

# MONTHLY ACCOUNT STATEMENT

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City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

**CHANDLER ASSET MANAGEMENT** | [chandlerasset.com](http://chandlerasset.com)

**Chandler Team:**

For questions about your account, please call (800) 317-4747,  
or contact [clientservice@chandlerasset.com](mailto:clientservice@chandlerasset.com)

**Custodian:**

# PORTFOLIO SUMMARY



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

## Portfolio Characteristics

|                           |       |
|---------------------------|-------|
| Average Modified Duration | 1.21  |
| Average Coupon            | 3.39% |
| Average Purchase YTM      | 3.54% |
| Average Market YTM        | 4.40% |
| Average Quality           | AA    |
| Average Final Maturity    | 1.39  |
| Average Life              | 1.34  |

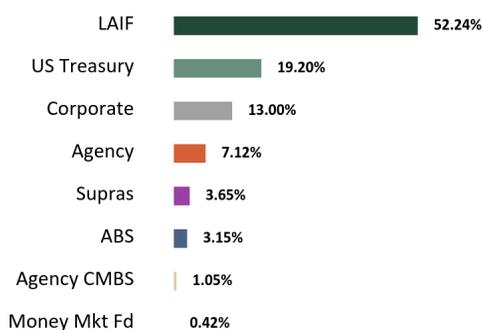
## Account Summary

|                           | Beg. Values as of<br>02/01/2024 | End Values as of<br>02/29/2024 |
|---------------------------|---------------------------------|--------------------------------|
| Market Value              | 105,117,313.16                  | 109,764,789.77                 |
| Accrued Interest          | 276,420.31                      | 303,396.21                     |
| <b>Total Market Value</b> | <b>105,393,733.48</b>           | <b>110,068,185.98</b>          |
| Income Earned             | 674,926.38                      | 114,672.06                     |
| Cont/WD                   | 0.00                            | 5,000,000.00                   |
| Par                       | 106,756,330.62                  | 111,847,405.22                 |
| Book Value                | 106,020,035.95                  | 111,119,363.65                 |
| Cost Value                | 106,020,035.95                  | 111,119,363.65                 |

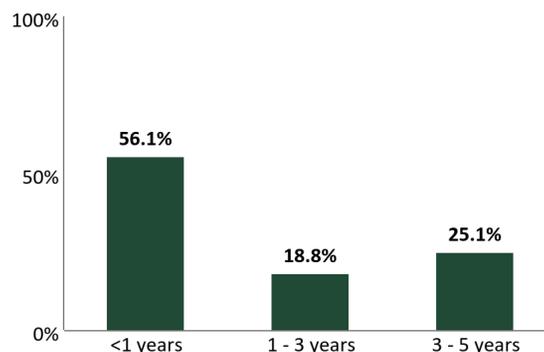
## Top Issuers

|                                      |        |
|--------------------------------------|--------|
| LAIF                                 | 52.24% |
| United States                        | 19.20% |
| FNMA                                 | 3.20%  |
| FHLMC                                | 3.01%  |
| Inter-American Development Bank      | 2.28%  |
| Federal Home Loan Banks              | 1.96%  |
| International Bank for Recon and Dev | 1.16%  |
| Toyota Motor Corporation             | 1.13%  |

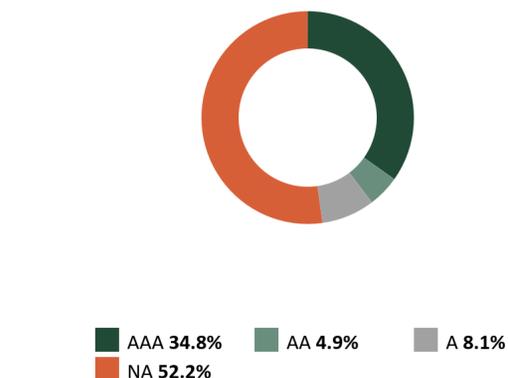
## Sector Allocation



## Maturity Distribution



## Credit Quality



\*See Footnote

The credit quality is a weighted average calculation of the highest of S&P, Moody's' and Fitch

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Chandler Asset Management | info@chandlerasset.com | www.chandlerasset.com | 800.317.4747

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# RECONCILIATION SUMMARY



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

## Maturities / Calls

|                     |      |
|---------------------|------|
| Month to Date       | 0.00 |
| Fiscal Year to Date | 0.00 |

## Principal Paydowns

|                     |              |
|---------------------|--------------|
| Month to Date       | (205,501.87) |
| Fiscal Year to Date | (576,212.19) |

## Purchases

|                     |               |
|---------------------|---------------|
| Month to Date       | 7,354,296.03  |
| Fiscal Year to Date | 10,213,485.08 |

## Sales

|                     |                |
|---------------------|----------------|
| Month to Date       | (2,065,090.71) |
| Fiscal Year to Date | (3,849,319.85) |

## Interest Received

|                     |            |
|---------------------|------------|
| Month to Date       | 83,865.76  |
| Fiscal Year to Date | 790,200.76 |

## Purchased / Sold Interest

|                     |          |
|---------------------|----------|
| Month to Date       | 3,830.40 |
| Fiscal Year to Date | 5,712.54 |

## Accrual Activity Summary

|                                       | Month to Date  | Fiscal Year to Date<br>(01/01/2024) |
|---------------------------------------|----------------|-------------------------------------|
| Beginning Book Value                  | 106,020,035.95 | 105,665,879.37                      |
| Maturities/Calls                      | 0.00           | 0.00                                |
| Principal Paydowns                    | (205,501.87)   | (576,212.19)                        |
| Purchases                             | 7,354,296.03   | 10,213,485.08                       |
| Sales                                 | (2,065,090.71) | (3,849,319.85)                      |
| Change in Cash, Payables, Receivables | (211.26)       | (343,702.38)                        |
| Amortization/Accretion                | 0.00           | 0.00                                |
| Realized Gain (Loss)                  | 15,835.51      | 9,233.62                            |
| Ending Book Value                     | 111,119,363.65 | 111,119,363.65                      |

## Fair Market Activity Summary

|                                       | Month to Date  | Fiscal Year to Date<br>(01/01/2024) |
|---------------------------------------|----------------|-------------------------------------|
| Beginning Market Value                | 105,117,313.16 | 104,663,947.82                      |
| Maturities/Calls                      | 0.00           | 0.00                                |
| Principal Paydowns                    | (205,501.87)   | (576,212.19)                        |
| Purchases                             | 7,354,296.03   | 10,213,485.08                       |
| Sales                                 | (2,065,090.71) | (3,849,319.85)                      |
| Change in Cash, Payables, Receivables | (211.26)       | (343,702.38)                        |
| Amortization/Accretion                | 0.00           | 0.00                                |
| Change in Net Unrealized Gain (Loss)  | (451,851.09)   | (352,642.33)                        |
| Realized Gain (Loss)                  | 15,835.51      | 9,233.62                            |
| Ending Market Value                   | 109,764,789.77 | 109,764,789.77                      |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip      | Security Description               | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody's/<br>S&P<br>Fitch | Maturity<br>Duration |
|------------|------------------------------------|---------------------|---------------------------------|--------------------------|----------------------|------------------------------|-------------------------|--------------------------|----------------------|
| <b>ABS</b> |                                    |                     |                                 |                          |                      |                              |                         |                          |                      |
| 36265MAC9  | GMALT 2022-1 A3 1.9 03/20/2025     | 78,580.12           | 02/15/2022<br>1.90%             | 78,579.44<br>78,579.44   | 99.67<br>5.50%       | 78,323.43<br>45.62           | 0.07%<br>(256.01)       | Aaa/NA<br>AAA            | 1.05<br>0.12         |
| 05601XAC3  | BMWLT 2022-1 A3 1.03 03/25/2025    | 8,958.21            | 01/11/2022<br>1.10%             | 8,956.87<br>8,956.87     | 99.70<br>2.74%       | 8,931.28<br>1.64             | 0.01%<br>(25.59)        | NA/AAA<br>AAA            | 1.07<br>0.07         |
| 89240BAC2  | TAOT 2021-A A3 0.26 05/15/2025     | 30,278.19           | 02/02/2021<br>0.26%             | 30,272.57<br>30,272.57   | 99.32<br>4.42%       | 30,073.12<br>3.50            | 0.03%<br>(199.45)       | Aaa/NA<br>AAA            | 1.21<br>0.19         |
| 02582JIT8  | AMXCA 2022-2 A 05/17/2027          | 385,000.00          | 05/17/2022<br>3.39%             | 384,914.84<br>384,914.84 | 97.85<br>5.28%       | 376,730.89<br>580.07         | 0.34%<br>(8,183.95)     | NA/AAA<br>AAA            | 1.21<br>1.60         |
| 36266FAC3  | GMALT 2022-2 A3 3.42 06/20/2025    | 109,198.64          | 05/03/2022<br>3.42%             | 109,187.25<br>109,187.25 | 99.57<br>5.69%       | 108,728.99<br>114.11         | 0.10%<br>(458.25)       | NA/AAA<br>AAA            | 1.31<br>0.22         |
| 47788UAC6  | JDOT 2021 A3 0.36 09/15/2025       | 32,093.82           | 03/02/2021<br>0.36%             | 32,087.65<br>32,087.65   | 98.53<br>5.21%       | 31,621.98<br>5.14            | 0.03%<br>(465.68)       | Aaa/NA<br>AAA            | 1.54<br>0.32         |
| 44933LAC7  | HART 2021-A A3 0.38 09/15/2025     | 37,035.63           | 04/20/2021<br>0.38%             | 37,031.74<br>37,031.74   | 99.01<br>4.11%       | 36,670.34<br>6.25            | 0.03%<br>(361.40)       | NA/AAA<br>AAA            | 1.54<br>0.30         |
| 44934KAC8  | HART 2021-B A3 0.38 01/15/2026     | 140,200.23          | 07/20/2021<br>0.38%             | 140,169.29<br>140,169.29 | 98.30<br>0.38%       | 137,812.92<br>23.68          | 0.13%<br>(2,356.37)     | NA/AAA<br>AAA            | 1.88<br>0.52         |
| 43815GAC3  | HAROT 2021-4 A3 0.88 01/21/2026    | 85,965.79           | 11/16/2021<br>0.89%             | 85,947.66<br>85,947.66   | 97.34<br>4.75%       | 83,681.25<br>21.01           | 0.08%<br>(2,266.41)     | Aaa/NA<br>AAA            | 1.90<br>0.71         |
| 47789QAC4  | JDOT 2021-B A3 0.52 03/16/2026     | 88,683.99           | 07/13/2021<br>0.52%             | 88,676.08<br>88,676.08   | 97.50<br>5.17%       | 86,465.27<br>20.50           | 0.08%<br>(2,210.81)     | Aaa/NA<br>AAA            | 2.04<br>0.56         |
| 44935FAD6  | HART 2021-C A3 0.74 05/15/2026     | 58,350.83           | 11/09/2021<br>0.75%             | 58,337.81<br>58,337.81   | 97.64<br>4.28%       | 56,976.28<br>19.19           | 0.05%<br>(1,361.53)     | NA/AAA<br>AAA            | 2.21<br>0.71         |
| 43815BAC4  | HAROT 2022-1 A3 1.88 05/15/2026    | 196,334.47          | 02/15/2022<br>1.88%             | 196,304.94<br>196,304.94 | 97.57<br>4.82%       | 191,565.03<br>164.05         | 0.17%<br>(4,739.91)     | Aaa/AAA<br>NA            | 2.21<br>0.86         |
| 05602RAD3  | BMWOT 2022-A A3 3.21<br>08/25/2026 | 127,804.05          | 05/10/2022<br>3.21%             | 127,797.40<br>127,797.40 | 98.45<br>4.80%       | 125,828.36<br>68.38          | 0.11%<br>(1,969.04)     | Aaa/AAA<br>NA            | 2.49<br>0.98         |
| 47787JAC2  | JDOT 2022 A3 0.36 09/15/2026       | 127,897.92          | 03/10/2022<br>2.33%             | 127,869.63<br>127,869.63 | 97.82<br>5.11%       | 125,112.35<br>131.88         | 0.11%<br>(2,757.27)     | Aaa/NA<br>AAA            | 2.54<br>0.81         |
| 89238FAD5  | TAOT 2022-B A3 2.93 09/15/2026     | 142,921.01          | 04/07/2022<br>2.93%             | 142,917.66<br>142,917.66 | 98.28<br>4.86%       | 140,461.03<br>186.11         | 0.13%<br>(2,456.64)     | Aaa/AAA<br>NA            | 2.54<br>0.99         |
| 362554AC1  | GMCAR 2021-4 A3 0.68 09/16/2026    | 69,272.33           | 10/13/2021<br>0.68%             | 69,270.57<br>69,270.57   | 96.95<br>4.25%       | 67,156.89<br>19.63           | 0.06%<br>(2,113.68)     | Aaa/AAA<br>NA            | 2.55<br>0.90         |
| 448977AD0  | HART 2022-A A3 2.22 10/15/2026     | 107,016.56          | 03/09/2022<br>2.22%             | 107,012.44<br>107,012.44 | 97.76<br>4.69%       | 104,619.39<br>105.59         | 0.10%<br>(2,393.05)     | NA/AAA<br>AAA            | 2.63<br>0.95         |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip            | Security Description               | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM         | Market Value<br>Accrued Int.           | % of Port.<br>Gain/Loss            | Moody's/<br>S&P<br>Fitch     | Maturity<br>Duration       |
|------------------|------------------------------------|---------------------|---------------------------------|--------------------------|------------------------------|--|------------------------------------|------------------------------|----------------------------|
| 380146AC4        | GMCAR 2022-1 A3 1.23 11/16/2026    | 69,861.83           | 01/11/2022<br>1.26%             | 69,855.75<br>69,855.75   | 97.19<br>4.37%               | 67,898.09<br>36.68                     | 0.06%<br>(1,957.66)                | NA/AAA<br>AAA                | 2.71<br>0.95               |
| 362585AC5        | GMCAR 2022-2 A3 3.1 02/16/2027     | 130,044.16          | 04/05/2022<br>3.10%             | 130,016.98<br>130,016.98 | 98.15<br>4.80%               | 127,644.05<br>167.97                   | 0.12%<br>(2,372.93)                | Aaa/AAA<br>NA                | 2.97<br>1.14               |
| 47800AAC4        | JDOT 2022-B A3 3.74 02/16/2027     | 185,000.00          | 07/12/2022<br>3.74%             | 184,982.33<br>184,982.33 | 98.42<br>5.20%               | 182,072.39<br>307.51                   | 0.17%<br>(2,909.94)                | Aaa/NA<br>AAA                | 2.97<br>1.13               |
| 58768PAC8        | MBART 2022-1 A3 5.21 08/16/2027    | 420,000.00          | 11/15/2022<br>5.21%             | 419,916.92<br>419,916.92 | 99.89<br>5.35%               | 419,533.42<br>972.53                   | 0.38%<br>(383.50)                  | Aaa/AAA<br>NA                | 3.46<br>1.70               |
| 05592XAD2        | BMWOT 2023-A A3 5.47<br>02/25/2028 | 80,000.00           | 07/11/2023<br>5.47%             | 79,985.82<br>79,985.82   | 100.49<br>5.34%              | 80,388.60<br>72.93                     | 0.07%<br>402.78                    | NA/AAA<br>AAA                | 3.99<br>2.29               |
| 477920AC6        | JDOT 2023-B A3 5.18 03/15/2028     | 145,000.00          | 06/21/2023<br>5.18%             | 144,975.81<br>144,975.81 | 100.10<br>5.24%              | 145,142.36<br>333.82                   | 0.13%<br>166.55                    | Aaa/NA<br>AAA                | 4.04<br>2.19               |
| 438123AC5        | HAROT 2023-4 A3 5.67 06/21/2028    | 175,000.00          | 11/01/2023<br>5.67%             | 174,969.18<br>174,969.18 | 101.35<br>5.31%              | 177,365.96<br>275.62                   | 0.16%<br>2,396.78                  | Aaa/NA<br>AAA                | 4.31<br>2.58               |
| 161571HT4        | CHAIT 2023-1 A 5.16 09/15/2028     | 460,000.00          | 09/07/2023<br>5.17%             | 459,872.49<br>459,872.49 | 100.59<br>5.00%              | 462,710.46<br>1,054.93                 | 0.42%<br>2,837.97                  | NR/AAA<br>AAA                | 4.54<br>2.32               |
| <b>Total ABS</b> |                                    | <b>3,490,497.77</b> | <b>3.40%</b>                    | <b>3,489,909.13</b>      | <b>98.96</b><br><b>4.87%</b> | <b>3,453,514.13</b><br><b>4,738.35</b> | <b>3.15%</b><br><b>(36,395.00)</b> | <b>Aaa/AAA</b><br><b>AAA</b> | <b>2.82</b><br><b>1.37</b> |

| AGENCY    |   |            |                     |                          |                |                        |                      |                |              |
|-----------|---|------------|---------------------|--------------------------|----------------|------------------------|----------------------|----------------|--------------|
| 3135G0W66 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 1.625 10/15/2024 | 450,000.00 | 11/08/2019<br>1.80% | 446,265.00<br>446,265.00 | 97.80<br>5.37% | 440,080.47<br>2,762.50 | 0.40%<br>(6,184.53)  | Aaa/AA+<br>AA+ | 0.63<br>0.60 |
| 3135G0X24 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 1.625 01/07/2025 | 850,000.00 | --<br>1.18%         | 867,816.45<br>867,816.45 | 97.10<br>5.13% | 825,384.35<br>2,071.88 | 0.75%<br>(42,432.10) | Aaa/AA+<br>AA+ | 0.86<br>0.82 |
| 3137EAEP0 | FEDERAL HOME LOAN MORTGAGE<br>CORP 1.5 02/12/2025         | 850,000.00 | --<br>1.23%         | 861,041.90<br>861,041.90 | 96.68<br>5.16% | 821,805.50<br>672.92   | 0.75%<br>(39,236.40) | Aaa/AA+<br>AA+ | 0.96<br>0.92 |
| 3135G03U5 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.625 04/22/2025 | 370,000.00 | 04/22/2020<br>0.67% | 369,237.80<br>369,237.80 | 95.24<br>5.05% | 352,398.81<br>828.65   | 0.32%<br>(16,838.99) | Aaa/AA+<br>AA+ | 1.15<br>1.11 |
| 3135G04Z3 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.5 06/17/2025   | 875,000.00 | --<br>0.52%         | 874,090.55<br>874,090.55 | 94.63<br>4.93% | 828,048.50<br>899.31   | 0.75%<br>(46,042.05) | Aaa/AA+<br>AA+ | 1.30<br>1.26 |
| 3137EAEU9 | FEDERAL HOME LOAN MORTGAGE<br>CORP 0.375 07/21/2025       | 875,000.00 | --<br>0.45%         | 871,885.30<br>871,885.30 | 94.15<br>4.95% | 823,834.70<br>364.58   | 0.75%<br>(48,050.60) | Aaa/AA+<br>AA+ | 1.39<br>1.35 |
| 3135G05X7 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.375 08/25/2025 | 560,000.00 | 08/25/2020<br>0.47% | 557,379.20<br>557,379.20 | 93.69<br>4.92% | 524,691.47<br>35.00    | 0.48%<br>(32,687.73) | Aaa/AA+<br>AA+ | 1.49<br>1.44 |
| 3137EAEX3 | FEDERAL HOME LOAN MORTGAGE<br>CORP 0.375 09/23/2025       | 540,000.00 | 09/23/2020<br>0.44% | 538,374.60<br>538,374.60 | 93.41<br>4.87% | 504,387.94<br>888.75   | 0.46%<br>(33,986.66) | Aaa/AA+<br>AA+ | 1.57<br>1.52 |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip               | Security Description                                 | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM         | Market Value<br>Accrued Int.            | % of Port.<br>Gain/Loss             | Moody's/<br>S&P<br>Fitch     | Maturity<br>Duration       |
|---------------------|--|---------------------|---------------------------------|--------------------------|------------------------------|---|-------------------------------------|------------------------------|----------------------------|
| 3135G06G3           | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025 | 580,000.00          | 11/09/2020<br>0.57%             | 577,923.60<br>577,923.60 | 93.23<br>4.77%               | 540,733.58<br>918.33                    | 0.49%<br>(37,190.02)                | Aaa/AA+<br>AA+               | 1.69<br>1.64               |
| 3130ATUC9           | FEDERAL HOME LOAN BANKS 4.5 12/12/2025               | 800,000.00          | 02/08/2023<br>4.21%             | 806,032.00<br>806,032.00 | 99.60<br>4.72%               | 796,781.74<br>7,900.00                  | 0.73%<br>(9,250.26)                 | Aaa/AA+<br>AA+               | 1.79<br>1.68               |
| 3130AWMN7           | FEDERAL HOME LOAN BANKS 4.375 06/09/2028             | 550,000.00          | 07/26/2023<br>4.27%             | 552,475.00<br>552,475.00 | 100.13<br>4.36%              | 550,701.70<br>5,480.90                  | 0.50%<br>(1,773.30)                 | Aaa/AA+<br>AA+               | 4.28<br>3.82               |
| 3130AWTR1           | FEDERAL HOME LOAN BANKS 4.375 09/08/2028             | 800,000.00          | --<br>4.71%                     | 788,265.00<br>788,265.00 | 100.48<br>4.36%              | 803,816.60<br>20,125.00                 | 0.73%<br>15,551.60                  | Aaa/AA+<br>AA+               | 4.53<br>3.96               |
| <b>Total Agency</b> |  | <b>8,100,000.00</b> | <b>1.80%</b>                    | <b>8,110,786.40</b>      | <b>96.52</b><br><b>4.87%</b> | <b>7,812,665.36</b><br><b>42,947.81</b> | <b>7.12%</b><br><b>(298,121.04)</b> | <b>Aaa/AA+</b><br><b>AA+</b> | <b>1.83</b><br><b>1.70</b> |

| AGENCY CMBS              |                                |                     |                     |                          |                              |  |                                    |                              |                            |
|--------------------------|--------------------------------|---------------------|---------------------|--------------------------|------------------------------|--|------------------------------------|------------------------------|----------------------------|
| 3137BFE98                | FHMS K-041 A2 3.171 10/25/2024 | 344,724.25          | 07/01/2021<br>0.78% | 370,820.95<br>370,820.95 | 98.54<br>2.82%               | 339,690.76<br>910.93                   | 0.31%<br>(31,130.19)               | Aaa/AA+<br>AAA               | 0.65<br>0.56               |
| 3137FG6X8                | FHMS K-077 A2 3.85 05/25/2028  | 840,000.00          | 05/24/2023<br>4.20% | 824,578.13<br>824,578.13 | 96.61<br>4.77%               | 811,523.33<br>2,695.00                 | 0.74%<br>(13,054.80)               | Aaa/AA+<br>AAA               | 4.24<br>3.75               |
| <b>Total Agency CMBS</b> |                                | <b>1,184,724.25</b> | <b>3.19%</b>        | <b>1,195,399.08</b>      | <b>97.18</b><br><b>4.19%</b> | <b>1,151,214.09</b><br><b>3,605.93</b> | <b>1.05%</b><br><b>(44,184.99)</b> | <b>Aaa/AA+</b><br><b>AAA</b> | <b>3.18</b><br><b>2.81</b> |

| CASH              |            |                   |              |                          |                             |                                  |                             |                              |                            |
|-------------------|------------|-------------------|--------------|--------------------------|-----------------------------|----------------------------------|-----------------------------|------------------------------|----------------------------|
| CCYUSD            | Receivable | 1,704.89          | --<br>0.00%  | 1,704.89<br>1,704.89     | 1.00<br>0.00%               | 1,704.89<br>0.00                 | 0.00%<br>0.00               | Aaa/AAA<br>AAA               | 0.00<br>0.00               |
| CCYUSD            | Receivable | 177,457.35        | --<br>0.00%  | 177,457.35<br>177,457.35 | 1.00<br>0.00%               | 177,457.35<br>0.00               | 0.16%<br>0.00               | Aaa/AAA<br>AAA               | 0.00<br>0.00               |
| <b>Total Cash</b> |            | <b>179,162.24</b> | <b>0.00%</b> | <b>179,162.24</b>        | <b>1.00</b><br><b>0.00%</b> | <b>179,162.24</b><br><b>0.00</b> | <b>0.16%</b><br><b>0.00</b> | <b>Aaa/AAA</b><br><b>AAA</b> | <b>0.00</b><br><b>0.00</b> |

