



---

---

**CITY OF COSTA MESA  
FINANCE DEPARTMENT  
INTEROFFICE MEMORANDUM**

---

---

**TO: HONORABLE CITY COUNCIL  
LORI ANN FARRELL HARRISON, CITY MANAGER**

**FROM: CAROL MOLINA, FINANCE DIRECTOR**

**DATE: June 4, 2024**

**SUBJECT: TREASURER'S REPORT FOR THE MONTH OF MARCH 2024**

Attached is the Treasurer's Report for the month of March 2024. This performance report lists the various types of securities, institutions from which the securities were purchased, maturity dates, and interest rates for all securities held in the City's investment portfolio as of the end of the reporting period. All of the City's investments as of March 31, 2024 comply with the Investment Policy and the California Government Code except as otherwise noted or disclosed herein. All market values provided in this report were obtained from International Data Corporation, an independent pricing source, except for the Local Agency Investment Fund (LAIF). The cost value shown for the City's LAIF investment represents the City's contractual rights to its LAIF account and does not represent the value of the underlying portfolio securities.

**SUMMARY**

|                          |    |                       |
|--------------------------|----|-----------------------|
| Beginning Book Value     | \$ | 165,945,285           |
| Deposits/Acquisitions    |    | 3,756,047             |
| Withdrawals/Dispositions |    | (3,621,530)           |
| Ending Book Value        |    | <u>166,079,802.55</u> |

As of March 31, 2024, the City had adequate cash reserves necessary to meet its obligations.

## COMPLIANCE REPORTING

The City holds two Lehman Brothers Medium-Term Corporate Notes in its investment portfolio. The total amount invested in these two securities stated at cost was \$5,049,700. Lehman Brothers filed for bankruptcy protection status on September 15, 2008 and the debt rating fell from A2 to B3- on that date. The market value loss of \$4,107,075 for the securities was recorded on the City's general ledger in 2008.

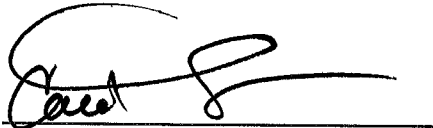
In April 2011, the City joined the Ad Hoc Group of Lehman Brothers Creditors to help maximize the recovery through bankruptcy proceedings and to protect the City's interest in the Lehman Brother's bankruptcy. The Ad Hoc Group filed a "Creditor's Plan" with the U.S. Bankruptcy Court in Manhattan which would provide a better recovery to creditors of the original Lehman parent company while offering a smaller payout to some creditors of Lehman subsidiaries. On December 6, 2011, the Bankruptcy Court entered an order confirming the Debtors' Chapter 11 Plan. The following table summarizes the distributions received:

|                    | <u>Distributions</u> |
|--------------------|----------------------|
| April 14, 2012     | \$ 301,890           |
| October 1, 2012    | 192,024              |
| April 4, 2013      | 250,361              |
| August 30, 2013    | 59,207               |
| October 3, 2013    | 289,015              |
| April 4, 2014      | 320,756              |
| October 2, 2014    | 232,983              |
| April 2, 2015      | 160,218              |
| October 1, 2015    | 119,814              |
| March 31, 2016     | 34,220               |
| July 16, 2016      | 50,165               |
| October 6, 2016    | 84,995               |
| December 14, 2016  | 6,627                |
| April 6, 2017      | 65,700               |
| October 5, 2017    | 44,370               |
| December 6, 2017   | 59,360               |
| April 5, 2018      | 37,004               |
| September 26, 2018 | 3,184                |
| October 4, 2018    | 39,148               |
| April 4, 2019      | 6,646                |
| July 18, 2019      | 14,395               |
| October 3, 2019    | 10,171               |
| April 2, 2020      | 3,344                |
| October 1, 2020    | 3,931                |
| April 1, 2021      | 14,177               |
| October 7, 2021    | 3,890                |
| April 6, 2022      | 2,352                |
| October 7, 2022    | 326                  |
| April 6, 2023      | 1,201                |
| October 5, 2023    | 642                  |
| Total              | <u>\$ 2,412,116</u>  |

The City estimates the value of Lehman Brothers investment claim held in escrow with Lehman Brothers Holdings, Inc. semi-annually. These estimates are primarily based on cash distributions that have been received to date as well as distributions anticipated in the future. To date, the City has received 48 cents of every dollar invested originally in the Lehman Brothers investments. As of March 31, 2024, staff estimated the value of the Lehman Brothers investment claim at \$7,500. The current estimates for recoveries through the bankruptcy proceedings are unknown.

