100,000.00	AA-	Aa2	5/7/2020	5/11/2020	100,000.00	1.14	158.47	100,000.00	101,500.10
APPLE INC CORPORATE NOTES DTD 05/11/2020 0.750% 05/11/2023	037833DV9	215,000.00	AA+	Aa1	5/4/2020	5/11/2020	214,415.20	0.84	223.96	214,637.37	216,801.27
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.400% 06/03/2023	023135BP0	250,000.00	AA	A1	6/1/2020	6/3/2020	249,650.00	0.45	77.78	249,775.62	250,506.50
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 06/08/2020 0.800% 06/08/2023	69371RQ82	50,000.00	A+	A1	6/1/2020	6/8/2020	49,930.50	0.85	25.56	49,955.13	50,423.95
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	342.22	99,946.55	100,625.70
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	40.83	29,972.33	29,968.89
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2020 0.450% 09/14/2023	14913R2F3	100,000.00	A	A2	9/9/2020	9/14/2020	99,932.00	0.47	133.75	99,950.01	100,146.30
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	146.78	205,000.00	205,087.95

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											
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	134.11	175,000.00	174,997.20
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	425.00	199,989.87	199,229.60
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	117.00	79,949.64	79,702.24
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	607.47	265,000.00	264,648.08
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	125.13	89,946.01	89,646.93
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	2,449.39	188,567.16	188,360.20
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	457.41	225,000.00	225,544.28
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	311.15	144,934.45	145,763.86
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	25,000.00	BBB+	A1	4/19/2021	4/22/2021	25,000.00	0.73	35.03	25,000.00	25,029.93
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	330,000.00	AA	A1	5/10/2021	5/12/2021	329,518.20	0.50	202.13	329,540.18	329,281.59
UNITEDHEALTH GROUP INC (CALLABLE) CORP N DTD 05/19/2021 0.550% 05/15/2024	91324PEB4	155,000.00	A+	A3	5/17/2021	5/19/2021	154,838.80	0.59	99.46	154,845.15	154,569.10

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											
BANC OF AMERICA CORP (CALLABLE) DTD 05/19/2020 1.486% 05/19/2024	06051GJC4	345,000.00	A-	A2	5/14/2020	5/19/2020	345,000.00	1.49	598.12	345,000.00	350,774.96
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 0.700% 05/28/2024	04636NAC7	220,000.00	BBB+	A3	5/25/2021	5/28/2021	219,980.20	0.70	141.17	219,980.81	219,724.12
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	75,000.00	A	A2	6/7/2021	6/10/2021	74,906.25	0.49	19.69	74,908.05	74,591.78
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	323.78	170,000.00	169,939.14
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	243.25	185,000.00	185,503.20
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	190.01	90,000.00	89,440.38
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	327.56	112,415.47	112,790.92
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	70,000.00	BBB+	A3	4/27/2021	5/4/2021	70,000.00	0.98	108.73	70,000.00	69,904.94
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	140,000.00	A-	A2	5/24/2021	6/1/2021	140,000.00	0.82	96.13	140,000.00	139,775.86
Security Type Sub-Total		6,670,000.00					6,680,756.45	1.10	19,616.40	6,681,604.63	6,729,761.51
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	3,082.50	450,000.00	454,059.00