| CORPORATE |  |            |                     |                          |                |                        |                      |              |              |
|-----------|--|------------|---------------------|--------------------------|----------------|------------------------|----------------------|--------------|--------------|
| 90331HPL1 | US BANK NA 2.05 01/21/2025                         | 530,000.00 | 01/16/2020<br>2.10% | 528,871.10<br>528,871.10 | 97.11<br>5.41% | 514,709.34<br>1,207.22 | 0.47%<br>(14,161.76) | A2/A+<br>A+  | 0.90<br>0.86 |
| 00440EAS6 | CHUBB INA HOLDINGS INC 3.15 03/15/2025             | 500,000.00 | 10/28/2020<br>0.78% | 550,935.00<br>550,935.00 | 97.81<br>5.27% | 489,039.58<br>7,262.50 | 0.45%<br>(61,895.42) | A3/A<br>A    | 1.04<br>0.99 |
| 06367WB85 | BANK OF MONTREAL 1.85 05/01/2025                   | 530,000.00 | 03/24/2021<br>1.15% | 544,866.50<br>544,866.50 | 96.10<br>5.36% | 509,325.57<br>3,268.33 | 0.46%<br>(35,540.93) | A2/A-<br>AA- | 1.17<br>1.12 |
| 14913R2V8 | CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025 | 205,000.00 | 05/10/2022<br>3.44% | 204,739.65<br>204,739.65 | 97.89<br>5.19% | 200,677.12<br>2,091.00 | 0.18%<br>(4,062.53)  | A2/A<br>A+   | 1.20<br>1.14 |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description  | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody's/<br>S&P<br>Fitch | Maturity<br>Duration |
|-----------|---|---------------------|---------------------------------|--------------------------|----------------------|------------------------------|-------------------------|--------------------------|----------------------|
| 438516CBO | HONEYWELL INTERNATIONAL INC<br>1.35 06/01/2025                          | 500,000.00          | 06/23/2020<br>0.85%             | 511,900.00<br>511,900.00 | 95.57<br>5.06%       | 477,868.16<br>1,687.50       | 0.44%<br>(34,031.84)    | A2/A<br>A                | 1.25<br>1.21         |
| 78015K7H1 | ROYAL BANK OF CANADA 1.15<br>06/10/2025                                 | 150,000.00          | 12/22/2021<br>1.43%             | 148,590.00<br>148,590.00 | 94.96<br>5.28%       | 142,444.99<br>388.12         | 0.13%<br>(6,145.01)     | A1/A<br>AA-              | 1.28<br>1.23         |
| 63743HFE7 | NATIONAL RURAL UTILITIES<br>COOPERATIVE FINANCE CORP 3.45<br>06/15/2025 | 330,000.00          | --<br>3.55%                     | 329,004.90<br>329,004.90 | 97.72<br>5.34%       | 322,478.84<br>2,403.50       | 0.29%<br>(6,526.06)     | A2/A-<br>A               | 1.29<br>1.23         |
| 857477BR3 | STATE STREET CORP 1.746<br>02/06/2026                                   | 145,000.00          | 02/02/2022<br>1.75%             | 145,000.00<br>145,000.00 | 96.40<br>5.79%       | 139,780.13<br>175.81         | 0.13%<br>(5,219.87)     | A1/A<br>AA-              | 1.94<br>0.90         |
| 46647PBK1 | JPMORGAN CHASE & CO 2.083<br>04/22/2026                                 | 225,000.00          | 09/16/2021<br>1.17%             | 232,175.25<br>232,175.25 | 96.21<br>6.32%       | 216,476.19<br>1,679.42       | 0.20%<br>(15,699.06)    | A1/A-<br>AA-             | 2.15<br>1.10         |
| 91324PEC2 | UNITEDHEALTH GROUP INC 1.15<br>05/15/2026                               | 550,000.00          | --<br>1.40%                     | 544,142.55<br>544,142.55 | 92.10<br>4.89%       | 506,523.86<br>1,862.36       | 0.46%<br>(37,618.69)    | A2/A+<br>A               | 2.21<br>2.12         |
| 89236TJK2 | TOYOTA MOTOR CREDIT CORP 1.125<br>06/18/2026                            | 465,000.00          | 06/15/2021<br>1.13%             | 464,795.40<br>464,795.40 | 91.77<br>4.96%       | 426,733.76<br>1,060.78       | 0.39%<br>(38,061.64)    | A1/A+<br>A+              | 2.30<br>2.21         |
| 06051GJD2 | BANK OF AMERICA CORP 1.319<br>06/19/2026                                | 275,000.00          | 09/16/2021<br>1.23%             | 275,921.25<br>275,921.25 | 94.65<br>5.98%       | 260,290.55<br>725.45         | 0.24%<br>(15,630.70)    | A1/A-<br>AA-             | 2.30<br>1.25         |
| 931142ERO | WALMART INC 1.05 09/17/2026   | 110,000.00          | 09/08/2021<br>1.09%             | 109,792.10<br>109,792.10 | 91.36<br>4.71%       | 100,491.54<br>526.17         | 0.09%<br>(9,300.56)     | Aa2/AA<br>AA             | 2.55<br>2.45         |
| 87612EBM7 | TARGET CORP 1.95 01/15/2027   | 250,000.00          | 01/19/2022<br>1.99%             | 249,575.00<br>249,575.00 | 92.47<br>4.79%       | 231,178.82<br>622.92         | 0.21%<br>(18,396.18)    | A2/A<br>A                | 2.88<br>2.73         |
| 084664CZ2 | BERKSHIRE HATHAWAY FINANCE<br>CORP 2.3 03/15/2027                       | 400,000.00          | 03/07/2022<br>2.30%             | 399,924.00<br>399,924.00 | 93.70<br>4.57%       | 374,780.18<br>4,242.22       | 0.34%<br>(25,143.82)    | Aa2/AA<br>A+             | 3.04<br>2.85         |
| 023135CF1 | AMAZON.COM INC 3.3 04/13/2027   | 300,000.00          | 04/25/2022<br>3.34%             | 299,481.00<br>299,481.00 | 95.87<br>4.68%       | 287,613.66<br>3,795.00       | 0.26%<br>(11,867.34)    | A1/AA<br>AA-             | 3.12<br>2.88         |
| 74340XBNO | PROLOGIS LP 2.125 04/15/2027  | 550,000.00          | 11/09/2022<br>5.16%             | 484,709.50<br>484,709.50 | 91.83<br>5.02%       | 505,089.66<br>4,415.28       | 0.46%<br>20,380.16      | A3/A<br>WR               | 3.13<br>2.93         |
| 61772BAB9 | MORGAN STANLEY 1.593<br>05/04/2027                                      | 550,000.00          | --<br>4.19%                     | 491,295.70<br>491,295.70 | 92.19<br>5.61%       | 507,050.52<br>2,847.49       | 0.46%<br>15,754.82      | A1/A-<br>A+              | 3.18<br>2.08         |
| 927804GH1 | VIRGINIA ELECTRIC AND POWER CO<br>3.75 05/15/2027                       | 115,000.00          | 05/16/2022<br>3.82%             | 114,641.20<br>114,641.20 | 96.18<br>4.98%       | 110,606.28<br>1,269.79       | 0.10%<br>(4,034.92)     | A2/BBB+<br>A             | 3.21<br>2.94         |
| 14913R3A3 | CATERPILLAR FINANCIAL SERVICES<br>CORP 3.6 08/12/2027                   | 330,000.00          | 08/22/2022<br>3.81%             | 326,841.90<br>326,841.90 | 96.30<br>4.76%       | 317,794.77<br>627.00         | 0.29%<br>(9,047.13)     | A2/A<br>A+               | 3.45<br>3.19         |
| 931142EX7 | WALMART INC 3.95 09/09/2027   | 250,000.00          | --<br>3.98%                     | 249,702.50<br>249,702.50 | 98.03<br>4.59%       | 245,063.48<br>4,718.06       | 0.22%<br>(4,639.02)     | Aa2/AA<br>AA             | 3.53<br>3.18         |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip                  | Security Description                                 | Par Value/<br>Units  | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value       | Mkt Price<br>Mkt YTM         | Market Value<br>Accrued Int.              | % of Port.<br>Gain/Loss              | Moody's/<br>S&P<br>Fitch  | Maturity<br>Duration       |
|------------------------|--|----------------------|---------------------------------|--------------------------------|------------------------------|---|--------------------------------------|---------------------------|----------------------------|
| 89115A2M3              | TORONTO-DOMINION BANK 5.156<br>01/10/2028            | 550,000.00           | 06/28/2023<br>5.27%             | 547,470.00<br>547,470.00       | 100.34<br>5.03%              | 551,883.34<br>4,017.38                    | 0.50%<br>4,413.34                    | A1/A<br>AA-               | 3.87<br>3.44               |
| 756109AU8              | REALTY INCOME CORP 3.65<br>01/15/2028                | 525,000.00           | 05/17/2023<br>4.84%             | 499,275.00<br>499,275.00       | 94.83<br>5.15%               | 497,849.72<br>2,448.54                    | 0.45%<br>(1,425.28)                  | A3/A-<br>WR               | 3.88<br>3.53               |
| 06051GGFO              | BANK OF AMERICA CORP 3.824<br>01/20/2028             | 400,000.00           | 04/10/2023<br>5.10%             | 382,596.00<br>382,596.00       | 96.05<br>5.69%               | 384,219.34<br>1,742.04                    | 0.35%<br>1,623.34                    | A1/A-<br>AA-              | 3.89<br>2.68               |
| 06406RAB3              | BANK OF NEW YORK MELLON CORP<br>3.442 02/07/2028     | 700,000.00           | 10/12/2023<br>5.83%             | 650,293.00<br>650,293.00       | 95.60<br>5.39%               | 669,185.74<br>1,606.27                    | 0.61%<br>18,892.74                   | A1/A<br>AA-               | 3.94<br>2.74               |
| 79466LAF1              | SALESFORCE INC 3.7 04/11/2028                        | 700,000.00           | 10/05/2023<br>5.20%             | 658,350.00<br>658,350.00       | 96.41<br>4.64%               | 674,842.43<br>10,072.22                   | 0.61%<br>16,492.43                   | A2/A+<br>NA               | 4.11<br>3.70               |
| 74456QBU9              | PUBLIC SERVICE ELECTRIC AND GAS<br>CO 3.7 05/01/2028 | 450,000.00           | 09/06/2023<br>5.10%             | 424,255.50<br>424,255.50       | 95.65<br>4.91%               | 430,428.68<br>5,550.00                    | 0.39%<br>6,173.18                    | A1/A<br>WR                | 4.17<br>3.75               |
| 037833ET3              | APPLE INC 4.0 05/10/2028                             | 95,000.00            | 05/08/2023<br>4.04%             | 94,816.65<br>94,816.65         | 97.84<br>4.52%               | 92,945.18<br>1,171.67                     | 0.08%<br>(1,871.47)                  | Aaa/AA+<br>NA             | 4.19<br>3.77               |
| 023135BY1              | AMAZON.COM INC 1.65 05/12/2028                       | 450,000.00           | 10/12/2023<br>5.14%             | 386,653.50<br>386,653.50       | 88.74<br>4.51%               | 399,346.36<br>2,248.12                    | 0.36%<br>12,692.86                   | A1/AA<br>AA-              | 4.20<br>3.95               |
| 02665WEM9              | AMERICAN HONDA FINANCE CORP<br>5.125 07/07/2028      | 500,000.00           | 08/17/2023<br>5.33%             | 495,595.00<br>495,595.00       | 100.84<br>4.88%              | 504,182.65<br>3,843.75                    | 0.46%<br>8,587.65                    | A3/A-<br>A                | 4.35<br>3.83               |
| 24422EXB0              | JOHN DEERE CAPITAL CORP 4.95<br>07/14/2028           | 650,000.00           | 10/12/2023<br>5.29%             | 640,913.00<br>640,913.00       | 100.56<br>4.78%              | 653,642.22<br>4,200.62                    | 0.60%<br>12,729.22                   | A1/A<br>A+                | 4.37<br>3.87               |
| 46647PDG8              | JPMORGAN CHASE & CO 4.851<br>07/25/2028              | 550,000.00           | 08/04/2023<br>5.27%             | 541,799.50<br>541,799.50       | 98.89<br>5.55%               | 543,905.01<br>2,668.05                    | 0.50%<br>2,105.51                    | A1/A-<br>AA-              | 4.40<br>3.08               |
| 78016HVS2              | ROYAL BANK OF CANADA 5.2<br>08/01/2028               | 500,000.00           | 09/07/2023<br>5.53%             | 493,010.00<br>493,010.00       | 100.64<br>4.98%              | 503,196.15<br>2,166.67                    | 0.46%<br>10,186.15                   | A1/A<br>AA-               | 4.42<br>3.89               |
| 89236TLB9              | TOYOTA MOTOR CREDIT CORP 5.25<br>09/11/2028          | 800,000.00           | 10/12/2023<br>5.45%             | 792,984.00<br>792,984.00       | 101.51<br>4.87%              | 812,068.14<br>19,833.33                   | 0.74%<br>19,084.14                   | A1/A+<br>A+               | 4.53<br>3.90               |
| 69371RS80              | PACCAR FINANCIAL CORP 4.6<br>01/31/2029              | 675,000.00           | 01/24/2024<br>4.64%             | 673,899.75<br>673,899.75       | 98.94<br>4.77%               | 667,832.96<br>2,673.75                    | 0.61%<br>(6,066.79)                  | A1/A+<br>NA               | 4.92<br>4.33               |
| <b>Total Corporate</b> |  | <b>14,805,000.00</b> | <b>3.84%</b>                    | <b>14,488,815.40</b>           | <b>96.50</b><br><b>5.07%</b> | <b>14,271,544.92</b><br><b>111,118.35</b> | <b>13.00%</b><br><b>(217,270.48)</b> | <b>A2/A</b><br><b>A+</b>  | <b>3.25</b><br><b>2.78</b> |
| <b>LAIF</b>            |  |                      |                                 |                                |                              |   |                                      |                           |                            |
| 90LAIF\$00             | State Pool   | 57,341,726.65        | --<br>4.08%                     | 57,341,726.65<br>57,341,726.65 | 1.00<br>4.08%                | 57,341,726.65<br>0.00                     | 52.24%<br>0.00                       | NA/NA<br>NA               | 0.00<br>0.00               |
| <b>Total LAIF</b>      |  | <b>57,341,726.65</b> | <b>4.08%</b>                    | <b>57,341,726.65</b>           | <b>1.00</b><br><b>4.08%</b>  | <b>57,341,726.65</b><br><b>0.00</b>       | <b>52.24%</b><br><b>0.00</b>         | <b>NA/NA</b><br><b>NA</b> | <b>0.00</b><br><b>0.00</b> |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip                              | Security Description  | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value                   | Mkt Price<br>Mkt YTM         | Market Value<br>Accrued Int.            | % of Port.<br>Gain/Loss             | Moody's/<br>S&P<br>Fitch     | Maturity<br>Duration       |
|------------------------------------|---|---------------------|---------------------------------|--|------------------------------|---|-------------------------------------|------------------------------|----------------------------|
| <b>MONEY MARKET FUND</b>           |   |                     |                                 |  |                              |   |                                     |                              |                            |
| 31846V203                          | FIRST AMER:GVT OBLG Y   | 466,294.31          | --<br>4.92%                     | 466,294.31<br>466,294.31                   | 1.00<br>4.92%                | 466,294.31<br>0.00                      | 0.42%<br>0.00                       | Aaa/<br>AAAm<br>AAA          | 0.00<br>0.00               |
| <b>Total Money<br/>Market Fund</b> |   | <b>466,294.31</b>   | <b>4.92%</b>                    | <b>466,294.31</b><br><b>466,294.31</b>     | <b>1.00</b><br><b>4.92%</b>  | <b>466,294.31</b><br><b>0.00</b>        | <b>0.42%</b><br><b>0.00</b>         | <b>Aaa/<br/>AAAm<br/>AAA</b> | <b>0.00</b><br><b>0.00</b> |
| <b>SUPRANATIONAL</b>               |   |                     |                                 |  |                              |   |                                     |                              |                            |
| 4581X0DZ8                          | INTER-AMERICAN DEVELOPMENT<br>BANK 0.5 09/23/2024                         | 685,000.00          | 09/15/2021<br>0.52%             | 684,493.10<br>684,493.10                   | 97.36<br>5.51%               | 666,904.46<br>1,503.19                  | 0.61%<br>(17,588.64)                | Aaa/AAA<br>NA                | 0.57<br>0.54               |
| 459058JB0                          | INTERNATIONAL BANK FOR<br>RECONSTRUCTION AND DEVELOPM<br>0.625 04/22/2025 | 455,000.00          | 04/15/2020<br>0.70%             | 453,239.15<br>453,239.15                   | 95.17<br>5.13%               | 433,012.93<br>1,020.64                  | 0.39%<br>(20,226.22)                | Aaa/AAA<br>NA                | 1.15<br>1.11               |
| 4581X0DN5                          | INTER-AMERICAN DEVELOPMENT<br>BANK 0.625 07/15/2025                       | 335,000.00          | 01/13/2021<br>0.53%             | 336,457.25<br>336,457.25                   | 94.32<br>5.05%               | 315,959.43<br>267.53                    | 0.29%<br>(20,497.82)                | Aaa/AAA<br>NA                | 1.38<br>1.33               |
| 459058JL8                          | INTERNATIONAL BANK FOR<br>RECONSTRUCTION AND DEVELOPM<br>0.5 10/28/2025   | 900,000.00          | --<br>0.51%                     | 899,717.55<br>899,717.55                   | 93.18<br>4.92%               | 838,624.64<br>1,537.50                  | 0.76%<br>(61,092.91)                | Aaa/AAA<br>NA                | 1.66<br>1.61               |
| 4581X0DV7                          | INTER-AMERICAN DEVELOPMENT<br>BANK 0.875 04/20/2026                       | 890,000.00          | 04/13/2021<br>0.97%             | 885,923.80<br>885,923.80                   | 92.39<br>4.73%               | 822,290.30<br>2,833.78                  | 0.75%<br>(63,633.50)                | Aaa/AAA<br>NA                | 2.14<br>2.06               |
| 45950KDD9                          | INTERNATIONAL FINANCE CORP 4.5<br>07/13/2028                              | 240,000.00          | 07/06/2023<br>4.53%             | 239,733.60<br>239,733.60                   | 100.42<br>4.42%              | 241,005.10<br>1,440.00                  | 0.22%<br>1,271.50                   | Aaa/AAA<br>NA                | 4.37<br>3.90               |
| 4581X0EN4                          | INTER-AMERICAN DEVELOPMENT<br>BANK 4.125 02/15/2029                       | 700,000.00          | 02/15/2024<br>4.31%             | 694,246.00<br>694,246.00                   | 98.88<br>4.41%               | 692,128.02<br>2,486.46                  | 0.63%<br>(2,117.98)                 | Aaa/AAA<br>NA                | 4.96<br>4.42               |
| <b>Total<br/>Supranational</b>     |   | <b>4,205,000.00</b> | <b>1.53%</b>                    | <b>4,193,810.45</b><br><b>4,193,810.45</b> | <b>95.44</b><br><b>4.89%</b> | <b>4,009,924.89</b><br><b>11,089.11</b> | <b>3.65%</b><br><b>(183,885.56)</b> | <b>Aaa/AAA</b><br><b>NA</b>  | <b>2.23</b><br><b>2.07</b> |
| <b>US TREASURY</b>                 |   |                     |                                 |  |                              |   |                                     |                              |                            |
| 912828ZC7                          | UNITED STATES TREASURY 1.125<br>02/28/2025                                | 800,000.00          | 03/24/2020<br>0.52%             | 823,593.75<br>823,593.75                   | 96.21<br>5.09%               | 769,687.50<br>24.46                     | 0.70%<br>(53,906.25)                | Aaa/AA+<br>AA+               | 1.00<br>0.97               |
| 91282CED9                          | UNITED STATES TREASURY 1.75<br>03/15/2025                                 | 500,000.00          | 03/15/2022<br>2.00%             | 496,328.13<br>496,328.13                   | 96.69<br>5.09%               | 483,457.03<br>4,038.46                  | 0.44%<br>(12,871.10)                | Aaa/AA+<br>AA+               | 1.04<br>1.00               |

# HOLDINGS REPORT



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| Cusip     | Security Description                       | Par Value/<br>Units | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody's/<br>S&P<br>Fitch | Maturity<br>Duration |
|-----------|--|---------------------|---------------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------------|----------------------|
| 912828ZL7 | UNITED STATES TREASURY 0.375<br>04/30/2025 | 900,000.00          | --<br>0.39%                     | 899,546.88<br>899,546.88     | 94.88<br>5.00%       | 853,910.15<br>1,131.18       | 0.78%<br>(45,636.73)    | Aaa/AA+<br>AA+           | 1.17<br>1.13         |
| 91282CAM3 | UNITED STATES TREASURY 0.25<br>09/30/2025  | 500,000.00          | 10/16/2020<br>0.32%             | 498,281.25<br>498,281.25     | 93.16<br>4.85%       | 465,820.31<br>522.54         | 0.42%<br>(32,460.94)    | Aaa/AA+<br>AA+           | 1.59<br>1.54         |
| 91282CAZ4 | UNITED STATES TREASURY 0.375<br>11/30/2025 | 825,000.00          | 02/24/2021<br>0.58%             | 817,233.40<br>817,233.40     | 92.77<br>4.79%       | 765,380.86<br>777.66         | 0.70%<br>(51,852.54)    | Aaa/AA+<br>AA+           | 1.75<br>1.70         |
| 91282CBC4 | UNITED STATES TREASURY 0.375<br>12/31/2025 | 1,200,000.00        | --<br>0.39%                     | 1,199,218.75<br>1,199,218.75 | 92.52<br>4.73%       | 1,110,187.50<br>754.12       | 1.01%<br>(89,031.25)    | Aaa/AA+<br>AA+           | 1.84<br>1.78         |
| 91282CBT7 | UNITED STATES TREASURY 0.75<br>03/31/2026  | 1,000,000.00        | 03/30/2021<br>0.91%             | 991,992.19<br>991,992.19     | 92.46<br>4.64%       | 924,609.38<br>3,135.25       | 0.84%<br>(67,382.81)    | Aaa/AA+<br>AA+           | 2.08<br>2.02         |
| 91282CCP4 | UNITED STATES TREASURY 0.625<br>07/31/2026 | 250,000.00          | 08/10/2021<br>0.82%             | 247,626.95<br>247,626.95     | 91.17<br>4.57%       | 227,929.69<br>128.78         | 0.21%<br>(19,697.26)    | Aaa/AA+<br>AA+           | 2.42<br>2.35         |
| 91282CCW9 | UNITED STATES TREASURY 0.75<br>08/31/2026  | 700,000.00          | --<br>0.87%                     | 696,019.54<br>696,019.54     | 91.22<br>4.56%       | 638,531.25<br>14.27          | 0.58%<br>(57,488.29)    | Aaa/AA+<br>AA+           | 2.50<br>2.42         |
| 91282CDG3 | UNITED STATES TREASURY 1.125<br>10/31/2026 | 1,000,000.00        | --<br>1.26%                     | 993,398.44<br>993,398.44     | 91.65<br>4.53%       | 916,523.44<br>3,770.60       | 0.83%<br>(76,875.00)    | Aaa/AA+<br>AA+           | 2.67<br>2.56         |
| 912828Z78 | UNITED STATES TREASURY 1.5<br>01/31/2027   | 500,000.00          | 03/30/2022<br>2.46%             | 478,320.31<br>478,320.31     | 92.05<br>4.47%       | 460,273.44<br>618.13         | 0.42%<br>(18,046.87)    | Aaa/AA+<br>AA+           | 2.92<br>2.80         |
| 91282CEF4 | UNITED STATES TREASURY 2.5<br>03/31/2027   | 650,000.00          | 09/27/2022<br>4.26%             | 603,636.72<br>603,636.72     | 94.55<br>4.44%       | 614,605.47<br>6,793.03       | 0.56%<br>10,968.75      | Aaa/AA+<br>AA+           | 3.08<br>2.89         |
| 91282CEN7 | UNITED STATES TREASURY 2.75<br>04/30/2027  | 650,000.00          | 06/13/2022<br>3.44%             | 630,068.36<br>630,068.36     | 95.15<br>4.44%       | 618,490.24<br>5,991.07       | 0.56%<br>(11,578.12)    | Aaa/AA+<br>AA+           | 3.17<br>2.96         |
| 91282CEW7 | UNITED STATES TREASURY 3.25<br>06/30/2027  | 650,000.00          | 07/12/2022<br>3.00%             | 657,566.41<br>657,566.41     | 96.52<br>4.41%       | 627,376.95<br>3,540.18       | 0.57%<br>(30,189.46)    | Aaa/AA+<br>AA+           | 3.33<br>3.10         |
| 91282CFH9 | UNITED STATES TREASURY 3.125<br>08/31/2027 | 450,000.00          | 09/08/2022<br>3.36%             | 445,095.70<br>445,095.70     | 95.96<br>4.41%       | 431,806.64<br>38.21          | 0.39%<br>(13,289.06)    | Aaa/AA+<br>AA+           | 3.50<br>3.26         |
| 91282CFM8 | UNITED STATES TREASURY 4.125<br>09/30/2027 | 600,000.00          | 10/28/2022<br>4.20%             | 598,125.00<br>598,125.00     | 99.19<br>4.40%       | 595,148.44<br>10,346.31      | 0.54%<br>(2,976.56)     | Aaa/AA+<br>AA+           | 3.59<br>3.24         |
| 91282CFU0 | UNITED STATES TREASURY 4.125<br>10/31/2027 | 1,050,000.00        | --<br>3.75%                     | 1,067,035.16<br>1,067,035.16 | 99.18<br>4.39%       | 1,041,386.72<br>14,516.83    | 0.95%<br>(25,648.44)    | Aaa/AA+<br>AA+           | 3.67<br>3.32         |
| 91282CGC9 | UNITED STATES TREASURY 3.875<br>12/31/2027 | 525,000.00          | 01/26/2023<br>3.62%             | 531,029.30<br>531,029.30     | 98.33<br>4.36%       | 516,222.66<br>3,409.25       | 0.47%<br>(14,806.64)    | Aaa/AA+<br>AA+           | 3.84<br>3.50         |
| 91282CGH8 | UNITED STATES TREASURY 3.5<br>01/31/2028   | 700,000.00          | 12/11/2023<br>4.37%             | 677,113.28<br>677,113.28     | 97.00<br>4.37%       | 678,972.66<br>2,019.23       | 0.62%<br>1,859.38       | Aaa/AA+<br>AA+           | 3.92<br>3.60         |
| 9128283W8 | UNITED STATES TREASURY 2.75<br>02/15/2028  | 600,000.00          | 03/08/2023<br>4.37%             | 557,320.31<br>557,320.31     | 94.28<br>4.37%       | 565,687.50<br>679.95         | 0.52%<br>8,367.19       | Aaa/AA+<br>AA+           | 3.96<br>3.69         |