As of March 31, 2024, the investment portfolio was in compliance with the City's adopted investment policy and applicable state laws in all other respects during, and as of, the end of the reporting period.

If you have any questions or need additional information, feel free to contact the Finance Department.

A handwritten signature in black ink, appearing to read 'Carol Molina', is written over a horizontal line.

Carol Molina  
Finance Director

- Attachments: 1 – Pooled Cash and Investments by Fund as of March 31, 2024  
2 – General Fund Cash Position over the past five calendar years  
3 – Investment Report for the month of March 2024

# ATTACHMENT 1

## POOLED CASH AND INVESTMENTS BY FUND AS OF MARCH 31, 2024

| FUND NO | FUND NAME   | AMOUNT           |
|---------|---|------------------|
| 101     | General Fund  | \$37,441,089 *   |
| 120     | Payroll Clearing  | 288,526          |
| 130     | Cultural Arts Master Plan(MeasQ)                          | 25,125           |
| 140     | 1st Time Homebuyers Prg(MeasQ)                            | 85,209           |
| 150     | Disaster Fund   | (65,778)         |
| 201     | Special Gas Tax Fund                                      | 7,643,263        |
| 203     | Air Quality Improvement Fund (AB 2766)                    | 417,187          |
| 204     | American Rescue Plan Fund                                 | 6,226,559        |
| 205     | HUD -HOME Program-HOME Investment Partnership Act         | 1,677,489        |
| 207     | HUD -Community Development Block Grant Program Fund       | 152,999          |
| 208     | Park Development Fees Fund                                | 2,554,998        |
| 209     | Drainage Fees Fund  | 2,124,935        |
| 213     | Supplemental Law Enforcement Services Fund (SLESF)        | 55,020           |
| 214     | Traffic Impact Fees Fund                                  | 4,585,712        |
| 216     | Rental Rehabilitation Program Fund                        | 280,652          |
| 217     | Narcotics Forfeiture Fund                                 | 1,414,128        |
| 218     | Fire System Development Fees Fund                         | 339,999          |
| 219     | Local Law Enforcement Block                               | 34,341           |
| 220     | Office of Traffic Safety                                  | (62,833)         |
| 222     | Costa Mesa Housing Authority                              | 3,954,104        |
| 223     | Costa Mesa Housing Authority James/W 18th Street Property | 469,320          |
| 227     | Opioid Settlement Fund                                    | 438,815          |
| 228     | Fire Protection System Paramedic Fund                     | 309,596          |
| 230     | Grants - Federal  | 3,257,938        |
| 231     | Grants - State  | 4,695,211        |
| 232     | Grants - Other  | (8,602)          |
| 240     | Cannabis Traffic Impact Fees                              | 440,414          |
| 251     | Gas Tax - RMRA Fund                                       | 11,861,982       |
| 401     | Capital Improvements Fund                                 | 24,354,607       |
| 409     | Vehicle Parking District #1 Fund                          | 52,805           |
| 410     | Vehicle Parking District #2 Fund                          | 116,417          |
| 413     | Golf Course Improvement Fund                              | 611,297          |
| 415     | Measure "M" 2 Construction Fund                           | (963,523)        |
| 416     | Measure "M" 2 Fairshare Fund                              | 7,273,984        |
| 417     | Jack Hammett Sports Complex Capital Improvement Fund      | 366,547          |
| 418     | Lion's Park Project 2017 Bond Fund                        | 11,914           |
| 601     | Equipment Maintenance and Replacement Fund                | 7,335,033        |
| 602     | Self-Insurance Fund - Liab/W.C./Unemployment              | 14,936,029       |
| 603     | IT Replacement Fund                                       | 9,654,901        |
| 701     | Deposits  | 2,505,769        |
| 706     | Custodial Fund  | 77,968           |
| 750     | Section 115 Trust Fund                                    | 1,500,000        |
|         | Total Pooled Cash & Investments                           | \$158,471,148 ** |

\* Council has committed the following items in General Fund balance as of June 30, 2022.