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
Certificate of Deposit											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/06/2020 2.830% 04/01/2022	22535CDV0	430,000.00	A-1	P-1	4/3/2019	4/4/2019	430,000.00	2.80	2,940.84	430,000.00	438,553.56
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	350,000.00	A-1	P-1	7/10/2020	7/14/2020	350,000.00	0.70	1,184.17	350,000.00	351,644.30
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	450,000.00	A+	Aa2	8/29/2019	9/3/2019	450,000.00	1.85	2,906.25	450,000.00	458,667.45
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	450,000.00	AA-	Aa3	8/27/2019	8/29/2019	450,000.00	1.84	2,890.62	450,000.00	458,615.70
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	450,000.00	AA-	Aa2	12/4/2019	12/6/2019	450,000.00	2.03	739.50	450,000.00	461,745.45
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	573.61	350,000.00	350,558.25
Security Type Sub-Total		2,930,000.00					2,930,000.00	1.73	14,317.49	2,930,000.00	2,973,843.71
Asset-Backed Security											
NALT 2019-A A3 DTD 04/15/2019 2.760% 03/15/2022	65479PAD1	795.80	AAA	Aaa	4/9/2019	4/15/2019	795.74	2.76	0.98	795.79	796.57
GMALT 2019-3 A3 DTD 08/14/2019 2.030% 06/20/2022	38013TAD3	38,212.75	AAA	NR	8/6/2019	8/14/2019	38,208.53	2.03	23.70	38,211.31	38,302.65
NALT 2019-B A3 DTD 07/24/2019 2.270% 07/15/2022	65478LAD1	44,781.29	AAA	Aaa	7/16/2019	7/24/2019	44,778.75	2.27	45.18	44,780.40	44,903.15
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	548.04	AAA	Aaa	4/10/2018	4/18/2018	547.96	2.79	0.68	548.02	548.45
TAOT 2018-B A3 DTD 05/16/2018 2.960% 09/15/2022	89238TAD5	32,815.41	AAA	Aaa	5/9/2018	5/16/2018	32,814.93	2.96	43.17	32,815.28	32,966.90

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	180,999.47	AAA	NR	11/13/2019	11/20/2019	180,970.70	2.01	160.89	180,986.66	182,176.31
FORDO 2018-A A3 DTD 05/22/2018 3.030% 11/15/2022	34528FAD0	9,131.93	AAA	NR	5/15/2018	5/22/2018	9,130.45	3.03	12.30	9,131.48	9,157.33
VWALT 2019-A A3 DTD 10/04/2019 1.990% 11/21/2022	92867XAD8	108,765.89	AAA	NR	10/1/2019	10/4/2019	108,764.17	1.99	66.14	108,765.13	109,389.28
HART 2018-B A3 DTD 12/12/2018 3.200% 12/15/2022	44933AAC1	70,017.39	AAA	Aaa	12/4/2018	12/12/2018	70,016.55	3.20	99.58	70,017.08	70,476.83
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	42,135.59	AAA	Aaa	7/17/2018	7/25/2018	42,133.96	3.03	56.74	42,135.03	42,366.21
TOYOTA AUTO RECEIVABLES OWNER DTD 11/07/2018 3.180% 03/15/2023	89231PAD0	86,150.99	AAA	Aaa	10/31/2018	11/7/2018	86,132.35	3.19	121.76	86,143.69	86,757.36
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	67,220.65	AAA	NR	2/19/2019	2/27/2019	67,218.85	2.83	68.70	67,219.89	67,958.07
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	97,682.96	AAA	Aaa	11/15/2018	11/21/2018	97,678.85	3.25	97.00	97,681.28	98,700.15
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	42,275.00	AAA	NR	7/11/2018	7/18/2018	42,265.15	3.03	53.20	42,271.18	42,614.26
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	33,092.98	AAA	NR	7/18/2018	7/25/2018	33,088.47	3.13	46.04	33,091.18	33,407.50
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	68,322.28	AAA	NR	4/3/2019	4/10/2019	68,313.29	2.66	80.77	68,318.08	68,962.52
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	74,994.69	75,141.92
FORDO 2019-A A3 DTD 03/22/2019 2.780% 09/15/2023	34533FAD3	181,889.53	NR	Aaa	3/19/2019	3/22/2019	181,858.92	2.78	224.73	181,874.47	183,972.37
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	85,277.63	NR	Aaa	2/5/2019	2/13/2019	85,267.33	2.91	110.29	85,272.67	86,202.35
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	150,384.21	AAA	Aaa	8/6/2019	8/14/2019	150,382.98	1.91	127.66	150,383.55	151,957.30