# HOLDINGS REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip                               | Security Description                       | Par Value/<br>Units   | Purchase Date<br>Purchase Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss                 | Moody's/<br>S&P<br>Fitch     | Maturity<br>Duration       |
|-------------------------------------|--|-----------------------|---------------------------------|--------------------------|----------------------|------------------------------|---|------------------------------|----------------------------|
| 91282CGT2                           | UNITED STATES TREASURY 3.625<br>03/31/2028 | 850,000.00            | --<br>3.63%                     | 849,814.46<br>849,814.46 | 97.39<br>4.36%       | 827,787.11<br>12,880.64      | 0.75%<br>(22,027.35)                    | Aaa/AA+<br>AA+               | 4.08<br>3.69               |
| 91282CHA2                           | UNITED STATES TREASURY 3.5<br>04/30/2028   | 800,000.00            | 05/19/2023<br>3.72%             | 792,281.25<br>792,281.25 | 96.90<br>4.35%       | 775,218.75<br>9,384.62       | 0.71%<br>(17,062.50)                    | Aaa/AA+<br>AA+               | 4.17<br>3.78               |
| 91282CHE4                           | UNITED STATES TREASURY 3.625<br>05/31/2028 | 875,000.00            | --<br>4.24%                     | 852,414.06<br>852,414.06 | 97.35<br>4.34%       | 851,791.99<br>7,973.02       | 0.78%<br>(622.07)                       | Aaa/AA+<br>AA+               | 4.25<br>3.85               |
| 91282CHK0                           | UNITED STATES TREASURY 4.0<br>06/30/2028   | 850,000.00            | 10/13/2023<br>4.67%             | 826,259.77<br>826,259.77 | 98.79<br>4.34%       | 839,740.24<br>5,697.80       | 0.77%<br>13,480.47                      | Aaa/AA+<br>AA+               | 4.33<br>3.91               |
| 91282CHQ7                           | UNITED STATES TREASURY 4.125<br>07/31/2028 | 800,000.00            | 10/13/2023<br>4.67%             | 781,375.00<br>781,375.00 | 99.30<br>4.33%       | 794,406.25<br>2,719.78       | 0.72%<br>13,031.25                      | Aaa/AA+<br>AA+               | 4.42<br>3.98               |
| 91282CCV1                           | UNITED STATES TREASURY 1.125<br>08/31/2028 | 950,000.00            | --<br>4.69%                     | 802,849.61<br>802,849.61 | 87.13<br>4.34%       | 827,761.71<br>29.04          | 0.75%<br>24,912.10                      | Aaa/AA+<br>AA+               | 4.50<br>4.30               |
| 91282CJA0                           | UNITED STATES TREASURY 4.625<br>09/30/2028 | 850,000.00            | 10/05/2023<br>4.69%             | 847,542.97<br>847,542.97 | 101.36<br>4.32%      | 861,521.49<br>16,433.91      | 0.78%<br>13,978.52                      | Aaa/AA+<br>AA+               | 4.59<br>4.02               |
| 9128285M8                           | UNITED STATES TREASURY 3.125<br>11/15/2028 | 650,000.00            | 11/17/2023<br>4.49%             | 610,720.70<br>610,720.70 | 95.07<br>4.32%       | 617,957.03<br>5,970.98       | 0.56%<br>7,236.33                       | Aaa/AA+<br>AA+               | 4.71<br>4.27               |
| 91282CJR3                           | UNITED STATES TREASURY 3.75<br>12/31/2028  | 650,000.00            | 01/17/2024<br>4.02%             | 642,052.73<br>642,052.73 | 97.73<br>4.30%       | 635,222.65<br>4,084.82       | 0.58%<br>(6,830.08)                     | Aaa/AA+<br>AA+               | 4.84<br>4.34               |
| 91282CJW2                           | UNITED STATES TREASURY 4.0<br>01/31/2029   | 750,000.00            | 02/26/2024<br>4.31%             | 739,599.61<br>739,599.61 | 98.84<br>4.29%       | 741,328.12<br>2,472.53       | 0.68%<br>1,728.52                       | Aaa/AA+<br>AA+               | 4.92<br>4.40               |
| <b>Total US Treasury</b>            |  | <b>22,075,000.00</b>  | <b>2.94%</b>                    | <b>21,653,459.99</b>     | <b>4.51%</b>         | <b>21,078,743.18</b>         | <b>19.20%</b><br><b>(574,716.81)</b>    | <b>Aaa/AA+</b><br><b>AA+</b> | <b>3.29</b><br><b>3.03</b> |
| <b>Total Portfolio</b>              |  | <b>111,847,405.22</b> | <b>3.54%</b>                    | <b>111,119,363.65</b>    | <b>4.40%</b>         | <b>109,764,789.77</b>        | <b>100.00%</b><br><b>(1,354,573.88)</b> | <b>Aa2/AA-</b><br><b>AA</b>  | <b>1.39</b><br><b>1.21</b> |
| <b>Total Market Value + Accrued</b> |  |                       |                                 |                          |                      | <b>110,068,185.98</b>        |   |                              |                            |

# TRANSACTION LEDGER



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Transaction Type          | Settlement Date | CUSIP     | Quantity              | Security Description                             | Price  | Acq/Disp Yield | Amount                | Interest Pur/Sold | Total Amount          | Gain/Loss        |
|---------------------------|-----------------|-----------|-----------------------|--|--------|----------------|-----------------------|-------------------|-----------------------|------------------|
| <b>ACQUISITIONS</b>       |                 |           |                       |  |        |                |                       |                   |                       |                  |
| Purchase                  | 02/01/2024      | 31846V203 | 13,794.44             | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.95%          | (13,794.44)           | 0.00              | (13,794.44)           | 0.00             |
| Purchase                  | 02/02/2024      | 31846V203 | 1,920.58              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (1,920.58)            | 0.00              | (1,920.58)            | 0.00             |
| Purchase                  | 02/06/2024      | 31846V203 | 1,265.85              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (1,265.85)            | 0.00              | (1,265.85)            | 0.00             |
| Purchase                  | 02/07/2024      | 31846V203 | 8,158.46              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (8,158.46)            | 0.00              | (8,158.46)            | 0.00             |
| Purchase                  | 02/12/2024      | 31846V203 | 12,315.00             | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (12,315.00)           | 0.00              | (12,315.00)           | 0.00             |
| Purchase                  | 02/15/2024      | 31846V203 | 9,129.86              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (9,129.86)            | 0.00              | (9,129.86)            | 0.00             |
| Purchase                  | 02/15/2024      | 31846V203 | 107,213.53            | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (107,213.53)          | 0.00              | (107,213.53)          | 0.00             |
| Purchase                  | 02/16/2024      | 31846V203 | 10,333.15             | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | (10,333.15)           | 0.00              | (10,333.15)           | 0.00             |
| Purchase                  | 02/16/2024      | 31846V203 | 699,823.89            | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | (699,823.89)          | 0.00              | (699,823.89)          | 0.00             |
| Purchase                  | 02/20/2024      | 4581X0EN4 | 700,000.00            | INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029 | 99.178 | 4.31%          | (694,246.00)          | (1,604.17)        | (695,850.17)          | 0.00             |
| Purchase                  | 02/21/2024      | 31846V203 | 8,395.04              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (8,395.04)            | 0.00              | (8,395.04)            | 0.00             |
| Purchase                  | 02/26/2024      | 31846V203 | 24,222.61             | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | (24,222.61)           | 0.00              | (24,222.61)           | 0.00             |
| Purchase                  | 02/26/2024      | 31846V203 | 4,378.01              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | (4,378.01)            | 0.00              | (4,378.01)            | 0.00             |
| Purchase                  | 02/27/2024      | 91282CJW2 | 750,000.00            | UNITED STATES TREASURY 4.0 01/31/2029            | 98.613 | 4.31%          | (739,599.61)          | (2,225.27)        | (741,824.88)          | 0.00             |
| Purchase                  | 02/28/2024      |           | 5,000,000.00          | State Pool                                       | 1.000  | 0.00%          | (5,000,000.00)        | 0.00              | (5,000,000.00)        | 0.00             |
| Purchase                  | 02/29/2024      | 31846V203 | 19,500.00             | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.93%          | (19,500.00)           | 0.00              | (19,500.00)           | 0.00             |
| <b>Total Purchase</b>     |                 |           | <b>7,370,450.42</b>   |  |        |                | <b>(7,354,296.03)</b> | <b>(3,829.44)</b> | <b>(7,358,125.47)</b> | <b>0.00</b>      |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>7,370,450.42</b>   |  |        |                | <b>(7,354,296.03)</b> | <b>(3,829.44)</b> | <b>(7,358,125.47)</b> | <b>0.00</b>      |
| <b>DISPOSITIONS</b>       |                 |           |                       |  |        |                |                       |                   |                       |                  |
| Sale                      | 02/16/2024      | 912797GZ4 | (700,000.00)          | UNITED STATES TREASURY 04/04/2024                | 99.299 | 5.55%          | 695,092.07            | 0.00              | 695,092.07            | 13,272.63        |
| Sale                      | 02/20/2024      | 31846V203 | (635,729.43)          | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.87%          | 635,729.43            | 0.00              | 635,729.43            | 0.00             |
| Sale                      | 02/23/2024      | 31846V203 | (104.17)              | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | 104.17                | 0.00              | 104.17                | 0.00             |
| Sale                      | 02/27/2024      | 31846V203 | (37,829.10)           | FIRST AMER:GVT OBLG Y                            | 1.000  | 4.92%          | 37,829.10             | 0.00              | 37,829.10             | 0.00             |
| Sale                      | 02/27/2024      | 91282CFX4 | (700,000.00)          | UNITED STATES TREASURY 4.5 11/30/2024            | 99.477 | 5.32%          | 696,335.94            | (7,659.84)        | 703,995.78            | 2,597.66         |
| <b>Total Sale</b>         |                 |           | <b>(2,073,662.70)</b> |  |        |                | <b>2,065,090.71</b>   | <b>(7,659.84)</b> | <b>2,072,750.55</b>   | <b>15,870.29</b> |

# TRANSACTION LEDGER



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Transaction Type           | Settlement Date | CUSIP     | Quantity              | Security Description                                  | Price | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss        |
|----------------------------|-----------------|-----------|-----------------------|---|-------|----------------|---------------------|-------------------|---------------------|------------------|
| <b>TOTAL DISPOSITIONS</b>  |                 |           | <b>(2,073,662.70)</b> |   |       |                | <b>2,065,090.71</b> | <b>(7,659.84)</b> | <b>2,072,750.55</b> | <b>15,870.29</b> |
| <b>OTHER TRANSACTIONS</b>  |                 |           |                       |   |       |                |                     |                   |                     |                  |
| Cash Transfer              | 02/28/2024      | CCYUSD    | 5,000,000.00          | Cash  |       | 0.00%          | 5,000,000.00        | 0.00              | 5,000,000.00        | 0.00             |
| <b>Total Cash Transfer</b> |                 |           | <b>5,000,000.00</b>   |   |       |                | <b>5,000,000.00</b> | <b>0.00</b>       | <b>5,000,000.00</b> | <b>0.00</b>      |
| Coupon                     | 02/01/2024      | 3137BFE98 | 0.00                  | FHMS K-041 A2 3.171<br>10/25/2024                     |       | 0.78%          | 912.97              | 0.00              | 912.97              | 0.00             |
| Coupon                     | 02/01/2024      | 3137FG6X8 | 0.00                  | FHMS K-077 A2 3.85<br>05/25/2028                      |       | 4.25%          | 2,695.00            | 0.00              | 2,695.00            | 0.00             |
| Coupon                     | 02/01/2024      | 78016HZS2 | 0.00                  | ROYAL BANK OF CANADA 5.2<br>08/01/2028                |       | 5.53%          | 13,794.44           | 0.00              | 13,794.44           | 0.00             |
| Coupon                     | 02/06/2024      | 857477BR3 | 0.00                  | STATE STREET CORP 1.746<br>02/06/2026                 |       | 1.75%          | 1,265.85            | 0.00              | 1,265.85            | 0.00             |
| Coupon                     | 02/07/2024      | 06406RAB3 | 0.00                  | BANK OF NEW YORK MELLON<br>CORP 3.442 02/07/2028      |       | 5.31%          | 12,047.00           | 0.00              | 12,047.00           | 0.00             |
| Coupon                     | 02/12/2024      | 3137EAEP0 | 0.00                  | FEDERAL HOME LOAN<br>MORTGAGE CORP 1.5<br>02/12/2025  |       | 1.23%          | 6,375.00            | 0.00              | 6,375.00            | 0.00             |
| Coupon                     | 02/12/2024      | 14913R3A3 | 0.00                  | CATERPILLAR FINANCIAL<br>SERVICES CORP 3.6 08/12/2027 |       | 3.81%          | 5,940.00            | 0.00              | 5,940.00            | 0.00             |
| Coupon                     | 02/15/2024      | 89240BAC2 | 0.00                  | TAOT 2021-A A3 0.26<br>05/15/2025                     |       | 0.26%          | 8.81                | 0.00              | 8.81                | 0.00             |
| Coupon                     | 02/15/2024      | 47788UAC6 | 0.00                  | JDOT 2021 A3 0.36 09/15/2025                          |       | 0.36%          | 11.31               | 0.00              | 11.31               | 0.00             |
| Coupon                     | 02/15/2024      | 44933LAC7 | 0.00                  | HART 2021-A A3 0.38<br>09/15/2025                     |       | 0.38%          | 14.32               | 0.00              | 14.32               | 0.00             |
| Coupon                     | 02/15/2024      | 47789QAC4 | 0.00                  | JDOT 2021-B A3 0.52<br>03/16/2026                     |       | 0.52%          | 43.50               | 0.00              | 43.50               | 0.00             |
| Coupon                     | 02/15/2024      | 44934KAC8 | 0.00                  | HART 2021-B A3 0.38<br>01/15/2026                     |       | 0.38%          | 50.29               | 0.00              | 50.29               | 0.00             |
| Coupon                     | 02/15/2024      | 44935FAD6 | 0.00                  | HART 2021-C A3 0.74<br>05/15/2026                     |       | 0.75%          | 39.30               | 0.00              | 39.30               | 0.00             |
| Coupon                     | 02/15/2024      | 43815BAC4 | 0.00                  | HAROT 2022-1 A3 1.88<br>05/15/2026                    |       | 1.88%          | 329.58              | 0.00              | 329.58              | 0.00             |

# TRANSACTION LEDGER



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Transaction Type | Settlement Date | CUSIP     | Quantity | Security Description                      | Price | Acq/Disp Yield | Amount   | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|----------|---|-------|----------------|----------|-------------------|--------------|-----------|
| Coupon           | 02/15/2024      | 448977AD0 | 0.00     | HART 2022-A A3 2.22<br>10/15/2026         |       | 2.22%          | 211.11   | 0.00              | 211.11       | 0.00      |
| Coupon           | 02/15/2024      | 47787JAC2 | 0.00     | JDOT 2022 A3 0.36 09/15/2026              |       | 2.33%          | 267.57   | 0.00              | 267.57       | 0.00      |
| Coupon           | 02/15/2024      | 89238FAD5 | 0.00     | TAOT 2022-B A3 2.93<br>09/15/2026         |       | 2.93%          | 371.28   | 0.00              | 371.28       | 0.00      |
| Coupon           | 02/15/2024      | 47800AAC4 | 0.00     | JDOT 2022-B A3 3.74<br>02/16/2027         |       | 3.74%          | 576.58   | 0.00              | 576.58       | 0.00      |
| Coupon           | 02/15/2024      | 58768PAC8 | 0.00     | MBART 2022-1 A3 5.21<br>08/16/2027        |       | 5.21%          | 1,823.50 | 0.00              | 1,823.50     | 0.00      |
| Coupon           | 02/15/2024      | 477920AC6 | 0.00     | JDOT 2023-B A3 5.18<br>03/15/2028         |       | 5.18%          | 625.92   | 0.00              | 625.92       | 0.00      |
| Coupon           | 02/15/2024      | 161571HT4 | 0.00     | CHAIT 2023-1 A 5.16<br>09/15/2028         |       | 5.17%          | 1,978.00 | 0.00              | 1,978.00     | 0.00      |
| Coupon           | 02/15/2024      | 9128283W8 | 0.00     | UNITED STATES TREASURY 2.75<br>02/15/2028 |       | 4.37%          | 8,250.00 | 0.00              | 8,250.00     | 0.00      |
| Coupon           | 02/15/2024      | 02582JIT8 | 0.00     | AMXCA 2022-2 A 05/17/2027                 |       | 3.40%          | 1,087.63 | 0.00              | 1,087.63     | 0.00      |
| Coupon           | 02/16/2024      | 362554AC1 | 0.00     | GMCAR 2021-4 A3 0.68<br>09/16/2026        |       | 0.68%          | 42.08    | 0.00              | 42.08        | 0.00      |
| Coupon           | 02/16/2024      | 380146AC4 | 0.00     | GMCAR 2022-1 A3 1.23<br>11/16/2026        |       | 1.26%          | 78.24    | 0.00              | 78.24        | 0.00      |
| Coupon           | 02/16/2024      | 362585AC5 | 0.00     | GMCAR 2022-2 A3 3.1<br>02/16/2027         |       | 3.10%          | 348.75   | 0.00              | 348.75       | 0.00      |
| Coupon           | 02/20/2024      | 36265MAC9 | 0.00     | GMALT 2022-1 A3 1.9<br>03/20/2025         |       | 1.90%          | 181.21   | 0.00              | 181.21       | 0.00      |
| Coupon           | 02/20/2024      | 36266FAC3 | 0.00     | GMALT 2022-2 A3 3.42<br>06/20/2025        |       | 3.42%          | 378.74   | 0.00              | 378.74       | 0.00      |
| Coupon           | 02/21/2024      | 43815GAC3 | 0.00     | HAROT 2021-4 A3 0.88<br>01/21/2026        |       | 0.89%          | 68.54    | 0.00              | 68.54        | 0.00      |
| Coupon           | 02/21/2024      | 438123AC5 | 0.00     | HAROT 2023-4 A3 5.67<br>06/21/2028        |       | 5.67%          | 826.88   | 0.00              | 826.88       | 0.00      |
| Coupon           | 02/25/2024      | 05601XAC3 | 0.00     | BMWLT 2022-1 A3 1.03<br>03/25/2025        |       | 1.10%          | 20.17    | 0.00              | 20.17        | 0.00      |
| Coupon           | 02/25/2024      | 05602RAD3 | 0.00     | BMWOT 2022-A A3 3.21<br>08/25/2026        |       | 3.21%          | 366.94   | 0.00              | 366.94       | 0.00      |

# TRANSACTION LEDGER



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Transaction Type            | Settlement Date | CUSIP     | Quantity          | Security Description   | Price | Acq/Disp Yield | Amount            | Interest Pur/Sold | Total Amount      | Gain/Loss   |
|-----------------------------|-----------------|-----------|-------------------|--|-------|----------------|-------------------|-------------------|-------------------|-------------|
| Coupon                      | 02/25/2024      | 05592XAD2 | 0.00              | BMWOT 2023-A A3 5.47<br>02/25/2028                           |       | 5.47%          | 364.67            | 0.00              | 364.67            | 0.00        |
| Coupon                      | 02/25/2024      | 3135G05X7 | 0.00              | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>0.375 08/25/2025 |       | 0.47%          | 1,050.00          | 0.00              | 1,050.00          | 0.00        |
| Coupon                      | 02/29/2024      | 912828ZC7 | 0.00              | UNITED STATES TREASURY<br>1.125 02/28/2025                   |       | 0.52%          | 4,500.00          | 0.00              | 4,500.00          | 0.00        |
| Coupon                      | 02/29/2024      | 91282CCV1 | 0.00              | UNITED STATES TREASURY<br>1.125 08/31/2028                   |       | 4.69%          | 5,343.75          | 0.00              | 5,343.75          | 0.00        |
| Coupon                      | 02/29/2024      | 91282CCW9 | 0.00              | UNITED STATES TREASURY 0.75<br>08/31/2026                    |       | 0.87%          | 2,625.00          | 0.00              | 2,625.00          | 0.00        |
| Coupon                      | 02/29/2024      | 91282CFH9 | 0.00              | UNITED STATES TREASURY<br>3.125 08/31/2027                   |       | 3.36%          | 7,031.25          | 0.00              | 7,031.25          | 0.00        |
| <b>Total Coupon</b>         |                 |           | <b>0.00</b>       |  |       |                | <b>81,945.18</b>  | <b>0.00</b>       | <b>81,945.18</b>  | <b>0.00</b> |
| Custody Fee                 | 02/23/2024      | CCYUSD    | (104.17)          | Cash   |       | 0.00%          | (104.17)          | 0.00              | (104.17)          | 0.00        |
| <b>Total Custody Fee</b>    |                 |           | <b>(104.17)</b>   |  |       |                | <b>(104.17)</b>   | <b>0.00</b>       | <b>(104.17)</b>   | <b>0.00</b> |
| Dividend                    | 02/29/2024      | 31846V203 | 0.00              | FIRST AMER:GVT OBLG Y  |       | 4.90%          | 63.01             | 0.00              | 1,704.89          | 0.00        |
| <b>Total Dividend</b>       |                 |           | <b>0.00</b>       |  |       |                | <b>63.01</b>      | <b>0.00</b>       | <b>1,704.89</b>   | <b>0.00</b> |
| Management Fee              | 02/07/2024      | CCYUSD    | (3,888.54)        | Cash   |       | 0.00%          | (3,888.54)        | 0.00              | (3,888.54)        | 0.00        |
| <b>Total Management Fee</b> |                 |           | <b>(3,888.54)</b> |  |       |                | <b>(3,888.54)</b> | <b>0.00</b>       | <b>(3,888.54)</b> | <b>0.00</b> |
| Principal Paydown           | 02/01/2024      | 3137BFE98 | 770.04            | FHMS K-041 A2 3.171<br>10/25/2024                            |       | 0.78%          | 770.04            | --                | 770.04            | (58.30)     |
| Principal Paydown           | 02/15/2024      | 89240BAC2 | 10,368.56         | TAOT 2021-A A3 0.26<br>05/15/2025                            |       | 0.26%          | 10,368.56         | --                | 10,368.56         | 1.93        |
| Principal Paydown           | 02/15/2024      | 47788UAC6 | 5,622.79          | JDOT 2021 A3 0.36 09/15/2025                                 |       | 0.36%          | 5,622.79          | --                | 5,622.79          | 1.08        |
| Principal Paydown           | 02/15/2024      | 44933LAC7 | 8,193.43          | HART 2021-A A3 0.38<br>09/15/2025                            |       | 0.38%          | 8,193.43          | --                | 8,193.43          | 0.86        |
| Principal Paydown           | 02/15/2024      | 44934KAC8 | 18,615.88         | HART 2021-B A3 0.38<br>01/15/2026                            |       | 0.38%          | 18,615.88         | --                | 18,615.88         | 4.11        |
| Principal Paydown           | 02/15/2024      | 47789QAC4 | 11,701.86         | JDOT 2021-B A3 0.52<br>03/16/2026                            |       | 0.52%          | 11,701.86         | --                | 11,701.86         | 1.05        |
| Principal Paydown           | 02/15/2024      | 44935FAD6 | 5,381.87          | HART 2021-C A3 0.74<br>05/15/2026                            |       | 0.75%          | 5,381.87          | --                | 5,381.87          | 1.20        |

