



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

February 21, 2022

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Transactions Report for the Quarter Ending December 31, 2022.

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 December 31, 2022, the City of Alameda has sufficient funds to meet its pool's expenditure requirements for the next six months.

Sincerely,

DocuSigned by:
Kevin Kennedy
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Kevin Kennedy
City Treasurer



Quarterly Investment Transactions Report



City of Alameda

Investment Transactions Reporting

For the Quarter Ending December 31, 2022

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



Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/25/2022	91282CFM8	1,250,000.00	US Treasury Note 4.125% Due: 09/30/2027	98.555	4.45%	1,231,933.59	3,541.38	1,235,474.97	0.00
Purchase	11/30/2022	756109BG8	350,000.00	Realty Income Corp Calllble Note Cont 5/15/2027 3.95% Due: 08/15/2027	95.637	5.00%	334,729.50	4,032.29	338,761.79	0.00
Subtotal			1,600,000.00				1,566,663.09	7,573.67	1,574,236.76	0.00
TOTAL ACQUISITIONS			1,600,000.00				1,566,663.09	7,573.67	1,574,236.76	0.00
DISPOSITIONS										
Sale	10/21/2022	3135G04Q3	475,000.00	FNMA Note 0.25% Due: 05/22/2023	97.413	0.35%	462,711.30	491.49	463,202.79	-12,010.58
Sale	10/21/2022	3135G0U43	500,000.00	FNMA Note 2.875% Due: 09/12/2023	98.411	2.96%	492,055.00	1,557.29	493,612.29	-7,578.61
Subtotal			975,000.00				954,766.30	2,048.78	956,815.08	-19,589.19
TOTAL DISPOSITIONS			975,000.00				954,766.30	2,048.78	956,815.08	-19,589.19

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/01/2022	316175603	6,960.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	6,960.00	0.00	6,960.00	0.00
Purchase	10/03/2022	316175603	179.77	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	179.77	0.00	179.77	0.00
Purchase	10/07/2022	316175603	6,911.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	6,911.25	0.00	6,911.25	0.00
Purchase	10/14/2022	316175603	4,387.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	4,387.50	0.00	4,387.50	0.00
Purchase	10/15/2022	316175603	2,884.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	2,884.38	0.00	2,884.38	0.00
Purchase	10/17/2022	316175603	206.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	206.25	0.00	206.25	0.00
Purchase	10/17/2022	316175603	1,271.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	1,271.25	0.00	1,271.25	0.00
Purchase	10/17/2022	316175603	115.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	115.50	0.00	115.50	0.00
Purchase	10/17/2022	316175603	423.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	423.00	0.00	423.00	0.00
Purchase	10/17/2022	316175603	70.83	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	70.83	0.00	70.83	0.00
Purchase	10/17/2022	316175603	91.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	91.00	0.00	91.00	0.00
Purchase	10/17/2022	316175603	670.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	670.08	0.00	670.08	0.00
Purchase	10/17/2022	316175603	354.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	354.04	0.00	354.04	0.00
Purchase	10/17/2022	316175603	91.71	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	91.71	0.00	91.71	0.00
Purchase	10/17/2022	316175603	814.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	814.00	0.00	814.00	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	10/17/2022	316175603	74.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	74.00	0.00	74.00	0.00
Purchase	10/17/2022	316175603	319.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	319.00	0.00	319.00	0.00
Purchase	10/17/2022	316175603	54.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	54.00	0.00	54.00	0.00
Purchase	10/17/2022	316175603	7,363.51	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	7,363.51	0.00	7,363.51	0.00
Purchase	10/17/2022	316175603	14,572.22	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	14,572.22	0.00	14,572.22	0.00
Purchase	10/17/2022	316175603	3,968.41	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	3,968.41	0.00	3,968.41	0.00
Purchase	10/17/2022	316175603	3,653.11	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	3,653.11	0.00	3,653.11	0.00
Purchase	10/17/2022	316175603	11,504.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	11,504.04	0.00	11,504.04	0.00
Purchase	10/17/2022	316175603	16,700.43	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	16,700.43	0.00	16,700.43	0.00
Purchase	10/17/2022	316175603	13,649.32	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	13,649.32	0.00	13,649.32	0.00
Purchase	10/17/2022	316175603	11,544.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	11,544.38	0.00	11,544.38	0.00
Purchase	10/17/2022	316175603	25,588.38	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	25,588.38	0.00	25,588.38	0.00
Purchase	10/18/2022	316175603	14,748.97	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	14,748.97	0.00	14,748.97	0.00
Purchase	10/20/2022	316175603	2,275.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	2,275.00	0.00	2,275.00	0.00
Purchase	10/20/2022	316175603	435.42	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	435.42	0.00	435.42	0.00
Purchase	10/20/2022	316175603	113.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	113.75	0.00	113.75	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	10/20/2022	316175603	573.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	573.50	0.00	573.50	0.00
Purchase	10/20/2022	316175603	43,891.95	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	43,891.95	0.00	43,891.95	0.00
Purchase	10/20/2022	316175603	11,917.86	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	11,917.86	0.00	11,917.86	0.00
Purchase	10/21/2022	316175603	956,815.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	956,815.08	0.00	956,815.08	0.00
Purchase	10/21/2022	316175603	121.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	121.00	0.00	121.00	0.00
Purchase	10/21/2022	316175603	7,708.17	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	7,708.17	0.00	7,708.17	0.00
Purchase	10/22/2022	316175603	4,437.22	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	4,437.22	0.00	4,437.22	0.00
Purchase	10/23/2022	316175603	7,118.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	7,118.00	0.00	7,118.00	0.00
Purchase	10/25/2022	316175603	83.88	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	83.88	0.00	83.88	0.00
Purchase	10/25/2022	316175603	468.13	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	468.13	0.00	468.13	0.00
Purchase	10/25/2022	316175603	151.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	151.25	0.00	151.25	0.00
Purchase	10/25/2022	91282CFM8	1,250,000.00	US Treasury Note 4.125% Due: 09/30/2027	98.555	4.45%	1,231,933.59	3,541.38	1,235,474.97	0.00
Purchase	10/28/2022	316175603	7,192.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	7,192.00	0.00	7,192.00	0.00
Purchase	10/31/2022	316175603	22,368.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	22,368.75	0.00	22,368.75	0.00
Purchase	11/01/2022	316175603	10,903.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	10,903.25	0.00	10,903.25	0.00
Purchase	11/01/2022	316175603	661.84	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	661.84	0.00	661.84	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/07/2022	316175603	2,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	2,562.50	0.00	2,562.50	0.00
Purchase	11/08/2022	316175603	5,106.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	5,106.25	0.00	5,106.25	0.00
Purchase	11/10/2022	316175603	10,400.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	10,400.00	0.00	10,400.00	0.00
Purchase	11/12/2022	316175603	3,950.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	3,950.00	0.00	3,950.00	0.00
Purchase	11/13/2022	316175603	2,702.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	2,702.50	0.00	2,702.50	0.00
Purchase	11/15/2022	316175603	3,622.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	3,622.50	0.00	3,622.50	0.00
Purchase	11/15/2022	316175603	5,823.93	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	5,823.93	0.00	5,823.93	0.00
Purchase	11/15/2022	316175603	6,203.12	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	6,203.12	0.00	6,203.12	0.00
Purchase	11/15/2022	316175603	17,560.58	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	17,560.58	0.00	17,560.58	0.00
Purchase	11/15/2022	316175603	16,937.33	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	16,937.33	0.00	16,937.33	0.00
Purchase	11/15/2022	316175603	12,622.45	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	12,622.45	0.00	12,622.45	0.00
Purchase	11/15/2022	316175603	10,950.03	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	10,950.03	0.00	10,950.03	0.00
Purchase	11/15/2022	316175603	23,965.80	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	23,965.80	0.00	23,965.80	0.00
Purchase	11/15/2022	316175603	91.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	91.00	0.00	91.00	0.00
Purchase	11/15/2022	316175603	319.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	319.00	0.00	319.00	0.00
Purchase	11/15/2022	316175603	74.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	74.00	0.00	74.00	0.00



Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/15/2022	316175603	814.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	814.00	0.00	814.00	0.00
Purchase	11/15/2022	316175603	423.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	423.00	0.00	423.00	0.00
Purchase	11/15/2022	316175603	1,271.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	1,271.25	0.00	1,271.25	0.00
Purchase	11/15/2022	316175603	206.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	206.25	0.00	206.25	0.00
Purchase	11/15/2022	316175603	670.08	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	670.08	0.00	670.08	0.00
Purchase	11/15/2022	316175603	91.71	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	91.71	0.00	91.71	0.00
Purchase	11/15/2022	316175603	354.04	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	354.04	0.00	354.04	0.00
Purchase	11/15/2022	316175603	6,838.10	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	6,838.10	0.00	6,838.10	0.00
Purchase	11/15/2022	316175603	9,251.83	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	9,251.83	0.00	9,251.83	0.00
Purchase	11/16/2022	316175603	115.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	115.50	0.00	115.50	0.00
Purchase	11/16/2022	316175603	70.83	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	70.83	0.00	70.83	0.00
Purchase	11/16/2022	316175603	12,491.34	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	12,491.34	0.00	12,491.34	0.00
Purchase	11/18/2022	316175603	13,955.72	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	13,955.72	0.00	13,955.72	0.00
Purchase	11/21/2022	316175603	113.75	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	113.75	0.00	113.75	0.00
Purchase	11/21/2022	316175603	435.42	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	435.42	0.00	435.42	0.00
Purchase	11/21/2022	316175603	121.00	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	121.00	0.00	121.00	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/21/2022	316175603	573.50	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	573.50	0.00	573.50	0.00
Purchase	11/21/2022	316175603	6,991.66	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	6,991.66	0.00	6,991.66	0.00
Purchase	11/21/2022	316175603	40,946.06	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	40,946.06	0.00	40,946.06	0.00
Purchase	11/21/2022	316175603	11,060.54	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	11,060.54	0.00	11,060.54	0.00
Purchase	11/25/2022	316175603	151.25	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	151.25	0.00	151.25	0.00
Purchase	11/25/2022	316175603	468.13	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	468.13	0.00	468.13	0.00
Purchase	11/25/2022	316175603	83.88	Fidelity Institutional Government MMKT Fund #657	1.000	2.61%	83.88	0.00	83.88	0.00
Purchase	11/30/2022	316175603	8,625.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	8,625.00	0.00	8,625.00	0.00
Purchase	11/30/2022	756109BG8	350,000.00	Realty Income Corp Calllable Note Cont 5/15/2027 3.95% Due: 08/15/2027	95.637	5.00%	334,729.50	4,032.29	338,761.79	0.00
Purchase	12/01/2022	316175603	2,204.20	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	2,204.20	0.00	2,204.20	0.00
Purchase	12/01/2022	316175603	599.92	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	599.92	0.00	599.92	0.00
Purchase	12/08/2022	316175603	24,466.75	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	24,466.75	0.00	24,466.75	0.00
Purchase	12/14/2022	316175603	14,375.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	14,375.00	0.00	14,375.00	0.00
Purchase	12/15/2022	316175603	206.25	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	206.25	0.00	206.25	0.00
Purchase	12/15/2022	316175603	1,271.25	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	1,271.25	0.00	1,271.25	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/15/2022	316175603	354.04	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	354.04	0.00	354.04	0.00
Purchase	12/15/2022	316175603	91.71	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	91.71	0.00	91.71	0.00
Purchase	12/15/2022	316175603	423.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	423.00	0.00	423.00	0.00
Purchase	12/15/2022	316175603	814.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	814.00	0.00	814.00	0.00
Purchase	12/15/2022	316175603	74.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	74.00	0.00	74.00	0.00
Purchase	12/15/2022	316175603	319.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	319.00	0.00	319.00	0.00
Purchase	12/15/2022	316175603	91.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	91.00	0.00	91.00	0.00
Purchase	12/15/2022	316175603	670.08	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	670.08	0.00	670.08	0.00
Purchase	12/15/2022	316175603	6,419.97	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	6,419.97	0.00	6,419.97	0.00
Purchase	12/15/2022	316175603	420.28	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	420.28	0.00	420.28	0.00
Purchase	12/15/2022	316175603	4,302.86	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	4,302.86	0.00	4,302.86	0.00
Purchase	12/15/2022	316175603	10,616.53	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	10,616.53	0.00	10,616.53	0.00
Purchase	12/15/2022	316175603	10,313.88	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	10,313.88	0.00	10,313.88	0.00
Purchase	12/15/2022	316175603	18,696.88	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	18,696.88	0.00	18,696.88	0.00
Purchase	12/15/2022	316175603	12,384.47	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	12,384.47	0.00	12,384.47	0.00
Purchase	12/15/2022	316175603	10,749.90	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	10,749.90	0.00	10,749.90	0.00

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As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/15/2022	316175603	23,469.07	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	23,469.07	0.00	23,469.07	0.00
Purchase	12/16/2022	316175603	70.83	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	70.83	0.00	70.83	0.00
Purchase	12/16/2022	316175603	115.50	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	115.50	0.00	115.50	0.00
Purchase	12/17/2022	316175603	2,562.50	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	2,562.50	0.00	2,562.50	0.00
Purchase	12/18/2022	316175603	4,275.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	4,275.00	0.00	4,275.00	0.00
Purchase	12/19/2022	316175603	3,297.50	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	3,297.50	0.00	3,297.50	0.00
Purchase	12/19/2022	316175603	13,281.48	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	13,281.48	0.00	13,281.48	0.00
Purchase	12/20/2022	316175603	113.75	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	113.75	0.00	113.75	0.00
Purchase	12/20/2022	316175603	435.42	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	435.42	0.00	435.42	0.00
Purchase	12/20/2022	316175603	573.50	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	573.50	0.00	573.50	0.00
Purchase	12/20/2022	316175603	33,236.15	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	33,236.15	0.00	33,236.15	0.00
Purchase	12/20/2022	316175603	9,395.93	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	9,395.93	0.00	9,395.93	0.00
Purchase	12/21/2022	316175603	121.00	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	121.00	0.00	121.00	0.00
Purchase	12/22/2022	316175603	6,673.05	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	6,673.05	0.00	6,673.05	0.00
Purchase	12/23/2022	316175603	1,235.48	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	1,235.48	0.00	1,235.48	0.00
Purchase	12/27/2022	316175603	151.25	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	151.25	0.00	151.25	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/27/2022	316175603	468.13	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	468.13	0.00	468.13	0.00
Purchase	12/27/2022	316175603	7,826.06	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	7,826.06	0.00	7,826.06	0.00
Purchase	12/31/2022	316175603	22,187.50	Fidelity Institutional Government MMKT Fund #657	1.000	3.81%	22,187.50	0.00	22,187.50	0.00
Subtotal			3,314,775.28				3,281,438.37	7,573.67	3,289,012.04	0.00
TOTAL ACQUISITIONS			3,314,775.28				3,281,438.37	7,573.67	3,289,012.04	0.00
DISPOSITIONS										
Sale	10/21/2022	3135G04Q3	475,000.00	FNMA Note 0.25% Due: 05/22/2023	97.413	0.35%	462,711.30	491.49	463,202.79	-12,010.58
Sale	10/21/2022	3135G0U43	500,000.00	FNMA Note 2.875% Due: 09/12/2023	98.411	2.96%	492,055.00	1,557.29	493,612.29	-7,578.61
Sale	10/25/2022	316175603	1,235,474.97	Fidelity Institutional Government MMKT Fund #657	1.000	2.48%	1,235,474.97	0.00	1,235,474.97	0.00
Sale	11/30/2022	316175603	338,761.79	Fidelity Institutional Government MMKT Fund #657	1.000	3.31%	338,761.79	0.00	338,761.79	0.00
Subtotal			2,549,236.76				2,529,003.06	2,048.78	2,531,051.84	-19,589.19
Paydown	10/17/2022	02582JJR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	10/17/2022	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00
Paydown	10/17/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		0.00	70.83	70.83	0.00
Paydown	10/17/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		0.00	115.50	115.50	0.00

