



CITY OF LINCOLN

Investment Performance Review For the Quarter Ended September 30, 2021

Client Management Team

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Agenda

- Market Update
- Account Summary
- Portfolio Review

Market Update

Current Market Themes



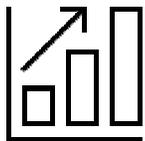
- COVID-19 continues to overshadow the economic and market landscape



- The U.S. economy is characterized by:
 - Continued recovery aided by supportive monetary policy
 - Potentially stagnating labor market growth
 - Heightened inflationary pressures



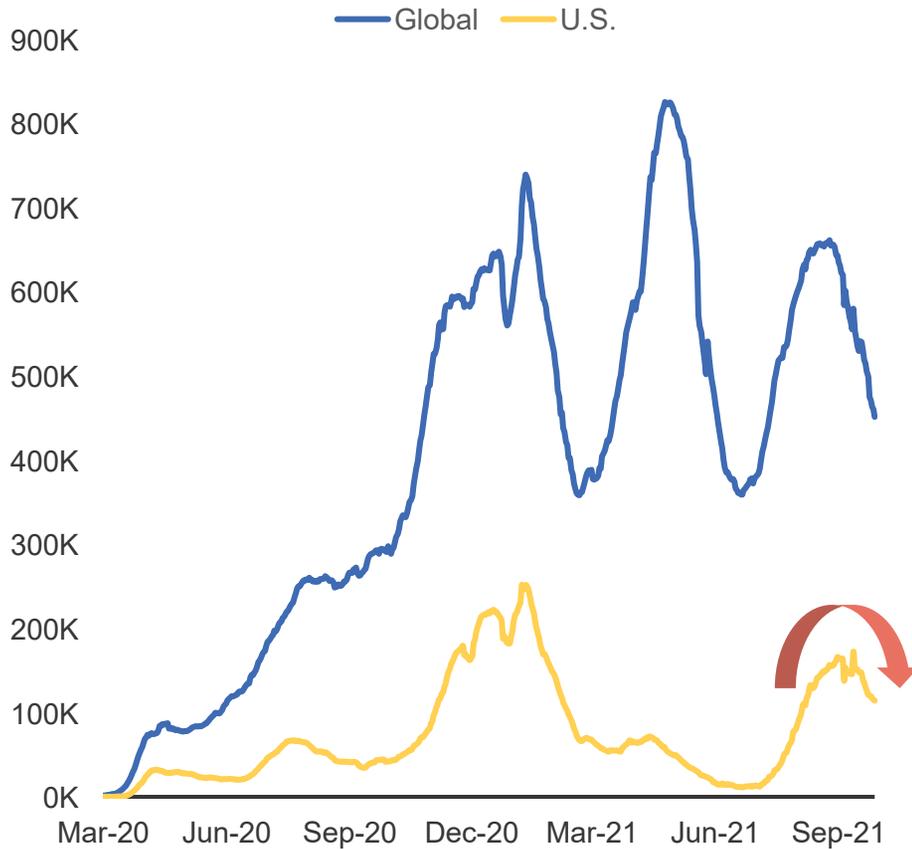
- Federal Reserve is contemplating the end of unprecedented support
 - Near-term tapering of asset purchases
 - Fed Funds Rate hike now seen possible in late 2022
 - Significant turnover of FOMC leadership



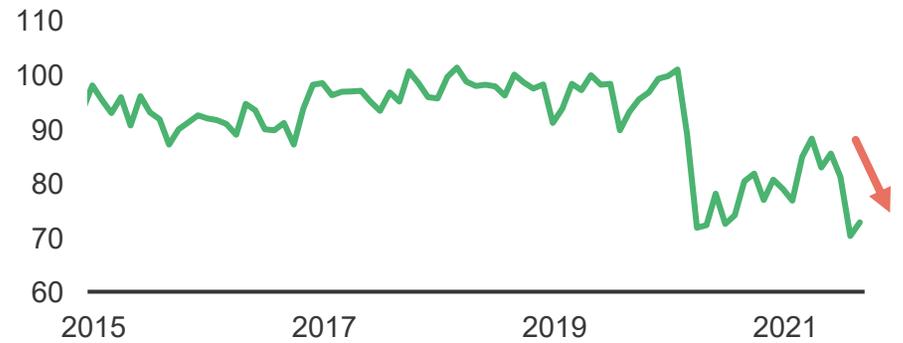
- Fixed income market reacting to changing market dynamics
 - Short-term yields anchored by Fed rate policy
 - Long-term yields rising due to inflationary pressures and tapering

As COVID Goes, So Goes the Economy

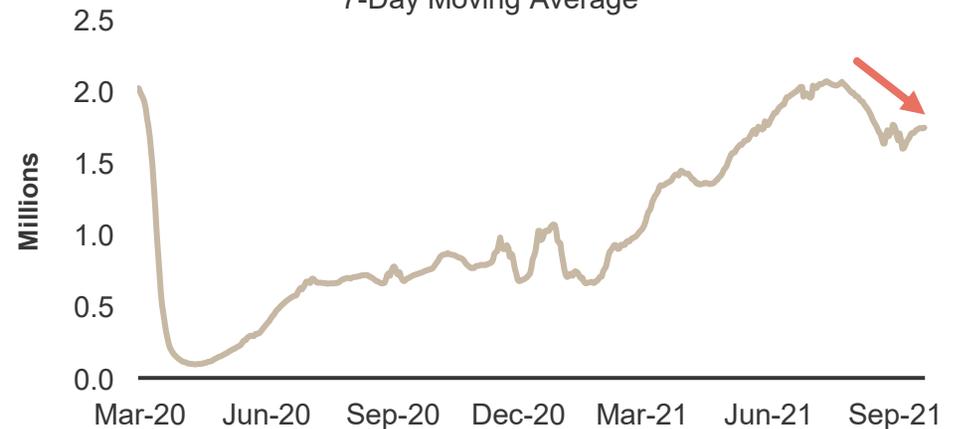
U.S. New Cases Reported Daily
7-Day Moving Average



University of Michigan Consumer Sentiment Index



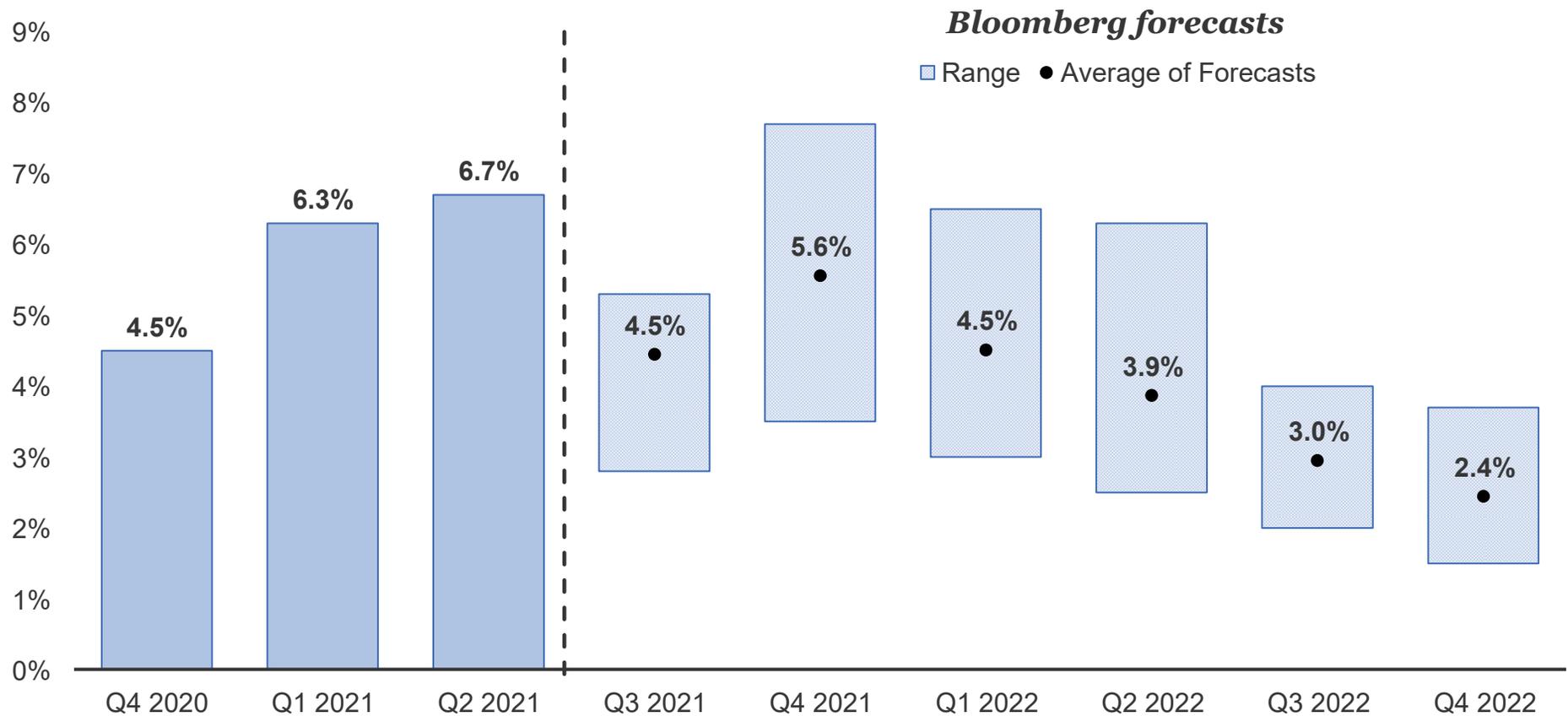
TSA Checkpoint Travel Numbers
7-Day Moving Average



Source: John Hopkins University Coronavirus Resource Center, PFM calculations (left); Bloomberg (top right, bottom right) as of 9/30/2021.

U.S. Economic Growth Expected to Moderate, But Uncertainty Is High

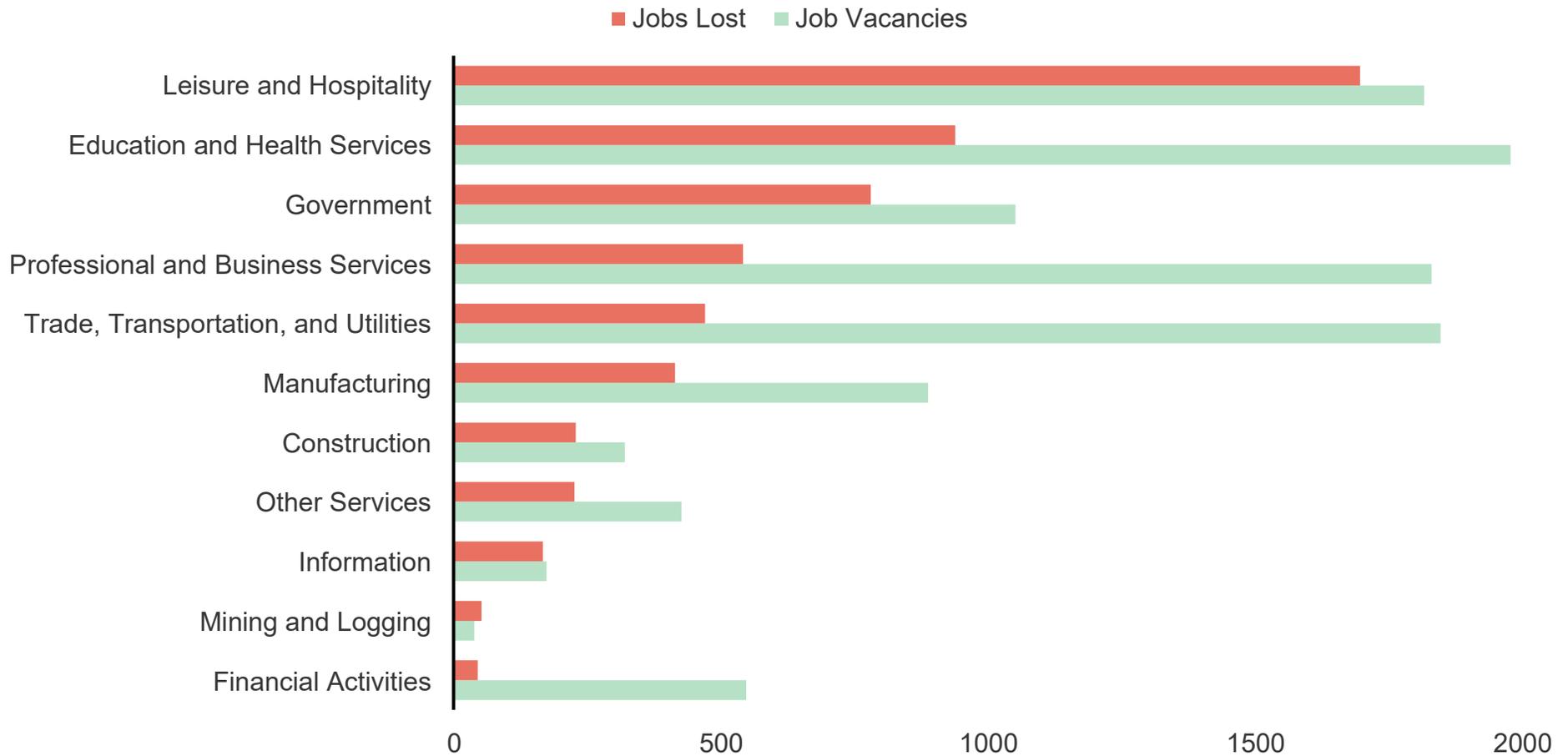
U.S. GDP Forecasts Annualized Rate



Source: Bloomberg, as of September 2021. Forecasts by Goldman Sachs Group, Deutsche Bank, ING Group, JPMorgan Chase, BMO Capital, Barclays, UBS, Morgan Stanley, and Wells Fargo.