# TRANSACTION LEDGER



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Transaction Type                | Settlement Date | CUSIP     | Quantity            | Security Description               | Price | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss      |
|---------------------------------|-----------------|-----------|---------------------|------------------------------------|-------|----------------|---------------------|-------------------|---------------------|----------------|
| Principal Paydown               | 02/15/2024      | 43815BAC4 | 14,036.29           | HAROT 2022-1 A3 1.88<br>05/15/2026 |       | 1.88%          | 14,036.29           | --                | 14,036.29           | 2.11           |
| Principal Paydown               | 02/15/2024      | 448977AD0 | 7,095.34            | HART 2022-A A3 2.22<br>10/15/2026  |       | 2.22%          | 7,095.34            | --                | 7,095.34            | 0.28           |
| Principal Paydown               | 02/15/2024      | 47787JAC2 | 10,501.63           | JDOT 2022 A3 0.36 09/15/2026       |       | 2.33%          | 10,501.63           | --                | 10,501.63           | 2.32           |
| Principal Paydown               | 02/15/2024      | 89238FAD5 | 9,137.04            | TAOT 2022-B A3 2.93<br>09/15/2026  |       | 2.93%          | 9,137.04            | --                | 9,137.04            | 0.21           |
| Principal Paydown               | 02/16/2024      | 362554AC1 | 4,986.48            | GMCAR 2021-4 A3 0.68<br>09/16/2026 |       | 0.68%          | 4,986.48            | --                | 4,986.48            | 0.13           |
| Principal Paydown               | 02/16/2024      | 380146AC4 | 4,653.58            | GMCAR 2022-1 A3 1.23<br>11/16/2026 |       | 1.26%          | 4,653.58            | --                | 4,653.58            | 0.40           |
| Principal Paydown               | 02/16/2024      | 362585AC5 | 4,955.84            | GMCAR 2022-2 A3 3.1<br>02/16/2027  |       | 3.10%          | 4,955.84            | --                | 4,955.84            | 1.03           |
| Principal Paydown               | 02/20/2024      | 36265MAC9 | 35,869.29           | GMALT 2022-1 A3 1.9<br>03/20/2025  |       | 1.90%          | 35,869.29           | --                | 35,869.29           | 0.31           |
| Principal Paydown               | 02/20/2024      | 36266FAC3 | 23,691.50           | GMALT 2022-2 A3 3.42<br>06/20/2025 |       | 3.42%          | 23,691.50           | --                | 23,691.50           | 2.47           |
| Principal Paydown               | 02/21/2024      | 43815GAC3 | 7,499.62            | HAROT 2021-4 A3 0.88<br>01/21/2026 |       | 0.89%          | 7,499.62            | --                | 7,499.62            | 1.58           |
| Principal Paydown               | 02/25/2024      | 05601XAC3 | 13,050.82           | BMWLT 2022-1 A3 1.03<br>03/25/2025 |       | 1.10%          | 13,050.82           | --                | 13,050.82           | 1.95           |
| Principal Paydown               | 02/25/2024      | 05602RAD3 | 9,370.01            | BMWOT 2022-A A3 3.21<br>08/25/2026 |       | 3.21%          | 9,370.01            | --                | 9,370.01            | 0.49           |
| <b>Total Principal Paydown</b>  |                 |           | <b>205,501.87</b>   |                                    |       |                | <b>205,501.87</b>   | <b>--</b>         | <b>205,501.87</b>   | <b>(34.78)</b> |
| <b>TOTAL OTHER TRANSACTIONS</b> |                 |           | <b>5,201,509.16</b> |                                    |       |                | <b>5,283,517.35</b> | <b>0.00</b>       | <b>5,285,159.23</b> | <b>(34.78)</b> |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip                               | Security Description                            | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income    |
|-------------------------------------|---|--|---|--|---|-----------------|
| <b>CASH &amp; EQUIVALENTS</b>       |   |  |   |  |   |                 |
| 31846V203                           | FIRST AMER:GVT OBLG Y                           | 466,294.31                             | 219,506.59<br>920,450.42<br>(673,662.70)<br>466,294.31                      | 0.00<br>1,920.58<br>0.00<br>1,920.58                               | 0.00<br>0.00<br>0.00<br>1,920.58  | 1,920.58        |
| CCYUSD                              | Receivable                                      | 179,162.24                             | 179,373.50<br>0.00<br>0.00<br>179,162.24                                    | 0.00<br>0.00<br>0.00<br>0.00                                       | 0.00<br>0.00<br>0.00<br>0.00  | 0.00            |
| <b>Total Cash &amp; Equivalents</b> |   |  | <b>645,456.55</b>   | <b>1,920.58</b>  | <b>1,920.58</b>   | <b>1,920.58</b> |
| <b>FIXED INCOME</b>                 |   |  |   |  |   |                 |
| 00440EAS6                           | CHUBB INA HOLDINGS INC<br>3.15 03/15/2025       | 10/28/2020<br>10/30/2020<br>500,000.00 | 550,935.00<br>0.00<br>0.00<br>550,935.00                                    | 5,950.00<br>0.00<br>7,262.50<br>1,312.50                           | 0.00<br>0.00<br>0.00<br>1,312.50  | 1,312.50        |
| 023135BY1                           | AMAZON.COM INC 1.65<br>05/12/2028               | 10/12/2023<br>10/16/2023<br>450,000.00 | 386,653.50<br>0.00<br>0.00<br>386,653.50                                    | 1,629.38<br>0.00<br>2,248.12<br>618.75                             | 0.00<br>0.00<br>0.00<br>618.75  | 618.75          |
| 023135CF1                           | AMAZON.COM INC 3.3<br>04/13/2027                | 04/25/2022<br>04/27/2022<br>300,000.00 | 299,481.00<br>0.00<br>0.00<br>299,481.00                                    | 2,970.00<br>0.00<br>3,795.00<br>825.00                             | 0.00<br>0.00<br>0.00<br>825.00  | 825.00          |
| 02582JIT8                           | AMXCA 2022-2 A 05/17/2027                       | 05/17/2022<br>05/24/2022<br>385,000.00 | 384,914.84<br>0.00<br>0.00<br>384,914.84                                    | 580.07<br>1,087.63<br>580.07<br>1,087.63                           | 0.00<br>0.00<br>0.00<br>1,087.63  | 1,087.63        |
| 02665WEM9                           | AMERICAN HONDA FINANCE<br>CORP 5.125 07/07/2028 | 08/17/2023<br>08/21/2023<br>500,000.00 | 495,595.00<br>0.00<br>0.00<br>495,595.00                                    | 1,708.33<br>0.00<br>3,843.75<br>2,135.42                           | 0.00<br>0.00<br>0.00<br>2,135.42  | 2,135.42        |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                                 | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 037833ET3 | APPLE INC 4.0 05/10/2028                             | 05/08/2023<br>05/10/2023<br>95,000.00  | 94,816.65<br>0.00<br>0.00<br>94,816.65                                      | 855.00<br>0.00<br>1,171.67<br>316.67                               | 0.00<br>0.00<br>0.00<br>316.67  | 316.67       |
| 05592XAD2 | BMWOT 2023-A A3 5.47<br>02/25/2028                   | 07/11/2023<br>07/18/2023<br>80,000.00  | 79,985.82<br>0.00<br>0.00<br>79,985.82                                      | 72.93<br>364.67<br>72.93<br>364.67                                 | 0.00<br>0.00<br>0.00<br>364.67  | 364.67       |
| 05601XAC3 | BMWLT 2022-1 A3 1.03<br>03/25/2025                   | 01/11/2022<br>01/19/2022<br>8,958.21   | 22,005.74<br>0.00<br>(13,048.87)<br>8,956.87                                | 4.04<br>20.17<br>1.64<br>17.78                                     | 0.00<br>0.00<br>0.00<br>17.78   | 17.78        |
| 05602RAD3 | BMWOT 2022-A A3 3.21<br>08/25/2026                   | 05/10/2022<br>05/18/2022<br>127,804.05 | 137,166.92<br>0.00<br>(9,369.52)<br>127,797.40                              | 73.39<br>366.94<br>68.38<br>361.93                                 | 0.00<br>0.00<br>0.00<br>361.93  | 361.93       |
| 06051GGF0 | BANK OF AMERICA CORP<br>3.824 01/20/2028             | 04/10/2023<br>04/12/2023<br>400,000.00 | 382,596.00<br>0.00<br>0.00<br>382,596.00                                    | 467.38<br>0.00<br>1,742.04<br>1,274.67                             | 0.00<br>0.00<br>0.00<br>1,274.67  | 1,274.67     |
| 06051GJD2 | BANK OF AMERICA CORP<br>1.319 06/19/2026             | 09/16/2021<br>09/20/2021<br>275,000.00 | 275,921.25<br>0.00<br>0.00<br>275,921.25                                    | 423.18<br>0.00<br>725.45<br>302.27                                 | 0.00<br>0.00<br>0.00<br>302.27  | 302.27       |
| 06367WB85 | BANK OF MONTREAL 1.85<br>05/01/2025                  | 03/24/2021<br>03/26/2021<br>530,000.00 | 544,866.50<br>0.00<br>0.00<br>544,866.50                                    | 2,451.25<br>0.00<br>3,268.33<br>817.08                             | 0.00<br>0.00<br>0.00<br>817.08  | 817.08       |
| 06406RAB3 | BANK OF NEW YORK MELLON<br>CORP 3.442 02/07/2028     | 10/12/2023<br>10/16/2023<br>700,000.00 | 650,293.00<br>0.00<br>0.00<br>650,293.00                                    | 11,645.43<br>12,047.00<br>1,606.27<br>2,007.83                     | 0.00<br>0.00<br>0.00<br>2,007.83  | 2,007.83     |
| 084664CZ2 | BERKSHIRE HATHAWAY<br>FINANCE CORP 2.3<br>03/15/2027 | 03/07/2022<br>03/15/2022<br>400,000.00 | 399,924.00<br>0.00<br>0.00<br>399,924.00                                    | 3,475.56<br>0.00<br>4,242.22<br>766.67                             | 0.00<br>0.00<br>0.00<br>766.67  | 766.67       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description   | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 14913R2V8 | CATERPILLAR FINANCIAL<br>SERVICES CORP 3.4<br>05/13/2025     | 05/10/2022<br>05/13/2022<br>205,000.00 | 204,739.65<br>0.00<br>0.00<br>204,739.65                                    | 1,510.17<br>0.00<br>2,091.00<br>580.83                             | 0.00<br>0.00<br>0.00<br>580.83  | 580.83       |
| 14913R3A3 | CATERPILLAR FINANCIAL<br>SERVICES CORP 3.6<br>08/12/2027     | 08/22/2022<br>08/24/2022<br>330,000.00 | 326,841.90<br>0.00<br>0.00<br>326,841.90                                    | 5,577.00<br>5,940.00<br>627.00<br>990.00                           | 0.00<br>0.00<br>0.00<br>990.00  | 990.00       |
| 161571HT4 | CHAIT 2023-1 A 5.16<br>09/15/2028                            | 09/07/2023<br>09/15/2023<br>460,000.00 | 459,872.49<br>0.00<br>0.00<br>459,872.49                                    | 1,054.93<br>1,978.00<br>1,054.93<br>1,978.00                       | 0.00<br>0.00<br>0.00<br>1,978.00  | 1,978.00     |
| 24422EXB0 | JOHN DEERE CAPITAL CORP<br>4.95 07/14/2028                   | 10/12/2023<br>10/16/2023<br>650,000.00 | 640,913.00<br>0.00<br>0.00<br>640,913.00                                    | 1,519.38<br>0.00<br>4,200.62<br>2,681.25                           | 0.00<br>0.00<br>0.00<br>2,681.25  | 2,681.25     |
| 3130ATUC9 | FEDERAL HOME LOAN BANKS<br>4.5 12/12/2025                    | 02/08/2023<br>02/09/2023<br>800,000.00 | 806,032.00<br>0.00<br>0.00<br>806,032.00                                    | 4,900.00<br>0.00<br>7,900.00<br>3,000.00                           | 0.00<br>0.00<br>0.00<br>3,000.00  | 3,000.00     |
| 3130AWMN7 | FEDERAL HOME LOAN BANKS<br>4.375 06/09/2028                  | 07/26/2023<br>07/27/2023<br>550,000.00 | 552,475.00<br>0.00<br>0.00<br>552,475.00                                    | 3,475.69<br>0.00<br>5,480.90<br>2,005.21                           | 0.00<br>0.00<br>0.00<br>2,005.21  | 2,005.21     |
| 3130AWTR1 | FEDERAL HOME LOAN BANKS<br>4.375 09/08/2028                  | 800,000.00                             | 788,265.00<br>0.00<br>0.00<br>788,265.00                                    | 17,208.33<br>0.00<br>20,125.00<br>2,916.67                         | 0.00<br>0.00<br>0.00<br>2,916.67  | 2,916.67     |
| 3135G03U5 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>0.625 04/22/2025 | 04/22/2020<br>04/24/2020<br>370,000.00 | 369,237.80<br>0.00<br>0.00<br>369,237.80                                    | 635.94<br>0.00<br>828.65<br>192.71                                 | 0.00<br>0.00<br>0.00<br>192.71  | 192.71       |
| 3135G04Z3 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION 0.5<br>06/17/2025   | 875,000.00                             | 874,090.55<br>0.00<br>0.00<br>874,090.55                                    | 534.72<br>0.00<br>899.31<br>364.58                                 | 0.00<br>0.00<br>0.00<br>364.58  | 364.58       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description   | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 3135G05X7 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>0.375 08/25/2025 | 08/25/2020<br>08/27/2020<br>560,000.00 | 557,379.20<br>0.00<br>0.00<br>557,379.20                                    | 910.00<br>1,050.00<br>35.00<br>175.00                              | 0.00<br>0.00<br>0.00<br>175.00  | 175.00       |
| 3135G06G3 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION 0.5<br>11/07/2025   | 11/09/2020<br>11/12/2020<br>580,000.00 | 577,923.60<br>0.00<br>0.00<br>577,923.60                                    | 676.67<br>0.00<br>918.33<br>241.67                                 | 0.00<br>0.00<br>0.00<br>241.67  | 241.67       |
| 3135G0W66 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>1.625 10/15/2024 | 11/08/2019<br>11/12/2019<br>450,000.00 | 446,265.00<br>0.00<br>0.00<br>446,265.00                                    | 2,153.12<br>0.00<br>2,762.50<br>609.38                             | 0.00<br>0.00<br>0.00<br>609.38  | 609.38       |
| 3135G0X24 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>1.625 01/07/2025 | 850,000.00                             | 867,816.45<br>0.00<br>0.00<br>867,816.45                                    | 920.83<br>0.00<br>2,071.88<br>1,151.04                             | 0.00<br>0.00<br>0.00<br>1,151.04  | 1,151.04     |
| 3137BFE98 | FHMS K-041 A2 3.171<br>10/25/2024                            | 07/01/2021<br>07/07/2021<br>344,724.25 | 371,649.29<br>0.00<br>(828.34)<br>370,820.95                                | 912.97<br>912.97<br>910.93<br>910.94                               | 0.00<br>0.00<br>0.00<br>910.94  | 910.94       |
| 3137EAEPO | FEDERAL HOME LOAN<br>MORTGAGE CORP 1.5<br>02/12/2025         | 850,000.00                             | 861,041.90<br>0.00<br>0.00<br>861,041.90                                    | 5,985.42<br>6,375.00<br>672.92<br>1,062.50                         | 0.00<br>0.00<br>0.00<br>1,062.50  | 1,062.50     |
| 3137EAEU9 | FEDERAL HOME LOAN<br>MORTGAGE CORP 0.375<br>07/21/2025       | 875,000.00                             | 871,885.30<br>0.00<br>0.00<br>871,885.30                                    | 91.15<br>0.00<br>364.58<br>273.44                                  | 0.00<br>0.00<br>0.00<br>273.44  | 273.44       |
| 3137EAEX3 | FEDERAL HOME LOAN<br>MORTGAGE CORP 0.375<br>09/23/2025       | 09/23/2020<br>09/25/2020<br>540,000.00 | 538,374.60<br>0.00<br>0.00<br>538,374.60                                    | 720.00<br>0.00<br>888.75<br>168.75                                 | 0.00<br>0.00<br>0.00<br>168.75  | 168.75       |
| 3137FG6X8 | FHMS K-077 A2 3.85<br>05/25/2028                             | 05/24/2023<br>05/30/2023<br>840,000.00 | 824,578.13<br>0.00<br>0.00<br>824,578.13                                    | 2,695.00<br>2,695.00<br>2,695.00<br>2,695.00                       | 0.00<br>0.00<br>0.00<br>2,695.00  | 2,695.00     |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                           | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 362554AC1 | GMCAR 2021-4 A3 0.68<br>09/16/2026             | 10/13/2021<br>10/21/2021<br>69,272.33  | 74,256.92<br>0.00<br>(4,986.35)<br>69,270.57                                | 21.04<br>42.08<br>19.63<br>40.67                                   | 0.00<br>0.00<br>0.00<br>40.67   | 40.67        |
| 362585AC5 | GMCAR 2022-2 A3 3.1<br>02/16/2027              | 04/05/2022<br>04/13/2022<br>130,044.16 | 134,971.79<br>0.00<br>(4,954.81)<br>130,016.98                              | 174.38<br>348.75<br>167.97<br>342.35                               | 0.00<br>0.00<br>0.00<br>342.35  | 342.35       |
| 36265MAC9 | GMALT 2022-1 A3 1.9<br>03/20/2025              | 02/15/2022<br>02/23/2022<br>78,580.12  | 114,448.42<br>0.00<br>(35,868.98)<br>78,579.44                              | 66.44<br>181.21<br>45.62<br>160.39                                 | 0.00<br>0.00<br>0.00<br>160.39  | 160.39       |
| 36266FAC3 | GMALT 2022-2 A3 3.42<br>06/20/2025             | 05/03/2022<br>05/11/2022<br>109,198.64 | 132,876.27<br>0.00<br>(23,689.03)<br>109,187.25                             | 138.87<br>378.74<br>114.11<br>353.98                               | 0.00<br>0.00<br>0.00<br>353.98  | 353.98       |
| 380146AC4 | GMCAR 2022-1 A3 1.23<br>11/16/2026             | 01/11/2022<br>01/19/2022<br>69,861.83  | 74,508.93<br>0.00<br>(4,653.18)<br>69,855.75                                | 39.12<br>78.24<br>36.68<br>75.80                                   | 0.00<br>0.00<br>0.00<br>75.80   | 75.80        |
| 438123AC5 | HAROT 2023-4 A3 5.67<br>06/21/2028             | 11/01/2023<br>11/08/2023<br>175,000.00 | 174,969.18<br>0.00<br>0.00<br>174,969.18                                    | 275.62<br>826.88<br>275.62<br>826.88                               | 0.00<br>0.00<br>0.00<br>826.88  | 826.88       |
| 43815BAC4 | HAROT 2022-1 A3 1.88<br>05/15/2026             | 02/15/2022<br>02/23/2022<br>196,334.47 | 210,339.12<br>0.00<br>(14,034.18)<br>196,304.94                             | 175.78<br>329.58<br>164.05<br>317.85                               | 0.00<br>0.00<br>0.00<br>317.85  | 317.85       |
| 43815GAC3 | HAROT 2021-4 A3 0.88<br>01/21/2026             | 11/16/2021<br>11/24/2021<br>85,965.79  | 93,445.70<br>0.00<br>(7,498.04)<br>85,947.66                                | 22.85<br>68.54<br>21.01<br>66.71                                   | 0.00<br>0.00<br>0.00<br>66.71   | 66.71        |
| 438516CBO | HONEYWELL INTERNATIONAL<br>INC 1.35 06/01/2025 | 06/23/2020<br>06/25/2020<br>500,000.00 | 511,900.00<br>0.00<br>0.00<br>511,900.00                                    | 1,125.00<br>0.00<br>1,687.50<br>562.50                             | 0.00<br>0.00<br>0.00<br>562.50  | 562.50       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description  | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 448977AD0 | HART 2022-A A3 2.22<br>10/15/2026   | 03/09/2022<br>03/16/2022<br>107,016.56 | 114,107.51<br>0.00<br>(7,095.06)<br>107,012.44                              | 112.59<br>211.11<br>105.59<br>204.11                               | 0.00<br>0.00<br>0.00<br>204.11  | 204.11       |
| 44933LAC7 | HART 2021-A A3 0.38<br>09/15/2025   | 04/20/2021<br>04/28/2021<br>37,035.63  | 45,224.30<br>0.00<br>(8,192.57)<br>37,031.74                                | 7.64<br>14.32<br>6.25<br>12.94                                     | 0.00<br>0.00<br>0.00<br>12.94   | 12.94        |
| 44934KAC8 | HART 2021-B A3 0.38<br>01/15/2026   | 07/20/2021<br>07/28/2021<br>140,200.23 | 158,781.07<br>0.00<br>(18,611.77)<br>140,169.29                             | 26.82<br>50.29<br>23.68<br>47.15                                   | 0.00<br>0.00<br>0.00<br>47.15   | 47.15        |
| 44935FAD6 | HART 2021-C A3 0.74<br>05/15/2026   | 11/09/2021<br>11/17/2021<br>58,350.83  | 63,718.48<br>0.00<br>(5,380.67)<br>58,337.81                                | 20.96<br>39.30<br>19.19<br>37.53                                   | 0.00<br>0.00<br>0.00<br>37.53   | 37.53        |
| 4581X0DN5 | INTER-AMERICAN<br>DEVELOPMENT BANK 0.625<br>07/15/2025                    | 01/13/2021<br>01/15/2021<br>335,000.00 | 336,457.25<br>0.00<br>0.00<br>336,457.25                                    | 93.06<br>0.00<br>267.53<br>174.48                                  | 0.00<br>0.00<br>0.00<br>174.48  | 174.48       |
| 4581X0DV7 | INTER-AMERICAN<br>DEVELOPMENT BANK 0.875<br>04/20/2026                    | 04/13/2021<br>04/20/2021<br>890,000.00 | 885,923.80<br>0.00<br>0.00<br>885,923.80                                    | 2,184.83<br>0.00<br>2,833.78<br>648.96                             | 0.00<br>0.00<br>0.00<br>648.96  | 648.96       |
| 4581X0DZ8 | INTER-AMERICAN<br>DEVELOPMENT BANK 0.5<br>09/23/2024                      | 09/15/2021<br>09/23/2021<br>685,000.00 | 684,493.10<br>0.00<br>0.00<br>684,493.10                                    | 1,217.78<br>0.00<br>1,503.19<br>285.42                             | 0.00<br>0.00<br>0.00<br>285.42  | 285.42       |
| 4581X0EN4 | INTER-AMERICAN<br>DEVELOPMENT BANK 4.125<br>02/15/2029                    | 02/15/2024<br>02/20/2024<br>700,000.00 | 0.00<br>694,246.00<br>0.00<br>694,246.00                                    | 0.00<br>(1,604.17)<br>2,486.46<br>882.29                           | 0.00<br>0.00<br>0.00<br>882.29  | 882.29       |
| 459058JB0 | INTERNATIONAL BANK FOR<br>RECONSTRUCTION AND<br>DEVELOPM 0.625 04/22/2025 | 04/15/2020<br>04/22/2020<br>455,000.00 | 453,239.15<br>0.00<br>0.00<br>453,239.15                                    | 783.28<br>0.00<br>1,020.64<br>237.36                               | 0.00<br>0.00<br>0.00<br>237.36  | 237.36       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

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|-----------|---|--|---|--|---|--------------|
| 459058JL8 | INTERNATIONAL BANK FOR<br>RECONSTRUCTION AND<br>DEVELOPM 0.5 10/28/2025 | 900,000.00                             | 899,717.55<br>0.00<br>0.00<br>899,717.55                                    | 1,162.50<br>0.00<br>1,537.50<br>375.00                             | 0.00<br>0.00<br>0.00<br>375.00  | 375.00       |
| 45950KDD9 | INTERNATIONAL FINANCE<br>CORP 4.5 07/13/2028                            | 07/06/2023<br>07/13/2023<br>240,000.00 | 239,733.60<br>0.00<br>0.00<br>239,733.60                                    | 540.00<br>0.00<br>1,440.00<br>900.00                               | 0.00<br>0.00<br>0.00<br>900.00  | 900.00       |
| 46647PBK1 | JPMORGAN CHASE & CO<br>2.083 04/22/2026                                 | 09/16/2021<br>09/20/2021<br>225,000.00 | 232,175.25<br>0.00<br>0.00<br>232,175.25                                    | 1,288.86<br>0.00<br>1,679.42<br>390.56                             | 0.00<br>0.00<br>0.00<br>390.56  | 390.56       |
| 46647PDG8 | JPMORGAN CHASE & CO<br>4.851 07/25/2028                                 | 08/04/2023<br>08/08/2023<br>550,000.00 | 541,799.50<br>0.00<br>0.00<br>541,799.50                                    | 444.68<br>0.00<br>2,668.05<br>2,223.38                             | 0.00<br>0.00<br>0.00<br>2,223.38  | 2,223.38     |
| 47787JAC2 | JDOT 2022 A3 0.36<br>09/15/2026   | 03/10/2022<br>03/16/2022<br>127,897.92 | 138,368.94<br>0.00<br>(10,499.31)<br>127,869.63                             | 142.71<br>267.57<br>131.88<br>256.74                               | 0.00<br>0.00<br>0.00<br>256.74  | 256.74       |
| 47788UAC6 | JDOT 2021 A3 0.36<br>09/15/2025   | 03/02/2021<br>03/10/2021<br>32,093.82  | 37,709.36<br>0.00<br>(5,621.71)<br>32,087.65                                | 6.03<br>11.31<br>5.14<br>10.41                                     | 0.00<br>0.00<br>0.00<br>10.41   | 10.41        |
| 47789QAC4 | JDOT 2021-B A3 0.52<br>03/16/2026                                       | 07/13/2021<br>07/21/2021<br>88,683.99  | 100,376.89<br>0.00<br>(11,700.81)<br>88,676.08                              | 23.20<br>43.50<br>20.50<br>40.80                                   | 0.00<br>0.00<br>0.00<br>40.80   | 40.80        |
| 477920AC6 | JDOT 2023-B A3 5.18<br>03/15/2028                                       | 06/21/2023<br>06/28/2023<br>145,000.00 | 144,975.81<br>0.00<br>0.00<br>144,975.81                                    | 333.82<br>625.92<br>333.82<br>625.92                               | 0.00<br>0.00<br>0.00<br>625.92  | 625.92       |
| 47800AAC4 | JDOT 2022-B A3 3.74<br>02/16/2027                                       | 07/12/2022<br>07/20/2022<br>185,000.00 | 184,982.33<br>0.00<br>0.00<br>184,982.33                                    | 307.51<br>576.58<br>307.51<br>576.58                               | 0.00<br>0.00<br>0.00<br>576.58  | 576.58       |

# INCOME EARNED



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|-----------|---|--|---|--|---|--------------|
| 58768PAC8 | MBART 2022-1 A3 5.21<br>08/16/2027                                      | 11/15/2022<br>11/22/2022<br>420,000.00 | 419,916.92<br>0.00<br>0.00<br>419,916.92                                    | 972.53<br>1,823.50<br>972.53<br>1,823.50                           | 0.00<br>0.00<br>0.00<br>1,823.50  | 1,823.50     |
| 61772BAB9 | MORGAN STANLEY 1.593<br>05/04/2027                                      | 550,000.00                             | 491,295.70<br>0.00<br>0.00<br>491,295.70                                    | 2,117.36<br>0.00<br>2,847.49<br>730.13                             | 0.00<br>0.00<br>0.00<br>730.13  | 730.13       |
| 63743HFE7 | NATIONAL RURAL UTILITIES<br>COOPERATIVE FINANCE CORP<br>3.45 06/15/2025 | 330,000.00                             | 329,004.90<br>0.00<br>0.00<br>329,004.90                                    | 1,454.75<br>0.00<br>2,403.50<br>948.75                             | 0.00<br>0.00<br>0.00<br>948.75  | 948.75       |
| 69371RS80 | PACCAR FINANCIAL CORP 4.6<br>01/31/2029                                 | 01/24/2024<br>01/31/2024<br>675,000.00 | 673,899.75<br>0.00<br>0.00<br>673,899.75                                    | 86.25<br>0.00<br>2,673.75<br>2,587.50                              | 0.00<br>0.00<br>0.00<br>2,587.50  | 2,587.50     |
| 74340XBNO | PROLOGIS LP 2.125<br>04/15/2027   | 11/09/2022<br>11/14/2022<br>550,000.00 | 484,709.50<br>0.00<br>0.00<br>484,709.50                                    | 3,441.32<br>0.00<br>4,415.28<br>973.96                             | 0.00<br>0.00<br>0.00<br>973.96  | 973.96       |
| 74456QBU9 | PUBLIC SERVICE ELECTRIC<br>AND GAS CO 3.7 05/01/2028                    | 09/06/2023<br>09/08/2023<br>450,000.00 | 424,255.50<br>0.00<br>0.00<br>424,255.50                                    | 4,162.50<br>0.00<br>5,550.00<br>1,387.50                           | 0.00<br>0.00<br>0.00<br>1,387.50  | 1,387.50     |
| 756109AU8 | REALTY INCOME CORP 3.65<br>01/15/2028                                   | 05/17/2023<br>05/19/2023<br>525,000.00 | 499,275.00<br>0.00<br>0.00<br>499,275.00                                    | 851.67<br>0.00<br>2,448.54<br>1,596.88                             | 0.00<br>0.00<br>0.00<br>1,596.88  | 1,596.88     |
| 78015K7H1 | ROYAL BANK OF CANADA<br>1.15 06/10/2025                                 | 12/22/2021<br>12/27/2021<br>150,000.00 | 148,590.00<br>0.00<br>0.00<br>148,590.00                                    | 244.38<br>0.00<br>388.12<br>143.75                                 | 0.00<br>0.00<br>0.00<br>143.75  | 143.75       |
| 78016HZS2 | ROYAL BANK OF CANADA 5.2<br>08/01/2028                                  | 09/07/2023<br>09/11/2023<br>500,000.00 | 493,010.00<br>0.00<br>0.00<br>493,010.00                                    | 13,794.44<br>13,794.44<br>2,166.67<br>2,166.66                     | 0.00<br>0.00<br>0.00<br>2,166.66  | 2,166.66     |