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City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	10/17/2022	43813DAC2	7,315.10	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		7,315.10	48.41	7,363.51	0.00
Paydown	10/17/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		0.00	423.00	423.00	0.00
Paydown	10/17/2022	43815NAC8	14,536.95	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		14,536.95	35.27	14,572.22	0.00
Paydown	10/17/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		0.00	814.00	814.00	0.00
Paydown	10/17/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		0.00	74.00	74.00	0.00
Paydown	10/17/2022	477870AC3	3,949.66	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		3,949.66	18.75	3,968.41	0.00
Paydown	10/17/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		0.00	319.00	319.00	0.00
Paydown	10/17/2022	47787NAC3	3,627.76	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		3,627.76	25.35	3,653.11	0.00
Paydown	10/17/2022	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	10/17/2022	47789KAC7	11,418.19	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		11,418.19	85.85	11,504.04	0.00
Paydown	10/17/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		0.00	91.00	91.00	0.00
Paydown	10/17/2022	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	10/17/2022	58769EAC2	16,673.44	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		16,673.44	26.99	16,700.43	0.00
Paydown	10/17/2022	65479JAD5	13,517.37	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	100.000		13,517.37	131.95	13,649.32	0.00
Paydown	10/17/2022	89236XAC0	11,505.58	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		11,505.58	38.80	11,544.38	0.00
Paydown	10/17/2022	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	10/17/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		0.00	91.71	91.71	0.00
Paydown	10/17/2022	89240BAC2	25,504.15	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		25,504.15	84.23	25,588.38	0.00
Paydown	10/18/2022	43813KAC6	14,695.09	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		14,695.09	53.88	14,748.97	0.00
Paydown	10/20/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		0.00	113.75	113.75	0.00
Paydown	10/20/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		0.00	435.42	435.42	0.00
Paydown	10/20/2022	92290BAA9	43,764.43	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		43,764.43	127.52	43,891.95	0.00
Paydown	10/20/2022	92348AAA3	11,852.20	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	100.000		11,852.20	65.66	11,917.86	0.00
Paydown	10/20/2022	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	10/21/2022	43813GAC5	7,683.65	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		7,683.65	24.52	7,708.17	0.00
Paydown	10/21/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		0.00	121.00	121.00	0.00
Paydown	10/25/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		0.00	151.25	151.25	0.00
Paydown	10/25/2022	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		0.00	468.13	468.13	0.00
Paydown	10/25/2022	09690AAC7	0.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		0.00	83.88	83.88	0.00
Paydown	11/15/2022	02582JIR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	11/15/2022	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	11/15/2022	43813DAC2	6,794.68	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		6,794.68	43.42	6,838.10	0.00
Paydown	11/15/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		0.00	423.00	423.00	0.00
Paydown	11/15/2022	43815NAC8	9,238.13	Honda Auto Receivables Trust 2019-3 A3 1.78% Due: 08/15/2023	100.000		9,238.13	13.70	9,251.83	0.00
Paydown	11/15/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		0.00	814.00	814.00	0.00
Paydown	11/15/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		0.00	74.00	74.00	0.00
Paydown	11/15/2022	477870AC3	5,812.45	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		5,812.45	11.48	5,823.93	0.00
Paydown	11/15/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		0.00	319.00	319.00	0.00
Paydown	11/15/2022	47787NAC3	6,179.31	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		6,179.31	23.81	6,203.12	0.00
Paydown	11/15/2022	47789KAC7	17,485.20	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		17,485.20	75.38	17,560.58	0.00
Paydown	11/15/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		0.00	91.00	91.00	0.00
Paydown	11/15/2022	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	11/15/2022	58769EAC2	16,915.90	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		16,915.90	21.43	16,937.33	0.00
Paydown	11/15/2022	65479JAD5	12,512.24	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	100.000		12,512.24	110.21	12,622.45	0.00
Paydown	11/15/2022	89236XAC0	10,914.59	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		10,914.59	35.44	10,950.03	0.00
Paydown	11/15/2022	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00
Paydown	11/15/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		0.00	91.71	91.71	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	11/15/2022	89240BAC2	23,887.09	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		23,887.09	78.71	23,965.80	0.00
Paydown	11/16/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		0.00	70.83	70.83	0.00
Paydown	11/16/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		0.00	115.50	115.50	0.00
Paydown	11/16/2022	47788UAC6	12,437.34	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		12,437.34	54.00	12,491.34	0.00
Paydown	11/18/2022	43813KAC6	13,906.37	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		13,906.37	49.35	13,955.72	0.00
Paydown	11/21/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		0.00	113.75	113.75	0.00
Paydown	11/21/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		0.00	435.42	435.42	0.00
Paydown	11/21/2022	43813GAC5	6,968.87	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		6,968.87	22.79	6,991.66	0.00
Paydown	11/21/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		0.00	121.00	121.00	0.00
Paydown	11/21/2022	92290BAA9	40,835.68	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		40,835.68	110.38	40,946.06	0.00
Paydown	11/21/2022	92348AAA3	11,014.05	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	100.000		11,014.05	46.49	11,060.54	0.00
Paydown	11/21/2022	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	11/25/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		0.00	151.25	151.25	0.00
Paydown	11/25/2022	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		0.00	468.13	468.13	0.00
Paydown	11/25/2022	09690AAC7	0.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		0.00	83.88	83.88	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	12/15/2022	02582JJR2	0.00	American Express 2021-1 A 0.9% Due: 11/15/2026	100.000		0.00	206.25	206.25	0.00
Paydown	12/15/2022	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due: 05/17/2027	100.000		0.00	1,271.25	1,271.25	0.00
Paydown	12/15/2022	43813DAC2	6,381.20	Honda Auto Receivables 2020-2 A3 0.82% Due: 07/15/2024	100.000		6,381.20	38.77	6,419.97	0.00
Paydown	12/15/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due: 05/15/2026	100.000		0.00	423.00	423.00	0.00
Paydown	12/15/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due: 10/15/2026	100.000		0.00	814.00	814.00	0.00
Paydown	12/15/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	100.000		0.00	74.00	74.00	0.00
Paydown	12/15/2022	477870AC3	419.54	John Deere Owner Trust 2019-B A3 2.21% Due: 12/15/2023	100.000		419.54	0.74	420.28	0.00
Paydown	12/15/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due: 09/16/2026	100.000		0.00	319.00	319.00	0.00
Paydown	12/15/2022	47787NAC3	4,281.68	John Deere Owner Trust 2020-B A3 0.51% Due: 11/15/2024	100.000		4,281.68	21.18	4,302.86	0.00
Paydown	12/15/2022	47788UAC6	10,566.26	John Deere Owner Trust 2021-A A3 0.36% Due: 09/15/2025	100.000		10,566.26	50.27	10,616.53	0.00
Paydown	12/15/2022	47789KAC7	10,254.53	John Deere Owner Trust 2020-A A3 1.1% Due: 08/15/2024	100.000		10,254.53	59.35	10,313.88	0.00
Paydown	12/15/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	100.000		0.00	91.00	91.00	0.00
Paydown	12/15/2022	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	100.000		0.00	670.08	670.08	0.00
Paydown	12/15/2022	58769EAC2	18,681.09	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due: 11/15/2023	100.000		18,681.09	15.79	18,696.88	0.00
Paydown	12/15/2022	65479JAD5	12,294.39	Nissan Auto Receivables Owner 2019-C A3 1.93% Due: 07/15/2024	100.000		12,294.39	90.08	12,384.47	0.00
Paydown	12/15/2022	89236XAC0	10,717.64	Toyota Auto Receivables 2020-D A3 0.35% Due: 01/15/2025	100.000		10,717.64	32.26	10,749.90	0.00