Labor Shortages Are More Dramatic in Select Industries

Jobs Lost to the Pandemic vs. Current Job Openings (in '000s)



Source: Bureau of Labor Statistics, PFM calculations; as of 9/30/2021. Jobs Lost represents a change in payroll employment numbers from February 2020 to July 2021.

FOMC Acknowledges Economic Progress, Queues Up Taper

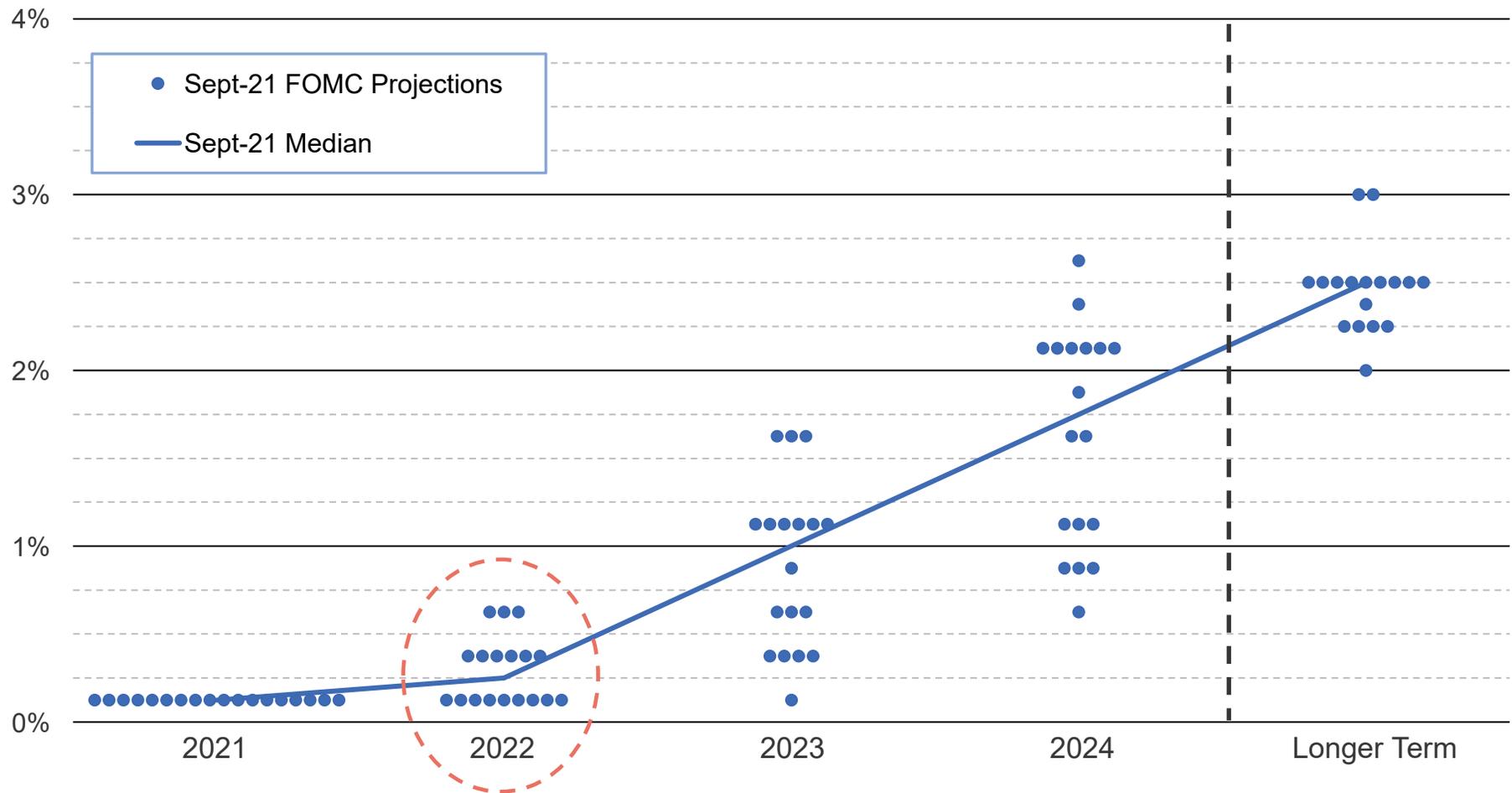
September

22

- With progress on vaccinations and strong policy support, ***indicators of economic activity and employment have continued to strengthen***. The sectors most adversely affected by the pandemic have improved in recent months, but the rise in COVID-19 cases has slowed their recovery.
 - ***Inflation is elevated, largely reflecting transitory factors***. Overall financial conditions remain accommodative, in part reflecting policy measures to support the economy and the flow of credit to U.S. households and businesses.
 - The path of the economy ***continues to depend on the course of the virus***.
- The Committee ***decided to keep the target range for the federal funds rate at 0 to 1/4 percent*** and expects it will be appropriate to maintain this target range ***until*** labor market conditions have reached levels consistent with the Committee's assessments of ***maximum employment and inflation has risen to 2 percent and is on track to moderately exceed 2 percent for some time***.
 - Last December, the Committee indicated it would continue to increase its holdings of Treasury...and of agency mortgage-backed securities...until substantial further progress has been made toward its maximum employment and price stability goals. Since then, the economy has made progress toward these goals. ***If progress continues broadly as expected, the Committee judges that a moderation in the pace of asset purchases may soon be warranted***.

Fed's September "Dot Plot" Signals Rate Liftoff in 2022

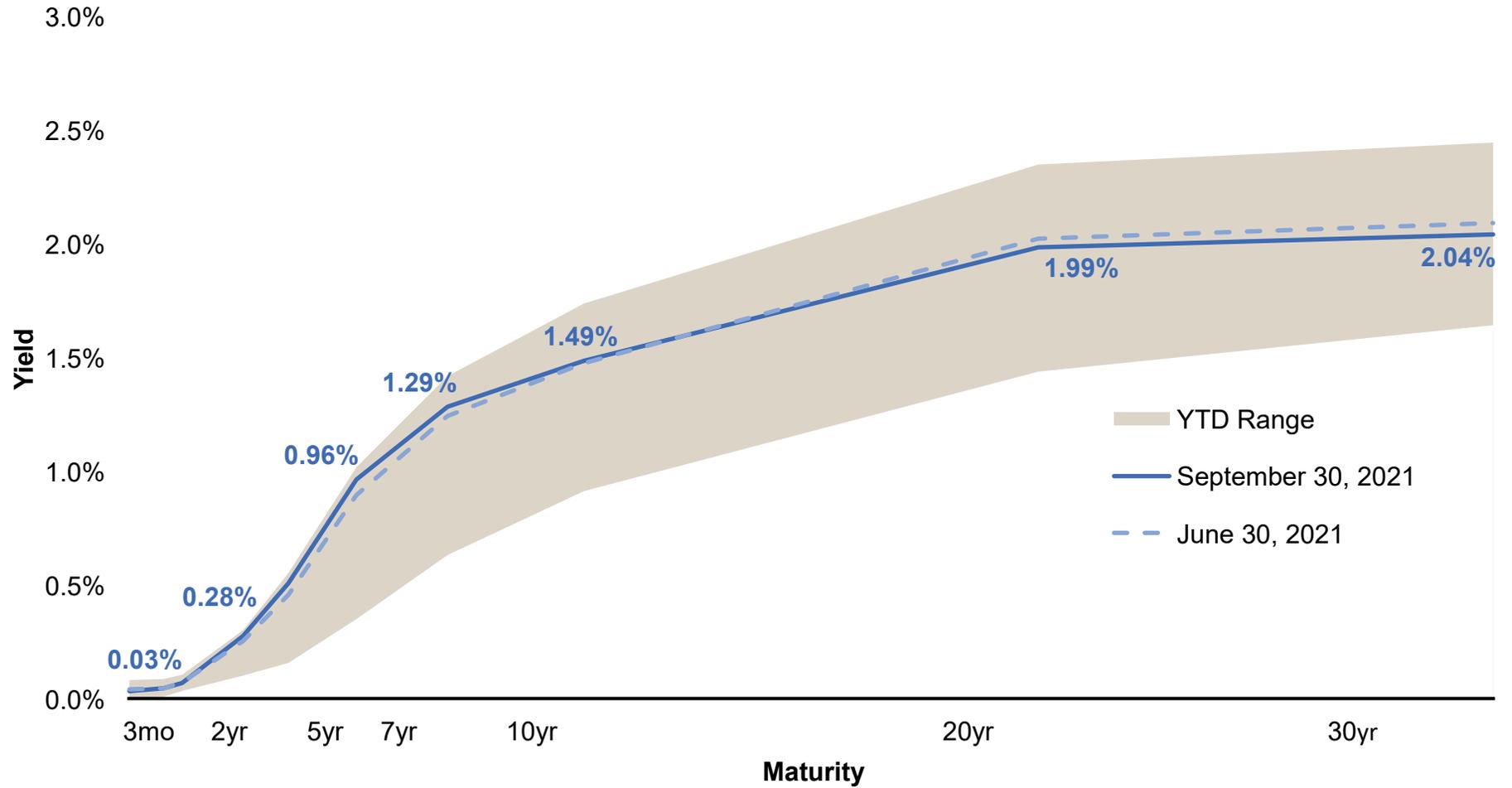
Fed Participants' Assessments of "Appropriate" Monetary Policy



Source: Federal Reserve and Bloomberg. Individual dots represent each Fed member's judgement of the midpoint of the appropriate target range for the federal funds rate at each year-end.

Despite Volatility, Yields Changed Little Quarter-Over-Quarter

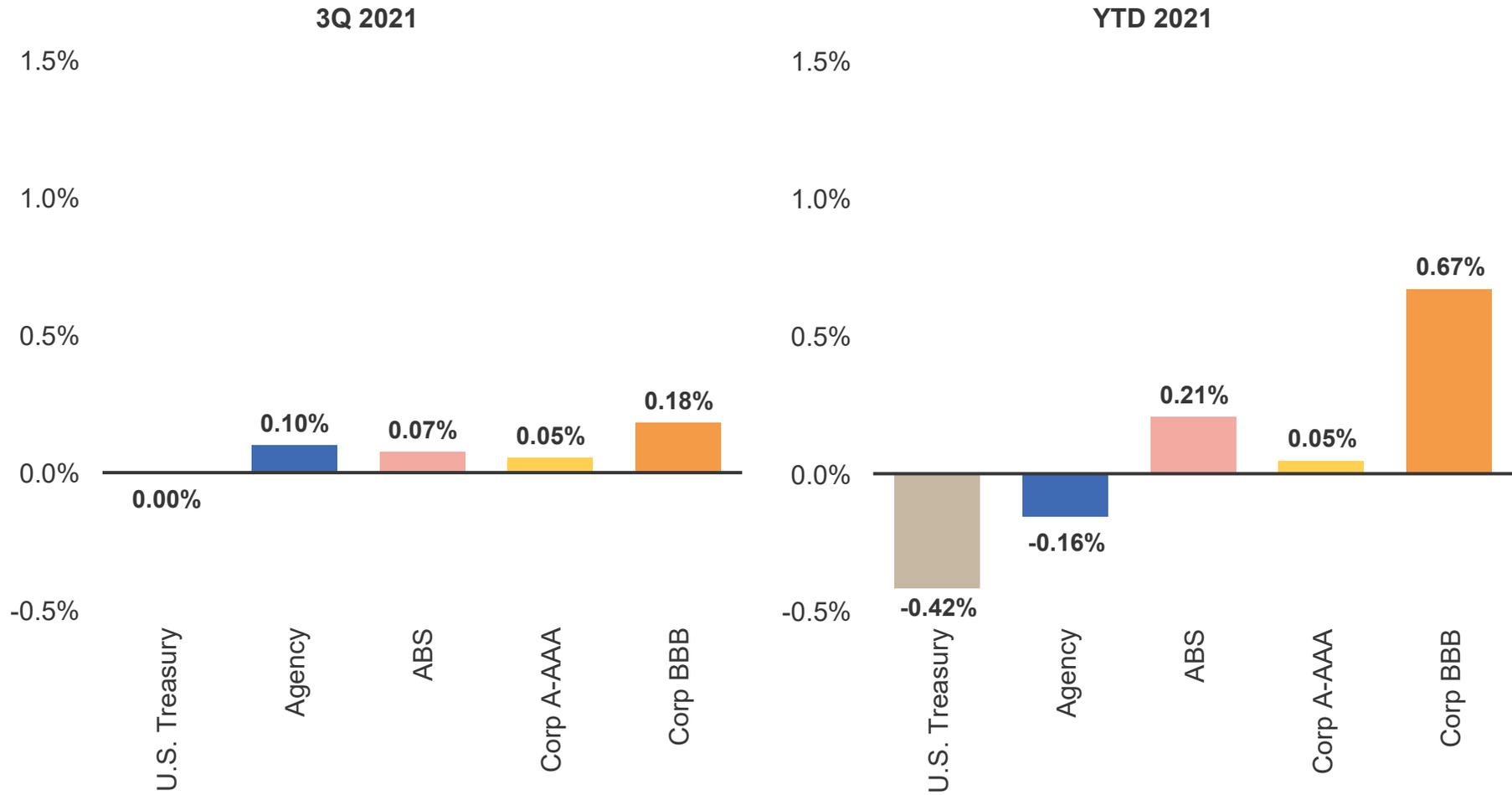
U.S. Treasury Yield Curve



Source: Bloomberg, as of 9/30/2021.