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|-----------|--|--|---|--|---|--------------|
| 79466LAF1 | SALESFORCE INC 3.7<br>04/11/2028             | 10/05/2023<br>10/10/2023<br>700,000.00 | 658,350.00<br>0.00<br>0.00<br>658,350.00                                    | 7,913.89<br>0.00<br>10,072.22<br>2,158.33                          | 0.00<br>0.00<br>0.00<br>2,158.33  | 2,158.33     |
| 857477BR3 | STATE STREET CORP 1.746<br>02/06/2026        | 02/02/2022<br>02/07/2022<br>145,000.00 | 145,000.00<br>0.00<br>0.00<br>145,000.00                                    | 1,230.69<br>1,265.85<br>175.81<br>210.98                           | 0.00<br>0.00<br>0.00<br>210.98  | 210.98       |
| 87612EBM7 | TARGET CORP 1.95<br>01/15/2027               | 01/19/2022<br>01/24/2022<br>250,000.00 | 249,575.00<br>0.00<br>0.00<br>249,575.00                                    | 216.67<br>0.00<br>622.92<br>406.25                                 | 0.00<br>0.00<br>0.00<br>406.25  | 406.25       |
| 89115A2M3 | TORONTO-DOMINION BANK<br>5.156 01/10/2028    | 06/28/2023<br>06/30/2023<br>550,000.00 | 547,470.00<br>0.00<br>0.00<br>547,470.00                                    | 1,654.22<br>0.00<br>4,017.38<br>2,363.17                           | 0.00<br>0.00<br>0.00<br>2,363.17  | 2,363.17     |
| 89236TJK2 | TOYOTA MOTOR CREDIT<br>CORP 1.125 06/18/2026 | 06/15/2021<br>06/18/2021<br>465,000.00 | 464,795.40<br>0.00<br>0.00<br>464,795.40                                    | 624.84<br>0.00<br>1,060.78<br>435.94                               | 0.00<br>0.00<br>0.00<br>435.94  | 435.94       |
| 89236TLB9 | TOYOTA MOTOR CREDIT<br>CORP 5.25 09/11/2028  | 10/12/2023<br>10/16/2023<br>800,000.00 | 792,984.00<br>0.00<br>0.00<br>792,984.00                                    | 16,333.33<br>0.00<br>19,833.33<br>3,500.00                         | 0.00<br>0.00<br>0.00<br>3,500.00  | 3,500.00     |
| 89238FAD5 | TAOT 2022-B A3 2.93<br>09/15/2026            | 04/07/2022<br>04/13/2022<br>142,921.01 | 152,054.49<br>0.00<br>(9,136.83)<br>142,917.66                              | 198.01<br>371.28<br>186.11<br>359.38                               | 0.00<br>0.00<br>0.00<br>359.38  | 359.38       |
| 89240BAC2 | TAOT 2021-A A3 0.26<br>05/15/2025            | 02/02/2021<br>02/08/2021<br>30,278.19  | 40,639.21<br>0.00<br>(10,366.63)<br>30,272.57                               | 4.70<br>8.81<br>3.50<br>7.61                                       | 0.00<br>0.00<br>0.00<br>7.61  | 7.61         |
| 90331HPL1 | US BANK NA 2.05 01/21/2025                   | 01/16/2020<br>01/21/2020<br>530,000.00 | 528,871.10<br>0.00<br>0.00<br>528,871.10                                    | 301.81<br>0.00<br>1,207.22<br>905.42                               | 0.00<br>0.00<br>0.00<br>905.42  | 905.42       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                       | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 912797GZ4 | UNITED STATES TREASURY<br>04/04/2024       | 10/10/2023<br>10/11/2023<br>0.00       | 681,819.44<br>0.00<br>(681,819.44)<br>0.00                                  | 0.00<br>0.00<br>0.00<br>0.00                                       | 0.00<br>0.00<br>0.00<br>0.00  | 0.00         |
| 9128283W8 | UNITED STATES TREASURY<br>2.75 02/15/2028  | 03/08/2023<br>03/09/2023<br>600,000.00 | 557,320.31<br>0.00<br>0.00<br>557,320.31                                    | 7,622.28<br>8,250.00<br>679.95<br>1,307.66                         | 0.00<br>0.00<br>0.00<br>1,307.66  | 1,307.66     |
| 9128285M8 | UNITED STATES TREASURY<br>3.125 11/15/2028 | 11/17/2023<br>11/20/2023<br>650,000.00 | 610,720.70<br>0.00<br>0.00<br>610,720.70                                    | 4,352.68<br>0.00<br>5,970.98<br>1,618.30                           | 0.00<br>0.00<br>0.00<br>1,618.30  | 1,618.30     |
| 912828Z78 | UNITED STATES TREASURY 1.5<br>01/31/2027   | 03/30/2022<br>03/31/2022<br>500,000.00 | 478,320.31<br>0.00<br>0.00<br>478,320.31                                    | 20.60<br>0.00<br>618.13<br>597.53                                  | 0.00<br>0.00<br>0.00<br>597.53  | 597.53       |
| 912828ZC7 | UNITED STATES TREASURY<br>1.125 02/28/2025 | 03/24/2020<br>03/25/2020<br>800,000.00 | 823,593.75<br>0.00<br>0.00<br>823,593.75                                    | 3,807.69<br>4,500.00<br>24.46<br>716.76                            | 0.00<br>0.00<br>0.00<br>716.76  | 716.76       |
| 912828ZL7 | UNITED STATES TREASURY<br>0.375 04/30/2025 | 900,000.00                             | 899,546.88<br>0.00<br>0.00<br>899,546.88                                    | 862.29<br>0.00<br>1,131.18<br>268.89                               | 0.00<br>0.00<br>0.00<br>268.89  | 268.89       |
| 91282CAM3 | UNITED STATES TREASURY<br>0.25 09/30/2025  | 10/16/2020<br>10/19/2020<br>500,000.00 | 498,281.25<br>0.00<br>0.00<br>498,281.25                                    | 423.50<br>0.00<br>522.54<br>99.04                                  | 0.00<br>0.00<br>0.00<br>99.04   | 99.04        |
| 91282CAZ4 | UNITED STATES TREASURY<br>0.375 11/30/2025 | 02/24/2021<br>02/25/2021<br>825,000.00 | 817,233.40<br>0.00<br>0.00<br>817,233.40                                    | 532.53<br>0.00<br>777.66<br>245.13                                 | 0.00<br>0.00<br>0.00<br>245.13  | 245.13       |
| 91282CBC4 | UNITED STATES TREASURY<br>0.375 12/31/2025 | 1,200,000.00                           | 1,199,218.75<br>0.00<br>0.00<br>1,199,218.75                                | 395.60<br>0.00<br>754.12<br>358.52                                 | 0.00<br>0.00<br>0.00<br>358.52  | 358.52       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                       | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 91282CBT7 | UNITED STATES TREASURY<br>0.75 03/31/2026  | 03/30/2021<br>03/31/2021<br>1,000,000.00 | 991,992.19<br>0.00<br>0.00<br>991,992.19                                    | 2,540.98<br>0.00<br>3,135.25<br>594.26                             | 0.00<br>0.00<br>0.00<br>594.26  | 594.26       |
| 91282CCP4 | UNITED STATES TREASURY<br>0.625 07/31/2026 | 08/10/2021<br>08/11/2021<br>250,000.00   | 247,626.95<br>0.00<br>0.00<br>247,626.95                                    | 4.29<br>0.00<br>128.78<br>124.48                                   | 0.00<br>0.00<br>0.00<br>124.48  | 124.48       |
| 91282CCV1 | UNITED STATES TREASURY<br>1.125 08/31/2028 | 950,000.00                               | 802,849.61<br>0.00<br>0.00<br>802,849.61                                    | 4,521.63<br>5,343.75<br>29.04<br>851.16                            | 0.00<br>0.00<br>0.00<br>851.16  | 851.16       |
| 91282CCW9 | UNITED STATES TREASURY<br>0.75 08/31/2026  | 700,000.00                               | 696,019.54<br>0.00<br>0.00<br>696,019.54                                    | 2,221.15<br>2,625.00<br>14.27<br>418.11                            | 0.00<br>0.00<br>0.00<br>418.11  | 418.11       |
| 91282CDG3 | UNITED STATES TREASURY<br>1.125 10/31/2026 | 1,000,000.00                             | 993,398.44<br>0.00<br>0.00<br>993,398.44                                    | 2,874.31<br>0.00<br>3,770.60<br>896.29                             | 0.00<br>0.00<br>0.00<br>896.29  | 896.29       |
| 91282CED9 | UNITED STATES TREASURY<br>1.75 03/15/2025  | 03/15/2022<br>03/16/2022<br>500,000.00   | 496,328.13<br>0.00<br>0.00<br>496,328.13                                    | 3,341.35<br>0.00<br>4,038.46<br>697.12                             | 0.00<br>0.00<br>0.00<br>697.12  | 697.12       |
| 91282CEF4 | UNITED STATES TREASURY 2.5<br>03/31/2027   | 09/27/2022<br>09/28/2022<br>650,000.00   | 603,636.72<br>0.00<br>0.00<br>603,636.72                                    | 5,505.46<br>0.00<br>6,793.03<br>1,287.57                           | 0.00<br>0.00<br>0.00<br>1,287.57  | 1,287.57     |
| 91282CEN7 | UNITED STATES TREASURY<br>2.75 04/30/2027  | 06/13/2022<br>06/14/2022<br>650,000.00   | 630,068.36<br>0.00<br>0.00<br>630,068.36                                    | 4,566.96<br>0.00<br>5,991.07<br>1,424.11                           | 0.00<br>0.00<br>0.00<br>1,424.11  | 1,424.11     |
| 91282CEW7 | UNITED STATES TREASURY<br>3.25 06/30/2027  | 07/12/2022<br>07/13/2022<br>650,000.00   | 657,566.41<br>0.00<br>0.00<br>657,566.41                                    | 1,857.14<br>0.00<br>3,540.18<br>1,683.04                           | 0.00<br>0.00<br>0.00<br>1,683.04  | 1,683.04     |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                       | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 91282CFH9 | UNITED STATES TREASURY<br>3.125 08/31/2027 | 09/08/2022<br>09/09/2022<br>450,000.00 | 445,095.70<br>0.00<br>0.00<br>445,095.70                                    | 5,949.52<br>7,031.25<br>38.21<br>1,119.94                          | 0.00<br>0.00<br>0.00<br>1,119.94  | 1,119.94     |
| 91282CFM8 | UNITED STATES TREASURY<br>4.125 09/30/2027 | 10/28/2022<br>10/31/2022<br>600,000.00 | 598,125.00<br>0.00<br>0.00<br>598,125.00                                    | 8,385.25<br>0.00<br>10,346.31<br>1,961.07                          | 0.00<br>0.00<br>0.00<br>1,961.07  | 1,961.07     |
| 91282CFU0 | UNITED STATES TREASURY<br>4.125 10/31/2027 | 1,050,000.00                           | 1,067,035.16<br>0.00<br>0.00<br>1,067,035.16                                | 11,066.11<br>0.00<br>14,516.83<br>3,450.72                         | 0.00<br>0.00<br>0.00<br>3,450.72  | 3,450.72     |
| 91282CFX4 | UNITED STATES TREASURY 4.5<br>11/30/2024   | 10/10/2023<br>10/11/2023<br>0.00       | 693,738.28<br>0.00<br>(693,738.28)<br>0.00                                  | 5,422.13<br>7,659.84<br>0.00<br>2,237.71                           | 0.00<br>0.00<br>0.00<br>2,237.71  | 2,237.71     |
| 91282CGC9 | UNITED STATES TREASURY<br>3.875 12/31/2027 | 01/26/2023<br>01/27/2023<br>525,000.00 | 531,029.30<br>0.00<br>0.00<br>531,029.30                                    | 1,788.46<br>0.00<br>3,409.25<br>1,620.79                           | 0.00<br>0.00<br>0.00<br>1,620.79  | 1,620.79     |
| 91282CGH8 | UNITED STATES TREASURY 3.5<br>01/31/2028   | 12/11/2023<br>12/12/2023<br>700,000.00 | 677,113.28<br>0.00<br>0.00<br>677,113.28                                    | 67.31<br>0.00<br>2,019.23<br>1,951.92                              | 0.00<br>0.00<br>0.00<br>1,951.92  | 1,951.92     |
| 91282CGT2 | UNITED STATES TREASURY<br>3.625 03/31/2028 | 850,000.00                             | 849,814.46<br>0.00<br>0.00<br>849,814.46                                    | 10,439.21<br>0.00<br>12,880.64<br>2,441.43                         | 0.00<br>0.00<br>0.00<br>2,441.43  | 2,441.43     |
| 91282CHA2 | UNITED STATES TREASURY 3.5<br>04/30/2028   | 05/19/2023<br>05/22/2023<br>800,000.00 | 792,281.25<br>0.00<br>0.00<br>792,281.25                                    | 7,153.85<br>0.00<br>9,384.62<br>2,230.77                           | 0.00<br>0.00<br>0.00<br>2,230.77  | 2,230.77     |
| 91282CHE4 | UNITED STATES TREASURY<br>3.625 05/31/2028 | 875,000.00                             | 852,414.06<br>0.00<br>0.00<br>852,414.06                                    | 5,459.78<br>0.00<br>7,973.02<br>2,513.23                           | 0.00<br>0.00<br>0.00<br>2,513.23  | 2,513.23     |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip     | Security Description                              | Trade Date<br>Settle Date<br>Units     | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 91282CHK0 | UNITED STATES TREASURY 4.0<br>06/30/2028          | 10/13/2023<br>10/16/2023<br>850,000.00 | 826,259.77<br>0.00<br>0.00<br>826,259.77                                    | 2,989.01<br>0.00<br>5,697.80<br>2,708.79                           | 0.00<br>0.00<br>0.00<br>2,708.79  | 2,708.79     |
| 91282CHQ7 | UNITED STATES TREASURY<br>4.125 07/31/2028        | 10/13/2023<br>10/16/2023<br>800,000.00 | 781,375.00<br>0.00<br>0.00<br>781,375.00                                    | 90.66<br>0.00<br>2,719.78<br>2,629.12                              | 0.00<br>0.00<br>0.00<br>2,629.12  | 2,629.12     |
| 91282CJA0 | UNITED STATES TREASURY<br>4.625 09/30/2028        | 10/05/2023<br>10/06/2023<br>850,000.00 | 847,542.97<br>0.00<br>0.00<br>847,542.97                                    | 13,318.99<br>0.00<br>16,433.91<br>3,114.92                         | 0.00<br>0.00<br>0.00<br>3,114.92  | 3,114.92     |
| 91282CJR3 | UNITED STATES TREASURY<br>3.75 12/31/2028         | 01/17/2024<br>01/18/2024<br>650,000.00 | 642,052.73<br>0.00<br>0.00<br>642,052.73                                    | 2,142.86<br>0.00<br>4,084.82<br>1,941.96                           | 0.00<br>0.00<br>0.00<br>1,941.96  | 1,941.96     |
| 91282CJW2 | UNITED STATES TREASURY 4.0<br>01/31/2029          | 02/26/2024<br>02/27/2024<br>750,000.00 | 0.00<br>739,599.61<br>0.00<br>739,599.61                                    | 0.00<br>(2,225.27)<br>2,472.53<br>247.26                           | 0.00<br>0.00<br>0.00<br>247.26  | 247.26       |
| 91324PEC2 | UNITEDHEALTH GROUP INC<br>1.15 05/15/2026         | 550,000.00                             | 544,142.55<br>0.00<br>0.00<br>544,142.55                                    | 1,335.28<br>0.00<br>1,862.36<br>527.08                             | 0.00<br>0.00<br>0.00<br>527.08  | 527.08       |
| 927804GH1 | VIRGINIA ELECTRIC AND<br>POWER CO 3.75 05/15/2027 | 05/16/2022<br>05/31/2022<br>115,000.00 | 114,641.20<br>0.00<br>0.00<br>114,641.20                                    | 910.42<br>0.00<br>1,269.79<br>359.38                               | 0.00<br>0.00<br>0.00<br>359.38  | 359.38       |
| 93114ZERO | WALMART INC 1.05<br>09/17/2026                    | 09/08/2021<br>09/17/2021<br>110,000.00 | 109,792.10<br>0.00<br>0.00<br>109,792.10                                    | 429.92<br>0.00<br>526.17<br>96.25                                  | 0.00<br>0.00<br>0.00<br>96.25   | 96.25        |
| 93114ZEX7 | WALMART INC 3.95<br>09/09/2027                    | 09/09/2022<br>250,000.00               | 249,702.50<br>0.00<br>0.00<br>249,702.50                                    | 3,895.14<br>0.00<br>4,718.06<br>822.92                             | 0.00<br>0.00<br>0.00<br>822.92  | 822.92       |