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	12/15/2022	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due: 09/15/2026	100.000		0.00	354.04	354.04	0.00
Paydown	12/15/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due: 04/15/2026	100.000		0.00	91.71	91.71	0.00
Paydown	12/15/2022	89240BAC2	23,395.54	Toyota Auto Receivables Owners 2021-A A3 0.26% Due: 05/15/2025	100.000		23,395.54	73.53	23,469.07	0.00
Paydown	12/16/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	100.000		0.00	70.83	70.83	0.00
Paydown	12/16/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due: 11/16/2026	100.000		0.00	115.50	115.50	0.00
Paydown	12/19/2022	43813KAC6	13,236.42	Honda Auto Receivables Trust 2020-3 A3 0.37% Due: 10/18/2024	100.000		13,236.42	45.06	13,281.48	0.00
Paydown	12/20/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due: 10/21/2024	100.000		0.00	113.75	113.75	0.00
Paydown	12/20/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due: 03/20/2025	100.000		0.00	435.42	435.42	0.00
Paydown	12/20/2022	92290BAA9	33,141.77	Verizon Owner Trust 2020-B A 0.47% Due: 02/20/2025	100.000		33,141.77	94.38	33,236.15	0.00
Paydown	12/20/2022	92348AAA3	9,367.24	Verizon Owner Trust 2019-C A1A 1.94% Due: 04/22/2024	100.000		9,367.24	28.69	9,395.93	0.00
Paydown	12/20/2022	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	100.000		0.00	573.50	573.50	0.00
Paydown	12/21/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	100.000		0.00	121.00	121.00	0.00
Paydown	12/22/2022	43813GAC5	6,651.83	Honda Auto Receivables Trust 2021-1 A3 0.27% Due: 04/21/2025	100.000		6,651.83	21.22	6,673.05	0.00
Paydown	12/27/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due: 03/25/2025	100.000		0.00	151.25	151.25	0.00
Paydown	12/27/2022	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	100.000		0.00	468.13	468.13	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Paydown	12/27/2022	09690AAC7	7,742.18	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	100.000		7,742.18	83.88	7,826.06	0.00
Subtotal			548,076.78				548,076.78	21,431.86	569,508.64	0.00
Security Withdrawal	11/28/2022	316175603	6,067.50	Fidelity Institutional Government MMKT Fund #657	1.000		6,067.50	0.00	6,067.50	0.00
Subtotal			6,067.50				6,067.50	0.00	6,067.50	0.00
TOTAL DISPOSITIONS			3,103,381.04				3,083,147.34	23,480.64	3,106,627.98	-19,589.19
Other Transactions										
Interest	10/01/2022	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
Interest	10/07/2022	69371RR73	485,000.00	Paccar Financial Corp Note 2.85% Due: 04/07/2025	0.000		6,911.25	0.00	6,911.25	0.00
Interest	10/14/2022	78016EZ59	260,000.00	Royal Bank of Canada Note 3.375% Due: 04/14/2025	0.000		4,387.50	0.00	4,387.50	0.00
Interest	10/15/2022	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	10/20/2022	4581X0DV7	520,000.00	Inter-American Dev Bank Note 0.875% Due: 04/20/2026	0.000		2,275.00	0.00	2,275.00	0.00
Interest	10/22/2022	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	10/22/2022	46647PBK1	168,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due: 04/22/2026	0.000		1,749.72	0.00	1,749.72	0.00
Interest	10/23/2022	06051GHT9	400,000.00	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due: 04/23/2027	0.000		7,118.00	0.00	7,118.00	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	10/28/2022	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	10/28/2022	6174468Q5	550,000.00	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due: 04/28/2026	0.000		6,017.00	0.00	6,017.00	0.00
Interest	10/31/2022	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	10/31/2022	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	10/31/2022	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	10/31/2022	91282CDG3	510,000.00	US Treasury Note 1.125% Due: 10/31/2026	0.000		2,868.75	0.00	2,868.75	0.00
Interest	11/01/2022	06367WB85	449,000.00	Bank of Montreal Note 1.85% Due: 05/01/2025	0.000		4,153.25	0.00	4,153.25	0.00
Interest	11/01/2022	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	11/07/2022	3135G06G3	1,025,000.00	FNMA Note 0.5% Due: 11/07/2025	0.000		2,562.50	0.00	2,562.50	0.00
Interest	11/08/2022	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	11/10/2022	665859AW4	520,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due: 05/10/2027	0.000		10,400.00	0.00	10,400.00	0.00
Interest	11/12/2022	023135BX3	790,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due: 05/12/2026	0.000		3,950.00	0.00	3,950.00	0.00
Interest	11/13/2022	808513BR5	470,000.00	Charles Schwab Corp Callable Note Cont 4/13/2026 1.15% Due: 05/13/2026	0.000		2,702.50	0.00	2,702.50	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	11/15/2022	91324PEC2	630,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due: 05/15/2026	0.000		3,622.50	0.00	3,622.50	0.00
Interest	11/30/2022	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	11/30/2022	91282CET4	500,000.00	US Treasury Note 2.625% Due: 05/31/2027	0.000		6,562.50	0.00	6,562.50	0.00
Interest	12/01/2022	46647PCH7	535,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due: 06/01/2025	0.000		2,204.20	0.00	2,204.20	0.00
Interest	12/08/2022	3130A0F70	750,000.00	FHLB Note 3.375% Due: 12/08/2023	0.000		12,656.25	0.00	12,656.25	0.00
Interest	12/08/2022	89115A2C5	575,000.00	Toronto-Dominion Bank Note 4.108% Due: 06/08/2027	0.000		11,810.50	0.00	11,810.50	0.00
Interest	12/14/2022	3130A1XJ2	1,000,000.00	FHLB Note 2.875% Due: 06/14/2024	0.000		14,375.00	0.00	14,375.00	0.00
Interest	12/17/2022	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	12/18/2022	89236TJK2	760,000.00	Toyota Motor Credit Corp Note 1.125% Due: 06/18/2026	0.000		4,275.00	0.00	4,275.00	0.00
Interest	12/19/2022	06051GJD2	500,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due: 06/19/2026	0.000		3,297.50	0.00	3,297.50	0.00
Interest	12/23/2022	46647PCK0	255,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due: 06/23/2025	0.000		1,235.48	0.00	1,235.48	0.00
Interest	12/31/2022	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	12/31/2022	912828XX3	900,000.00	US Treasury Note 2% Due: 06/30/2024	0.000		9,000.00	0.00	9,000.00	0.00

Transaction Ledger

As of December 31, 2022

City of Alameda - Account #270

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Interest	12/31/2022	91282CEW7	500,000.00	US Treasury Note 3.25% Due: 06/30/2027	0.000		8,125.00	0.00	8,125.00	0.00
Subtotal			21,767,000.00				187,010.03	0.00	187,010.03	0.00
Dividend	10/03/2022	316175603	139,183.12	Fidelity Institutional Government MMKT Fund #657	0.000		179.77	0.00	179.77	0.00
Dividend	11/01/2022	316175603	122,492.69	Fidelity Institutional Government MMKT Fund #657	0.000		661.84	0.00	661.84	0.00
Dividend	12/01/2022	316175603	19,544.27	Fidelity Institutional Government MMKT Fund #657	0.000		599.92	0.00	599.92	0.00
Subtotal			281,220.08				1,441.53	0.00	1,441.53	0.00
TOTAL Other Transactions			22,048,220.08				188,451.56	0.00	188,451.56	0.00



CITY OF ALAMEDA

Investment Transactions Reporting

For the Quarter Ending December 31, 2022

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

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
BUY									
10/4/2022	10/12/2022	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	404,994.98	4.76%	
10/6/2022	10/12/2022	700,000.00	91282CFK2	US TREASURY N/B NOTES	3.50%	9/15/2025	687,444.54	4.25%	
10/19/2022	10/24/2022	75,000.00	539830BU2	LOCKHEED MARTIN CORP NOTES (CALLABLE)	4.95%	10/15/2025	74,786.25	5.05%	
10/20/2022	10/31/2022	40,000.00	63743HFF4	NATIONAL RURAL UTIL COOP CORPORATE NOTES	5.45%	10/30/2025	39,946.40	5.50%	
10/25/2022	10/28/2022	150,000.00	693475BH7	PNC FINANCIAL SERVICES CORP NOTE (CALLAB	5.67%	10/28/2025	150,000.00	5.67%	
10/25/2022	10/28/2022	50,000.00	91324PEN8	UNITEDHEALTH GROUP INC CORPORATE NOTES	5.15%	10/15/2025	49,995.50	5.15%	
10/26/2022	10/28/2022	155,000.00	89788MAJ1	TRUIST FINANCIAL CORP NOTES (CALLABLE)	5.90%	10/28/2026	155,000.00	5.90%	
10/26/2022	10/31/2022	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	279,934.34	5.35%	
10/27/2022	10/31/2022	450,000.00	89115B6K1	TORONTO DOMINION BANK NY CERT DEPOS	5.60%	10/27/2025	450,000.00	5.58%	
10/28/2022	11/2/2022	195,000.00	438516CH7	HONEYWELL INTERNATIONAL CORPORATE NOTES	4.85%	11/1/2024	194,966.85	4.86%	
10/31/2022	11/7/2022	60,000.00	20030NDZ1	COMCAST CORP CORPORATE NOTES	5.25%	11/7/2025	59,983.80	5.26%	
11/1/2022	11/4/2022	65,000.00	857477BX0	STATE STREET CORP NOTES (CALLABLE)	5.75%	11/4/2026	65,000.00	5.75%	
11/2/2022	11/3/2022	450,000.00	65558UYF3	NORDEA BANK ABP NEW YORK CERT DEPOS	5.53%	11/3/2025	450,000.00	5.53%	
11/15/2022	11/18/2022	50,000.00	882508BR4	TEXAS INSTRUMENTS INC CORPORATE NOTES	4.70%	11/18/2024	49,977.50	4.72%	
11/15/2022	11/22/2022	365,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	364,927.80	5.21%	
11/28/2022	12/5/2022	330,000.00	53522KAB9	LINDE INC/CT CORPORATE NOTES (CALLABLE)	4.70%	12/5/2025	329,643.60	4.74%	
11/29/2022	12/8/2022	250,000.00	05254JAA8	AUST & NZ BANKING GRP NY CORPORATE NOTES	5.08%	12/8/2025	250,000.00	5.09%	