Credit Sectors Continue to Outperform

1-5 Year Indices



Source: ICE BofAML Indices. ABS indices are 0-5 year, based on weighted average life. As of 9/30/2021.

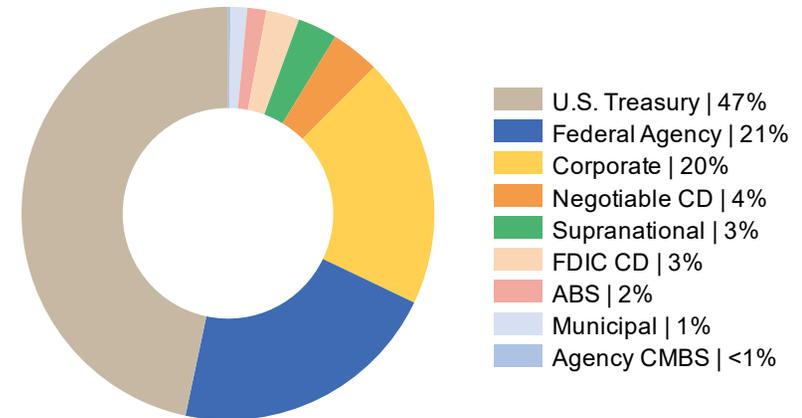
Account Summary

Portfolio Snapshot¹

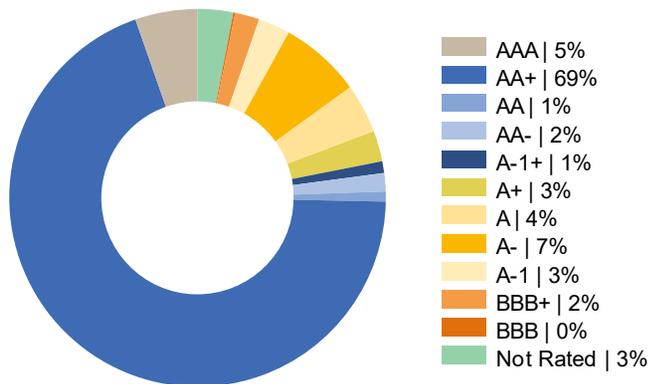
Portfolio Statistics

Total Market Value	\$153,020,736.90
Portfolio Effective Duration	2.58 years
Benchmark Effective Duration	2.59 years
Yield At Cost	1.16%
Yield At Market	0.54%
Portfolio Credit Quality	AA

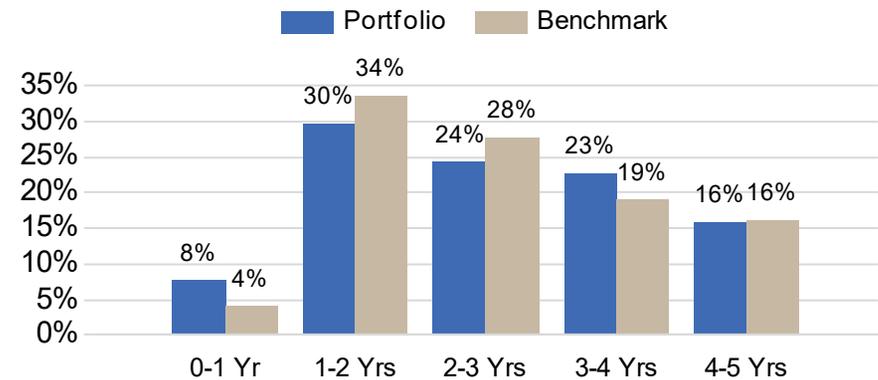
Sector Allocation



Credit Quality - S&P

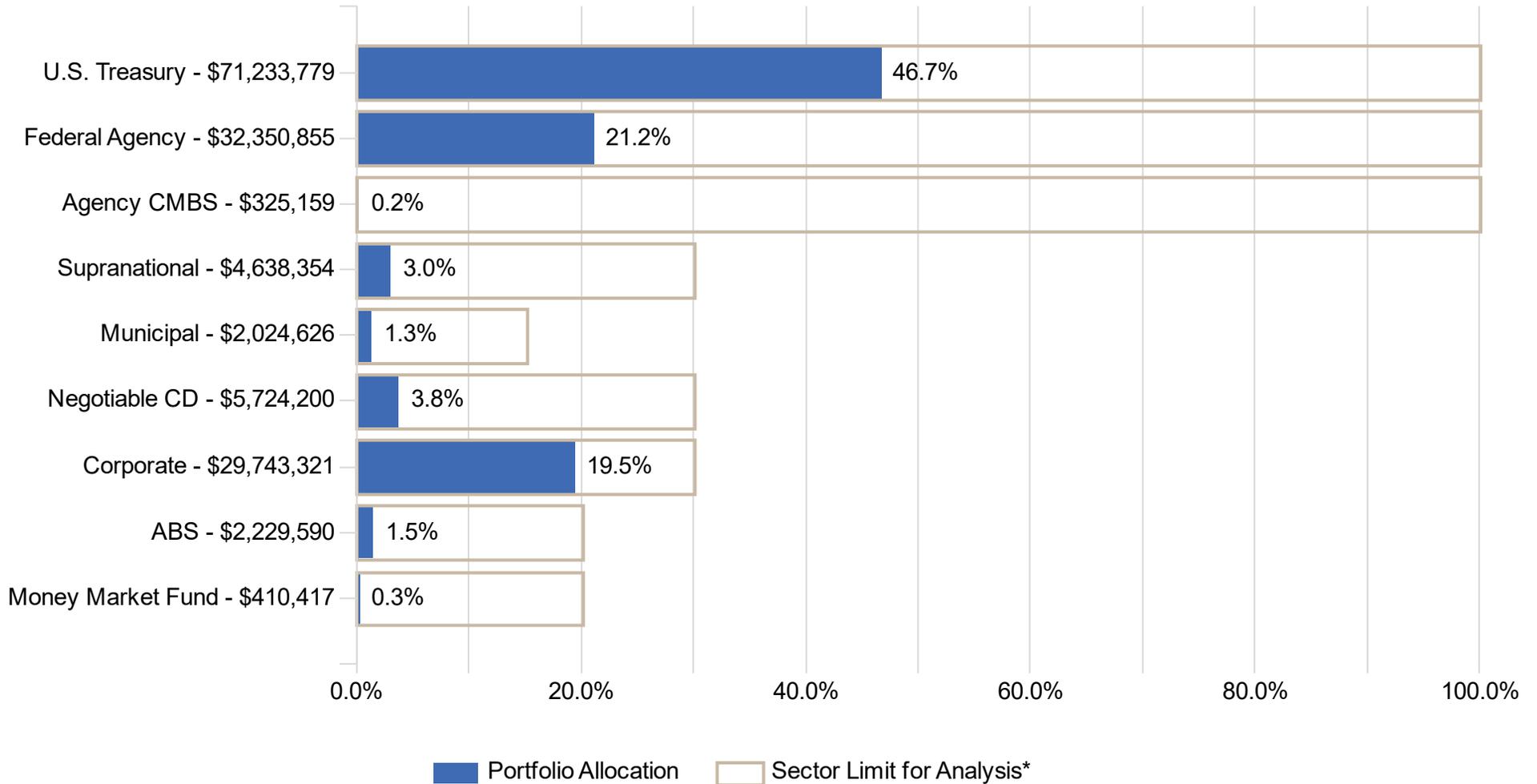


Duration Distribution



1. The portfolio's benchmark is the ICE BofAML 1-5 Year U.S. Treasury Index. Source: Bloomberg.
An average of each security's credit rating was assigned a numeric value and adjusted for its relative weighting in the portfolio.

Sector Allocation Analytics



For informational/analytical purposes only and is not provided for compliance assurance.

*Sector Limit for Analysis is as derived from our interpretation of your most recent Investment Policy as provided.

Issuer Diversification

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
U.S. Treasury	46.8%	
UNITED STATES TREASURY	46.8%	AA / Aaa / AAA
Federal Agency	21.3%	
FANNIE MAE	11.3%	AA / Aaa / AAA
FEDERAL HOME LOAN BANKS	2.4%	AA / Aaa / NR
FREDDIE MAC	7.6%	AA / Aaa / AAA
Agency CMBS	0.2%	
FANNIE MAE	0.2%	AA / Aaa / AAA
Supranational	3.0%	
INTER-AMERICAN DEVELOPMENT BANK	2.5%	AAA / Aaa / AAA
INTL BANK OF RECONSTRUCTION AND DEV	0.6%	AAA / Aaa / AAA
Municipal	1.3%	
CALIFORNIA DEPARTMENT OF WATER RESOURCES	0.6%	AAA / Aa / NR
SAN DIEGO COMMUNITY COLLEGE DISTRICT	0.2%	AAA / Aaa / NR
TAMALPAIS UNION HIGH SCHOOL DISTRICT	0.5%	NR / Aaa / NR
FDIC CD	2.6%	
AMERICAN EXPRESS CO	0.2%	NR / NR / NR
BARCLAYS PLC	0.2%	NR / NR / NR
BMW FINANCIAL SERVICES NA LLC	0.2%	NR / NR / NR
BUSINESS BK OF ST. LOUIS	0.2%	NR / NR / NR
CITIGROUP INC	0.2%	NR / NR / NR
CROSSFIRST BANK	0.2%	NR / NR / NR
ENERBANK USA	0.2%	NR / NR / NR
FARMERS & MERCHS BK WISC	0.2%	NR / NR / NR
GENOA BANKING COMPANY	0.2%	NR / NR / NR
KS STATEBANK	0.2%	NR / NR / NR
MEDALLION BANK UTAH	0.2%	NR / NR / NR

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
FDIC CD	2.6%	
MORGAN STANLEY	0.2%	NR / NR / NR
SALLIE MAE BANK	0.2%	NR / NR / NR
STATE BANK OF INDIA	0.1%	NR / NR / NR
TIAA FSB	0.3%	NR / NR / NR
Negotiable CD	3.8%	
CREDIT SUISSE GROUP RK	0.6%	A / Aa / A
NORDEA BANK ABP	1.0%	AA / Aa / AA
SKANDINAVISKA ENSKILDA BANKEN AB	1.0%	A / Aa / AA
SOCIETE GENERALE	0.7%	A / Aa / A
SUMITOMO MITSUI FINANCIAL GROUP INC	0.5%	A / Aa / A
Corporate	19.5%	
ADOBE INC	0.1%	A / A / NR
AMAZON.COM INC	0.9%	AA / A / AA
AMERICAN EXPRESS CO	0.2%	BBB / A / A
ANTHEM INC	0.2%	A / Baa / BBB
APPLE INC	1.0%	AA / Aa / NR
ASTRAZENECA PLC	0.7%	A / A / NR
BANK OF AMERICA CO	2.0%	A / A / AA
BAXTER INTERNATIONAL INC	0.2%	A / Baa / A
BLACKROCK INC	1.6%	AA / Aa / NR
BMW FINANCIAL SERVICES NA LLC	0.6%	A / A / NR
BRISTOL-MYERS SQUIBB CO	0.6%	A / A / NR
CATERPILLAR INC	0.8%	A / A / A
CHARLES SCHWAB	0.7%	A / A / A
CITIGROUP INC	0.7%	BBB / A / A
CONOCOPHILLIPS COMPANY	0.2%	A / A / A

Ratings shown are calculated by assigning a numeral value to each security rating, then calculating a weighted average rating for each security type / issuer category using all available security ratings, excluding Not-Rated (NR) ratings. For security type / issuer categories where a rating from the applicable NRSRO is not available, a rating of NR is assigned. Excludes balances invested in money market funds.

Issuer Diversification

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
Corporate	19.5%	
DEERE & COMPANY	0.2%	A / A / A
GENERAL DYNAMICS CORP	0.2%	A / A / NR
GLAXOSMITHKLINE PLC TAL	0.2%	A / A / A
GOLDMAN SACHS GROUP INC	0.5%	BBB / A / A
IBM CORP	0.7%	A / A / NR
JP MORGAN CHASE & CO	1.0%	A / A / AA
KEY BANK	0.1%	A / A / NR
LOCKHEED MARTIN CORP	0.7%	A / A / A
MORGAN STANLEY	0.1%	BBB / A / A
PEPSICO INC	0.2%	A / A / NR
PNC FINANCIAL SERVICES GROUP	0.3%	A / A / A
THE BANK OF NEW YORK MELLON CORPORATION	1.6%	A / A / AA
THE WALT DISNEY CORPORATION	0.7%	BBB / A / A
TOYOTA MOTOR CORP	0.4%	A / A / A
TRUIST FIN CORP	0.9%	A / A / A
UNILEVER PLC	0.4%	A / A / A
UNITEDHEALTH GROUP INC	0.2%	A / A / A
US BANCORP	0.7%	A / A / A
WELLS FARGO & COMPANY	0.2%	BBB / A / A
ABS	1.5%	
CARMAX AUTO OWNER TRUST	1.0%	AAA / Aaa / AAA
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	0.1%	AAA / Aaa / NR
HYUNDAI AUTO LEASE SECURITIZATION TRUST	0.1%	AAA / Aaa / NR
HYUNDAI AUTO RECEIVABLES	0.1%	AAA / NR / AAA

Security Type / Issuer	Market Value (%)	S&P / Moody's / Fitch
ABS	1.5%	
MERCEDES-BENZ AUTO LEASE TRUST	0.2%	AAA / Aaa / NR
Total	100.0%	

Ratings shown are calculated by assigning a numeral value to each security rating, then calculating a weighted average rating for each security type / issuer category using all available security ratings, excluding Not-Rated (NR) ratings. For security type / issuer categories where a rating from the applicable NRSRO is not available, a rating of NR is assigned. Excludes balances invested in money market funds.