# INCOME EARNED



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Cusip                     | Security Description | Trade Date<br>Settle Date<br>Units | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income      |
|---------------------------|----------------------|------------------------------------|---|--|---|-------------------|
|                           |                      |                                    | 53,279,429.21   | 276,420.31   | 0.00  |                   |
|                           |                      |                                    | 1,433,845.61  | 85,775.58  | 0.00  |                   |
|                           |                      |                                    | (1,581,094.37)  | 303,396.21   | 0.00  |                   |
| <b>Total Fixed Income</b> |                      | <b>53,860,222.02</b>               | <b>53,132,180.45</b>  | <b>112,751.48</b>  | <b>112,751.48</b>   | <b>112,751.48</b> |
| <b>LAIF</b>               |                      |                                    |   |  |   |                   |
|                           |                      |                                    | 52,341,726.65   | 0.00   | 0.00  |                   |
|                           |                      |                                    | 5,000,000.00  | 0.00   | 0.00  |                   |
| 90LAIF\$00                | State Pool           |                                    | 0.00  | 0.00   | 0.00  | 0.00              |
|                           |                      | 57,341,726.65                      | 57,341,726.65   | 0.00   | 0.00  |                   |
|                           |                      |                                    | 52,341,726.65   | 0.00   | 0.00  |                   |
|                           |                      |                                    | 5,000,000.00  | 0.00   | 0.00  |                   |
|                           |                      |                                    | 0.00  | 0.00   | 0.00  |                   |
| <b>Total LAIF</b>         |                      | <b>57,341,726.65</b>               | <b>57,341,726.65</b>  | <b>0.00</b>  | <b>0.00</b>   | <b>0.00</b>       |
|                           |                      |                                    | 106,020,035.95  | 276,420.31   | 0.00  |                   |
|                           |                      |                                    | 7,354,296.03  | 87,696.16  | 0.00  |                   |
|                           |                      |                                    | (2,254,757.07)  | 303,396.21   | 0.00  |                   |
| <b>TOTAL PORTFOLIO</b>    |                      | <b>111,847,405.22</b>              | <b>111,119,363.65</b>   | <b>114,672.06</b>  | <b>114,672.06</b>   | <b>114,672.06</b> |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date      | Transaction Type  | CUSIP     | Quantity    | Security Description                           | Principal Amount | Income    | Total Amount |
|-------------------|-------------------|-----------|-------------|--|------------------|-----------|--------------|
| <b>MARCH 2024</b> |                   |           |             |  |                  |           |              |
| 03/01/2024        | Dividend          | 31846V203 | 0.00        |  | 1,704.89         |           | 1,704.89     |
| 03/08/2024        | Coupon            | 3130AWTR1 | 0.00        | FEDERAL HOME LOAN BANKS 4.375 09/08/2028       |                  | 20,805.56 | 20,805.56    |
| 03/11/2024        | Coupon            | 89236TLB9 | 0.00        | TOYOTA MOTOR CREDIT CORP 5.25 09/11/2028       |                  | 21,000.00 | 21,000.00    |
| 03/11/2024        | Coupon            | 931142EX7 | 0.00        | WALMART INC 3.95 09/09/2027                    |                  | 4,937.50  | 4,937.50     |
| 03/15/2024        | Coupon            | 02582JIT8 | 0.00        | AMXCA 2022-2 A 05/17/2027                      |                  | 1,087.63  | 1,087.63     |
| 03/15/2024        | Coupon            | 084664CZ2 | 0.00        | BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027 |                  | 4,600.00  | 4,600.00     |
| 03/15/2024        | Coupon            | 161571HT4 | 0.00        | CHAIT 2023-1 A 5.16 09/15/2028                 |                  | 1,978.00  | 1,978.00     |
| 03/15/2024        | Coupon            | 00440EAS6 | 0.00        | CHUBB INA HOLDINGS INC 3.15 03/15/2025         |                  | 7,875.00  | 7,875.00     |
| 03/15/2024        | Coupon            | 43815BAC4 | 0.00        | HAROT 2022-1 A3 1.88 05/15/2026                |                  | 307.59    | 307.59       |
| 03/15/2024        | Principal Paydown | 43815BAC4 | (13,813.50) | HAROT 2022-1 A3 1.88 05/15/2026                | 13,813.50        |           | 13,813.50    |
| 03/15/2024        | Coupon            | 44933LAC7 | 0.00        | HART 2021-A A3 0.38 09/15/2025                 |                  | 11.73     | 11.73        |
| 03/15/2024        | Principal Paydown | 44933LAC7 | (7,863.78)  | HART 2021-A A3 0.38 09/15/2025                 | 7,863.78         |           | 7,863.78     |
| 03/15/2024        | Coupon            | 44934KAC8 | 0.00        | HART 2021-B A3 0.38 01/15/2026                 |                  | 44.40     | 44.40        |
| 03/15/2024        | Principal Paydown | 44934KAC8 | (17,959.19) | HART 2021-B A3 0.38 01/15/2026                 | 17,959.19        |           | 17,959.19    |
| 03/15/2024        | Coupon            | 44935FAD6 | 0.00        | HART 2021-C A3 0.74 05/15/2026                 |                  | 35.98     | 35.98        |
| 03/15/2024        | Principal Paydown | 44935FAD6 | (5,130.99)  | HART 2021-C A3 0.74 05/15/2026                 | 5,130.99         |           | 5,130.99     |
| 03/15/2024        | Coupon            | 448977AD0 | 0.00        | HART 2022-A A3 2.22 10/15/2026                 |                  | 197.98    | 197.98       |
| 03/15/2024        | Principal Paydown | 448977AD0 | (6,901.26)  | HART 2022-A A3 2.22 10/15/2026                 | 6,901.26         |           | 6,901.26     |
| 03/15/2024        | Coupon            | 47788UAC6 | 0.00        | JDOT 2021 A3 0.36 09/15/2025                   |                  | 9.63      | 9.63         |
| 03/15/2024        | Principal Paydown | 47788UAC6 | (4,054.03)  | JDOT 2021 A3 0.36 09/15/2025                   | 4,054.03         |           | 4,054.03     |
| 03/15/2024        | Coupon            | 47789QAC4 | 0.00        | JDOT 2021-B A3 0.52 03/16/2026                 |                  | 38.43     | 38.43        |
| 03/15/2024        | Principal Paydown | 47789QAC4 | (8,052.28)  | JDOT 2021-B A3 0.52 03/16/2026                 | 8,052.28         |           | 8,052.28     |
| 03/15/2024        | Coupon            | 47787JAC2 | 0.00        | JDOT 2022 A3 0.36 09/15/2026                   |                  | 247.27    | 247.27       |
| 03/15/2024        | Principal Paydown | 47787JAC2 | (6,386.72)  | JDOT 2022 A3 0.36 09/15/2026                   | 6,386.72         |           | 6,386.72     |
| 03/15/2024        | Coupon            | 47800AAC4 | 0.00        | JDOT 2022-B A3 3.74 02/16/2027                 |                  | 576.58    | 576.58       |
| 03/15/2024        | Coupon            | 477920AC6 | 0.00        | JDOT 2023-B A3 5.18 03/15/2028                 |                  | 625.92    | 625.92       |
| 03/15/2024        | Coupon            | 58768PAC8 | 0.00        | MBART 2022-1 A3 5.21 08/16/2027                |                  | 1,823.50  | 1,823.50     |
| 03/15/2024        | Coupon            | 89240BAC2 | 0.00        | TAOT 2021-A A3 0.26 05/15/2025                 |                  | 6.56      | 6.56         |
| 03/15/2024        | Principal Paydown | 89240BAC2 | (9,483.39)  | TAOT 2021-A A3 0.26 05/15/2025                 | 9,483.39         |           | 9,483.39     |
| 03/15/2024        | Coupon            | 89238FAD5 | 0.00        | TAOT 2022-B A3 2.93 09/15/2026                 |                  | 348.97    | 348.97       |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date            | Transaction Type  | CUSIP     | Quantity     | Security Description                                      | Principal Amount  | Income           | Total Amount      |
|-------------------------|-------------------|-----------|--------------|---|-------------------|------------------|-------------------|
| 03/15/2024              | Principal Paydown | 89238FAD5 | (8,527.57)   | TAOT 2022-B A3 2.93 09/15/2026                            | 8,527.57          |                  | 8,527.57          |
| 03/15/2024              | Coupon            | 91282CED9 | 0.00         | UNITED STATES TREASURY 1.75 03/15/2025                    |                   | 4,375.00         | 4,375.00          |
| 03/18/2024              | Coupon            | 362554AC1 | 0.00         | GMCAR 2021-4 A3 0.68 09/16/2026                           |                   | 39.25            | 39.25             |
| 03/18/2024              | Principal Paydown | 362554AC1 | (5,008.87)   | GMCAR 2021-4 A3 0.68 09/16/2026                           | 5,008.87          |                  | 5,008.87          |
| 03/18/2024              | Coupon            | 380146AC4 | 0.00         | GMCAR 2022-1 A3 1.23 11/16/2026                           |                   | 73.36            | 73.36             |
| 03/18/2024              | Principal Paydown | 380146AC4 | (4,632.70)   | GMCAR 2022-1 A3 1.23 11/16/2026                           | 4,632.71          |                  | 4,632.71          |
| 03/18/2024              | Coupon            | 362585AC5 | 0.00         | GMCAR 2022-2 A3 3.1 02/16/2027                            |                   | 335.95           | 335.95            |
| 03/18/2024              | Principal Paydown | 362585AC5 | (7,163.63)   | GMCAR 2022-2 A3 3.1 02/16/2027                            | 7,163.63          |                  | 7,163.63          |
| 03/18/2024              | Coupon            | 931142ER0 | 0.00         | WALMART INC 1.05 09/17/2026                               |                   | 577.50           | 577.50            |
| 03/20/2024              | Coupon            | 36265MAC9 | 0.00         | GMALT 2022-1 A3 1.9 03/20/2025                            |                   | 124.42           | 124.42            |
| 03/20/2024              | Principal Paydown | 36265MAC9 | (37,669.90)  | GMALT 2022-1 A3 1.9 03/20/2025                            | 37,669.90         |                  | 37,669.90         |
| 03/20/2024              | Coupon            | 36266FAC3 | 0.00         | GMALT 2022-2 A3 3.42 06/20/2025                           |                   | 311.22           | 311.22            |
| 03/20/2024              | Principal Paydown | 36266FAC3 | (25,848.65)  | GMALT 2022-2 A3 3.42 06/20/2025                           | 25,848.65         |                  | 25,848.65         |
| 03/21/2024              | Coupon            | 43815GAC3 | 0.00         | HAROT 2021-4 A3 0.88 01/21/2026                           |                   | 63.04            | 63.04             |
| 03/21/2024              | Principal Paydown | 43815GAC3 | (7,180.26)   | HAROT 2021-4 A3 0.88 01/21/2026                           | 7,180.26          |                  | 7,180.26          |
| 03/21/2024              | Coupon            | 438123AC5 | 0.00         | HAROT 2023-4 A3 5.67 06/21/2028                           |                   | 826.88           | 826.88            |
| <b>March 2024 Total</b> |                   |           |              |   | <b>177,381.62</b> | <b>73,284.85</b> | <b>250,666.47</b> |
| <b>APRIL 2024</b>       |                   |           |              |   |                   |                  |                   |
| 04/01/2024              | Coupon            | 91282CAM3 | 500,000.00   | UNITED STATES TREASURY 0.25 09/30/2025                    |                   | 625.00           | 625.00            |
| 04/01/2024              | Coupon            | 91282CBT7 | 1,000,000.00 | UNITED STATES TREASURY 0.75 03/31/2026                    |                   | 3,750.00         | 3,750.00          |
| 04/01/2024              | Coupon            | 91282CEF4 | 650,000.00   | UNITED STATES TREASURY 2.5 03/31/2027                     |                   | 8,125.00         | 8,125.00          |
| 04/01/2024              | Coupon            | 91282CFM8 | 600,000.00   | UNITED STATES TREASURY 4.125 09/30/2027                   |                   | 12,375.00        | 12,375.00         |
| 04/01/2024              | Coupon            | 91282CGT2 | 850,000.00   | UNITED STATES TREASURY 3.625 03/31/2028                   |                   | 15,406.25        | 15,406.25         |
| 04/01/2024              | Coupon            | 91282CJA0 | 850,000.00   | UNITED STATES TREASURY 4.625 09/30/2028                   |                   | 19,656.25        | 19,656.25         |
| 04/11/2024              | Coupon            | 79466LAF1 | 700,000.00   | SALESFORCE INC 3.7 04/11/2028                             |                   | 12,950.00        | 12,950.00         |
| 04/15/2024              | Coupon            | 023135CF1 | 300,000.00   | AMAZON.COM INC 3.3 04/13/2027                             |                   | 4,950.00         | 4,950.00          |
| 04/15/2024              | Coupon            | 02582JIT8 | 385,000.00   | AMXCA 2022-2 A 05/17/2027                                 |                   | 1,087.62         | 1,087.62          |
| 04/15/2024              | Coupon            | 161571HT4 | 460,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                            |                   | 1,978.00         | 1,978.00          |
| 04/15/2024              | Coupon            | 3135G0W66 | 450,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>1.625 10/15/2024 |                   | 3,656.25         | 3,656.25          |
| 04/15/2024              | Coupon            | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                           |                   | 285.95           | 285.95            |
| 04/15/2024              | Principal Paydown | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                           | 13,620.41         |                  | 13,620.41         |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP      | Quantity      | Security Description                                      | Principal Amount | Income   | Total Amount |
|--------------|-------------------|------------|---------------|---|------------------|----------|--------------|
| 04/15/2024   | Coupon            | 448977AD0  | 100,115.30    | HART 2022-A A3 2.22 10/15/2026                            |                  | 185.21   | 185.21       |
| 04/15/2024   | Principal Paydown | 448977AD0  | 100,115.30    | HART 2022-A A3 2.22 10/15/2026                            | 7,268.59         |          | 7,268.59     |
| 04/15/2024   | Coupon            | 44933LAC7  | 29,171.85     | HART 2021-A A3 0.38 09/15/2025                            |                  | 9.24     | 9.24         |
| 04/15/2024   | Principal Paydown | 44933LAC7  | 29,171.85     | HART 2021-A A3 0.38 09/15/2025                            | 7,581.41         |          | 7,581.41     |
| 04/15/2024   | Coupon            | 44934KAC8  | 122,241.04    | HART 2021-B A3 0.38 01/15/2026                            |                  | 60.10    | 60.10        |
| 04/15/2024   | Principal Paydown | 44934KAC8  | 122,241.04    | HART 2021-B A3 0.38 01/15/2026                            | 17,377.18        |          | 17,377.18    |
| 04/15/2024   | Coupon            | 44935FAD6  | 53,219.85     | HART 2021-C A3 0.74 05/15/2026                            |                  | 32.82    | 32.82        |
| 04/15/2024   | Principal Paydown | 44935FAD6  | 53,219.85     | HART 2021-C A3 0.74 05/15/2026                            | 5,191.51         |          | 5,191.51     |
| 04/15/2024   | Coupon            | 47787JAC2  | 121,511.20    | JDOT 2022 A3 0.36 09/15/2026                              |                  | 234.67   | 234.67       |
| 04/15/2024   | Principal Paydown | 47787JAC2  | 121,511.20    | JDOT 2022 A3 0.36 09/15/2026                              | 8,783.25         |          | 8,783.25     |
| 04/15/2024   | Coupon            | 47788UAC6  | 28,039.79     | JDOT 2021 A3 0.36 09/15/2025                              |                  | 8.41     | 8.41         |
| 04/15/2024   | Principal Paydown | 47788UAC6  | 28,039.79     | JDOT 2021 A3 0.36 09/15/2025                              | 4,528.56         |          | 4,528.56     |
| 04/15/2024   | Coupon            | 47789QAC4  | 80,631.71     | JDOT 2021-B A3 0.52 03/16/2026                            |                  | 34.94    | 34.94        |
| 04/15/2024   | Principal Paydown | 47789QAC4  | 80,631.71     | JDOT 2021-B A3 0.52 03/16/2026                            | 10,270.36        |          | 10,270.36    |
| 04/15/2024   | Coupon            | 477920AC6  | 145,000.00    | JDOT 2023-B A3 5.18 03/15/2028                            |                  | 625.92   | 625.92       |
| 04/15/2024   | Coupon            | 47800AAC4  | 185,000.00    | JDOT 2022-B A3 3.74 02/16/2027                            |                  | 576.58   | 576.58       |
| 04/15/2024   | Coupon            | 58768PAC8  | 420,000.00    | MBART 2022-1 A3 5.21 08/16/2027                           |                  | 1,823.50 | 1,823.50     |
| 04/15/2024   | Coupon            | 74340XBN0  | 550,000.00    | PROLOGIS LP 2.125 04/15/2027                              |                  | 5,843.75 | 5,843.75     |
| 04/15/2024   | Coupon            | 89238FAD5  | 134,393.44    | TAOT 2022-B A3 2.93 09/15/2026                            |                  | 328.14   | 328.14       |
| 04/15/2024   | Principal Paydown | 89238FAD5  | 134,393.44    | TAOT 2022-B A3 2.93 09/15/2026                            | 9,228.74         |          | 9,228.74     |
| 04/15/2024   | Coupon            | 89240BAC2  | 20,794.80     | TAOT 2021-A A3 0.26 05/15/2025                            |                  | 4.48     | 4.48         |
| 04/15/2024   | Principal Paydown | 89240BAC2  | 20,794.80     | TAOT 2021-A A3 0.26 05/15/2025                            | 9,731.47         |          | 9,731.47     |
| 04/15/2024   | Dividend          | 90LAIF\$00 | 57,341,726.65 | State Pool  | 177,457.35       |          | 177,457.35   |
| 04/16/2024   | Coupon            | 362554AC1  | 64,263.46     | GMCAR 2021-4 A3 0.68 09/16/2026                           |                  | 36.42    | 36.42        |
| 04/16/2024   | Principal Paydown | 362554AC1  | 64,263.46     | GMCAR 2021-4 A3 0.68 09/16/2026                           | 4,973.17         |          | 4,973.17     |
| 04/16/2024   | Coupon            | 362585AC5  | 122,880.53    | GMCAR 2022-2 A3 3.1 02/16/2027                            |                  | 317.44   | 317.44       |
| 04/16/2024   | Principal Paydown | 362585AC5  | 122,880.53    | GMCAR 2022-2 A3 3.1 02/16/2027                            | 7,866.37         |          | 7,866.37     |
| 04/16/2024   | Coupon            | 380146AC4  | 65,229.12     | GMCAR 2022-1 A3 1.23 11/16/2026                           |                  | 68.07    | 68.07        |
| 04/16/2024   | Principal Paydown | 380146AC4  | 65,229.12     | GMCAR 2022-1 A3 1.23 11/16/2026                           | 4,893.27         |          | 4,893.27     |
| 04/22/2024   | Coupon            | 3135G03U5  | 370,000.00    | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.625 04/22/2025 |                  | 1,156.25 | 1,156.25     |
| 04/22/2024   | Coupon            | 36265MAC9  | 40,910.22     | GMALT 2022-1 A3 1.9 03/20/2025                            |                  | 64.77    | 64.77        |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date            | Transaction Type   | CUSIP     | Quantity     | Security Description  | Principal Amount  | Income            | Total Amount      |
|-------------------------|--------------------|-----------|--------------|---|-------------------|-------------------|-------------------|
| 04/22/2024              | Effective Maturity | 36265MAC9 | 40,910.22    | GMALT 2022-1 A3 1.9 03/20/2025                                      | 40,910.22         |                   | 40,910.22         |
| 04/22/2024              | Coupon             | 36266FAC3 | 83,349.99    | GMALT 2022-2 A3 3.42 06/20/2025                                     |                   | 231.91            | 231.91            |
| 04/22/2024              | Principal Paydown  | 36266FAC3 | 83,349.99    | GMALT 2022-2 A3 3.42 06/20/2025                                     | 28,937.93         |                   | 28,937.93         |
| 04/22/2024              | Coupon             | 438123AC5 | 175,000.00   | HAROT 2023-4 A3 5.67 06/21/2028                                     |                   | 826.88            | 826.88            |
| 04/22/2024              | Coupon             | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                                     |                   | 57.78             | 57.78             |
| 04/22/2024              | Principal Paydown  | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                                     | 7,327.76          |                   | 7,327.76          |
| 04/22/2024              | Coupon             | 4581X0DV7 | 890,000.00   | INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026                    |                   | 3,893.75          | 3,893.75          |
| 04/22/2024              | Coupon             | 459058JB0 | 455,000.00   | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025 |                   | 1,424.15          | 1,424.15          |
| 04/22/2024              | Coupon             | 46647PBK1 | 225,000.00   | JPMORGAN CHASE & CO 2.083 04/22/2026                                |                   | 2,343.38          | 2,343.38          |
| 04/25/2024              | Coupon             | 05592XAD2 | 80,000.00    | BMWOT 2023-A A3 5.47 02/25/2028                                     |                   | 364.67            | 364.67            |
| 04/25/2024              | Coupon             | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                                     |                   | 321.22            | 321.22            |
| 04/25/2024              | Principal Paydown  | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                                     | 8,825.68          |                   | 8,825.68          |
| 04/25/2024              | Coupon             | 3137BFE98 | 343,868.09   | FHMS K-041 A2 3.171 10/25/2024                                      |                   | 908.65            | 908.65            |
| 04/25/2024              | Principal Paydown  | 3137BFE98 | 343,868.09   | FHMS K-041 A2 3.171 10/25/2024                                      | 783.06            |                   | 783.06            |
| 04/25/2024              | Coupon             | 3137FG6X8 | 840,000.00   | FHMS K-077 A2 3.85 05/25/2028                                       |                   | 2,695.00          | 2,695.00          |
| 04/29/2024              | Coupon             | 459058JL8 | 900,000.00   | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025   |                   | 2,250.00          | 2,250.00          |
| 04/30/2024              | Coupon             | 912828ZL7 | 900,000.00   | UNITED STATES TREASURY 0.375 04/30/2025                             |                   | 1,687.50          | 1,687.50          |
| 04/30/2024              | Coupon             | 91282CDG3 | 1,000,000.00 | UNITED STATES TREASURY 1.125 10/31/2026                             |                   | 5,625.00          | 5,625.00          |
| 04/30/2024              | Coupon             | 91282CEN7 | 650,000.00   | UNITED STATES TREASURY 2.75 04/30/2027                              |                   | 8,937.50          | 8,937.50          |
| 04/30/2024              | Coupon             | 91282CFU0 | 1,050,000.00 | UNITED STATES TREASURY 4.125 10/31/2027                             |                   | 21,656.25         | 21,656.25         |
| 04/30/2024              | Coupon             | 91282CHA2 | 800,000.00   | UNITED STATES TREASURY 3.5 04/30/2028                               |                   | 14,000.00         | 14,000.00         |
| <b>April 2024 Total</b> |                    |           |              |   | <b>375,556.28</b> | <b>163,479.66</b> | <b>539,035.95</b> |
| <b>MAY 2024</b>         |                    |           |              |   |                   |                   |                   |
| 05/01/2024              | Coupon             | 06367WB85 | 530,000.00   | BANK OF MONTREAL 1.85 05/01/2025                                    |                   | 4,902.50          | 4,902.50          |
| 05/01/2024              | Coupon             | 74456QBU9 | 450,000.00   | PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028                   |                   | 8,325.00          | 8,325.00          |
| 05/06/2024              | Coupon             | 61772BAB9 | 550,000.00   | MORGAN STANLEY 1.593 05/04/2027                                     |                   | 4,380.75          | 4,380.75          |
| 05/07/2024              | Coupon             | 3135G06G3 | 580,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025                |                   | 1,450.00          | 1,450.00          |
| 05/10/2024              | Coupon             | 037833ET3 | 95,000.00    | APPLE INC 4.0 05/10/2028  |                   | 1,900.00          | 1,900.00          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description                               | Principal Amount | Income    | Total Amount |
|--------------|-------------------|-----------|------------|--|------------------|-----------|--------------|
| 05/13/2024   | Coupon            | 023135BY1 | 450,000.00 | AMAZON.COM INC 1.65 05/12/2028                     |                  | 3,712.50  | 3,712.50     |
| 05/13/2024   | Coupon            | 14913R2V8 | 205,000.00 | CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025 |                  | 3,485.00  | 3,485.00     |
| 05/15/2024   | Coupon            | 02582JIT8 | 385,000.00 | AMXCA 2022-2 A 05/17/2027                          |                  | 1,087.62  | 1,087.62     |
| 05/15/2024   | Coupon            | 161571HT4 | 460,000.00 | CHAIT 2023-1 A 5.16 09/15/2028                     |                  | 1,978.00  | 1,978.00     |
| 05/15/2024   | Coupon            | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                    |                  | 264.61    | 264.61       |
| 05/15/2024   | Principal Paydown | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                    | 13,098.60        |           | 13,098.60    |
| 05/15/2024   | Coupon            | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                     |                  | 171.77    | 171.77       |
| 05/15/2024   | Principal Paydown | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                     | 6,941.55         |           | 6,941.55     |
| 05/15/2024   | Coupon            | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                     |                  | 6.84      | 6.84         |
| 05/15/2024   | Principal Paydown | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                     | 7,287.05         |           | 7,287.05     |
| 05/15/2024   | Coupon            | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                     |                  | 51.56     | 51.56        |
| 05/15/2024   | Principal Paydown | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                     | 16,627.57        |           | 16,627.57    |
| 05/15/2024   | Coupon            | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                     |                  | 29.62     | 29.62        |
| 05/15/2024   | Principal Paydown | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                     | 4,973.81         |           | 4,973.81     |
| 05/15/2024   | Coupon            | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                       |                  | 217.69    | 217.69       |
| 05/15/2024   | Principal Paydown | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                       | 8,520.38         |           | 8,520.38     |
| 05/15/2024   | Coupon            | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                       |                  | 7.05      | 7.05         |
| 05/15/2024   | Principal Paydown | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                       | 4,633.71         |           | 4,633.71     |
| 05/15/2024   | Coupon            | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                     |                  | 30.49     | 30.49        |
| 05/15/2024   | Principal Paydown | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                     | 10,425.77        |           | 10,425.77    |
| 05/15/2024   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                     |                  | 625.92    | 625.92       |
| 05/15/2024   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                     |                  | 576.58    | 576.58       |
| 05/15/2024   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                    |                  | 1,823.50  | 1,823.50     |
| 05/15/2024   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                     |                  | 305.61    | 305.61       |
| 05/15/2024   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                     | 8,877.88         |           | 8,877.88     |
| 05/15/2024   | Coupon            | 89240BAC2 | 20,794.80  | TAOT 2021-A A3 0.26 05/15/2025                     |                  | 2.37      | 2.37         |
| 05/15/2024   | Principal Paydown | 89240BAC2 | 20,794.80  | TAOT 2021-A A3 0.26 05/15/2025                     | 9,187.25         |           | 9,187.25     |
| 05/15/2024   | Coupon            | 9128285M8 | 650,000.00 | UNITED STATES TREASURY 3.125 11/15/2028            |                  | 10,156.25 | 10,156.25    |
| 05/15/2024   | Coupon            | 91324PEC2 | 550,000.00 | UNITEDHEALTH GROUP INC 1.15 05/15/2026             |                  | 3,162.50  | 3,162.50     |
| 05/15/2024   | Coupon            | 927804GH1 | 115,000.00 | VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027     |                  | 2,156.25  | 2,156.25     |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date          | Transaction Type  | CUSIP     | Quantity   | Security Description                                 | Principal Amount  | Income           | Total Amount      |
|-----------------------|-------------------|-----------|------------|--|-------------------|------------------|-------------------|
| 05/16/2024            | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                      |                   | 33.60            | 33.60             |
| 05/16/2024            | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                      | 4,761.22          |                  | 4,761.22          |
| 05/16/2024            | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                       |                   | 297.12           | 297.12            |
| 05/16/2024            | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                       | 7,492.16          |                  | 7,492.16          |
| 05/16/2024            | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                      |                   | 62.93            | 62.93             |
| 05/16/2024            | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                      | 4,583.12          |                  | 4,583.12          |
| 05/20/2024            | Coupon            | 36266FAC3 | 83,349.99  | GMALT 2022-2 A3 3.42 06/20/2025                      |                   | 149.44           | 149.44            |
| 05/20/2024            | Principal Paydown | 36266FAC3 | 83,349.99  | GMALT 2022-2 A3 3.42 06/20/2025                      | 29,763.10         |                  | 29,763.10         |
| 05/21/2024            | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                      |                   | 826.88           | 826.88            |
| 05/21/2024            | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                      |                   | 52.40            | 52.40             |
| 05/21/2024            | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                      | 7,064.18          |                  | 7,064.18          |
| 05/27/2024            | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                      |                   | 364.67           | 364.67            |
| 05/27/2024            | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                      |                   | 297.61           | 297.61            |
| 05/27/2024            | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                      | 8,455.60          |                  | 8,455.60          |
| 05/27/2024            | Coupon            | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                       |                   | 906.58           | 906.58            |
| 05/27/2024            | Principal Paydown | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                       | 825.91            |                  | 825.91            |
| 05/27/2024            | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                        |                   | 2,695.00         | 2,695.00          |
| 05/31/2024            | Coupon            | 91282CAZ4 | 825,000.00 | UNITED STATES TREASURY 0.375 11/30/2025              |                   | 1,546.88         | 1,546.88          |
| 05/31/2024            | Coupon            | 91282CHE4 | 875,000.00 | UNITED STATES TREASURY 3.625 05/31/2028              |                   | 15,859.38        | 15,859.38         |
| <b>May 2024 Total</b> |                   |           |            |  | <b>153,518.85</b> | <b>73,902.45</b> | <b>227,421.30</b> |
| <b>JUNE 2024</b>      |                   |           |            |  |                   |                  |                   |
| 06/03/2024            | Coupon            | 438516CB0 | 500,000.00 | HONEYWELL INTERNATIONAL INC 1.35 06/01/2025          |                   | 3,375.00         | 3,375.00          |
| 06/10/2024            | Coupon            | 3130AWMN7 | 550,000.00 | FEDERAL HOME LOAN BANKS 4.375 06/09/2028             |                   | 12,031.25        | 12,031.25         |
| 06/10/2024            | Coupon            | 78015K7H1 | 150,000.00 | ROYAL BANK OF CANADA 1.15 06/10/2025                 |                   | 862.50           | 862.50            |
| 06/12/2024            | Coupon            | 3130ATUC9 | 800,000.00 | FEDERAL HOME LOAN BANKS 4.5 12/12/2025               |                   | 18,000.00        | 18,000.00         |
| 06/17/2024            | Coupon            | 02582JIT8 | 385,000.00 | AMXCA 2022-2 A 05/17/2027                            |                   | 1,087.62         | 1,087.62          |
| 06/17/2024            | Coupon            | 161571HT4 | 460,000.00 | CHAIT 2023-1 A 5.16 09/15/2028                       |                   | 1,978.00         | 1,978.00          |
| 06/17/2024            | Coupon            | 3135G04Z3 | 875,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025 |                   | 2,187.50         | 2,187.50          |
| 06/17/2024            | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                      |                   | 30.90            | 30.90             |
| 06/17/2024            | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                      | 4,410.08          |                  | 4,410.08          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type   | CUSIP     | Quantity   | Security Description   | Principal Amount | Income   | Total Amount |
|--------------|--------------------|-----------|------------|--|------------------|----------|--------------|
| 06/17/2024   | Coupon             | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                       |                  | 277.77   | 277.77       |
| 06/17/2024   | Principal Paydown  | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                       | 7,334.85         |          | 7,334.85     |
| 06/17/2024   | Coupon             | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                      |                  | 58.12    | 58.12        |
| 06/17/2024   | Principal Paydown  | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                      | 4,491.70         |          | 4,491.70     |
| 06/17/2024   | Coupon             | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                                      |                  | 244.09   | 244.09       |
| 06/17/2024   | Principal Paydown  | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                                      | 12,818.56        |          | 12,818.56    |
| 06/17/2024   | Coupon             | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                                       |                  | 158.92   | 158.92       |
| 06/17/2024   | Principal Paydown  | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                                       | 6,799.63         |          | 6,799.63     |
| 06/17/2024   | Coupon             | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                                       |                  | 4.53     | 4.53         |
| 06/17/2024   | Principal Paydown  | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                                       | 7,119.93         |          | 7,119.93     |
| 06/17/2024   | Coupon             | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                                       |                  | 43.38    | 43.38        |
| 06/17/2024   | Principal Paydown  | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                                       | 16,258.02        |          | 16,258.02    |
| 06/17/2024   | Coupon             | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                                       |                  | 26.55    | 26.55        |
| 06/17/2024   | Principal Paydown  | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                                       | 4,861.87         |          | 4,861.87     |
| 06/17/2024   | Coupon             | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026   |                  | 201.22   | 201.22       |
| 06/17/2024   | Principal Paydown  | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026   | 7,079.33         |          | 7,079.33     |
| 06/17/2024   | Coupon             | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025   |                  | 5.66     | 5.66         |
| 06/17/2024   | Principal Paydown  | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025   | 3,859.64         |          | 3,859.64     |
| 06/17/2024   | Coupon             | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                                       |                  | 25.97    | 25.97        |
| 06/17/2024   | Principal Paydown  | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                                       | 5,980.28         |          | 5,980.28     |
| 06/17/2024   | Coupon             | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                                       |                  | 625.92   | 625.92       |
| 06/17/2024   | Coupon             | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                       |                  | 576.58   | 576.58       |
| 06/17/2024   | Principal Paydown  | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                       | 3,274.17         |          | 3,274.17     |
| 06/17/2024   | Coupon             | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                                      |                  | 1,823.50 | 1,823.50     |
| 06/17/2024   | Coupon             | 63743HFE7 | 330,000.00 | NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP 3.45 06/15/2025 |                  | 5,692.50 | 5,692.50     |
| 06/17/2024   | Coupon             | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                       |                  | 283.93   | 283.93       |
| 06/17/2024   | Principal Paydown  | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                       | 8,713.12         |          | 8,713.12     |
| 06/17/2024   | Coupon             | 89240BAC2 | 20,794.80  | TAOT 2021-A A3 0.26 05/15/2025                                       |                  | 0.38     | 0.38         |
| 06/17/2024   | Effective Maturity | 89240BAC2 | 20,794.80  | TAOT 2021-A A3 0.26 05/15/2025                                       | 1,753.53         |          | 1,753.53     |
| 06/18/2024   | Coupon             | 89236TJK2 | 465,000.00 | TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026                            |                  | 2,615.62 | 2,615.62     |
| 06/20/2024   | Coupon             | 06051GJD2 | 275,000.00 | BANK OF AMERICA CORP 1.319 06/19/2026                                |                  | 1,813.62 | 1,813.62     |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date           | Transaction Type   | CUSIP     | Quantity     | Security Description                                   | Principal Amount  | Income           | Total Amount      |
|------------------------|--------------------|-----------|--------------|--|-------------------|------------------|-------------------|
| 06/20/2024             | Coupon             | 36266FAC3 | 83,349.99    | GMALT 2022-2 A3 3.42 06/20/2025                        |                   | 64.61            | 64.61             |
| 06/20/2024             | Effective Maturity | 36266FAC3 | 83,349.99    | GMALT 2022-2 A3 3.42 06/20/2025                        | 22,671.73         |                  | 22,671.73         |
| 06/21/2024             | Coupon             | 438123AC5 | 175,000.00   | HAROT 2023-4 A3 5.67 06/21/2028                        |                   | 826.88           | 826.88            |
| 06/21/2024             | Coupon             | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                        |                   | 47.22            | 47.22             |
| 06/21/2024             | Principal Paydown  | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                        | 6,899.27          |                  | 6,899.27          |
| 06/25/2024             | Coupon             | 05592XAD2 | 80,000.00    | BMWOT 2023-A A3 5.47 02/25/2028                        |                   | 364.67           | 364.67            |
| 06/25/2024             | Coupon             | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                        |                   | 274.99           | 274.99            |
| 06/25/2024             | Principal Paydown  | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                        | 7,917.69          |                  | 7,917.69          |
| 06/25/2024             | Coupon             | 3137BFE98 | 343,868.09   | FHMS K-041 A2 3.171 10/25/2024                         |                   | 904.40           | 904.40            |
| 06/25/2024             | Principal Paydown  | 3137BFE98 | 343,868.09   | FHMS K-041 A2 3.171 10/25/2024                         | 786.20            |                  | 786.20            |
| 06/25/2024             | Coupon             | 3137FG6X8 | 840,000.00   | FHMS K-077 A2 3.85 05/25/2028                          |                   | 2,695.00         | 2,695.00          |
| <b>June 2024 Total</b> |                    |           |              |  | <b>133,029.63</b> | <b>59,208.81</b> | <b>192,238.44</b> |
| <b>JULY 2024</b>       |                    |           |              |  |                   |                  |                   |
| 07/01/2024             | Coupon             | 91282CBC4 | 1,200,000.00 | UNITED STATES TREASURY 0.375 12/31/2025                |                   | 2,250.00         | 2,250.00          |
| 07/01/2024             | Coupon             | 91282CEW7 | 650,000.00   | UNITED STATES TREASURY 3.25 06/30/2027                 |                   | 10,562.50        | 10,562.50         |
| 07/01/2024             | Coupon             | 91282CGC9 | 525,000.00   | UNITED STATES TREASURY 3.875 12/31/2027                |                   | 10,171.88        | 10,171.88         |
| 07/01/2024             | Coupon             | 91282CHK0 | 850,000.00   | UNITED STATES TREASURY 4.0 06/30/2028                  |                   | 17,000.00        | 17,000.00         |
| 07/01/2024             | Coupon             | 91282CJR3 | 650,000.00   | UNITED STATES TREASURY 3.75 12/31/2028                 |                   | 12,187.50        | 12,187.50         |
| 07/08/2024             | Coupon             | 02665WEM9 | 500,000.00   | AMERICAN HONDA FINANCE CORP 5.125 07/07/2028           |                   | 12,812.50        | 12,812.50         |
| 07/08/2024             | Coupon             | 3135G0X24 | 850,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025 |                   | 6,906.25         | 6,906.25          |
| 07/10/2024             | Coupon             | 89115A2M3 | 550,000.00   | TORONTO-DOMINION BANK 5.156 01/10/2028                 |                   | 14,179.00        | 14,179.00         |
| 07/15/2024             | Coupon             | 02582JIT8 | 385,000.00   | AMXCA 2022-2 A 05/17/2027                              |                   | 1,087.62         | 1,087.62          |
| 07/15/2024             | Coupon             | 161571HT4 | 460,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                         |                   | 1,978.00         | 1,978.00          |
| 07/15/2024             | Coupon             | 24422EXB0 | 650,000.00   | JOHN DEERE CAPITAL CORP 4.95 07/14/2028                |                   | 16,087.50        | 16,087.50         |
| 07/15/2024             | Coupon             | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                        |                   | 224.01           | 224.01            |
| 07/15/2024             | Principal Paydown  | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                        | 12,502.00         |                  | 12,502.00         |
| 07/15/2024             | Coupon             | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                         |                   | 146.35           | 146.35            |
| 07/15/2024             | Principal Paydown  | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                         | 6,622.48          |                  | 6,622.48          |
| 07/15/2024             | Coupon             | 44933LAC7 | 29,171.85    | HART 2021-A A3 0.38 09/15/2025                         |                   | 2.27             | 2.27              |
| 07/15/2024             | Principal Paydown  | 44933LAC7 | 29,171.85    | HART 2021-A A3 0.38 09/15/2025                         | 6,932.51          |                  | 6,932.51          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description                                | Principal Amount | Income   | Total Amount |
|--------------|-------------------|-----------|------------|---|------------------|----------|--------------|
| 07/15/2024   | Coupon            | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                      |                  | 35.39    | 35.39        |
| 07/15/2024   | Principal Paydown | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                      | 15,828.33        |          | 15,828.33    |
| 07/15/2024   | Coupon            | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                      |                  | 23.55    | 23.55        |
| 07/15/2024   | Principal Paydown | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                      | 4,636.76         |          | 4,636.76     |
| 07/15/2024   | Coupon            | 4581X0DN5 | 335,000.00 | INTER-AMERICAN DEVELOPMENT BANK 0.625<br>07/15/2025 |                  | 1,046.88 | 1,046.88     |
| 07/15/2024   | Coupon            | 45950KDD9 | 240,000.00 | INTERNATIONAL FINANCE CORP 4.5 07/13/2028           |                  | 5,400.00 | 5,400.00     |
| 07/15/2024   | Coupon            | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                        |                  | 187.53   | 187.53       |
| 07/15/2024   | Principal Paydown | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                        | 8,343.24         |          | 8,343.24     |
| 07/15/2024   | Coupon            | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                        |                  | 4.51     | 4.51         |
| 07/15/2024   | Principal Paydown | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                        | 3,992.57         |          | 3,992.57     |
| 07/15/2024   | Coupon            | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                      |                  | 23.38    | 23.38        |
| 07/15/2024   | Principal Paydown | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                      | 4,598.74         |          | 4,598.74     |
| 07/15/2024   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                      |                  | 625.92   | 625.92       |
| 07/15/2024   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                      |                  | 566.38   | 566.38       |
| 07/15/2024   | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                      | 8,508.65         |          | 8,508.65     |
| 07/15/2024   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                     |                  | 1,823.50 | 1,823.50     |
| 07/15/2024   | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                     | 4,134.47         |          | 4,134.47     |
| 07/15/2024   | Coupon            | 756109AU8 | 525,000.00 | REALTY INCOME CORP 3.65 01/15/2028                  |                  | 9,581.25 | 9,581.25     |
| 07/15/2024   | Coupon            | 87612EBM7 | 250,000.00 | TARGET CORP 1.95 01/15/2027                         |                  | 2,437.50 | 2,437.50     |
| 07/15/2024   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                      |                  | 262.66   | 262.66       |
| 07/15/2024   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                      | 8,502.23         |          | 8,502.23     |
| 07/16/2024   | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                     |                  | 28.40    | 28.40        |
| 07/16/2024   | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                     | 4,285.13         |          | 4,285.13     |
| 07/16/2024   | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                      |                  | 258.82   | 258.82       |
| 07/16/2024   | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                      | 7,129.55         |          | 7,129.55     |
| 07/16/2024   | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                     |                  | 53.40    | 53.40        |
| 07/16/2024   | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                     | 4,379.51         |          | 4,379.51     |
| 07/22/2024   | Coupon            | 06051GGF0 | 400,000.00 | BANK OF AMERICA CORP 3.824 01/20/2028               |                  | 7,648.00 | 7,648.00     |
| 07/22/2024   | Coupon            | 3137EAEU9 | 875,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 0.375<br>07/21/2025 |                  | 1,640.62 | 1,640.62     |
| 07/22/2024   | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                     |                  | 826.88   | 826.88       |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date           | Transaction Type  | CUSIP     | Quantity   | Security Description                               | Principal Amount  | Income            | Total Amount      |
|------------------------|-------------------|-----------|------------|--|-------------------|-------------------|-------------------|
| 07/22/2024             | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                    |                   | 42.16             | 42.16             |
| 07/22/2024             | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                    | 5,996.33          |                   | 5,996.33          |
| 07/22/2024             | Coupon            | 90331HPL1 | 530,000.00 | US BANK NA 2.05 01/21/2025                         |                   | 5,432.50          | 5,432.50          |
| 07/25/2024             | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                    |                   | 364.67            | 364.67            |
| 07/25/2024             | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                    |                   | 253.81            | 253.81            |
| 07/25/2024             | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                    | 7,762.20          |                   | 7,762.20          |
| 07/25/2024             | Coupon            | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                     |                   | 902.32            | 902.32            |
| 07/25/2024             | Principal Paydown | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                     | 828.72            |                   | 828.72            |
| 07/25/2024             | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                      |                   | 2,695.00          | 2,695.00          |
| 07/25/2024             | Coupon            | 46647PDG8 | 550,000.00 | JPMORGAN CHASE & CO 4.851 07/25/2028               |                   | 13,340.25         | 13,340.25         |
| 07/31/2024             | Coupon            | 69371RS80 | 675,000.00 | PACCAR FINANCIAL CORP 4.6 01/31/2029               |                   | 15,525.00         | 15,525.00         |
| 07/31/2024             | Coupon            | 912828Z78 | 500,000.00 | UNITED STATES TREASURY 1.5 01/31/2027              |                   | 3,750.00          | 3,750.00          |
| 07/31/2024             | Coupon            | 91282CCP4 | 250,000.00 | UNITED STATES TREASURY 0.625 07/31/2026            |                   | 781.25            | 781.25            |
| 07/31/2024             | Coupon            | 91282CGH8 | 700,000.00 | UNITED STATES TREASURY 3.5 01/31/2028              |                   | 12,250.00         | 12,250.00         |
| 07/31/2024             | Coupon            | 91282CHQ7 | 800,000.00 | UNITED STATES TREASURY 4.125 07/31/2028            |                   | 16,500.00         | 16,500.00         |