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
BUY									
12/5/2022	12/8/2022	450,000.00	91282CFW6	US TREASURY N/B NOTES	4.50%	11/15/2025	455,733.87	4.14%	
12/8/2022	12/13/2022	450,000.00	91282CFW6	US TREASURY N/B NOTES	4.50%	11/15/2025	457,068.25	4.05%	
12/23/2022	12/29/2022	200,000.00	91282CGA3	US TREASURY N/B NOTES	4.00%	12/15/2025	199,815.50	4.09%	
Total BUY		5,170,000.00					5,169,219.18		0.00
INTEREST									
10/1/2022	10/1/2022	110,000.00	05565EBZ7	BMW US CAPITAL LLC CORP NOTES	3.25%	4/1/2025	1,787.50		
10/3/2022	10/3/2022		MONEY0002	MONEY MARKET FUND			194.95		
10/5/2022	10/5/2022	25,000.00	61772BAA1	MORGAN STANLEY CORP NOTES (CALLABLE)	0.73%	4/5/2024	91.38		
10/7/2022	10/7/2022	150,000.00	69371RR73	PACCAR FINANCIAL CORP CORPORATE NOTES	2.85%	4/7/2025	2,137.50		
10/13/2022	10/13/2022	100,000.00	023135CE4	AMAZON.COM INC CORPORATE NOTES	3.00%	4/13/2025	1,500.00		
10/15/2022	10/15/2022	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
10/15/2022	10/15/2022	51,958.68	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	26.85		
10/15/2022	10/15/2022	90,959.12	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	37.90		
10/15/2022	10/15/2022	14,258.35	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	23.05		
10/15/2022	10/15/2022	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
10/15/2022	10/15/2022	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	326.45		
10/15/2022	10/15/2022	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2022	10/15/2022	150,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	65.00		
10/15/2022	10/15/2022	135,000.00	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	79.88		
10/15/2022	10/15/2022	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
10/15/2022	10/15/2022	30,978.53	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	48.27		
10/15/2022	10/15/2022	75,000.00	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	80.63		
10/15/2022	10/15/2022	170,000.00	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	79.33		
10/15/2022	10/15/2022	105,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	54.25		
10/15/2022	10/15/2022	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
10/15/2022	10/15/2022	100,000.00	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	31.67		
10/15/2022	10/15/2022	475,000.00	91282CDB4	US TREASURY N/B NOTES	0.62%	10/15/2024	1,484.38		
10/15/2022	10/15/2022	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
10/15/2022	10/15/2022	215,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	548.25		
10/15/2022	10/15/2022	52,161.58	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	23.91		
10/15/2022	10/15/2022	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
10/15/2022	10/15/2022	66,246.48	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	18.77		
10/15/2022	10/15/2022	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
10/15/2022	10/15/2022	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2022	10/15/2022	100,000.00	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	195.00		
10/15/2022	10/15/2022	35,000.00	437076CM2	HOME DEPOT INC (CALLABLE) CORPORATE NOTE	2.70%	4/15/2025	517.13		
10/15/2022	10/15/2022	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
10/15/2022	10/15/2022	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
10/15/2022	10/15/2022	475,000.00	91282CBV2	US TREASURY N/B NOTES	0.37%	4/15/2024	890.63		
10/15/2022	10/15/2022	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
10/15/2022	10/15/2022	135,000.00	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	86.63		
10/15/2022	10/15/2022	8,708.48	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	19.45		
10/15/2022	10/15/2022	17,449.93	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	26.76		
10/15/2022	10/15/2022	100,000.00	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	61.67		
10/15/2022	10/15/2022	44,539.11	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	70.15		
10/15/2022	10/15/2022	44,826.96	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	71.72		
10/15/2022	10/15/2022	215,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	98.54		
10/15/2022	10/15/2022	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
10/15/2022	10/15/2022	25,302.17	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	8.43		
10/15/2022	10/15/2022	48,779.87	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	78.45		
10/15/2022	10/15/2022	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/15/2022	10/15/2022	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		
10/15/2022	10/15/2022	160,000.00	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	108.00		
10/15/2022	10/15/2022	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
10/16/2022	10/16/2022	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
10/16/2022	10/16/2022	89,108.64	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	33.42		
10/16/2022	10/16/2022	24,705.52	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	37.88		
10/16/2022	10/16/2022	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
10/16/2022	10/16/2022	110,000.00	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	62.33		
10/16/2022	10/16/2022	325,000.00	3137EAEY1	FREDDIE MAC NOTES	0.12%	10/16/2023	203.13		
10/16/2022	10/16/2022	100,000.00	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	105.00		
10/18/2022	10/18/2022	39,936.00	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	60.90		
10/18/2022	10/18/2022	98,918.72	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	30.50		
10/20/2022	10/20/2022	174,998.62	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	49.58		
10/20/2022	10/20/2022	120,000.00	89238EAC0	TLOT 2021-A A3	0.39%	4/22/2024	39.00		
10/20/2022	10/20/2022	35,535.29	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	57.45		
10/20/2022	10/20/2022	153,989.07	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	60.31		
10/20/2022	10/20/2022	96,612.84	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	20.93		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
10/20/2022	10/20/2022	10,155.11	362569AC9	GMALT 2020-3 A3	0.45%	8/21/2023	3.81		
10/20/2022	10/20/2022	33,706.87	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	51.96		
10/20/2022	10/20/2022	170,000.00	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	144.50		
10/20/2022	10/20/2022	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
10/21/2022	10/21/2022	135,000.00	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	99.00		
10/24/2022	10/24/2022	110,000.00	06406RAN7	BANK OF NY MELLON (CALLABLE) CORP NOTES	1.60%	4/24/2025	880.00		
10/25/2022	10/25/2022	550,000.00	06406RBC0	BANK OF NY MELLON CORP (CALLABLE) CORP N	3.35%	4/25/2025	9,161.32		
10/25/2022	10/25/2022	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
10/25/2022	10/25/2022	57,505.07	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	13.90		
10/26/2022	10/26/2022	225,000.00	46647PCZ7	JPMORGAN CHASE & CO (CALLABLE) CORPORATE	4.08%	4/26/2026	4,590.00		
10/30/2022	10/30/2022	185,000.00	172967MT5	CITIGROUP INC CORP NOTES (CALLABLE)	0.77%	10/30/2024	717.80		
10/31/2022	10/31/2022	550,000.00	912828M9	US TREASURY NOTES	2.87%	4/30/2025	7,906.25		
10/31/2022	10/31/2022	575,000.00	912828YM6	US TREASURY NOTES	1.50%	10/31/2024	4,312.50		
10/31/2022	10/31/2022	550,000.00	912828X70	US TREASURY NOTES	2.00%	4/30/2024	5,500.00		
11/1/2022	11/1/2022	115,000.00	605581MY0	MS ST TXBL GO BONDS	0.42%	11/1/2023	242.65		
11/1/2022	11/1/2022	70,000.00	172967MX6	CITIGROUP INC (CALLABLE) CORPORATE NOTES	0.98%	5/1/2025	343.35		
11/1/2022	11/1/2022	180,000.00	90327QD89	USAA CAPITAL CORP CORPORATE NOTES	3.37%	5/1/2025	2,615.63		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/1/2022	11/1/2022		MONEY0002	MONEY MARKET FUND			171.80		
11/1/2022	11/1/2022	100,000.00	17252MAP5	CINTAS CORPORATION NO. 2 CORP NOTE (CALL	3.45%	5/1/2025	1,705.83		
11/6/2022	11/6/2022	1,165,000.00	3137EAEZ8	FREDDIE MAC NOTES	0.25%	11/6/2023	1,456.25		
11/12/2022	11/12/2022	330,000.00	023135BW5	AMAZON.COM INC CORPORATE NOTES	0.45%	5/12/2024	742.50		
11/13/2022	11/13/2022	205,000.00	110122DT2	BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP	0.53%	11/13/2023	550.43		
11/15/2022	11/15/2022	100,000.00	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	61.67		
11/15/2022	11/15/2022	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		
11/15/2022	11/15/2022	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
11/15/2022	11/15/2022	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
11/15/2022	11/15/2022	135,000.00	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	86.63		
11/15/2022	11/15/2022	20,091.72	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	6.70		
11/15/2022	11/15/2022	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
11/15/2022	11/15/2022	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		
11/15/2022	11/15/2022	99,938.80	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	194.88		
11/15/2022	11/15/2022	35,364.65	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	56.58		
11/15/2022	11/15/2022	1,250,000.00	91282CEQ0	US TREASURY N/B NOTES	2.75%	5/15/2025	17,187.50		
11/15/2022	11/15/2022	7,275.24	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	11.76		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/15/2022	11/15/2022	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
11/15/2022	11/15/2022	4,979.18	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	11.12		
11/15/2022	11/15/2022	135,000.00	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	79.88		
11/15/2022	11/15/2022	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		
11/15/2022	11/15/2022	155,000.00	91324PEB4	UNITEDHEALTH GROUP INC (CALLABLE) CORP N	0.55%	5/15/2024	426.25		
11/15/2022	11/15/2022	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
11/15/2022	11/15/2022	47,325.43	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	24.45		