Certificate of Compliance

During the reporting period for the quarter ended September 30, 2021, the account(s) managed by PFM Asset Management ("PFMAM") were in compliance with the applicable investment policy and guidelines as furnished to PFMAM.

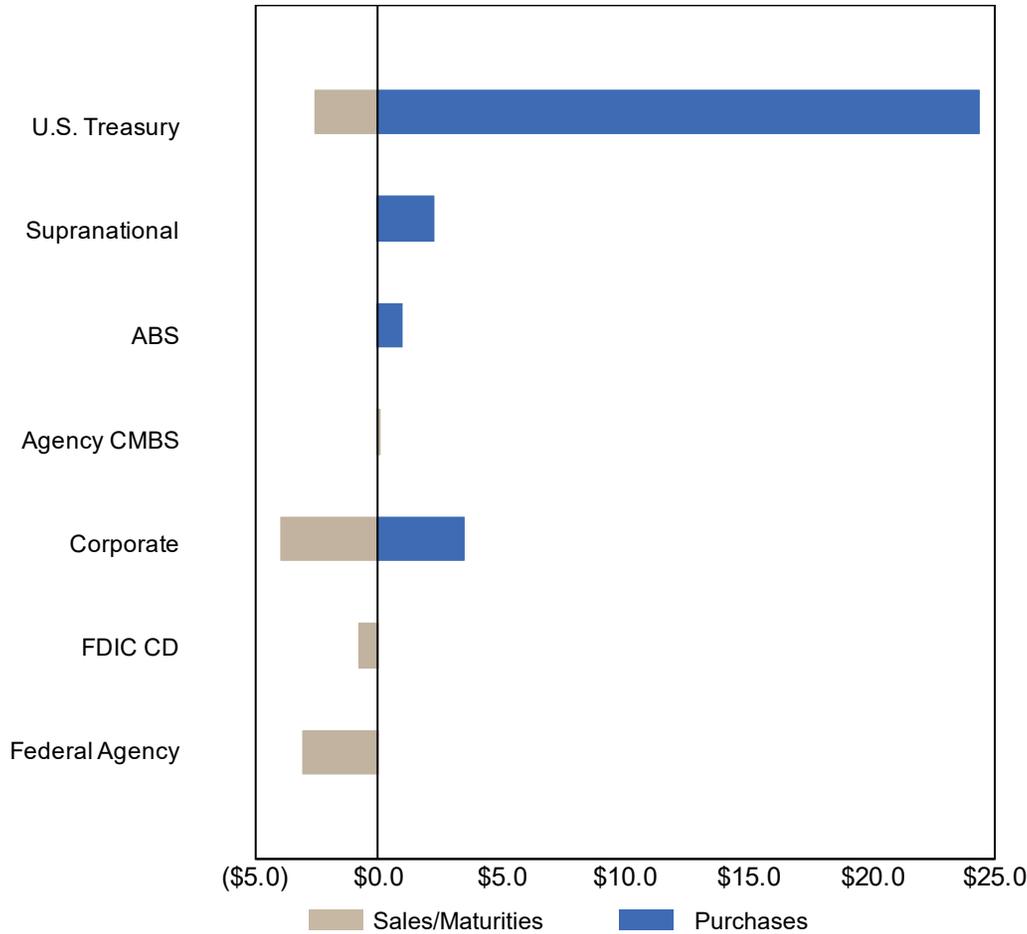
Acknowledged : *PFM Asset Management LLC*

Note: Pre- and post-trade compliance for the account(s) managed by PFM Asset Management is provided via Bloomberg Asset and Investment Management ("AIM").

Portfolio Review: CITY OF LINCOLN

Portfolio Activity

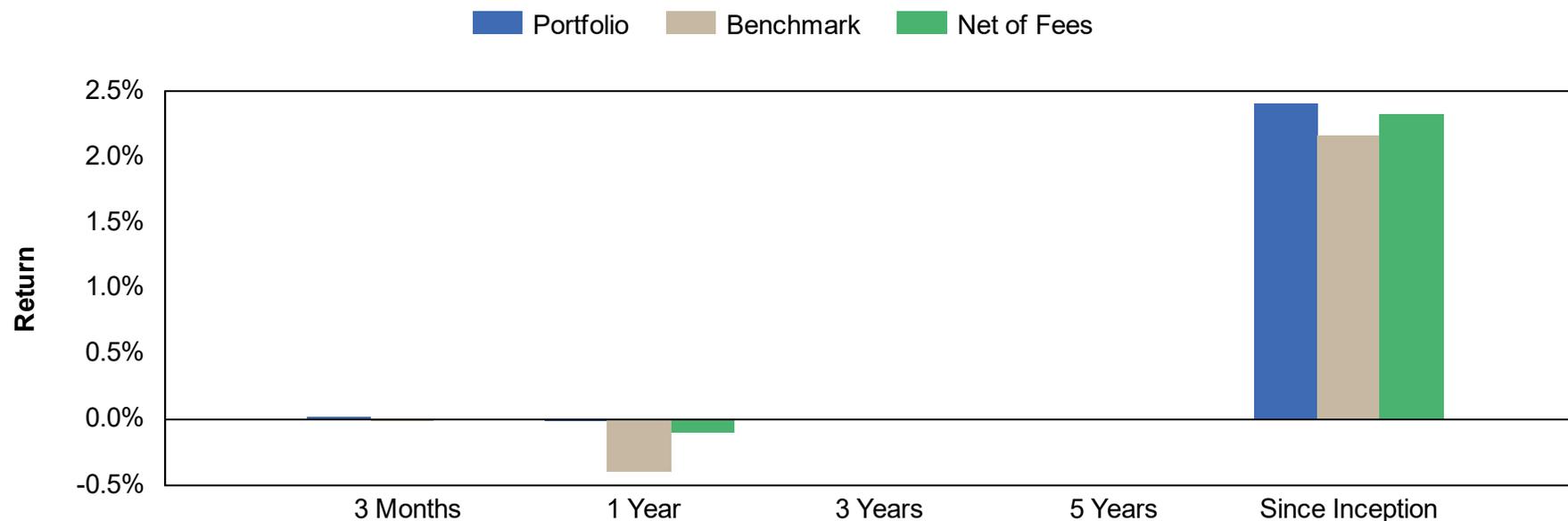
Net Activity by Sector
(\$ millions)



Sector	Net Activity
U.S. Treasury	\$21,757,175
Supranational	\$2,243,339
ABS	\$919,849
Agency CMBS	(\$7,293)
Corporate	(\$551,052)
FDIC CD	(\$739,019)
Federal Agency	(\$3,030,845)

Based on total proceeds (principal and accrued interest) of buys, sells, maturities, and principal paydowns. Detail may not add to total due to rounding.

Portfolio Performance



Market Value Basis Earnings	3 Months	1 Year	3 Years	5 Years	Since Inception ¹
Interest Earned ²	\$554,816	\$2,218,857	-	-	\$4,202,818
Change in Market Value	(\$540,717)	(\$2,240,853)	-	-	\$1,217,290
Total Dollar Return	\$14,099	(\$21,996)	-	-	\$5,420,108
Total Return³					
Portfolio	0.02%	-0.01%	-	-	2.41%
Benchmark ⁴	0.00%	-0.40%	-	-	2.16%
Basis Point Fee	0.02%	0.08%	-	-	0.08%
Net of Fee Return	0.00%	-0.09%	-	-	2.33%

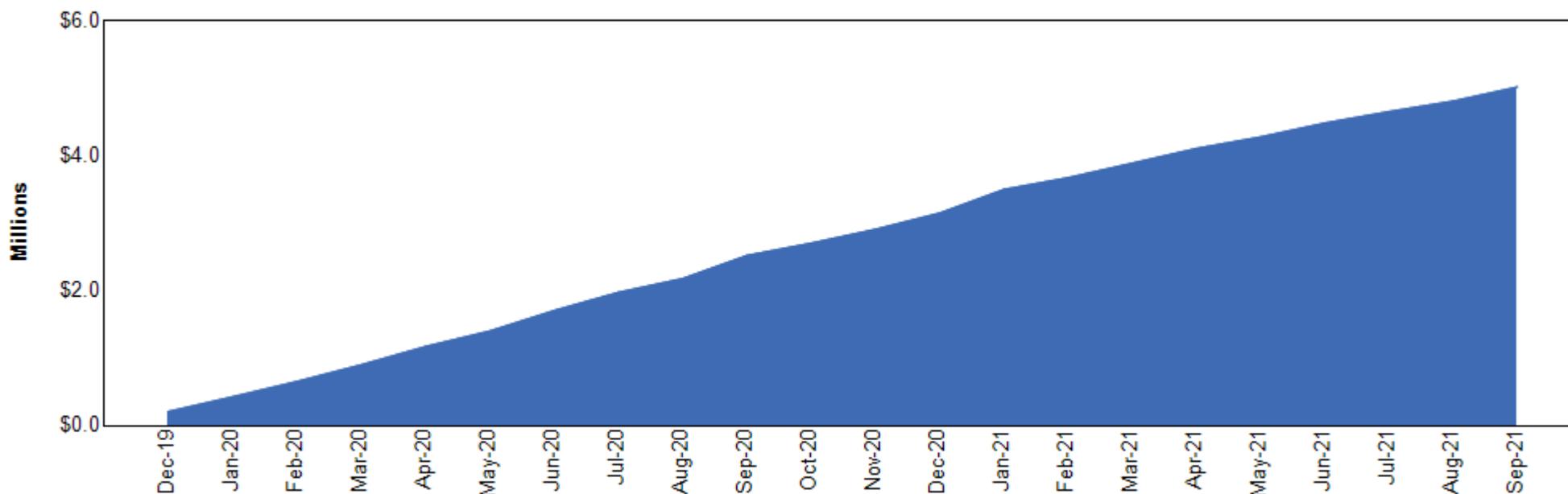
1. The lesser of 10 years or since inception is shown. Performance inception date is December 31, 2019.

2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.

3. Returns for periods one year or less are presented on a periodic basis. Returns for periods greater than one year are presented on an annualized basis.

4. The portfolio's benchmark is the ICE BofAML 1-5 Year U.S. Treasury Index. Source: Bloomberg.

Accrual Basis Earnings



Accrual Basis Earnings	3 Months	1 Year	3 Years	5 Year	Since Inception
Interest Earned	\$554,816	\$2,218,857	-	-	\$4,202,818
Realized Gains / (Losses)	\$92,583	\$652,063	-	-	\$1,229,967
Change in Amortized Cost	(\$113,502)	(\$373,104)	-	-	(\$623,727)
Total Earnings	\$533,896	\$2,497,816	-	-	\$4,809,058

1. The lesser of 10 years or since inception is shown. Performance inception date is December 31, 2019.
2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.
3. Realized gains / (losses) are shown on an amortized cost basis.

Portfolio Transactions and Holdings:
CITY OF LINCOLN



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/07/21	07/08/21	US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	4,825,000.00	(4,970,126.95)	(28,956.66)	(4,999,083.61)			
07/07/21	07/08/21	US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	5,020,000.00	(4,997,057.03)	(3,016.16)	(5,000,073.19)			
07/07/21	07/08/21	US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	4,865,000.00	(4,965,530.66)	(35,076.38)	(5,000,607.04)			
07/07/21	07/08/21	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,070,000.00	(4,990,187.11)	(8,298.27)	(4,998,485.38)			
07/21/21	07/28/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	920,000.00	(919,848.66)	0.00	(919,848.66)			

Transaction Type Sub-Total **20,700,000.00** **(20,842,750.41)** **(75,347.47)** **(20,918,097.88)**

INTEREST										
07/01/21	07/01/21	KS STATEBANK CERT DEPOS DTD 10/31/2016 1.450% 10/29/2021	50116CAO2	245,000.00	0.00	291.99	291.99			
07/01/21	07/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	1.69	1.69			
07/01/21	07/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	328,840.49	0.00	624.80	624.80			
07/07/21	07/07/21	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	1,745,000.00	0.00	14,178.13	14,178.13			
07/08/21	07/08/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	830,000.00	0.00	2,921.14	2,921.14			
07/10/21	07/10/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	785,000.00	0.00	981.25	981.25			
07/15/21	07/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	160,000.00	0.00	45.33	45.33			
07/15/21	07/15/21	MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	235,000.00	0.00	48.96	48.96			
07/15/21	07/15/21	US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	4,865,000.00	0.00	36,487.50	36,487.50			
07/15/21	07/15/21	HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	125,000.00	0.00	43.75	43.75			



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/15/21	07/15/21	US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	5,020,000.00	0.00	3,137.50	3,137.50			
07/15/21	07/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	210,000.00	0.00	66.50	66.50			
07/15/21	07/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	420,000.00	0.00	182.00	182.00			
07/16/21	07/16/21	GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	160,000.00	0.00	46.67	46.67			
07/19/21	07/19/21	FFCB NOTES DTD 07/19/2017 1.900% 07/19/2022	3133EHRU9	500,000.00	0.00	4,750.00	4,750.00			
07/21/21	07/21/21	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	755,000.00	0.00	1,415.63	1,415.63			
07/23/21	07/23/21	FARMERS & MERCHS BK WISC CERT DEPOS DTD 02/23/2018 2.550% 02/23/2023	307811BY4	250,000.00	0.00	523.97	523.97			
07/24/21	07/24/21	SALLIE MAE BANK/SALT LKE CERT DEPOS DTD 01/24/2018 2.650% 01/24/2023	795450J48	245,000.00	0.00	3,219.57	3,219.57			
07/25/21	07/25/21	CHARLES SCHWAB CORP NOTES DTD 12/07/2017 2.650% 01/25/2023	808513AT2	565,000.00	0.00	7,486.25	7,486.25			
07/25/21	07/25/21	MORGAN STANLEY BANK NA CERT DEPOS DTD 01/25/2018 2.650% 01/25/2023	61747MH46	245,000.00	0.00	3,219.57	3,219.57			
07/25/21	07/25/21	PNC BANK NA CORP NOTE (CALLABLE) DTD 07/25/2013 3.800% 07/25/2023	69349LAM0	400,000.00	0.00	7,600.00	7,600.00			
07/25/21	07/25/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	755,000.00	0.00	471.88	471.88			
07/26/21	07/26/21	STATE BANK OF INDIA CERT DEPOS DTD 01/26/2017 2.350% 01/26/2022	8562845Z3	102,000.00	0.00	1,188.65	1,188.65			
07/28/21	07/28/21	BUSINESS BK OF ST. LOUIS CERT DEPOS DTD 10/28/2016 1.400% 10/28/2021	12325EHF2	245,000.00	0.00	281.92	281.92			
07/28/21	07/28/21	WELLS FARGO BANK NA CERT DEPOS DTD 09/28/2016 1.700% 09/28/2021	949763BH8	245,000.00	0.00	342.33	342.33			