- \$14.125 million for emergency reserve
- \$2 million for self-insurance reserve
- \$9 million for economic reserve

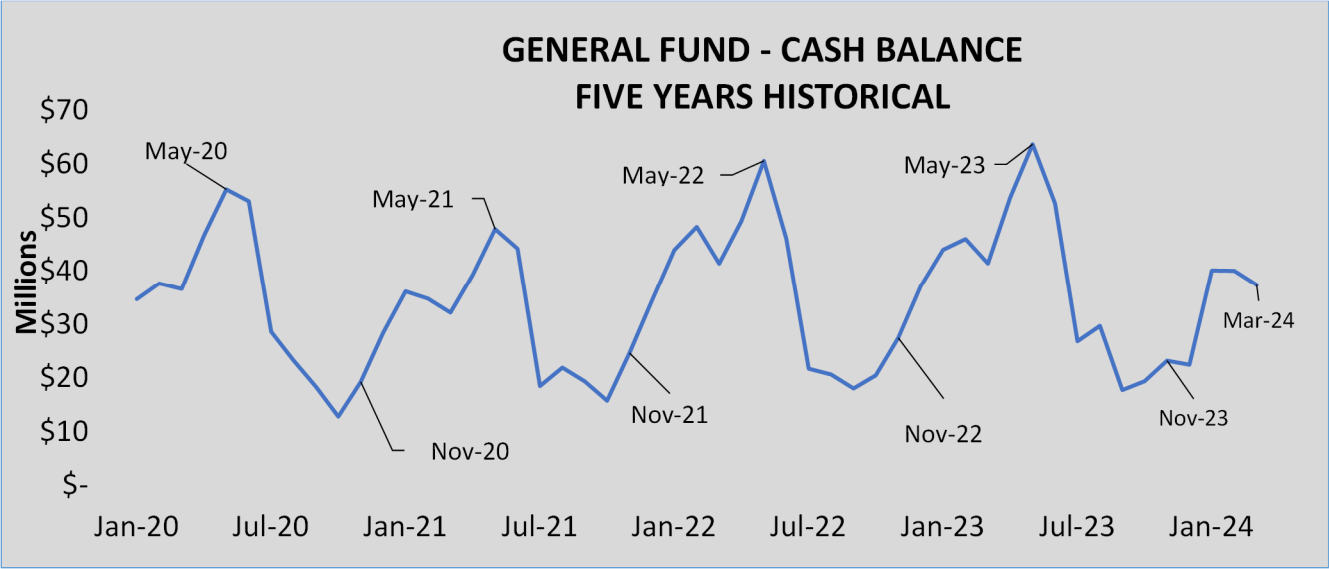
\*\* Reconciliation of Total Pooled Cash & Investments to Portfolio Total End Cost Value:

|   |               |
|---|---------------|
| Total Pooled Cash & Investments               | \$158,471,148 |
| Market Value Adjustment                       | 4,490,284     |
| Cash Held in Trust                            | 3,118,371     |
| Portfolio Total End Cost Value (Attachment 3) | \$166,079,803 |

**GENERAL FUND CASH POSITION**

The City’s General Fund receives its most significant revenues, such as sales tax and property tax, several times during the year. However, it pays for majority of the City’s operational expenditures throughout the year. The inflows and outflows of the General Fund cash are closely monitored by Finance staff. The following is a summary of the General Fund historical ending cash balances over the past five calendar years:

|           | <b>2020</b> | <b>2021</b> | <b>2022</b> | <b>2023</b> | <b>2024</b> |
|-----------|-------------|-------------|-------------|-------------|-------------|
| January   | \$34.8      | \$36.2      | \$44.0      | \$44.1      | \$40.1      |
| February  | 37.7        | 34.9        | 48.3        | 46.1        | 41.1        |
| March     | 36.7        | 32.3        | 41.4        | 41.5        | 37.4        |
| April     | 46.7        | 39.3        | 49.4        | 53.8        |             |
| May       | 55.4        | 47.9        | 60.7        | 63.8        |             |
| June      | 53.1        | 44.3        | 46.2        | 52.7        |             |
| July      | 28.6        | 18.5        | 21.8        | 26.9        |             |
| August    | 23.3        | 22          | 20.7        | 29.8        |             |
| September | 18.4        | 19.4        | 18.1        | 17.8        |             |
| October   | 12.9        | 15.8        | 20.6        | 19.5        |             |
| November  | 19.3        | 24.7        | 27.5        | 23.2        |             |
| December  | 28.5        | 35.5        | 37.2        | 22.5        |             |



As indicated in the above graph, the General Fund’s cash balance typically peaks at May of each year and dips to the lowest point around October and November.