11/15/2022	11/15/2022	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	623.00		
11/15/2022	11/15/2022	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
11/15/2022	11/15/2022	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
11/15/2022	11/15/2022	215,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	98.54		
11/15/2022	11/15/2022	13,229.20	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	20.28		
11/15/2022	11/15/2022	160,000.00	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	108.00		
11/15/2022	11/15/2022	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
11/15/2022	11/15/2022	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	1,767.15		
11/15/2022	11/15/2022	75,000.00	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	80.63		
11/15/2022	11/15/2022	215,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	548.25		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/15/2022	11/15/2022	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
11/15/2022	11/15/2022	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
11/15/2022	11/15/2022	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
11/15/2022	11/15/2022	85,308.09	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	35.55		
11/15/2022	11/15/2022	150,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	65.00		
11/15/2022	11/15/2022	100,000.00	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	31.67		
11/15/2022	11/15/2022	40,742.52	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	65.53		
11/15/2022	11/15/2022	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
11/15/2022	11/15/2022	45,390.24	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	20.80		
11/15/2022	11/15/2022	23,400.74	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	36.47		
11/15/2022	11/15/2022	170,000.00	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	79.33		
11/15/2022	11/15/2022	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	576.08		
11/15/2022	11/15/2022	105,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	54.25		
11/15/2022	11/15/2022	40,265.88	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	63.42		
11/15/2022	11/15/2022	62,466.25	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	17.70		
11/15/2022	11/15/2022	550,000.00	91282CDH1	US TREASURY N/B NOTES	0.75%	11/15/2024	2,062.50		
11/15/2022	11/15/2022	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/16/2022	11/16/2022	82,011.74	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	30.75		
11/16/2022	11/16/2022	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
11/16/2022	11/16/2022	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
11/16/2022	11/16/2022	100,000.00	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	105.00		
11/16/2022	11/16/2022	21,322.49	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	32.69		
11/16/2022	11/16/2022	110,000.00	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	62.33		
11/18/2022	11/18/2022	90,600.75	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	27.94		
11/18/2022	11/18/2022	32,870.91	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	50.13		
11/19/2022	11/19/2022	345,000.00	06051GJC4	BANC OF AMERICA CORP (CALLABLE)	1.48%	5/19/2024	2,563.35		
11/20/2022	11/20/2022	25,164.61	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	40.68		
11/20/2022	11/20/2022	158,003.17	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	44.77		
11/20/2022	11/20/2022	2,822.91	362569AC9	GMALT 2020-3 A3	0.45%	8/21/2023	1.06		
11/20/2022	11/20/2022	27,298.39	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	42.09		
11/20/2022	11/20/2022	81,447.46	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	17.65		
11/20/2022	11/20/2022	120,000.00	89238EAC0	TLOT 2021-A A3	0.39%	4/22/2024	39.00		
11/20/2022	11/20/2022	133,289.68	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	52.21		
11/20/2022	11/20/2022	170,000.00	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	144.50		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
11/20/2022	11/20/2022	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
11/21/2022	11/21/2022	135,000.00	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	99.00		
11/24/2022	11/24/2022	335,000.00	40428HTA0	HSBC USA INC CORPORATE NOTES	3.75%	5/24/2024	6,281.25		
11/24/2022	11/24/2022	280,000.00	459058JM6	INTL BK RECON & DEVELOP NOTES	0.25%	11/24/2023	350.00		
11/25/2022	11/25/2022	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
11/25/2022	11/25/2022	48,888.15	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	11.81		
11/28/2022	11/28/2022	220,000.00	04636NAC7	ASTRAZENECA FINANCE LLC (CALLABLE) CORP	0.70%	5/28/2024	770.00		
11/30/2022	11/30/2022	450,000.00	912828YV6	US TREASURY NOTES	1.50%	11/30/2024	3,375.00		
12/1/2022	12/1/2022	30,000.00	13067WRA2	CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	0.41%	12/1/2023	62.10		
12/1/2022	12/1/2022	140,000.00	46647PCH7	JPMORGAN CHASE & CO (CALLABLE) CORP NOTE	0.82%	6/1/2025	576.80		
12/1/2022	12/1/2022		MONEY0002	MONEY MARKET FUND			291.38		
12/4/2022	12/4/2022	815,000.00	3137EAF2	FREDDIE MAC NOTES	0.25%	12/4/2023	1,018.75		
12/6/2022	12/6/2022	85,000.00	24422EWF2	JOHN DEERE CAPITAL CORP CORPORATE NOTES	3.40%	6/6/2025	1,445.00		
12/6/2022	12/6/2022	350,000.00	06051GKE8	BANK OF AMERICA CORP NOTES (CALLABLE)	1.53%	12/6/2025	2,677.50		
12/7/2022	12/7/2022	75,000.00	24422EVQ9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	6/7/2024	168.75		
12/8/2022	12/8/2022	50,000.00	69371RQ82	PACCAR FINANCIAL CORP CORPORATE NOTES	0.80%	6/8/2023	200.00		
12/9/2022	12/9/2022	250,000.00	63254ABD9	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES	3.50%	6/9/2025	4,375.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2022	12/15/2022	105,000.00	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	54.25		
12/15/2022	12/15/2022	40,000.00	63743HFE7	NATIONAL RURAL UTIL COOP CORPORATE NOTES	3.45%	6/15/2025	847.17		
12/15/2022	12/15/2022	450,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,050.00		
12/15/2022	12/15/2022	215,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	548.25		
12/15/2022	12/15/2022	16,224.00	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	25.28		
12/15/2022	12/15/2022	175,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	494.38		
12/15/2022	12/15/2022	290,000.00	254683CW3	DCENT 2022-A3 A3	3.56%	7/15/2027	860.33		
12/15/2022	12/15/2022	365,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	1,214.94		
12/15/2022	12/15/2022	140,000.00	14043GAD6	COPAR 2022-2 A3	3.66%	5/17/2027	427.00		
12/15/2022	12/15/2022	135,000.00	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	86.63		
12/15/2022	12/15/2022	36,320.24	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	57.20		
12/15/2022	12/15/2022	75,000.00	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	80.63		
12/15/2022	12/15/2022	450,000.00	91282CEU1	US TREASURY N/B NOTES	2.87%	6/15/2025	6,468.75		
12/15/2022	12/15/2022	245,000.00	14318MAD1	CARMX 2022-3 A3	3.97%	4/15/2027	810.54		
12/15/2022	12/15/2022	42,906.03	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	22.17		
12/15/2022	12/15/2022	235,000.00	50117EAC8	KCOT 2022-1A A3	2.67%	10/15/2026	522.88		
12/15/2022	12/15/2022	9,324.43	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	14.30		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2022	12/15/2022	215,000.00	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	98.54		
12/15/2022	12/15/2022	150,000.00	44918MAD2	HART 2022-B A3	3.72%	11/16/2026	465.00		
12/15/2022	12/15/2022	700,000.00	91282CDN8	US TREASURY N/B NOTES	1.00%	12/15/2024	3,500.00		
12/15/2022	12/15/2022	160,000.00	98163KAC6	WOART 2021-D A3	0.81%	10/15/2026	108.00		
12/15/2022	12/15/2022	140,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	67.67		
12/15/2022	12/15/2022	1,367.76	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	3.05		
12/15/2022	12/15/2022	100,000.00	44935FAD6	HART 2021-C A3	0.74%	5/15/2026	61.67		
12/15/2022	12/15/2022	39,066.00	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	17.91		
12/15/2022	12/15/2022	838.39	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	1.36		
12/15/2022	12/15/2022	405,000.00	02008MAC3	ALLYA 2022-2 A3	4.76%	5/17/2027	1,606.50		
12/15/2022	12/15/2022	225,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	766.88		
12/15/2022	12/15/2022	255,000.00	448977AD0	HART 2022-A A3	2.22%	10/15/2026	471.75		
12/15/2022	12/15/2022	325,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	281.67		
12/15/2022	12/15/2022	195,000.00	43815BAC4	HAROT 2022-1 A3	1.88%	5/15/2026	305.50		
12/15/2022	12/15/2022	99,298.94	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	31.44		
12/15/2022	12/15/2022	135,000.00	89238FAD5	TAOT 2022-B A3	2.93%	9/15/2026	329.63		
12/15/2022	12/15/2022	155,000.00	65480JAC4	NAROT 2022-B A3	4.46%	5/17/2027	576.08		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/15/2022	12/15/2022	140,000.00	14043QAC6	COPAR 2022-1 A3	3.17%	4/15/2027	369.83		
12/15/2022	12/15/2022	33,302.81	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	53.56		
12/15/2022	12/15/2022	170,000.00	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	79.33		
12/15/2022	12/15/2022	79,811.38	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	33.25		
12/15/2022	12/15/2022	93,843.23	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	182.99		
12/15/2022	12/15/2022	280,000.00	14318UAD3	CARMX 2022-4 A3	5.34%	8/16/2027	1,246.00		
12/15/2022	12/15/2022	26,642.86	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	42.63		
12/15/2022	12/15/2022	135,000.00	89238JAC9	TAOT 2021-D A3	0.71%	4/15/2026	79.88		
12/15/2022	12/15/2022	3,125,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	3,906.25		
12/15/2022	12/15/2022	290,000.00	02008JAC0	ALLYA 2022-1 A3	3.31%	11/15/2026	799.92		
12/15/2022	12/15/2022	150,000.00	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	65.00		