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/28/21	07/28/21	GENOA BANKING COMPANY CERT DEPOS DTD 02/28/2018 2.550% 02/28/2023	372348BZ4	250,000.00	0.00	523.97	523.97			
07/30/21	07/30/21	ENERBANK USA CERT DEPOS DTD 08/30/2018 3.200% 08/30/2023	29278TCP3	250,000.00	0.00	657.53	657.53			
07/30/21	07/30/21	US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,000,000.00	0.00	12,000.00	12,000.00			
07/30/21	07/30/21	CROSSFIRST BANK CERT DEPOS DTD 04/30/2018 2.850% 04/28/2023	22766ADG7	245,000.00	0.00	573.90	573.90			
07/31/21	07/31/21	US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	4,825,000.00	0.00	33,171.88	33,171.88			
07/31/21	07/31/21	US TREASURY NOTES DTD 01/31/2017 2.250% 01/31/2024	912828V80	295,000.00	0.00	3,318.75	3,318.75			
07/31/21	07/31/21	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	2,850,000.00	0.00	3,562.50	3,562.50			
07/31/21	07/31/21	US TREASURY NOTES DTD 01/31/2018 2.375% 01/31/2023	9128283U2	825,000.00	0.00	9,796.88	9,796.88			
07/31/21	07/31/21	US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,750,000.00	0.00	15,312.50	15,312.50			
07/31/21	07/31/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	500,000.00	0.00	4,375.00	4,375.00			
07/31/21	07/31/21	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	6,720,000.00	0.00	12,600.00	12,600.00			
07/31/21	07/31/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	1,075,000.00	0.00	10,078.13	10,078.13			
Transaction Type Sub-Total				40,020,840.49	0.00	195,528.02	195,528.02			
PAYDOWNS										
07/01/21	07/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	754.12	754.12	0.00	754.12	(9.88)	0.00	
Transaction Type Sub-Total				754.12	754.12	0.00	754.12	(9.88)	0.00	
SELL										



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2021

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
07/21/21	07/28/21	AMERICAN HONDA FINANCE DTD 06/27/2019 2.200% 06/27/2022	02665WCY5	1,115,000.00	1,135,047.70	2,112.31	1,137,160.01	21,073.50	20,360.31	FIFO
Transaction Type Sub-Total				1,115,000.00	1,135,047.70	2,112.31	1,137,160.01	21,073.50	20,360.31	
Managed Account Sub-Total					(19,706,948.59)	122,292.86	(19,584,655.73)	21,063.62	20,360.31	
Total Security Transactions					(19,706,948.59)	\$122,292.86	(19,584,655.73)	\$21,063.62	\$20,360.31	



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2021**

CITY OF LINCOLN

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	08/09/21	08/12/21	UNILEVER CAPITAL CORP CORPORATE NOTES DTD 08/12/2021 0.626% 08/12/2024	904764BN6	100,000.00	(100,000.00)	0.00	(100,000.00)			
	08/09/21	08/12/21	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	380,000.00	(379,965.80)	0.00	(379,965.80)			

Transaction Type Sub-Total **480,000.00** **(479,965.80)** **0.00** **(479,965.80)**

INTEREST											
	08/01/21	08/01/21	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	290,000.00	0.00	2,966.70	2,966.70			
	08/01/21	08/01/21	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	110,000.00	0.00	935.00	935.00			
	08/01/21	08/01/21	TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.971% 08/01/2023	874857KJ3	725,000.00	0.00	7,144.88	7,144.88			
	08/01/21	08/01/21	BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	900,000.00	0.00	17,437.50	17,437.50			
	08/01/21	08/01/21	KS STATEBANK CERT DEPOS DTD 10/31/2016 1.450% 10/29/2021	50116CAQ2	245,000.00	0.00	301.72	301.72			
	08/01/21	08/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	328,086.37	0.00	646.36	646.36			
	08/02/21	08/02/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	5.34	5.34			
	08/05/21	08/05/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	300,000.00	0.00	3,750.00	3,750.00			
	08/09/21	08/09/21	APPLE INC (CALLABLE) BONDS DTD 02/09/2017 3.000% 02/09/2024	037833CG3	1,255,000.00	0.00	18,825.00	18,825.00			
	08/12/21	08/12/21	FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	3,850,000.00	0.00	28,875.00	28,875.00			
	08/13/21	08/13/21	WELLS FARGO & COMPANY CORP NOTE DTD 02/13/2013 3.450% 02/13/2023	94974BFJ4	250,000.00	0.00	4,312.50	4,312.50			
	08/14/21	08/14/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	1,000,000.00	0.00	9,000.00	9,000.00			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/15/21	08/15/21	UNITEDHEALTH GROUP INC NOTE (CALLABLE) DTD 10/22/2012 2.750% 02/15/2023	91324PBZ4	250,000.00	0.00	3,437.50	3,437.50			
08/15/21	08/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	160,000.00	0.00	45.33	45.33			
08/15/21	08/15/21	MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	235,000.00	0.00	48.96	48.96			
08/15/21	08/15/21	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	700,000.00	0.00	5,687.50	5,687.50			
08/15/21	08/15/21	HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	125,000.00	0.00	43.75	43.75			
08/15/21	08/15/21	US TREASURY NOTES DTD 08/15/2013 2.500% 08/15/2023	912828VS6	750,000.00	0.00	9,375.00	9,375.00			
08/15/21	08/15/21	BAXTER INTERNATIONAL INC CORP NOTE DTD 08/13/2012 2.400% 08/15/2022	071813BF5	300,000.00	0.00	3,600.00	3,600.00			
08/15/21	08/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	920,000.00	0.00	238.94	238.94			
08/15/21	08/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	210,000.00	0.00	66.50	66.50			
08/15/21	08/15/21	US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	3,485,000.00	0.00	41,384.38	41,384.38			
08/15/21	08/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	420,000.00	0.00	182.00	182.00			
08/16/21	08/16/21	GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	160,000.00	0.00	46.67	46.67			
08/16/21	08/16/21	BANK OF NY MELLON (CALLABLE) NOTES DTD 08/16/2016 2.200% 08/16/2023	06406FAD5	2,425,000.00	0.00	26,675.00	26,675.00			
08/17/21	08/17/21	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	820,000.00	0.00	5,637.50	5,637.50			
08/22/21	08/22/21	AMAZON.COM INC BONDS DTD 06/06/2018 2.400% 02/22/2023	023135AW6	900,000.00	0.00	10,800.00	10,800.00			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/23/21	08/23/21	FARMERS & MERCHS BK WISC CERT DEPOS DTD 02/23/2018 2.550% 02/23/2023	307811BY4	250,000.00	0.00	541.44	541.44			
08/23/21	08/23/21	APPLE CORP NOTES (CALLABLE) DTD 02/23/2016 2.850% 02/23/2023	037833BU3	250,000.00	0.00	3,562.50	3,562.50			
08/24/21	08/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,100,000.00	0.00	2,625.00	2,625.00			
08/25/21	08/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,225,000.00	0.00	6,046.88	6,046.88			
08/26/21	08/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	1,500,000.00	0.00	13,952.08	13,952.08			
08/26/21	08/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	1,500,000.00	0.00	14,027.50	14,027.50			
08/28/21	08/28/21	BUSINESS BK OF ST. LOUIS CERT DEPOS DTD 10/28/2016 1.400% 10/28/2021	12325EHF2	245,000.00	0.00	291.32	291.32			
08/28/21	08/28/21	GENOA BANKING COMPANY CERT DEPOS DTD 02/28/2018 2.550% 02/28/2023	372348BZ4	250,000.00	0.00	541.44	541.44			
08/28/21	08/28/21	WELLS FARGO BANK NA CERT DEPOS DTD 09/28/2016 1.700% 09/28/2021	949763BH8	245,000.00	0.00	353.74	353.74			
08/30/21	08/30/21	CROSSFIRST BANK CERT DEPOS DTD 04/30/2018 2.850% 04/28/2023	22766ADG7	245,000.00	0.00	593.03	593.03			
08/30/21	08/30/21	ENERBANK USA CERT DEPOS DTD 08/30/2018 3.200% 08/30/2023	29278TCP3	250,000.00	0.00	679.45	679.45			
08/30/21	08/30/21	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	1,000,000.00	0.00	8,750.00	8,750.00			
08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	1,000,000.00	0.00	2,500.00	2,500.00			
08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2018 2.750% 08/31/2023	9128284X5	400,000.00	0.00	5,500.00	5,500.00			
08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2018 2.625% 02/28/2023	9128284A5	1,750,000.00	0.00	22,968.75	22,968.75			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	795,000.00	0.00	9,440.63	9,440.63			
Transaction Type Sub-Total				36,118,086.37	0.00	293,842.79	293,842.79			
MATURITY										
08/17/21	08/17/21	DISCOVER BANK CERT DEPOS DTD 08/17/2016 1.500% 08/17/2021	254672G28	245,000.00	245,000.00	1,822.40	246,822.40	0.00	0.00	
08/30/21	08/30/21	CIBC BANK USA CERT DEPOS DTD 08/29/2016 1.500% 08/30/2021	74267GVM6	245,000.00	245,000.00	1,842.53	246,842.53	0.00	0.00	
Transaction Type Sub-Total				490,000.00	490,000.00	3,664.93	493,664.93	0.00	0.00	
PAYDOWNS										
08/01/21	08/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	5,827.82	5,827.82	0.00	5,827.82	(76.35)	0.00	
Transaction Type Sub-Total				5,827.82	5,827.82	0.00	5,827.82	(76.35)	0.00	
SELL										
08/10/21	08/12/21	APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833C01	250,000.00	253,505.00	1,453.47	254,958.47	(944.75)	2,903.41	FIFO
08/10/21	08/12/21	COSTCO WHOLESALE CORP CORP NOTES DTD 05/18/2017 2.300% 05/18/2022	22160KAK1	260,000.00	263,754.40	1,395.33	265,149.73	3,179.80	3,617.88	FIFO
Transaction Type Sub-Total				510,000.00	517,259.40	2,848.80	520,108.20	2,235.05	6,521.29	
Managed Account Sub-Total					533,121.42	300,356.52	833,477.94	2,158.70	6,521.29	
Total Security Transactions					\$533,121.42	\$300,356.52	\$833,477.94	\$2,158.70	\$6,521.29	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
09/02/21	09/03/21	US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	1,050,000.00	(1,048,277.34)	(10.88)	(1,048,288.22)			
09/02/21	09/03/21	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	3,300,000.00	(3,254,238.28)	(1,143.34)	(3,255,381.62)			
09/02/21	09/07/21	IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	700,000.00	(771,092.00)	(7,186.67)	(778,278.67)			
09/02/21	09/07/21	BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	500,000.00	(502,750.00)	(434.03)	(503,184.03)			
09/02/21	09/07/21	ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	1,000,000.00	(1,005,960.00)	(3,300.00)	(1,009,260.00)			
09/08/21	09/13/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	640,000.00	(638,579.20)	(1,700.00)	(640,279.20)			
09/15/21	09/23/21	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	2,245,000.00	(2,243,338.70)	0.00	(2,243,338.70)			
Transaction Type Sub-Total				9,435,000.00	(9,464,235.52)	(13,774.92)	(9,478,010.44)			