| 07/31/2024             | Coupon            | 91282CJW2 | 750,000.00 | UNITED STATES TREASURY 4.0 01/31/2029              |                   | 15,000.00         | 15,000.00         |
| <b>July 2024 Total</b> |                   |           |            |  | <b>114,983.43</b> | <b>224,906.89</b> | <b>339,890.32</b> |
| <b>AUGUST 2024</b>     |                   |           |            |  |                   |                   |                   |
| 08/01/2024             | Coupon            | 78016HZS2 | 500,000.00 | ROYAL BANK OF CANADA 5.2 08/01/2028                |                   | 13,000.00         | 13,000.00         |
| 08/06/2024             | Coupon            | 857477BR3 | 145,000.00 | STATE STREET CORP 1.746 02/06/2026                 |                   | 1,265.85          | 1,265.85          |
| 08/07/2024             | Coupon            | 06406RAB3 | 700,000.00 | BANK OF NEW YORK MELLON CORP 3.442 02/07/2028      |                   | 12,047.00         | 12,047.00         |
| 08/12/2024             | Coupon            | 14913R3A3 | 330,000.00 | CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027 |                   | 5,940.00          | 5,940.00          |
| 08/12/2024             | Coupon            | 3137EAEP0 | 850,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025     |                   | 6,375.00          | 6,375.00          |
| 08/15/2024             | Coupon            | 02582JIT8 | 385,000.00 | AMXCA 2022-2 A 05/17/2027                          |                   | 1,087.62          | 1,087.62          |
| 08/15/2024             | Coupon            | 161571HT4 | 460,000.00 | CHAIT 2023-1 A 5.16 09/15/2028                     |                   | 1,978.00          | 1,978.00          |
| 08/15/2024             | Coupon            | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                    |                   | 204.42            | 204.42            |
| 08/15/2024             | Principal Paydown | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                    | 12,093.85         |                   | 12,093.85         |
| 08/15/2024             | Coupon            | 448977ADO | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                     |                   | 134.09            | 134.09            |
| 08/15/2024             | Principal Paydown | 448977ADO | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                     | 6,404.43          |                   | 6,404.43          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type   | CUSIP     | Quantity   | Security Description                             | Principal Amount | Income    | Total Amount |
|--------------|--------------------|-----------|------------|--|------------------|-----------|--------------|
| 08/15/2024   | Coupon             | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                   |                  | 0.08      | 0.08         |
| 08/15/2024   | Effective Maturity | 44933LAC7 | 29,171.85  | HART 2021-A A3 0.38 09/15/2025                   | 250.95           |           | 250.95       |
| 08/15/2024   | Coupon             | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                   |                  | 27.61     | 27.61        |
| 08/15/2024   | Principal Paydown  | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                   | 15,320.48        |           | 15,320.48    |
| 08/15/2024   | Coupon             | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                   |                  | 20.69     | 20.69        |
| 08/15/2024   | Principal Paydown  | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                   | 4,477.98         |           | 4,477.98     |
| 08/15/2024   | Coupon             | 4581X0EN4 | 700,000.00 | INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029 |                  | 15,640.62 | 15,640.62    |
| 08/15/2024   | Coupon             | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     |                  | 171.40    | 171.40       |
| 08/15/2024   | Principal Paydown  | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     | 7,408.53         |           | 7,408.53     |
| 08/15/2024   | Coupon             | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                     |                  | 3.31      | 3.31         |
| 08/15/2024   | Principal Paydown  | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                     | 4,507.09         |           | 4,507.09     |
| 08/15/2024   | Coupon             | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   |                  | 21.39     | 21.39        |
| 08/15/2024   | Principal Paydown  | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   | 4,847.36         |           | 4,847.36     |
| 08/15/2024   | Coupon             | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                   |                  | 625.92    | 625.92       |
| 08/15/2024   | Coupon             | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   |                  | 539.86    | 539.86       |
| 08/15/2024   | Principal Paydown  | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   | 7,572.72         |           | 7,572.72     |
| 08/15/2024   | Coupon             | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  |                  | 1,805.55  | 1,805.55     |
| 08/15/2024   | Principal Paydown  | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  | 22,868.34        |           | 22,868.34    |
| 08/15/2024   | Coupon             | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   |                  | 241.90    | 241.90       |
| 08/15/2024   | Principal Paydown  | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   | 8,242.79         |           | 8,242.79     |
| 08/15/2024   | Coupon             | 9128283W8 | 600,000.00 | UNITED STATES TREASURY 2.75 02/15/2028           |                  | 8,250.00  | 8,250.00     |
| 08/16/2024   | Coupon             | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                  |                  | 25.97     | 25.97        |
| 08/16/2024   | Principal Paydown  | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                  | 4,154.46         |           | 4,154.46     |
| 08/16/2024   | Coupon             | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                   |                  | 240.40    | 240.40       |
| 08/16/2024   | Principal Paydown  | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                   | 6,865.78         |           | 6,865.78     |
| 08/16/2024   | Coupon             | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                  |                  | 48.80     | 48.80        |
| 08/16/2024   | Principal Paydown  | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                  | 4,158.86         |           | 4,158.86     |
| 08/21/2024   | Coupon             | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                  |                  | 826.88    | 826.88       |
| 08/21/2024   | Coupon             | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  |                  | 37.77     | 37.77        |
| 08/21/2024   | Principal Paydown  | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  | 5,801.73         |           | 5,801.73     |
| 08/26/2024   | Coupon             | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                  |                  | 364.67    | 364.67       |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date             | Transaction Type  | CUSIP     | Quantity   | Security Description                                      | Principal Amount  | Income           | Total Amount      |
|--------------------------|-------------------|-----------|------------|---|-------------------|------------------|-------------------|
| 08/26/2024               | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                           |                   | 233.05           | 233.05            |
| 08/26/2024               | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                           | 7,556.80          |                  | 7,556.80          |
| 08/26/2024               | Coupon            | 3135G05X7 | 560,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.375 08/25/2025 |                   | 1,050.00         | 1,050.00          |
| 08/26/2024               | Coupon            | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                            |                   | 900.13           | 900.13            |
| 08/26/2024               | Principal Paydown | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                            | 87,639.77         |                  | 87,639.77         |
| 08/26/2024               | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                             |                   | 2,695.00         | 2,695.00          |
| <b>August 2024 Total</b> |                   |           |            |   | <b>210,171.91</b> | <b>75,802.97</b> | <b>285,974.88</b> |
| <b>SEPTEMBER 2024</b>    |                   |           |            |   |                   |                  |                   |
| 09/03/2024               | Coupon            | 912828ZC7 | 800,000.00 | UNITED STATES TREASURY 1.125 02/28/2025                   |                   | 4,500.00         | 4,500.00          |
| 09/03/2024               | Coupon            | 91282CCV1 | 950,000.00 | UNITED STATES TREASURY 1.125 08/31/2028                   |                   | 5,343.75         | 5,343.75          |
| 09/03/2024               | Coupon            | 91282CCW9 | 700,000.00 | UNITED STATES TREASURY 0.75 08/31/2026                    |                   | 2,625.00         | 2,625.00          |
| 09/03/2024               | Coupon            | 91282CFH9 | 450,000.00 | UNITED STATES TREASURY 3.125 08/31/2027                   |                   | 7,031.25         | 7,031.25          |
| 09/03/2024               | Coupon            | 91282CKD2 | 650,000.00 | UNITED STATES TREASURY 4.25 02/28/2029                    |                   | 13,812.50        | 13,812.50         |
| 09/09/2024               | Coupon            | 3130AWTR1 | 800,000.00 | FEDERAL HOME LOAN BANKS 4.375 09/08/2028                  |                   | 17,500.00        | 17,500.00         |
| 09/09/2024               | Coupon            | 931142EX7 | 250,000.00 | WALMART INC 3.95 09/09/2027                               |                   | 4,937.50         | 4,937.50          |
| 09/11/2024               | Coupon            | 89236TLB9 | 800,000.00 | TOYOTA MOTOR CREDIT CORP 5.25 09/11/2028                  |                   | 21,000.00        | 21,000.00         |
| 09/16/2024               | Coupon            | 00440EAS6 | 500,000.00 | CHUBB INA HOLDINGS INC 3.15 03/15/2025                    |                   | 7,875.00         | 7,875.00          |
| 09/16/2024               | Coupon            | 02582JIT8 | 385,000.00 | AMXCA 2022-2 A 05/17/2027                                 |                   | 1,087.62         | 1,087.62          |
| 09/16/2024               | Coupon            | 084664CZ2 | 400,000.00 | BERKSHIRE HATHAWAY FINANCE CORP 2.3<br>03/15/2027         |                   | 4,600.00         | 4,600.00          |
| 09/16/2024               | Coupon            | 161571HT4 | 460,000.00 | CHAIT 2023-1 A 5.16 09/15/2028                            |                   | 1,978.00         | 1,978.00          |
| 09/16/2024               | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                           |                   | 23.62            | 23.62             |
| 09/16/2024               | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                           | 4,064.29          |                  | 4,064.29          |
| 09/16/2024               | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                            |                   | 222.66           | 222.66            |
| 09/16/2024               | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                            | 6,610.99          |                  | 6,610.99          |
| 09/16/2024               | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                           |                   | 44.43            | 44.43             |
| 09/16/2024               | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                           | 4,062.51          |                  | 4,062.51          |
| 09/16/2024               | Coupon            | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                           |                   | 185.47           | 185.47            |
| 09/16/2024               | Principal Paydown | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                           | 11,788.75         |                  | 11,788.75         |
| 09/16/2024               | Coupon            | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                            |                   | 122.25           | 122.25            |
| 09/16/2024               | Principal Paydown | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                            | 6,253.55          |                  | 6,253.55          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description                             | Principal Amount | Income   | Total Amount |
|--------------|-------------------|-----------|------------|--|------------------|----------|--------------|
| 09/16/2024   | Coupon            | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                   |                  | 20.07    | 20.07        |
| 09/16/2024   | Principal Paydown | 44934KAC8 | 122,241.04 | HART 2021-B A3 0.38 01/15/2026                   | 14,949.65        |          | 14,949.65    |
| 09/16/2024   | Coupon            | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                   |                  | 17.93    | 17.93        |
| 09/16/2024   | Principal Paydown | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                   | 4,370.63         |          | 4,370.63     |
| 09/16/2024   | Coupon            | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     |                  | 157.08   | 157.08       |
| 09/16/2024   | Principal Paydown | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     | 7,289.54         |          | 7,289.54     |
| 09/16/2024   | Coupon            | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                     |                  | 1.96     | 1.96         |
| 09/16/2024   | Principal Paydown | 47788UAC6 | 28,039.79  | JDOT 2021 A3 0.36 09/15/2025                     | 4,638.41         |          | 4,638.41     |
| 09/16/2024   | Coupon            | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   |                  | 19.29    | 19.29        |
| 09/16/2024   | Principal Paydown | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   | 4,772.17         |          | 4,772.17     |
| 09/16/2024   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                   |                  | 625.92   | 625.92       |
| 09/16/2024   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   |                  | 516.26   | 516.26       |
| 09/16/2024   | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   | 8,104.70         |          | 8,104.70     |
| 09/16/2024   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  |                  | 1,706.26 | 1,706.26     |
| 09/16/2024   | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  | 22,356.84        |          | 22,356.84    |
| 09/16/2024   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   |                  | 221.77   | 221.77       |
| 09/16/2024   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   | 7,579.15         |          | 7,579.15     |
| 09/16/2024   | Coupon            | 91282CED9 | 500,000.00 | UNITED STATES TREASURY 1.75 03/15/2025           |                  | 4,375.00 | 4,375.00     |
| 09/17/2024   | Coupon            | 931142ER0 | 110,000.00 | WALMART INC 1.05 09/17/2026                      |                  | 577.50   | 577.50       |
| 09/23/2024   | Coupon            | 3137EAEX3 | 540,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025 |                  | 1,012.50 | 1,012.50     |
| 09/23/2024   | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                  |                  | 826.88   | 826.88       |
| 09/23/2024   | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  |                  | 33.51    | 33.51        |
| 09/23/2024   | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  | 5,653.78         |          | 5,653.78     |
| 09/23/2024   | Coupon            | 4581X0DZ8 | 685,000.00 | INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024   |                  | 1,712.50 | 1,712.50     |
| 09/23/2024   | Final Maturity    | 4581X0DZ8 | 685,000.00 | INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024   | 685,000.00       |          | 685,000.00   |
| 09/25/2024   | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                  |                  | 364.67   | 364.67       |
| 09/25/2024   | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                  |                  | 212.83   | 212.83       |
| 09/25/2024   | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                  | 6,981.51         |          | 6,981.51     |
| 09/25/2024   | Coupon            | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                   |                  | 668.54   | 668.54       |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date                | Transaction Type   | CUSIP     | Quantity     | Security Description                                      | Principal Amount  | Income            | Total Amount        |
|-----------------------------|--------------------|-----------|--------------|---|-------------------|-------------------|---------------------|
| 09/25/2024                  | Principal Paydown  | 3137BFE98 | 343,868.09   | FHMS K-041 A2 3.171 10/25/2024                            | 123,999.41        |                   | 123,999.41          |
| 09/25/2024                  | Coupon             | 3137FG6X8 | 840,000.00   | FHMS K-077 A2 3.85 05/25/2028                             |                   | 2,695.00          | 2,695.00            |
| 09/30/2024                  | Coupon             | 91282CAM3 | 500,000.00   | UNITED STATES TREASURY 0.25 09/30/2025                    |                   | 625.00            | 625.00              |
| 09/30/2024                  | Coupon             | 91282CBT7 | 1,000,000.00 | UNITED STATES TREASURY 0.75 03/31/2026                    |                   | 3,750.00          | 3,750.00            |
| 09/30/2024                  | Coupon             | 91282CEF4 | 650,000.00   | UNITED STATES TREASURY 2.5 03/31/2027                     |                   | 8,125.00          | 8,125.00            |
| 09/30/2024                  | Coupon             | 91282CFM8 | 600,000.00   | UNITED STATES TREASURY 4.125 09/30/2027                   |                   | 12,375.00         | 12,375.00           |
| 09/30/2024                  | Coupon             | 91282CGT2 | 850,000.00   | UNITED STATES TREASURY 3.625 03/31/2028                   |                   | 15,406.25         | 15,406.25           |
| 09/30/2024                  | Coupon             | 91282CIA0 | 850,000.00   | UNITED STATES TREASURY 4.625 09/30/2028                   |                   | 19,656.25         | 19,656.25           |
| <b>September 2024 Total</b> |                    |           |              |   | <b>928,475.91</b> | <b>168,592.02</b> | <b>1,097,067.94</b> |
| <b>OCTOBER 2024</b>         |                    |           |              |   |                   |                   |                     |
| 10/11/2024                  | Coupon             | 79466LAF1 | 700,000.00   | SALESFORCE INC 3.7 04/11/2028                             |                   | 12,950.00         | 12,950.00           |
| 10/15/2024                  | Coupon             | 023135CF1 | 300,000.00   | AMAZON.COM INC 3.3 04/13/2027                             |                   | 4,950.00          | 4,950.00            |
| 10/15/2024                  | Coupon             | 02582JIT8 | 385,000.00   | AMXCA 2022-2 A 05/17/2027                                 |                   | 1,087.62          | 1,087.62            |
| 10/15/2024                  | Coupon             | 161571HT4 | 460,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                            |                   | 1,978.00          | 1,978.00            |
| 10/15/2024                  | Coupon             | 3135G0W66 | 450,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>1.625 10/15/2024 |                   | 3,656.25          | 3,656.25            |
| 10/15/2024                  | Final Maturity     | 3135G0W66 | 450,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>1.625 10/15/2024 | 450,000.00        |                   | 450,000.00          |
| 10/15/2024                  | Coupon             | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                           |                   | 167.00            | 167.00              |
| 10/15/2024                  | Principal Paydown  | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                           | 11,355.76         |                   | 11,355.76           |
| 10/15/2024                  | Coupon             | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                            |                   | 110.68            | 110.68              |
| 10/15/2024                  | Principal Paydown  | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                            | 5,820.36          |                   | 5,820.36            |
| 10/15/2024                  | Coupon             | 44934KAC8 | 122,241.04   | HART 2021-B A3 0.38 01/15/2026                            |                   | 12.72             | 12.72               |
| 10/15/2024                  | Principal Paydown  | 44934KAC8 | 122,241.04   | HART 2021-B A3 0.38 01/15/2026                            | 14,405.71         |                   | 14,405.71           |
| 10/15/2024                  | Coupon             | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                            |                   | 15.24             | 15.24               |
| 10/15/2024                  | Principal Paydown  | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                            | 4,206.18          |                   | 4,206.18            |
| 10/15/2024                  | Coupon             | 47787JAC2 | 121,511.20   | JDOT 2022 A3 0.36 09/15/2026                              |                   | 142.98            | 142.98              |
| 10/15/2024                  | Principal Paydown  | 47787JAC2 | 121,511.20   | JDOT 2022 A3 0.36 09/15/2026                              | 8,128.86          |                   | 8,128.86            |
| 10/15/2024                  | Coupon             | 47788UAC6 | 28,039.79    | JDOT 2021 A3 0.36 09/15/2025                              |                   | 0.56              | 0.56                |
| 10/15/2024                  | Effective Maturity | 47788UAC6 | 28,039.79    | JDOT 2021 A3 0.36 09/15/2025                              | 1,879.80          |                   | 1,879.80            |
| 10/15/2024                  | Coupon             | 47789QAC4 | 80,631.71    | JDOT 2021-B A3 0.52 03/16/2026                            |                   | 17.22             | 17.22               |
| 10/15/2024                  | Principal Paydown  | 47789QAC4 | 80,631.71    | JDOT 2021-B A3 0.52 03/16/2026                            | 4,976.26          |                   | 4,976.26            |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description  | Principal Amount | Income   | Total Amount |
|--------------|-------------------|-----------|------------|---|------------------|----------|--------------|
| 10/15/2024   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                                      |                  | 625.92   | 625.92       |
| 10/15/2024   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                      |                  | 491.00   | 491.00       |
| 10/15/2024   | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                      | 9,313.15         |          | 9,313.15     |
| 10/15/2024   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                                     |                  | 1,609.20 | 1,609.20     |
| 10/15/2024   | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                                     | 21,449.46        |          | 21,449.46    |
| 10/15/2024   | Coupon            | 74340XBN0 | 550,000.00 | PROLOGIS LP 2.125 04/15/2027  |                  | 5,843.75 | 5,843.75     |
| 10/15/2024   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                      |                  | 203.27   | 203.27       |
| 10/15/2024   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                      | 7,262.98         |          | 7,262.98     |
| 10/16/2024   | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                                     |                  | 21.32    | 21.32        |
| 10/16/2024   | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                                     | 3,921.38         |          | 3,921.38     |
| 10/16/2024   | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                      |                  | 205.58   | 205.58       |
| 10/16/2024   | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                      | 6,063.59         |          | 6,063.59     |
| 10/16/2024   | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                     |                  | 40.17    | 40.17        |
| 10/16/2024   | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                     | 3,899.38         |          | 3,899.38     |
| 10/21/2024   | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                                     |                  | 826.88   | 826.88       |
| 10/21/2024   | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                                     |                  | 29.36    | 29.36        |
| 10/21/2024   | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                                     | 5,449.65         |          | 5,449.65     |
| 10/21/2024   | Coupon            | 4581X0DV7 | 890,000.00 | INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026                    |                  | 3,893.75 | 3,893.75     |
| 10/22/2024   | Coupon            | 3135G03U5 | 370,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025              |                  | 1,156.25 | 1,156.25     |
| 10/22/2024   | Coupon            | 459058JB0 | 455,000.00 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025 |                  | 1,424.15 | 1,424.15     |
| 10/22/2024   | Coupon            | 46647PBK1 | 225,000.00 | JPMORGAN CHASE & CO 2.083 04/22/2026                                |                  | 2,343.38 | 2,343.38     |
| 10/25/2024   | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                                     |                  | 364.67   | 364.67       |
| 10/25/2024   | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                                     |                  | 194.16   | 194.16       |
| 10/25/2024   | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                                     | 6,736.07         |          | 6,736.07     |
| 10/25/2024   | Coupon            | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                                      |                  | 340.87   | 340.87       |
| 10/25/2024   | Final Maturity    | 3137BFE98 | 343,868.09 | FHMS K-041 A2 3.171 10/25/2024                                      | 128,996.60       |          | 128,996.60   |
| 10/25/2024   | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                                       |                  | 2,695.00 | 2,695.00     |
| 10/28/2024   | Coupon            | 459058JL8 | 900,000.00 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025   |                  | 2,250.00 | 2,250.00     |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date              | Transaction Type   | CUSIP     | Quantity     | Security Description                                 | Principal Amount  | Income            | Total Amount      |
|---------------------------|--------------------|-----------|--------------|--|-------------------|-------------------|-------------------|
| 10/31/2024                | Coupon             | 912828ZL7 | 900,000.00   | UNITED STATES TREASURY 0.375 04/30/2025              |                   | 1,687.50          | 1,687.50          |
| 10/31/2024                | Coupon             | 91282CDG3 | 1,000,000.00 | UNITED STATES TREASURY 1.125 10/31/2026              |                   | 5,625.00          | 5,625.00          |
| 10/31/2024                | Coupon             | 91282CEN7 | 650,000.00   | UNITED STATES TREASURY 2.75 04/30/2027               |                   | 8,937.50          | 8,937.50          |
| 10/31/2024                | Coupon             | 91282CFU0 | 1,050,000.00 | UNITED STATES TREASURY 4.125 10/31/2027              |                   | 21,656.25         | 21,656.25         |
| 10/31/2024                | Coupon             | 91282CHA2 | 800,000.00   | UNITED STATES TREASURY 3.5 04/30/2028                |                   | 14,000.00         | 14,000.00         |
| <b>October 2024 Total</b> |                    |           |              |  | <b>693,865.19</b> | <b>101,553.19</b> | <b>795,418.39</b> |
| <b>NOVEMBER 2024</b>      |                    |           |              |  |                   |                   |                   |
| 11/01/2024                | Coupon             | 06367WB85 | 530,000.00   | BANK OF MONTREAL 1.85 05/01/2025                     |                   | 4,902.50          | 4,902.50          |
| 11/01/2024                | Coupon             | 74456QBU9 | 450,000.00   | PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028    |                   | 8,325.00          | 8,325.00          |
| 11/04/2024                | Coupon             | 61772BAB9 | 550,000.00   | MORGAN STANLEY 1.593 05/04/2027                      |                   | 4,380.75          | 4,380.75          |
| 11/07/2024                | Coupon             | 3135G06G3 | 580,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025 |                   | 1,450.00          | 1,450.00          |
| 11/12/2024                | Coupon             | 023135BY1 | 450,000.00   | AMAZON.COM INC 1.65 05/12/2028                       |                   | 3,712.50          | 3,712.50          |
| 11/12/2024                | Coupon             | 037833ET3 | 95,000.00    | APPLE INC 4.0 05/10/2028                             |                   | 1,900.00          | 1,900.00          |
| 11/13/2024                | Coupon             | 14913R2V8 | 205,000.00   | CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025   |                   | 3,485.00          | 3,485.00          |
| 11/15/2024                | Coupon             | 02582JIT8 | 385,000.00   | AMXCA 2022-2 A 05/17/2027                            |                   | 1,087.62          | 1,087.62          |
| 11/15/2024                | Coupon             | 161571HT4 | 460,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                       |                   | 1,978.00          | 1,978.00          |
| 11/15/2024                | Coupon             | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                      |                   | 149.21            | 149.21            |
| 11/15/2024                | Principal Paydown  | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                      | 10,404.26         |                   | 10,404.26         |
| 11/15/2024                | Coupon             | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                       |                   | 99.91             | 99.91             |
| 11/15/2024                | Principal Paydown  | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                       | 5,672.24          |                   | 5,672.24          |
| 11/15/2024                | Coupon             | 44934KAC8 | 122,241.04   | HART 2021-B A3 0.38 01/15/2026                       |                   | 5.64              | 5.64              |
| 11/15/2024                | Effective Maturity | 44934KAC8 | 122,241.04   | HART 2021-B A3 0.38 01/15/2026                       | 11,474.10         |                   | 11,474.10         |
| 11/15/2024                | Coupon             | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                       |                   | 12.64             | 12.64             |
| 11/15/2024                | Principal Paydown  | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                       | 4,107.19          |                   | 4,107.19          |
| 11/15/2024                | Coupon             | 47787JAC2 | 121,511.20   | JDOT 2022 A3 0.36 09/15/2026                         |                   | 127.27            | 127.27            |
| 11/15/2024                | Principal Paydown  | 47787JAC2 | 121,511.20   | JDOT 2022 A3 0.36 09/15/2026                         | 8,766.69          |                   | 8,766.69          |
| 11/15/2024                | Coupon             | 47789QAC4 | 80,631.71    | JDOT 2021-B A3 0.52 03/16/2026                       |                   | 15.06             | 15.06             |
| 11/15/2024                | Principal Paydown  | 47789QAC4 | 80,631.71    | JDOT 2021-B A3 0.52 03/16/2026                       | 5,912.60          |                   | 5,912.60          |
| 11/15/2024                | Coupon             | 477920AC6 | 145,000.00   | JDOT 2023-B A3 5.18 03/15/2028                       |                   | 625.92            | 625.92            |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date               | Transaction Type  | CUSIP     | Quantity   | Security Description                           | Principal Amount  | Income           | Total Amount      |
|----------------------------|-------------------|-----------|------------|--|-------------------|------------------|-------------------|
| 11/15/2024                 | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                 |                   | 461.97           | 461.97            |
| 11/15/2024                 | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                 | 9,786.31          |                  | 9,786.31          |
| 11/15/2024                 | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                |                   | 1,516.07         | 1,516.07          |
| 11/15/2024                 | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                | 20,977.26         |                  | 20,977.26         |
| 11/15/2024                 | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                 |                   | 185.53           | 185.53            |
| 11/15/2024                 | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                 | 6,672.61          |                  | 6,672.61          |
| 11/15/2024                 | Coupon            | 9128285M8 | 650,000.00 | UNITED STATES TREASURY 3.125 11/15/2028        |                   | 10,156.25        | 10,156.25         |
| 11/15/2024                 | Coupon            | 91324PEC2 | 550,000.00 | UNITEDHEALTH GROUP INC 1.15 05/15/2026         |                   | 3,162.50         | 3,162.50          |
| 11/15/2024                 | Coupon            | 927804GH1 | 115,000.00 | VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027 |                   | 2,156.25         | 2,156.25          |
| 11/18/2024                 | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                |                   | 19.09            | 19.09             |
| 11/18/2024                 | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                | 3,837.38          |                  | 3,837.38          |
| 11/18/2024                 | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                 |                   | 189.92           | 189.92            |
| 11/18/2024                 | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                 | 5,835.32          |                  | 5,835.32          |
| 11/18/2024                 | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                |                   | 36.07            | 36.07             |
| 11/18/2024                 | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                | 3,809.58          |                  | 3,809.58          |
| 11/21/2024                 | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                |                   | 826.88           | 826.88            |
| 11/21/2024                 | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                |                   | 25.37            | 25.37             |
| 11/21/2024                 | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                | 5,313.54          |                  | 5,313.54          |
| 11/25/2024                 | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                |                   | 364.67           | 364.67            |
| 11/25/2024                 | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                |                   | 176.14           | 176.14            |
| 11/25/2024                 | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                | 6,586.61          |                  | 6,586.61          |
| 11/25/2024                 | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                  |                   | 2,695.00         | 2,695.00          |
| <b>November 2024 Total</b> |                   |           |            |  | <b>109,155.70</b> | <b>54,228.74</b> | <b>163,384.44</b> |
| <b>DECEMBER 2024</b>       |                   |           |            |  |                   |                  |                   |
| 12/02/2024                 | Coupon            | 438516CB0 | 500,000.00 | HONEYWELL INTERNATIONAL INC 1.35 06/01/2025    |                   | 3,375.00         | 3,375.00          |
| 12/02/2024                 | Coupon            | 91282CAZ4 | 825,000.00 | UNITED STATES TREASURY 0.375 11/30/2025        |                   | 1,546.88         | 1,546.88          |
| 12/02/2024                 | Coupon            | 91282CHE4 | 875,000.00 | UNITED STATES TREASURY 3.625 05/31/2028        |                   | 15,859.38        | 15,859.38         |
| 12/09/2024                 | Coupon            | 3130AWMN7 | 550,000.00 | FEDERAL HOME LOAN BANKS 4.375 06/09/2028       |                   | 12,031.25        | 12,031.25         |
| 12/10/2024                 | Coupon            | 78015K7H1 | 150,000.00 | ROYAL BANK OF CANADA 1.15 06/10/2025           |                   | 862.50           | 862.50            |
| 12/12/2024                 | Coupon            | 3130ATUC9 | 800,000.00 | FEDERAL HOME LOAN BANKS 4.5 12/12/2025         |                   | 18,000.00        | 18,000.00         |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description   | Principal Amount | Income   | Total Amount |
|--------------|-------------------|-----------|------------|--|------------------|----------|--------------|
| 12/16/2024   | Coupon            | 02582JIT8 | 385,000.00 | AMXCA 2022-2 A 05/17/2027  |                  | 1,087.62 | 1,087.62     |
| 12/16/2024   | Coupon            | 161571HT4 | 460,000.00 | CHAIT 2023-1 A 5.16 09/15/2028                                       |                  | 1,978.00 | 1,978.00     |
| 12/16/2024   | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                                      |                  | 16.92    | 16.92        |
| 12/16/2024   | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                                      | 3,666.47         |          | 3,666.47     |
| 12/16/2024   | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                       |                  | 174.84   | 174.84       |
| 12/16/2024   | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                                       | 5,477.27         |          | 5,477.27     |
| 12/16/2024   | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                      |                  | 32.07    | 32.07        |
| 12/16/2024   | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                                      | 3,611.48         |          | 3,611.48     |
| 12/16/2024   | Coupon            | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                                      |                  | 132.91   | 132.91       |
| 12/16/2024   | Principal Paydown | 43815BAC4 | 182,520.97 | HAROT 2022-1 A3 1.88 05/15/2026                                      | 9,938.79         |          | 9,938.79     |
| 12/16/2024   | Coupon            | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                                       |                  | 89.42    | 89.42        |
| 12/16/2024   | Principal Paydown | 448977AD0 | 100,115.30 | HART 2022-A A3 2.22 10/15/2026                                       | 5,394.94         |          | 5,394.94     |
| 12/16/2024   | Coupon            | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                                       |                  | 10.11    | 10.11        |
| 12/16/2024   | Principal Paydown | 44935FAD6 | 53,219.85  | HART 2021-C A3 0.74 05/15/2026                                       | 3,917.57         |          | 3,917.57     |
| 12/16/2024   | Coupon            | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026   |                  | 110.32   | 110.32       |
| 12/16/2024   | Principal Paydown | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026   | 6,192.17         |          | 6,192.17     |
| 12/16/2024   | Coupon            | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                                       |                  | 12.50    | 12.50        |
| 12/16/2024   | Principal Paydown | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                                       | 4,222.50         |          | 4,222.50     |
| 12/16/2024   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                                       |                  | 625.92   | 625.92       |
| 12/16/2024   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                       |                  | 431.47   | 431.47       |
| 12/16/2024   | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                                       | 7,609.07         |          | 7,609.07     |
| 12/16/2024   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                                      |                  | 1,424.99 | 1,424.99     |
| 12/16/2024   | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                                      | 19,865.15        |          | 19,865.15    |
| 12/16/2024   | Coupon            | 63743HFE7 | 330,000.00 | NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP 3.45 06/15/2025 |                  | 5,692.50 | 5,692.50     |
| 12/16/2024   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                       |                  | 169.24   | 169.24       |
| 12/16/2024   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                                       | 6,380.18         |          | 6,380.18     |
| 12/17/2024   | Coupon            | 3135G04Z3 | 875,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.5 06/17/2025              |                  | 2,187.50 | 2,187.50     |
| 12/18/2024   | Coupon            | 89236TJK2 | 465,000.00 | TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026                            |                  | 2,615.62 | 2,615.62     |
| 12/19/2024   | Coupon            | 06051GJD2 | 275,000.00 | BANK OF AMERICA CORP 1.319 06/19/2026                                |                  | 1,813.62 | 1,813.62     |
| 12/23/2024   | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                                      |                  | 826.88   | 826.88       |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date               | Transaction Type  | CUSIP     | Quantity     | Security Description                                   | Principal Amount | Income            | Total Amount      |
|----------------------------|-------------------|-----------|--------------|--|------------------|-------------------|-------------------|
| 12/23/2024                 | Coupon            | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                        |                  | 21.47             | 21.47             |
| 12/23/2024                 | Principal Paydown | 43815GAC3 | 78,785.52    | HAROT 2021-4 A3 0.88 01/21/2026                        | 5,090.91         |                   | 5,090.91          |
| 12/25/2024                 | Coupon            | 05592XAD2 | 80,000.00    | BMWOT 2023-A A3 5.47 02/25/2028                        |                  | 364.67            | 364.67            |
| 12/25/2024                 | Coupon            | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                        |                  | 158.52            | 158.52            |
| 12/25/2024                 | Principal Paydown | 05602RAD3 | 119,138.29   | BMWOT 2022-A A3 3.21 08/25/2026                        | 6,284.70         |                   | 6,284.70          |
| 12/25/2024                 | Coupon            | 3137FG6X8 | 840,000.00   | FHMS K-077 A2 3.85 05/25/2028                          |                  | 2,695.00          | 2,695.00          |
| 12/31/2024                 | Coupon            | 91282CBC4 | 1,200,000.00 | UNITED STATES TREASURY 0.375 12/31/2025                |                  | 2,250.00          | 2,250.00          |
| 12/31/2024                 | Coupon            | 91282CEW7 | 650,000.00   | UNITED STATES TREASURY 3.25 06/30/2027                 |                  | 10,562.50         | 10,562.50         |
| 12/31/2024                 | Coupon            | 91282CGC9 | 525,000.00   | UNITED STATES TREASURY 3.875 12/31/2027                |                  | 10,171.88         | 10,171.88         |
| 12/31/2024                 | Coupon            | 91282CHK0 | 850,000.00   | UNITED STATES TREASURY 4.0 06/30/2028                  |                  | 17,000.00         | 17,000.00         |
| 12/31/2024                 | Coupon            | 91282CJR3 | 650,000.00   | UNITED STATES TREASURY 3.75 12/31/2028                 |                  | 12,187.50         | 12,187.50         |
| <b>December 2024 Total</b> |                   |           |              |  | <b>87,651.20</b> | <b>126,519.00</b> | <b>214,170.21</b> |
| <b>JANUARY 2025</b>        |                   |           |              |  |                  |                   |                   |
| 01/07/2025                 | Coupon            | 02665WEM9 | 500,000.00   | AMERICAN HONDA FINANCE CORP 5.125 07/07/2028           |                  | 12,812.50         | 12,812.50         |
| 01/07/2025                 | Coupon            | 3135G0X24 | 850,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025 |                  | 6,906.25          | 6,906.25          |
| 01/07/2025                 | Final Maturity    | 3135G0X24 | 850,000.00   | FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025 | 850,000.00       |                   | 850,000.00        |
| 01/10/2025                 | Coupon            | 89115A2M3 | 550,000.00   | TORONTO-DOMINION BANK 5.156 01/10/2028                 |                  | 14,179.00         | 14,179.00         |
| 01/13/2025                 | Coupon            | 45950KDD9 | 240,000.00   | INTERNATIONAL FINANCE CORP 4.5 07/13/2028              |                  | 5,400.00          | 5,400.00          |
| 01/14/2025                 | Coupon            | 24422EXB0 | 650,000.00   | JOHN DEERE CAPITAL CORP 4.95 07/14/2028                |                  | 16,087.50         | 16,087.50         |
| 01/15/2025                 | Coupon            | 02582JIT8 | 385,000.00   | AMXCA 2022-2 A 05/17/2027                              |                  | 1,087.62          | 1,087.62          |
| 01/15/2025                 | Coupon            | 161571HT4 | 460,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                         |                  | 1,978.00          | 1,978.00          |
| 01/15/2025                 | Coupon            | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                        |                  | 117.34            | 117.34            |
| 01/15/2025                 | Principal Paydown | 43815BAC4 | 182,520.97   | HAROT 2022-1 A3 1.88 05/15/2026                        | 9,733.26         |                   | 9,733.26          |
| 01/15/2025                 | Coupon            | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                         |                  | 79.43             | 79.43             |
| 01/15/2025                 | Principal Paydown | 448977AD0 | 100,115.30   | HART 2022-A A3 2.22 10/15/2026                         | 5,296.93         |                   | 5,296.93          |
| 01/15/2025                 | Coupon            | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                         |                  | 7.69              | 7.69              |
| 01/15/2025                 | Principal Paydown | 44935FAD6 | 53,219.85    | HART 2021-C A3 0.74 05/15/2026                         | 3,842.82         |                   | 3,842.82          |
| 01/15/2025                 | Coupon            | 4581X0DN5 | 335,000.00   | INTER-AMERICAN DEVELOPMENT BANK 0.625 07/15/2025       |                  | 1,046.88          | 1,046.88          |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity   | Security Description                             | Principal Amount | Income    | Total Amount |
|--------------|-------------------|-----------|------------|--|------------------|-----------|--------------|
| 01/15/2025   | Coupon            | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     |                  | 98.35     | 98.35        |
| 01/15/2025   | Principal Paydown | 47787JAC2 | 121,511.20 | JDOT 2022 A3 0.36 09/15/2026                     | 7,333.00         |           | 7,333.00     |
| 01/15/2025   | Coupon            | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   |                  | 10.67     | 10.67        |
| 01/15/2025   | Principal Paydown | 47789QAC4 | 80,631.71  | JDOT 2021-B A3 0.52 03/16/2026                   | 7,632.91         |           | 7,632.91     |
| 01/15/2025   | Coupon            | 477920AC6 | 145,000.00 | JDOT 2023-B A3 5.18 03/15/2028                   |                  | 625.92    | 625.92       |
| 01/15/2025   | Coupon            | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   |                  | 407.76    | 407.76       |
| 01/15/2025   | Principal Paydown | 47800AAC4 | 185,000.00 | JDOT 2022-B A3 3.74 02/16/2027                   | 12,313.05        |           | 12,313.05    |
| 01/15/2025   | Coupon            | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  |                  | 1,338.75  | 1,338.75     |
| 01/15/2025   | Principal Paydown | 58768PAC8 | 420,000.00 | MBART 2022-1 A3 5.21 08/16/2027                  | 19,537.43        |           | 19,537.43    |
| 01/15/2025   | Coupon            | 756109AU8 | 525,000.00 | REALTY INCOME CORP 3.65 01/15/2028               |                  | 9,581.25  | 9,581.25     |
| 01/15/2025   | Coupon            | 87612EBM7 | 250,000.00 | TARGET CORP 1.95 01/15/2027                      |                  | 2,437.50  | 2,437.50     |
| 01/15/2025   | Coupon            | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   |                  | 153.66    | 153.66       |
| 01/15/2025   | Principal Paydown | 89238FAD5 | 134,393.44 | TAOT 2022-B A3 2.93 09/15/2026                   | 6,283.77         |           | 6,283.77     |
| 01/16/2025   | Coupon            | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                  |                  | 14.84     | 14.84        |
| 01/16/2025   | Principal Paydown | 362554AC1 | 64,263.46  | GMCAR 2021-4 A3 0.68 09/16/2026                  | 3,608.44         |           | 3,608.44     |
| 01/16/2025   | Coupon            | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                   |                  | 160.70    | 160.70       |
| 01/16/2025   | Principal Paydown | 362585AC5 | 122,880.53 | GMCAR 2022-2 A3 3.1 02/16/2027                   | 5,375.82         |           | 5,375.82     |
| 01/16/2025   | Coupon            | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                  |                  | 28.28     | 28.28        |
| 01/16/2025   | Principal Paydown | 380146AC4 | 65,229.12  | GMCAR 2022-1 A3 1.23 11/16/2026                  | 3,545.86         |           | 3,545.86     |
| 01/21/2025   | Coupon            | 06051GGF0 | 400,000.00 | BANK OF AMERICA CORP 3.824 01/20/2028            |                  | 7,648.00  | 7,648.00     |
| 01/21/2025   | Coupon            | 3137EAEU9 | 875,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025 |                  | 1,640.62  | 1,640.62     |
| 01/21/2025   | Coupon            | 438123AC5 | 175,000.00 | HAROT 2023-4 A3 5.67 06/21/2028                  |                  | 826.88    | 826.88       |
| 01/21/2025   | Coupon            | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  |                  | 17.74     | 17.74        |
| 01/21/2025   | Principal Paydown | 43815GAC3 | 78,785.52  | HAROT 2021-4 A3 0.88 01/21/2026                  | 4,983.31         |           | 4,983.31     |
| 01/21/2025   | Coupon            | 90331HPL1 | 530,000.00 | US BANK NA 2.05 01/21/2025                       |                  | 5,432.50  | 5,432.50     |
| 01/21/2025   | Final Maturity    | 90331HPL1 | 530,000.00 | US BANK NA 2.05 01/21/2025                       | 530,000.00       |           | 530,000.00   |
| 01/27/2025   | Coupon            | 05592XAD2 | 80,000.00  | BMWOT 2023-A A3 5.47 02/25/2028                  |                  | 364.67    | 364.67       |
| 01/27/2025   | Coupon            | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                  |                  | 141.71    | 141.71       |
| 01/27/2025   | Principal Paydown | 05602RAD3 | 119,138.29 | BMWOT 2022-A A3 3.21 08/25/2026                  | 6,166.66         |           | 6,166.66     |
| 01/27/2025   | Coupon            | 3137FG6X8 | 840,000.00 | FHMS K-077 A2 3.85 05/25/2028                    |                  | 2,695.00  | 2,695.00     |
| 01/27/2025   | Coupon            | 46647PDG8 | 550,000.00 | JPMORGAN CHASE & CO 4.851 07/25/2028             |                  | 13,340.25 | 13,340.25    |