12/15/2022	12/15/2022	185,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	538.04		
12/15/2022	12/15/2022	59,016.92	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	16.72		
12/15/2022	12/15/2022	14,805.50	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	4.94		
12/16/2022	12/16/2022	100,000.00	380146AC4	GMCAR 2022-1 A3	1.26%	11/16/2026	105.00		
12/16/2022	12/16/2022	115,000.00	362585AC5	GMCAR 2022-2 A3	3.10%	2/16/2027	297.08		
12/16/2022	12/16/2022	75,817.15	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	28.43		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/16/2022	12/16/2022	145,000.00	36265WAD5	GMCAR 2022-3 A3	3.64%	4/16/2027	439.83		
12/16/2022	12/16/2022	18,116.00	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	27.78		
12/16/2022	12/16/2022	110,000.00	362554AC1	GMCAR 2021-4 A3	0.68%	9/16/2026	62.33		
12/18/2022	12/18/2022	82,729.22	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	25.51		
12/18/2022	12/18/2022	26,242.10	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	40.02		
12/20/2022	12/20/2022	141,154.09	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	39.99		
12/20/2022	12/20/2022	170,000.00	92868KAC7	VALET 2021-1 A3	1.02%	6/22/2026	144.50		
12/20/2022	12/20/2022	100,000.00	92868AAC9	VWALT 2022-A A3	3.44%	7/21/2025	286.67		
12/20/2022	12/20/2022	113,975.51	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	44.64		
12/20/2022	12/20/2022	67,020.28	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	14.52		
12/20/2022	12/20/2022	21,135.12	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	32.58		
12/20/2022	12/20/2022	108,018.77	89238EAC0	TLOT 2021-A A3	0.39%	4/22/2024	35.11		
12/20/2022	12/20/2022	15,527.32	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	25.10		
12/21/2022	12/21/2022	135,000.00	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	99.00		
12/25/2022	12/25/2022	125,000.00	05602RAD3	BMWOT 2022-A A3	3.21%	8/25/2026	334.38		
12/25/2022	12/25/2022	40,978.42	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	9.90		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
12/30/2022	12/30/2022	125,000.00	89236TKC8	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	3.95%	6/30/2025	2,468.75		
Total INTEREST		41,074,321.68					156,395.22		0.00
MATURITY									
11/17/2022	11/17/2022	175,000.00	38141GXL3	GOLDMAN SACHS GROUP CORP	0.62%	11/17/2022	175,548.63		
12/1/2022	12/1/2022	65,000.00	13067WQZ8	CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	0.34%	12/1/2022	65,113.43		
Total MATURITY		240,000.00					240,662.06		0.00
PAYDOWNS									
10/15/2022	10/15/2022	5,210.45	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	5,210.45		
10/15/2022	10/15/2022	61.20	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	61.20		
10/15/2022	10/15/2022	6,983.11	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	6,983.11		
10/15/2022	10/15/2022	4,273.23	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	4,273.23		
10/15/2022	10/15/2022	3,780.23	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	3,780.23		
10/15/2022	10/15/2022	3,729.30	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	3,729.30		
10/15/2022	10/15/2022	4,220.73	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	4,220.73		
10/15/2022	10/15/2022	5,651.03	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	5,651.03		
10/15/2022	10/15/2022	7,577.79	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	7,577.79		
10/15/2022	10/15/2022	6,771.34	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	6,771.34		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
10/15/2022	10/15/2022	9,462.31	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	9,462.31		
10/15/2022	10/15/2022	8,037.35	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	8,037.35		
10/15/2022	10/15/2022	4,633.25	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	4,633.25		
10/16/2022	10/16/2022	3,383.03	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	3,383.03		
10/16/2022	10/16/2022	7,096.90	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	7,096.90		
10/18/2022	10/18/2022	8,317.97	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	8,317.97		
10/18/2022	10/18/2022	7,065.09	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	7,065.09		
10/20/2022	10/20/2022	10,370.68	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	10,370.68		
10/20/2022	10/20/2022	6,408.48	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	6,408.48		
10/20/2022	10/20/2022	16,995.45	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	16,995.45		
10/20/2022	10/20/2022	20,699.39	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	20,699.39		
10/20/2022	10/20/2022	15,165.38	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	15,165.38		
10/20/2022	10/20/2022	7,332.20	362569AC9	GMALT 2020-3 A3	0.45%	8/21/2023	7,332.20		
10/25/2022	10/25/2022	8,616.92	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	8,616.92		
11/15/2022	11/15/2022	4,419.40	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	4,419.40		
11/15/2022	11/15/2022	701.06	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	701.06		
11/15/2022	11/15/2022	3,611.42	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	3,611.42		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
11/15/2022	11/15/2022	6,436.85	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	6,436.85		
11/15/2022	11/15/2022	8,721.79	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	8,721.79		
11/15/2022	11/15/2022	3,449.33	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	3,449.33		
11/15/2022	11/15/2022	5,496.71	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	5,496.71		
11/15/2022	11/15/2022	7,439.71	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	7,439.71		
11/15/2022	11/15/2022	5,286.22	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	5,286.22		
11/15/2022	11/15/2022	3,945.64	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	3,945.64		
11/15/2022	11/15/2022	6,095.57	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	6,095.57		
11/15/2022	11/15/2022	7,176.74	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	7,176.74		
11/15/2022	11/15/2022	3,904.77	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	3,904.77		
11/15/2022	11/15/2022	6,324.24	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	6,324.24		
11/16/2022	11/16/2022	3,206.49	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	3,206.49		
11/16/2022	11/16/2022	6,194.59	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	6,194.59		
11/18/2022	11/18/2022	6,628.81	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	6,628.81		
11/18/2022	11/18/2022	7,871.53	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	7,871.53		
11/20/2022	11/20/2022	6,163.27	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	6,163.27		
11/20/2022	11/20/2022	11,981.23	89238EAC0	TLOT 2021-A A3	0.39%	4/22/2024	11,981.23		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
11/20/2022	11/20/2022	19,314.17	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	19,314.17		
11/20/2022	11/20/2022	2,822.91	362569AC9	GMALT 2020-3 A3	0.45%	8/21/2023	2,822.91		
11/20/2022	11/20/2022	9,637.29	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	9,637.29		
11/20/2022	11/20/2022	14,427.18	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	14,427.18		
11/20/2022	11/20/2022	16,849.08	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	16,849.08		
11/25/2022	11/25/2022	7,909.73	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	7,909.73		
12/15/2022	12/15/2022	838.39	44891JAC2	HART 2019-B A3	1.94%	2/15/2024	838.39		
12/15/2022	12/15/2022	5,935.65	65479CAD0	NAROT 2020-B A3	0.55%	7/15/2024	5,935.65		
12/15/2022	12/15/2022	4,091.66	14315FAD9	CARMX 2020-3 A3	0.62%	3/17/2025	4,091.66		
12/15/2022	12/15/2022	8,412.79	89233MAD5	TAOT 2019-D A3	1.92%	1/16/2024	8,412.79		
12/15/2022	12/15/2022	3,361.97	14316NAC3	CARMX 2021-1 A3	0.34%	12/15/2025	3,361.97		
12/15/2022	12/15/2022	5,859.06	44933LAC7	HART 2021-A A3	0.38%	9/15/2025	5,859.06		
12/15/2022	12/15/2022	5,514.34	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	5,514.34		
12/15/2022	12/15/2022	7,310.18	65479JAD5	NAROT 2019-C A3	1.93%	7/15/2024	7,310.18		
12/15/2022	12/15/2022	6,616.08	34531KAD4	FORDO 2019-C A3	1.87%	3/15/2024	6,616.08		
12/15/2022	12/15/2022	1,367.76	14316LAC7	CARMX 2019-2 A3	2.68%	3/15/2024	1,367.76		
12/15/2022	12/15/2022	3,728.08	02007TAC9	ALLYA 2019-4 A3	1.84%	6/17/2024	3,728.08		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
12/15/2022	12/15/2022	6,001.45	50117EAB0	KCOT 2022-1A A2	2.34%	4/15/2025	6,001.45		
12/15/2022	12/15/2022	3,694.71	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	3,694.71		
12/15/2022	12/15/2022	5,837.84	58769EAC2	MBALT 2020-B A3	0.40%	11/15/2023	5,837.84		
12/15/2022	12/15/2022	5,264.27	14316HAC6	CARMX 2020-4 A3	0.50%	8/15/2025	5,264.27		
12/16/2022	12/16/2022	6,269.03	362590AC5	GMCAR 2020-3 A3	0.45%	4/16/2025	6,269.03		
12/16/2022	12/16/2022	2,969.57	36258NAC6	GMCAR 2020-1 A3	1.84%	9/16/2024	2,969.57		
12/18/2022	12/18/2022	6,446.62	43813VAC2	HAROT 2019-4 A3	1.83%	1/18/2024	6,446.62		
12/18/2022	12/18/2022	7,492.32	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	7,492.32		
12/20/2022	12/20/2022	12,899.12	89238EAC0	TLOT 2021-A A3	0.39%	4/22/2024	12,899.12		
12/20/2022	12/20/2022	15,431.75	380144AC9	GMALT 2021-2 A3	0.34%	5/20/2024	15,431.75		
12/20/2022	12/20/2022	15,675.16	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	15,675.16		
12/20/2022	12/20/2022	8,196.33	92348AAA3	VZOT 2019-C A1A	1.94%	4/22/2024	8,196.33		
12/20/2022	12/20/2022	5,388.68	92348TAA2	VZOT 2020-A A1A	1.85%	7/22/2024	5,388.68		
12/20/2022	12/20/2022	13,648.52	36261RAC2	GMALT 2021-1 A3	0.26%	2/20/2024	13,648.52		
12/25/2022	12/25/2022	7,579.91	05591RAC8	BMWLT 2021-1 A3	0.29%	1/25/2024	7,579.91		
Total PAYDOWNS		543,689.78					543,689.78		0.00