INTEREST										
09/01/21	09/01/21	LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025	539830BE8	1,000,000.00	0.00	14,500.00	14,500.00			
09/01/21	09/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	5.41	5.41			
09/01/21	09/01/21	KS STATEBANK CERT DEPOS DTD 10/31/2016 1.450% 10/29/2021	50116CAO2	245,000.00	0.00	301.72	301.72			
09/01/21	09/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGQ4	322,258.55	0.00	612.29	612.29			
09/03/21	09/03/21	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	400,000.00	0.00	5,400.00	5,400.00			
09/04/21	09/04/21	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	205,000.00	0.00	384.38	384.38			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/05/21	09/05/21	BANK OF AMERICA CORP NOTE DTD 03/05/2018 3.550% 03/05/2024	06051GHF9	2,025,000.00	0.00	35,943.75	35,943.75			
09/07/21	09/07/21	JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.600% 03/07/2024	24422EUX5	345,000.00	0.00	4,485.00	4,485.00			
09/08/21	09/08/21	FEDERAL HOME LOAN BANK NOTES DTD 08/28/2013 3.375% 09/08/2023	313383YJ4	750,000.00	0.00	12,656.25	12,656.25			
09/08/21	09/08/21	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	460,000.00	0.00	575.00	575.00			
09/14/21	09/14/21	INTER-AMERICAN DEVELOPMENT BANK NOTES DTD 01/16/2020 1.750% 03/14/2025	4581X0DK1	1,000,000.00	0.00	8,750.00	8,750.00			
09/15/21	09/15/21	HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	125,000.00	0.00	43.75	43.75			
09/15/21	09/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	160,000.00	0.00	45.33	45.33			
09/15/21	09/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	420,000.00	0.00	182.00	182.00			
09/15/21	09/15/21	MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	235,000.00	0.00	48.96	48.96			
09/15/21	09/15/21	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	920,000.00	0.00	421.67	421.67			
09/15/21	09/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	210,000.00	0.00	66.50	66.50			
09/16/21	09/16/21	GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	160,000.00	0.00	46.67	46.67			
09/18/21	09/18/21	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	410,000.00	0.00	1,537.50	1,537.50			
09/18/21	09/18/21	BLACKROCK INC CORP NOTES DTD 03/18/2014 3.500% 03/18/2024	09247XAL5	2,245,000.00	0.00	39,287.50	39,287.50			
09/18/21	09/18/21	GLAXOSMITHKLINE CAP INC CORP NOTE DTD 03/18/2013 2.800% 03/18/2023	377372AH0	250,000.00	0.00	3,500.00	3,500.00			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/23/21	09/23/21	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	1,470,000.00	0.00	2,756.25	2,756.25			
	09/23/21	09/23/21	FARMERS & MERCHS BK WISC CERT DEPOS DTD 02/23/2018 2.550% 02/23/2023	307811BY4	250,000.00	0.00	541.44	541.44			
	09/24/21	09/24/21	BMW BANK NORTH AMERICA CERT DEPOS DTD 03/24/2017 2.250% 03/24/2022	05580AHB3	245,000.00	0.00	2,778.90	2,778.90			
	09/27/21	09/27/21	BARCLAYS BANK/DELAWARE CERT DEPOS DTD 09/27/2017 2.250% 09/27/2022	06740KKY2	245,000.00	0.00	2,778.90	2,778.90			
	09/28/21	09/28/21	BUSINESS BK OF ST. LOUIS CERT DEPOS DTD 10/28/2016 1.400% 10/28/2021	12325EHF2	245,000.00	0.00	291.32	291.32			
	09/28/21	09/28/21	GENOA BANKING COMPANY CERT DEPOS DTD 02/28/2018 2.550% 02/28/2023	372348BZ4	250,000.00	0.00	541.44	541.44			
	09/30/21	09/30/21	ENERBANK USA CERT DEPOS DTD 08/30/2018 3.200% 08/30/2023	29278TCP3	250,000.00	0.00	679.45	679.45			
	09/30/21	09/30/21	US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	2,325,000.00	0.00	17,437.50	17,437.50			
	09/30/21	09/30/21	CROSSFIRST BANK CERT DEPOS DTD 04/30/2018 2.850% 04/28/2023	22766ADG7	245,000.00	0.00	593.03	593.03			
	09/30/21	09/30/21	US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	1,045,000.00	0.00	3,918.75	3,918.75			
	09/30/21	09/30/21	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	3,210,000.00	0.00	22,068.75	22,068.75			
Transaction Type Sub-Total					21,667,258.55	0.00	183,179.41	183,179.41			

MATURITY											
	09/01/21	09/01/21	FIFTH THIRD BANK CORP NOTE (CALLED, OMD DTD 09/05/2014 2.875% 09/01/2021	31677OBC2	300,000.00	300,000.00	3,593.75	303,593.75	(16,850.74)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
09/28/21	09/28/21	WELLS FARGO BANK NA CERT DEPOS DTD 09/28/2016 1.700% 09/28/2021	949763BH8	245,000.00	245,000.00	353.74	245,353.74	0.00	0.00	
Transaction Type Sub-Total				545,000.00	545,000.00	3,947.49	548,947.49	(16,850.74)	0.00	
PAYDOWNS										
09/01/21	09/25/21	FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	711.38	711.38	0.00	711.38	(9.32)	0.00	
Transaction Type Sub-Total				711.38	711.38	0.00	711.38	(9.32)	0.00	
SELL										
09/02/21	09/03/21	FFCB NOTES DTD 07/19/2017 1.900% 07/19/2022	3133EHRU9	500,000.00	507,900.00	1,161.11	509,061.11	4,043.50	7,223.31	FIFO
09/02/21	09/03/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	755,000.00	755,354.85	99.62	755,454.47	2,061.15	1,112.43	FIFO
09/02/21	09/03/21	FFCB NOTES DTD 06/14/2013 2.400% 06/14/2022	3133ECS54	150,000.00	152,707.50	790.00	153,497.50	(2,177.00)	1,945.30	FIFO
09/02/21	09/03/21	FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	740,000.00	751,721.60	3,625.49	755,347.09	6,223.40	10,256.81	FIFO
09/02/21	09/03/21	FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	530,000.00	538,395.20	2,596.63	540,991.83	(1,849.87)	6,815.56	FIFO
09/02/21	09/07/21	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	400,000.00	404,036.00	120.00	404,156.00	(77.78)	3,698.20	FIFO
09/02/21	09/07/21	COSTCO WHOLESALE CORP CORP NOTES DTD 05/18/2017 2.300% 05/18/2022	22160KAK1	1,040,000.00	1,053,603.20	7,242.44	1,060,845.64	11,304.80	13,114.13	FIFO
09/02/21	09/07/21	CLOROX COMPANY CORP NOTE (CALLABLE) DTD 09/13/2012 3.050% 09/15/2022	189054AT6	270,000.00	275,726.70	3,934.50	279,661.20	(6,389.30)	3,757.59	FIFO
09/02/21	09/07/21	MORGAN STANLEY CORP NOTES DTD 05/19/2017 2.750% 05/19/2022	61744YAH1	250,000.00	254,432.50	2,062.50	256,495.00	(118.31)	3,799.47	FIFO
09/08/21	09/13/21	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	640,000.00	650,150.00	1,434.78	651,584.78	4,025.01	9,073.26	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
09/15/21	09/20/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	300,000.00	315,555.00	937.50	316,492.50	(2,955.00)	4,192.43	FIFO
09/15/21	09/20/21	US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	1,900,000.00	1,892,726.56	432.40	1,893,158.96	1,410.15	712.45	FIFO
Transaction Type Sub-Total				7,475,000.00	7,552,309.11	24,436.97	7,576,746.08	15,500.75	65,700.94	
Managed Account Sub-Total					(1,366,215.03)	197,788.95	(1,168,426.08)	(1,359.31)	65,700.94	
Total Security Transactions					(\$1,366,215.03)	\$197,788.95	(\$1,168,426.08)	(\$1,359.31)	\$65,700.94	



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

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 05/15/2019 2.125% 05/15/2022	9128286U9	600,000.00	AA+	Aaa	10/04/19	10/09/19	610,828.13	1.42	4,815.90	602,578.67	607,687.50
US TREASURY NOTES DTD 05/15/2012 1.750% 05/15/2022	912828SV3	750,000.00	AA+	Aaa	05/17/17	05/17/17	758,355.47	1.52	4,957.54	751,035.27	757,851.60
US TREASURY NOTES DTD 06/01/2015 1.875% 05/31/2022	912828XD7	200,000.00	AA+	Aaa	05/17/17	05/17/17	203,400.00	1.52	1,260.25	200,447.17	202,375.00
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	200,000.00	AA+	Aaa	12/11/19	12/12/19	202,351.56	1.65	1,074.05	200,687.03	203,062.50
US TREASURY NOTES DTD 06/30/2015 2.125% 06/30/2022	912828XG0	540,000.00	AA+	Aaa	11/12/19	11/14/19	545,885.16	1.70	2,899.93	541,669.20	548,268.75
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	85,000.00	AA+	Aaa	07/27/17	07/31/17	85,813.48	1.67	268.51	85,134.99	86,261.72
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	350,000.00	AA+	Aaa	02/25/21	02/26/21	358,654.30	0.14	1,105.64	355,042.79	355,195.33
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	700,000.00	AA+	Aaa	08/28/17	08/28/17	701,058.75	1.59	1,452.79	700,185.70	709,296.84
US TREASURY NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	955,000.00	AA+	Aaa	06/04/19	06/05/19	958,879.69	1.88	7,992.93	956,231.90	974,547.70
US TREASURY NOTES DTD 11/30/2015 2.000% 11/30/2022	912828M80	250,000.00	AA+	Aaa	07/19/19	07/23/19	251,552.73	1.81	1,680.33	250,538.26	255,468.75
US TREASURY NOTES DTD 11/30/2015 2.000% 11/30/2022	912828M80	750,000.00	AA+	Aaa	12/16/19	12/18/19	757,001.95	1.67	5,040.98	752,760.51	766,406.25
US TREASURY NOTES DTD 11/30/2020 0.125% 11/30/2022	91282CAX9	1,750,000.00	AA+	Aaa	12/02/20	12/04/20	1,748,632.81	0.16	735.14	1,749,199.65	1,749,726.65
US TREASURY NOTES DTD 11/30/2015 2.000% 11/30/2022	912828M80	4,150,000.00	AA+	Aaa	01/06/21	01/08/21	4,295,898.44	0.14	27,893.44	4,239,734.93	4,240,781.25
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	500,000.00	AA+	Aaa	12/20/17	12/20/17	501,576.56	2.06	2,685.12	500,391.35	512,343.75



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/15/2020 1.500% 01/15/2023	912828Z29	4,865,000.00	AA+	Aaa	07/07/21	07/08/21	4,965,530.66	0.14	15,467.53	4,950,161.76	4,949,377.59
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	500,000.00	AA+	Aaa	01/17/18	01/17/18	489,240.00	2.20	1,474.18	497,152.11	510,546.90
US TREASURY NOTES DTD 01/31/2018 2.375% 01/31/2023	9128283U2	825,000.00	AA+	Aaa	02/03/20	02/04/20	850,201.17	1.33	3,301.12	836,238.98	849,363.24
US TREASURY NOTES DTD 02/28/2018 2.625% 02/28/2023	9128284A5	1,750,000.00	AA+	Aaa	11/02/20	11/04/20	1,849,736.33	0.16	3,933.87	1,810,714.20	1,810,429.60
US TREASURY NOTES DTD 05/02/2016 1.625% 04/30/2023	912828R28	125,000.00	AA+	Aaa	04/16/18	04/16/18	119,759.45	2.52	850.03	123,359.48	127,792.98
US TREASURY NOTES DTD 05/31/2018 2.750% 05/31/2023	9128284S6	435,000.00	AA+	Aaa	07/26/19	07/30/19	449,256.45	1.86	4,020.18	441,176.78	453,283.57
US TREASURY NOTES DTD 08/15/2013 2.500% 08/15/2023	912828VS6	750,000.00	AA+	Aaa	08/21/18	08/21/18	747,596.25	2.57	2,394.70	749,097.93	781,406.25
US TREASURY NOTES DTD 08/31/2018 2.750% 08/31/2023	9128284X5	400,000.00	AA+	Aaa	03/09/20	03/10/20	432,453.13	0.40	941.99	417,876.07	418,937.52
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	1,050,000.00	AA+	Aaa	09/02/21	09/03/21	1,048,277.34	0.21	112.40	1,048,343.69	1,047,210.99
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	1,015,000.00	AA+	Aaa	06/10/19	06/11/19	992,757.23	1.91	38.34	1,004,685.13	1,037,044.58
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	2,195,000.00	AA+	Aaa	06/03/19	06/05/19	2,148,527.74	1.89	82.92	2,173,530.88	2,242,672.77
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	AA+	Aaa	08/21/18	08/21/18	954,537.82	2.57	6,800.27	981,786.37	1,027,187.50
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	1,000,000.00	AA+	Aaa	08/21/18	08/21/18	1,007,190.26	2.60	10,387.23	1,002,914.46	1,051,562.50
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	750,000.00	AA+	Aaa	08/21/18	08/21/18	733,611.53	2.57	5,356.05	743,281.32	779,179.65



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/03/2017 2.250% 12/31/2023	912828V23	1,435,000.00	AA+	Aaa	05/21/19	05/23/19	1,436,793.75	2.22	8,159.61	1,435,875.03	1,496,435.94
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	3,120,000.00	AA+	Aaa	07/07/21	07/08/21	3,105,740.62	0.31	826.63	3,107,056.63	3,103,425.00
US TREASURY NOTES DTD 01/31/2017 2.250% 01/31/2024	912828V80	295,000.00	AA+	Aaa	05/24/19	05/29/19	296,509.57	2.13	1,118.27	295,753.02	307,952.33
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	795,000.00	AA+	Aaa	11/13/19	11/15/19	817,669.92	1.68	1,616.90	807,745.50	833,010.94
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	680,000.00	AA+	Aaa	04/02/21	04/06/21	713,548.44	0.38	5,691.30	708,216.63	707,625.00
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	1,750,000.00	AA+	Aaa	03/02/20	03/04/20	1,817,333.98	0.86	5,159.65	1,793,244.31	1,812,890.63
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	3,485,000.00	AA+	Aaa	01/02/20	01/06/20	3,594,042.39	1.67	10,571.01	3,552,965.22	3,672,318.75
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	2,325,000.00	AA+	Aaa	03/01/21	03/04/21	2,414,548.83	0.41	95.81	2,400,081.14	2,393,296.88
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,725,000.00	AA+	Aaa	01/02/20	01/06/20	2,782,161.13	1.68	19,460.30	2,761,915.23	2,858,269.40
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	4,825,000.00	AA+	Aaa	07/07/21	07/08/21	4,970,126.95	0.52	11,177.48	4,960,659.73	4,947,132.81
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	500,000.00	AA+	Aaa	05/18/21	05/19/21	493,007.81	0.60	420.08	493,648.64	491,640.60
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	2,850,000.00	AA+	Aaa	01/06/21	01/08/21	2,832,187.50	0.39	1,200.41	2,835,033.22	2,795,671.88
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	1,770,000.00	AA+	Aaa	05/06/21	05/07/21	1,741,928.91	0.72	1,677.41	1,744,357.66	1,734,600.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,650,000.00	AA+	Aaa	02/02/21	02/04/21	1,644,392.58	0.44	1,042.46	1,645,128.13	1,614,679.77