# CASH FLOW REPORT



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Payment Date              | Transaction Type | CUSIP | Quantity              | Security Description | Principal Amount    | Income              | Total Amount        |
|---------------------------|------------------|-------|-----------------------|----------------------|---------------------|---------------------|---------------------|
| <b>January 2025 Total</b> |                  |       |                       |                      | <b>1,475,653.27</b> | <b>106,667.25</b>   | <b>1,582,320.52</b> |
| <b>Grand Total</b>        |                  |       | <b>205,090,812.15</b> |                      | <b>4,459,443.00</b> | <b>1,228,145.85</b> | <b>5,687,588.85</b> |

## IMPORTANT DISCLOSURES



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

Chandler Asset Management, Inc. (“Chandler”) is an SEC registered investment adviser. For additional information about our firm, please see our current disclosures (Form ADV). To obtain a copy of our current disclosures, you may contact your client service representative by calling the number on the front of this statement or you may visit our website at [www.chandlerasset.com](http://www.chandlerasset.com).

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**Valuation:** Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

**Performance:** Performance results are presented gross-of-advisory fees and represent the client’s Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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**Ratings:** Ratings information have been provided by Moody’s, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities (“MBS”) reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody’s and Fitch respectively.

# BENCHMARK INDEX & DISCLOSURES



City of Fountain Valley Cons | Account #10440 | As of February 29, 2024

| Benchmark | Disclosure |
|-----------|------------|
|-----------|------------|