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
Asset-Backed Security											
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	172,868.79	NR	Aaa	2/5/2019	2/13/2019	172,842.60	2.90	222.81	172,855.95	175,042.91
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	80,365.88	AAA	Aaa	5/21/2019	5/30/2019	80,349.60	2.51	89.65	80,357.22	81,314.66
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	49,998.09	50,076.44
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	110,770.81	NR	Aaa	1/8/2019	1/16/2019	110,758.56	2.97	137.08	110,764.79	111,935.42
FIFTH THIRD AUTO TRUST DTD 05/08/2019 2.640% 12/15/2023	31680YAD9	45,575.11	AAA	Aaa	4/30/2019	5/8/2019	45,565.09	2.65	53.47	45,569.77	46,059.25
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	224,990.11	227,766.76
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	174,980.83	177,113.51
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	4.11	84,997.60	85,066.04
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	163,032.87	AAA	NR	10/29/2019	11/6/2019	163,025.35	1.94	140.57	163,028.25	164,637.11
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	149,986.43	150,049.38
FORDO 2019-C A3 DTD 11/22/2019 1.870% 03/15/2024	34531KAD4	193,102.51	AAA	Aaa	11/19/2019	11/22/2019	193,091.43	1.87	160.49	193,095.56	195,285.28
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	88,005.66	AAA	NR	4/9/2019	4/17/2019	87,996.68	2.68	104.82	88,000.71	89,382.02
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	120,000.00	AAA	Aaa	4/13/2021	4/21/2021	119,986.00	0.39	14.30	119,986.91	120,084.01
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	209,989.98	212,952.60
GMALT 2021-2 A3 DTD 05/26/2021 0.340% 05/20/2024	380144AC9	175,000.00	AAA	NR	5/18/2021	5/26/2021	174,972.53	0.35	18.18	174,973.44	174,664.32

Managed Account Detail of Securities Held

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Asset-Backed Security											
ALLYA 2019-4 A3 DTD 12/11/2019 1.840% 06/17/2024	02007TAC9	112,760.41	AAA	Aaa	12/4/2019	12/11/2019	112,740.99	1.84	92.21	112,747.68	113,780.17
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	150,000.00	AAA	Aaa	6/23/2020	6/30/2020	149,995.89	0.55	36.67	149,996.91	150,477.83
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	219,992.53	222,607.24
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	99,992.00	101,713.74
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	99,983.81	101,113.00
DCENT 2019-A3 A DTD 10/31/2019 1.890% 10/15/2024	254683CM5	225,000.00	NR	Aaa	10/24/2019	10/31/2019	224,951.67	1.89	189.00	224,967.92	229,694.63
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	149,982.06	150,182.84
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	99,986.15	101,967.72
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	174,970.43	175,466.06
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	99,986.33	100,383.25
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	149,972.06	150,359.34
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	105,000.00	NR	Aaa	4/6/2021	4/14/2021	104,978.52	0.62	28.93	104,979.58	104,930.87
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	109,979.27	109,977.21
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	100,000.00	AAA	NR	4/20/2021	4/28/2021	99,989.48	0.38	16.89	99,989.90	99,973.35
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	74,986.47	74,910.76

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 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	150,000.00	AAA	NR	4/13/2021	4/21/2021	149,967.68	0.52	34.67	149,968.98	150,198.51
Security Type Sub-Total		5,581,981.83					5,581,272.86	1.65	3,789.15	5,581,494.58	5,625,923.71
Managed Account Sub Total		46,481,981.83					46,556,963.28	0.89	95,266.96	46,545,040.89	46,820,349.31
Securities Sub-Total		\$46,481,981.83					\$46,556,963.28	0.89%	\$95,266.96	\$46,545,040.89	\$46,820,349.31
Accrued Interest											\$95,266.96
Total Investments											\$46,915,616.27

Bolded items are forward settling trades.