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	3,300,000.00	AA+	Aaa	09/02/21	09/03/21	3,254,238.28	0.70	2,084.92	3,255,033.64	3,229,359.54
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,070,000.00	AA+	Aaa	07/07/21	07/08/21	4,990,187.11	0.73	3,203.19	4,994,254.31	4,961,470.57
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	1,000,000.00	AA+	Aaa	03/01/21	03/04/21	990,078.13	0.70	428.18	991,227.15	983,125.00
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	1,045,000.00	AA+	Aaa	04/02/21	04/06/21	1,036,672.66	0.91	21.53	1,037,487.09	1,037,815.63
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	775,000.00	AA+	Aaa	06/24/21	06/28/21	770,125.98	0.88	1,953.38	770,383.51	768,460.94
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	2,450,000.00	AA+	Aaa	06/02/21	06/04/21	2,444,640.63	0.79	6,175.21	2,444,990.67	2,429,328.12
Security Type Sub-Total		70,285,000.00					70,914,499.56	0.94	201,107.09	70,701,013.04	71,233,778.96

Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	910,000.00	AAA	Aaa	04/13/21	04/20/21	908,116.30	0.23	508.72	908,539.49	908,538.54
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	450,000.00	AAA	Aaa	04/17/20	04/24/20	449,847.00	0.51	793.75	449,918.40	451,844.10
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	2,245,000.00	AAA	Aaa	09/15/21	09/23/21	2,243,338.70	0.52	249.44	2,243,350.83	2,241,410.25
INTER-AMERICAN DEVELOPMENT BANK NOTES DTD 01/16/2020 1.750% 03/14/2025	4581X0DK1	1,000,000.00	AAA	Aaa	02/19/21	02/23/21	1,051,300.00	0.47	826.39	1,043,674.32	1,036,561.00
Security Type Sub-Total		4,605,000.00					4,652,602.00	0.45	2,378.30	4,645,483.04	4,638,353.89

Municipal Bond / Note											
TAMALPAIS UHSD, CA TXBL GO BONDS DTD 10/09/2019 1.971% 08/01/2023	874857KJ3	725,000.00	NR	Aaa	09/20/19	10/09/19	725,000.00	1.97	2,381.63	725,000.00	747,852.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

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											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	290,000.00	AAA	Aaa	09/18/19	10/16/19	290,000.00	2.05	988.90	290,000.00	302,203.20
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	975,000.00	AAA	Aa1	07/30/20	08/06/20	975,000.00	0.56	1,820.00	975,000.00	974,571.00

Security Type Sub-Total		1,990,000.00					1,990,000.00	1.30	5,190.53	1,990,000.00	2,024,626.20
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Federal Agency Commercial Mortgage-Backed Security											
FNA 2013-M7 A2 DTD 05/01/2013 2.280% 12/01/2022	3136AEGO4	321,547.17	AA+	Aaa	09/04/19	09/09/19	325,759.75	1.86	610.94	323,069.27	325,159.19

Security Type Sub-Total		321,547.17					325,759.75	1.86	610.94	323,069.27	325,159.19
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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK DTD 11/21/2014 2.500% 12/09/2022	3130A3KM5	500,000.00	AA+	Aaa	12/20/17	12/20/17	507,986.65	2.16	3,888.89	501,909.76	513,834.50
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	820,000.00	AA+	Aaa	02/20/20	02/21/20	818,491.20	1.44	1,378.06	819,303.63	833,257.76
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	1,180,000.00	AA+	Aaa	05/05/20	05/07/20	1,179,504.40	0.39	1,794.58	1,179,736.56	1,182,735.24
FEDERAL HOME LOAN BANKS NOTES DTD 05/09/2013 2.125% 06/09/2023	3133834G3	585,000.00	AA+	Aaa	06/12/19	06/13/19	588,550.95	1.97	3,867.50	586,501.29	603,581.36
FEDERAL HOME LOAN BANK DTD 07/12/2013 3.250% 06/09/2023	313383OR5	700,000.00	AA+	Aaa	06/20/18	06/20/18	717,275.26	2.72	7,077.78	705,863.12	735,499.10
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	AA+	Aaa	06/20/18	06/20/18	500,661.50	2.72	3,895.83	500,226.90	521,492.50
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	300,000.00	AA+	Aaa	06/29/20	06/30/20	299,571.00	0.30	197.92	299,751.09	300,055.80
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	800,000.00	AA+	Aaa	06/24/20	06/26/20	797,664.00	0.35	527.77	798,649.60	800,148.80



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	785,000.00	AA+	Aaa	07/08/20	07/10/20	783,312.25	0.32	441.56	784,002.76	785,078.50
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,100,000.00	AA+	Aaa	09/01/20	09/03/20	2,100,966.00	0.23	539.58	2,100,616.10	2,099,428.80
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	460,000.00	AA+	Aaa	09/02/20	09/04/20	459,848.20	0.26	73.47	459,902.35	459,695.02
FEDERAL HOME LOAN BANK NOTES DTD 08/28/2013 3.375% 09/08/2023	313383YJ4	750,000.00	AA+	Aaa	08/21/18	08/21/18	775,645.94	2.65	1,617.19	759,832.80	794,722.50
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	715,000.00	AA+	Aaa	10/17/19	10/18/19	713,777.35	1.66	5,357.53	714,255.95	738,255.38
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	1,000,000.00	AA+	Aaa	04/03/20	04/06/20	1,046,570.00	0.58	7,493.06	1,031,272.05	1,032,525.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	1,745,000.00	AA+	Aaa	01/08/20	01/10/20	1,739,433.45	1.69	6,616.46	1,741,356.11	1,803,092.80
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	850,000.00	AA+	Aaa	03/09/20	03/11/20	886,983.50	0.60	1,735.42	875,286.11	875,311.30
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	1,500,000.00	AA+	Aaa	02/13/20	02/14/20	1,498,845.00	1.52	3,062.50	1,499,221.56	1,544,667.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	1,500,000.00	AA+	Aaa	04/03/20	04/06/20	1,562,925.00	0.62	3,062.50	1,543,653.55	1,544,667.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,125,000.00	AA+	Aaa	06/03/20	06/05/20	3,137,031.25	0.54	8,626.30	3,133,770.25	3,120,681.25
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	250,000.00	AA+	Aaa	07/08/20	07/09/20	250,435.00	0.46	361.11	250,326.73	248,131.50
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	500,000.00	AA+	Aaa	06/17/20	06/19/20	498,965.00	0.54	722.22	499,231.13	496,263.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,285,000.00	AA+	Aaa	06/29/20	06/30/20	1,287,544.30	0.46	1,856.11	1,286,901.56	1,275,395.91



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	755,000.00	AA+	Aaa	07/21/20	07/23/20	751,240.10	0.48	550.52	752,136.79	743,437.93
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,225,000.00	AA+	Aaa	09/01/20	09/03/20	3,218,259.75	0.42	1,209.38	3,219,717.60	3,176,860.43
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	205,000.00	AA+	Aaa	09/10/20	09/11/20	204,385.00	0.44	57.66	204,515.17	201,450.43
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	1,470,000.00	AA+	Aaa	09/23/20	09/25/20	1,465,575.30	0.44	122.50	1,466,475.28	1,447,056.24
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	540,000.00	AA+	Aaa	11/09/20	11/12/20	538,066.80	0.57	1,080.00	538,409.70	532,093.86
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,000,000.00	AA+	Aaa	12/02/20	12/04/20	3,992,280.00	0.54	8,000.00	3,993,571.67	3,941,436.00
Security Type Sub-Total		32,145,000.00					32,321,794.15	0.83	75,213.40	32,246,397.17	32,350,854.91
Corporate Note											
CATERPILLAR FINL SERVICES CORP NOTES DTD 06/06/2017 2.400% 06/06/2022	14913OAA7	125,000.00	A	A2	06/20/17	06/20/17	126,876.37	2.08	958.33	125,256.81	126,887.25
BAXTER INTERNATIONAL INC CORP NOTE DTD 08/13/2012 2.400% 08/15/2022	071813BF5	300,000.00	A-	Baa1	08/24/17	08/24/17	304,470.50	2.08	920.00	300,782.40	304,681.20
IBM CORP NOTES DTD 11/09/2015 2.875% 11/09/2022	459200JC6	350,000.00	A-	A2	11/20/17	11/20/17	360,209.00	2.25	3,969.10	352,272.42	359,835.35
ANTHEM INC CORP NOTES DTD 11/21/2017 2.950% 12/01/2022	036752AF0	250,000.00	A	Baa2	12/20/17	12/20/17	253,621.25	2.64	2,458.33	250,853.71	256,939.75
AMERICAN EXPRESS CO CORP NOTE DTD 02/26/2013 2.650% 12/02/2022	025816BD0	250,000.00	BBB+	A3	12/20/17	12/20/17	251,524.00	2.52	2,189.93	250,359.93	256,798.25
CONOCOPHILLIPS COMPANY DTD 12/07/2012 2.400% 12/15/2022	20826FAA4	250,000.00	A-	A3	12/20/17	12/20/17	250,511.50	2.36	1,766.67	250,123.59	254,689.00
CHARLES SCHWAB CORP NOTES DTD 12/07/2017 2.650% 01/25/2023	808513AT2	565,000.00	A	A2	06/06/19	06/10/19	569,610.40	2.41	2,744.96	566,603.31	581,332.46



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Corporate Note											
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	110,000.00	A+	A2	01/22/20	02/03/20	109,849.30	1.75	311.67	109,932.78	112,068.77
WELLS FARGO & COMPANY CORP NOTE DTD 02/13/2013 3.450% 02/13/2023	94974BFJ4	250,000.00	BBB	A3	02/13/18	02/13/18	253,771.50	3.12	1,150.00	251,032.72	260,306.00
UNITEDHEALTH GROUP INC NOTE (CALLABLE) DTD 10/22/2012 2.750% 02/15/2023	91324PBZ4	250,000.00	A+	A3	02/13/18	02/13/18	250,339.00	2.72	878.47	250,080.06	256,789.75
AMAZON.COM INC BONDS DTD 06/06/2018 2.400% 02/22/2023	023135AW6	900,000.00	AA	A1	05/21/19	05/23/19	890,802.00	2.69	2,340.00	896,585.13	925,002.90
APPLE CORP NOTES (CALLABLE) DTD 02/23/2016 2.850% 02/23/2023	037833BU3	250,000.00	AA+	Aa1	02/13/18	02/13/18	252,451.50	2.64	752.08	250,619.09	257,773.75
GLAXOSMITHKLINE CAP INC CORP NOTE DTD 03/18/2013 2.800% 03/18/2023	377372AH0	250,000.00	A	A2	03/21/18	03/21/18	247,443.75	3.02	252.78	249,252.62	258,990.50
PEPSICO INC CORPORATE NOTES DTD 05/01/2020 0.750% 05/01/2023	713448EY0	300,000.00	A+	A1	04/29/20	05/01/20	299,406.00	0.82	937.50	299,687.00	302,381.10
GENERAL DYNAMICS CORP NOTES DTD 05/11/2018 3.375% 05/15/2023	369550BD9	250,000.00	A-	A2	05/21/18	05/21/18	252,099.75	3.19	3,187.50	250,658.08	261,569.50
PNC BANK NA CORP NOTE (CALLABLE) DTD 07/25/2013 3.800% 07/25/2023	69349LAM0	400,000.00	A-	A3	07/23/18	07/23/18	407,667.30	3.38	2,786.67	402,695.07	423,176.00
BANK OF NY MELLON (CALLABLE) NOTES DTD 08/16/2016 2.200% 08/16/2023	06406FAD5	2,425,000.00	A	A1	06/03/19	06/05/19	2,387,291.25	2.59	6,668.75	2,408,174.96	2,503,667.00
MORGAN STANLEY CORPORATE NOTES DTD 11/13/2020 0.560% 11/10/2023	6174468T9	115,000.00	BBB+	A1	11/09/20	11/13/20	115,000.00	0.56	252.23	115,000.00	114,991.15
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 11/19/2020 0.627% 11/17/2023	38141GXL3	750,000.00	BBB+	A2	11/17/20	11/19/20	750,285.00	0.61	1,750.38	750,202.60	750,964.50
BB&T CORPORATION NOTES (CALLABLE) DTD 12/06/2018 3.750% 12/06/2023	05531FBF9	1,270,000.00	A-	A3	06/03/19	06/05/19	1,329,537.60	2.64	15,213.54	1,298,238.89	1,357,313.77