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
SELL									
10/11/2022	10/12/2022	325,000.00	4581X0DM7	INTER-AMERICAN DEVEL BK NOTES	0.50%	5/24/2023	317,982.17		-7,618.75
10/11/2022	10/12/2022	400,000.00	91282CAW1	US TREASURY NOTES	0.25%	11/15/2023	382,766.99		-17,750.61
10/11/2022	10/12/2022	100,000.00	166764BV1	CHEVRON CORP CORPORATE NOTES	1.14%	5/11/2023	98,802.59		-1,676.00
10/11/2022	10/12/2022	225,000.00	88579YBL4	3M COMPANY (CALLABLE)	1.75%	2/14/2023	223,922.13		-1,627.74
10/26/2022	10/28/2022	150,000.00	3133834G3	FEDERAL HOME LOAN BANKS NOTES	2.12%	6/9/2023	148,941.73		-3,540.61
10/27/2022	10/28/2022	25,000.00	91282CAW1	US TREASURY NOTES	0.25%	11/15/2023	23,953.97		-1,080.82
10/27/2022	10/28/2022	45,000.00	91282CDD0	US TREASURY N/B NOTES	0.37%	10/31/2023	43,275.97		-1,741.99
10/28/2022	10/31/2022	510,000.00	91282CAW1	US TREASURY NOTES	0.25%	11/15/2023	488,571.86		-22,147.22
10/28/2022	10/31/2022	75,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/2024	71,148.60		-3,830.88
10/28/2022	10/31/2022	225,000.00	91282CBA8	US TREASURY NOTES	0.12%	12/15/2023	214,383.39		-10,526.96
11/2/2022	11/2/2022	200,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/2024	189,418.48		-10,528.75
11/2/2022	11/3/2022	525,000.00	3135G05G4	FANNIE MAE NOTES	0.25%	7/10/2023	509,415.23		-15,740.08
11/4/2022	11/7/2022	50,000.00	3135G05G4	FANNIE MAE NOTES	0.25%	7/10/2023	48,545.63		-1,470.95
11/18/2022	11/22/2022	150,000.00	023135BP0	AMAZON.COM INC CORPORATE NOTES	0.40%	6/3/2023	147,149.67		-3,094.99
12/2/2022	12/5/2022	100,000.00	14913R2F3	CATERPILLAR FINL SERVICE CORPORATE NOTES	0.45%	9/14/2023	96,930.25		-3,153.43
12/2/2022	12/5/2022	100,000.00	24422EVH9	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.70%	7/5/2023	97,927.67		-2,348.56
12/6/2022	12/8/2022	115,000.00	605581MY0	MS ST TXBL GO BONDS	0.42%	11/1/2023	110,699.43		-4,350.45

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
SELL									
12/6/2022	12/8/2022	50,000.00	00724PAA7	ADOBE INC CORP NOTE	1.70%	2/1/2023	50,084.86		-211.56
12/6/2022	12/8/2022	280,000.00	459058JM6	INTL BK RECON & DEVELOP NOTES	0.25%	11/24/2023	267,978.82		-11,855.43
12/6/2022	12/8/2022	100,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/2024	95,155.06		-4,836.01
12/6/2022	12/8/2022	80,000.00	24422EVN6	JOHN DEERE CAPITAL CORP CORPORATE NOTES	0.45%	1/17/2024	76,512.20		-3,606.87
12/8/2022	12/8/2022	20,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/2024	19,042.73		-955.49
12/12/2022	12/13/2022	200,000.00	89236THU2	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	0.45%	1/11/2024	191,260.00		-9,115.68
12/12/2022	12/13/2022	275,000.00	91282CBE0	US TREASURY NOTES	0.12%	1/15/2024	261,863.71		-13,118.40
Total SELL		4,325,000.00					4,175,733.14		-155,928.23