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Corporate Note											
APPLE INC (CALLABLE) BONDS DTD 02/09/2017 3.000% 02/09/2024	037833CG3	1,255,000.00	AA+	Aa1	06/04/19	06/06/19	1,283,639.10	2.48	5,438.33	1,268,893.53	1,322,798.87
BANK OF AMERICA CORP NOTE DTD 03/05/2018 3.550% 03/05/2024	06051GHF9	2,025,000.00	A-	A2	06/06/19	06/10/19	2,078,460.00	2.95	5,191.88	2,052,378.94	2,108,511.00
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.600% 03/07/2024	24422EUX5	345,000.00	A	A2	06/04/19	06/07/19	344,410.05	2.64	598.00	344,698.05	361,943.64
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	410,000.00	A	A2	03/16/21	03/18/21	409,795.00	0.77	111.04	409,831.85	411,490.35
BLACKROCK INC CORP NOTES DTD 03/18/2014 3.500% 03/18/2024	09247XAL5	2,245,000.00	AA-	Aa3	06/03/19	06/05/19	2,356,172.40	2.40	2,837.43	2,302,176.19	2,404,617.26
UNILEVER CAPITAL CORP (CALLABLE) BONDS DTD 05/05/2017 2.600% 05/05/2024	904764AX5	510,000.00	A+	A1	09/03/19	09/06/19	525,274.50	1.93	5,377.67	518,241.90	534,447.87
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	375,000.00	AA	A1	05/10/21	05/12/21	374,452.50	0.50	651.56	374,523.44	374,251.50
JP MORGAN CHASE BANK CORP NOTE DTD 05/13/2014 3.625% 05/13/2024	46625HJX9	755,000.00	A-	A2	06/07/19	06/11/19	787,261.15	2.69	10,491.35	772,135.37	811,483.06
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,000,000.00	A+	A2	07/30/19	08/01/19	999,110.00	2.42	4,066.67	999,496.24	1,048,545.00
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	100,000.00	A+	A1	08/09/21	08/12/21	100,000.00	0.63	85.21	100,000.00	100,155.40
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	380,000.00	A	A2	08/09/21	08/12/21	379,965.80	0.75	387.92	379,967.36	380,546.44
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	1,000,000.00	BBB+	A2	09/03/19	09/06/19	995,920.00	1.84	1,506.94	997,614.77	1,030,654.00
CITIGROUP INC CORPORATE NOTES DTD 10/30/2020 0.776% 10/30/2024	172967MT5	1,000,000.00	BBB+	A3	10/23/20	10/30/20	1,000,000.00	0.78	3,254.89	1,000,000.00	1,003,870.00



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Corporate Note											
CATERPILLAR FINL SERVICE DTD 11/08/2019 2.150% 11/08/2024	14913Q3B3	1,000,000.00	A	A2	01/09/20	01/13/20	1,002,220.00	2.10	8,540.28	1,001,429.57	1,044,590.00
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 02/20/2015 2.900% 03/01/2025	539830BE8	1,000,000.00	A-	A3	03/05/21	03/09/21	1,071,790.00	1.05	2,416.67	1,060,939.86	1,063,469.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	740,000.00	A-	A2	05/24/21	06/01/21	740,000.00	0.82	2,032.53	740,000.00	737,077.00
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	900,000.00	A-	A2	11/02/20	11/04/20	1,020,690.00	0.97	5,812.50	997,611.79	991,442.70
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	1,000,000.00	A+	A2	06/24/21	06/28/21	990,470.00	0.97	2,875.00	991,036.20	987,253.00
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	700,000.00	A-	A2	09/02/21	09/07/21	771,092.00	1.07	8,726.67	770,094.80	762,829.20
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	1,000,000.00	A-	A3	09/02/21	09/07/21	1,005,960.00	1.07	4,100.00	1,005,875.56	998,020.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	640,000.00	A+	A1	09/08/21	09/13/21	638,579.20	1.17	2,060.00	638,593.91	636,689.28
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	500,000.00	A	A2	09/02/21	09/07/21	502,750.00	1.13	850.69	502,712.69	499,476.00

Security Type Sub-Total		28,490,000.00					29,040,778.67	1.97	128,902.12	28,856,663.19	29,540,318.52
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Certificate of Deposit - FDIC Insured											
BUSINESS BK OF ST. LOUIS CERT DEPOS DTD 10/28/2016 1.400% 10/28/2021	12325EHF2	245,000.00	NR	NR	10/25/16	10/28/16	245,000.00	1.40	28.19	245,000.00	245,257.99



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Certificate of Deposit - FDIC Insured											
KS STATEBANK CERT DEPOS DTD 10/31/2016 1.450% 10/29/2021	50116CAQ2	245,000.00	NR	NR	10/25/16	10/31/16	245,000.00	1.45	291.99	245,000.00	245,276.61
STATE BANK OF INDIA CERT DEPOS DTD 01/26/2017 2.350% 01/26/2022	8562845Z3	102,000.00	NR	NR	01/26/17	01/26/17	102,000.00	2.35	440.00	102,000.00	102,747.25
BMW BANK NORTH AMERICA CERT DEPOS DTD 03/24/2017 2.250% 03/24/2022	05580AHB3	245,000.00	NR	NR	03/20/17	03/24/17	245,000.00	2.25	105.72	245,000.00	247,601.66
EVERBANK/JACKSONVILLE FL CERT DEPOS DTD 04/28/2017 2.150% 04/28/2022	29976D2T6	245,000.00	NR	NR	04/25/17	04/28/17	245,000.00	2.15	2,251.32	245,000.00	247,924.32
AMERICAN EXPR CENTURION CERT DEPOS DTD 05/24/2017 2.400% 05/24/2022	02587DS66	245,000.00	NR	NR	05/17/17	05/24/17	245,000.00	2.40	2,094.25	245,000.00	248,664.96
BARCLAYS BANK/DELAWARE CERT DEPOS DTD 09/27/2017 2.250% 09/27/2022	06740KKY2	245,000.00	NR	NR	09/20/17	09/27/17	245,000.00	2.25	60.41	245,000.00	250,052.15
TIAA FSB CERT DEPOS DTD 10/30/2017 2.150% 10/28/2022	87270LAV5	245,000.00	NR	NR	10/24/17	10/30/17	245,000.00	2.15	2,222.45	245,000.00	250,116.83
SALLIE MAE BANK/SALT LKE CERT DEPOS DTD 01/24/2018 2.650% 01/24/2023	795450J48	245,000.00	NR	NR	01/17/18	01/24/18	245,000.00	2.65	1,227.35	245,000.00	252,669.48
MORGAN STANLEY BANK NA CERT DEPOS DTD 01/25/2018 2.650% 01/25/2023	61747MH46	245,000.00	NR	NR	01/17/18	01/25/18	245,000.00	2.65	1,209.56	245,000.00	252,683.45
FARMERS & MERCHS BK WISC CERT DEPOS DTD 02/23/2018 2.550% 02/23/2023	307811BY4	250,000.00	NR	NR	02/13/18	02/23/18	250,000.00	2.55	139.73	250,000.00	257,920.25
GENOA BANKING COMPANY CERT DEPOS DTD 02/28/2018 2.550% 02/28/2023	372348BZ4	250,000.00	NR	NR	02/13/18	02/28/18	250,000.00	2.55	52.40	250,000.00	257,986.75
CITIBANK NA CERT DEPOS DTD 04/24/2018 3.000% 04/24/2023	17312OJ67	245,000.00	NR	NR	04/16/18	04/24/18	245,000.00	3.00	3,221.92	245,000.00	255,288.29
CROSSFIRST BANK CERT DEPOS DTD 04/30/2018 2.850% 04/28/2023	22766ADG7	245,000.00	NR	NR	04/16/18	04/30/18	245,000.00	2.85	19.13	245,000.00	254,814.95
MEDALLION BANK UTAH CERT DEPOS DTD 05/30/2018 3.200% 05/30/2023	58404DBZ3	250,000.00	NR	NR	05/21/18	05/30/18	250,000.00	3.20	2,717.81	250,000.00	261,942.75



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For the Month Ending **September 30, 2021**

CITY OF LINCOLN

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 - FDIC Insured											
ENERBANK USA CERT DEPOS DTD 08/30/2018 3.200% 08/30/2023	29278TCP3	250,000.00	NR	NR	08/21/18	08/30/18	250,000.00	3.20	21.92	250,000.00	263,651.25
Security Type Sub-Total		3,797,000.00					3,797,000.00	2.45	16,104.15	3,797,000.00	3,894,598.94

Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	840,000.00	A-1	P-1	08/05/20	08/07/20	840,000.00	0.52	5,096.00	840,000.00	841,055.04
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	1,000,000.00	A-1	P-1	02/14/20	02/19/20	1,000,000.00	1.80	2,350.00	1,000,000.00	1,005,530.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	830,000.00	A-1	P-1	07/10/20	07/14/20	830,000.00	0.70	1,371.81	830,000.00	833,202.97
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	1,500,000.00	A-1+	P-1	08/27/19	08/29/19	1,500,000.00	1.84	2,775.00	1,500,000.00	1,522,138.50
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	1,500,000.00	A-1	P-1	08/29/19	09/03/19	1,500,000.00	1.85	2,790.00	1,500,000.00	1,522,273.50
Security Type Sub-Total		5,670,000.00					5,670,000.00	1.48	14,382.81	5,670,000.00	5,724,200.01

Bank Note											
KEY BANK NA CORP NOTE DTD 06/09/2017 2.400% 06/09/2022	49327M2S2	200,000.00	A-	A3	06/20/17	06/20/17	202,467.04	2.14	1,493.33	200,341.17	203,002.40
Security Type Sub-Total		200,000.00					202,467.04	2.14	1,493.33	200,341.17	203,002.40

Asset-Backed Security											
MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	235,000.00	AAA	Aaa	01/20/21	01/27/21	234,976.24	0.25	26.11	234,981.65	235,051.82
HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	125,000.00	AAA	Aaa	01/12/21	01/20/21	124,989.60	0.42	23.33	124,991.45	125,121.64
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	210,000.00	AAA	NR	04/20/21	04/28/21	209,977.91	0.38	35.47	209,980.06	209,867.30

PFM Asset Management LLC



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

CITY OF LINCOLN

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											
GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	160,000.00	AAA	Aaa	01/12/21	01/20/21	159,974.53	0.35	23.33	159,978.27	160,031.14
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	160,000.00	AAA	NR	01/20/21	01/27/21	159,968.38	0.34	24.18	159,972.76	159,642.05
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	420,000.00	AAA	NR	04/13/21	04/21/21	419,909.49	0.52	97.07	419,917.86	420,669.56
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	920,000.00	AAA	Aaa	07/21/21	07/28/21	919,848.66	0.55	224.89	919,854.18	919,206.68
Security Type Sub-Total		2,230,000.00					2,229,644.81	0.46	454.38	2,229,676.23	2,229,590.19
Managed Account Sub-Total		149,733,547.17					151,144,545.98	1.16	445,837.05	150,659,643.11	152,164,483.21
Securities Sub-Total		\$149,733,547.17					\$151,144,545.98	1.16%	\$445,837.05	\$150,659,643.11	\$152,164,483.21
Accrued Interest											\$445,837.05
Total Investments											\$152,610,320.26

Important Disclosures

This material is based on information obtained from sources generally believed to be reliable and available to the public; however, PFM Asset Management LLC cannot guarantee the accuracy, completeness, or suitability of information provided by third party sources. This material is for general information purposes only and is not intended to provide specific advice or a specific recommendation. All statements as to what will or may happen under certain circumstances are based on assumptions, some, but not all of which, are noted in the presentation. Assumptions may or may not be proven correct as actual events occur, and results may depend on events outside of your or our control. Changes in assumptions may have a material effect on results. Past performance does not necessarily reflect and is not a guaranty of future results. The information contained in this presentation is not an offer to purchase or sell any securities.

- Market values that include accrued interest are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. Where prices are not available from generally recognized sources, the securities are priced using a yield-based matrix system to arrive at an estimated market value.
- In accordance with generally accepted accounting principles, information is presented on a trade date basis; forward settling purchases are included in the monthly balances, and forward settling sales are excluded.
- Performance is presented in accordance with the CFA Institute's Global Investment Performance Standards (GIPS). Unless otherwise noted, performance is shown gross of fees. Quarterly returns are presented on an unannualized basis. Returns for periods greater than one year are presented on an annualized basis. Past performance is not indicative of future returns.
- Bank of America/Merrill Lynch Indices provided by Bloomberg Financial Markets.
- Money market fund/cash balances are included in performance and duration computations.
- Standard & Poor's is the source of the credit ratings. Distribution of credit rating is exclusive of money market fund/LGIP holdings.
- Callable securities in the portfolio are included in the maturity distribution analysis to their stated maturity date, although, they may be called prior to maturity.
- MBS maturities are represented by expected average life.

Glossary

- **Accrued Interest:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **Agencies:** Federal agency securities and/or Government-sponsored enterprises.
- **Amortized Cost:** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short-term securities (those with less than one year to maturity at time of issuance) is amortized on a straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **Asset-Backed Security:** A financial instrument collateralized by an underlying pool of assets – usually ones that generate a cash flow from debt, such as loans, leases, credit card balances, and receivables.
- **Bankers' Acceptance:** A draft or bill of exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **Commercial Paper:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **Contribution to Total Return:** The weight of each individual security multiplied by its return, then summed for each sector to determine how much each sector added or subtracted from the overall portfolio performance.
- **Effective Duration:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **Effective Yield:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **Interest Rate:** Interest per year divided by principal amount and expressed as a percentage.
- **Market Value:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **Maturity:** The date upon which the principal or stated value of an investment becomes due and payable.
- **Negotiable Certificates of Deposit:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **Par Value:** The nominal dollar face amount of a security.
- **Pass-through Security:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.

Glossary

- **Repurchase Agreements:** A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- **Settle Date:** The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- **Supranational:** A multinational union or association in which member countries cede authority and sovereignty on at least some internal matters to the group, whose decisions are binding on its members.
- **Trade Date:** The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- **Unsettled Trade:** A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- **U.S. Treasury:** The department of the U.S. government that issues Treasury securities.
- **Yield:** The rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.
- **YTM at Cost:** The yield to maturity at cost is the expected rate of return based on the original cost, the annual interest receipts, maturity value, and the time period from purchase date to maturity, stated as a percentage on an annualized basis.
- **YTM at Market:** The yield to maturity at market is the rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.