# MONTHLY ACCOUNT STATEMENT

---

City of Costa Mesa Cons | Account #10196 | As of March 31, 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 Costa Mesa Cons | Account #10196 | As of March 31, 2024

## Portfolio Characteristics

|                           |       |
|---------------------------|-------|
| Average Modified Duration | 0.96  |
| Average Coupon            | 3.04% |
| Average Purchase YTM      | 3.05% |
| Average Market YTM        | 3.90% |
| Average Quality           | AA+   |
| Average Final Maturity    | 1.11  |
| Average Life              | 1.06  |

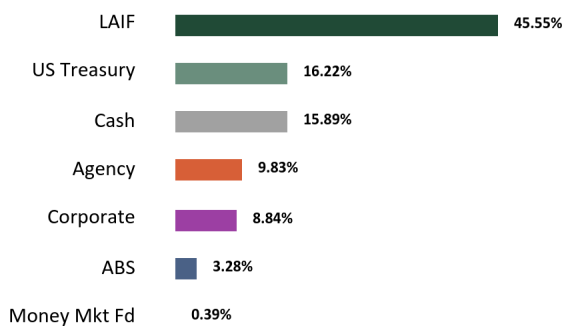
## Account Summary

|                           | Beg. Values as of<br>03/01/2024 | End Values as of<br>03/31/2024 |
|---------------------------|---------------------------------|--------------------------------|
| Market Value              | 163,908,037.02                  | 164,527,944.76                 |
| Accrued Interest          | 406,966.33                      | 325,569.48                     |
| <b>Total Market Value</b> | <b>164,315,003.35</b>           | <b>164,853,514.24</b>          |
| Income Earned             | 140,744.64                      | 51,954.18                      |
| Cont/WD                   | 0.00                            | 0.00                           |
| Par                       | 170,986,765.00                  | 171,454,186.52                 |
| Book Value                | 165,945,285.39                  | 166,446,734.31                 |
| Cost Value                | 165,945,285.39                  | 166,446,734.31                 |

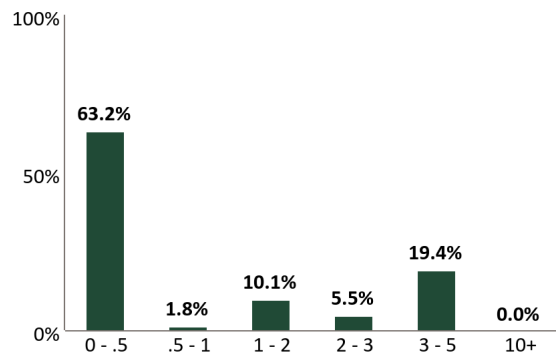
## Top Issuers

|                                      |        |
|--------------------------------------|--------|
| LAIF                                 | 45.55% |
| JP Morgan Chase                      | 13.32% |
| United States                        | 12.93% |
| FNMA                                 | 3.76%  |
| Federal Home Loan Banks              | 3.03%  |
| United States Department of The Trea | 2.55%  |
| FHLMC                                | 2.44%  |
| Summary of Cash Held in Trust        | 1.64%  |

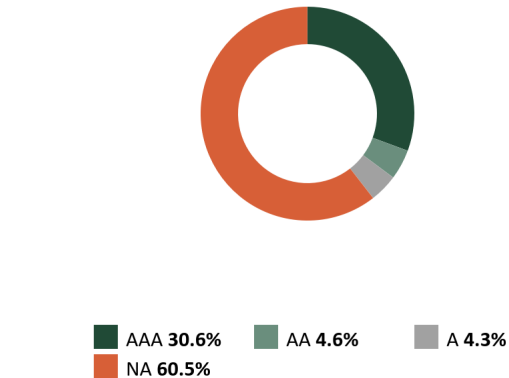
## Sector Allocation



## Maturity Distribution



## Credit Quality



\*See Footnote

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

Execution Time: 04/12/2024 03:23:43 PM

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

CONFIDENTIAL | 2

# STATEMENT OF COMPLIANCE



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Rules Name  | Limit | Actual | Compliance Status | Notes  |
|---|-------|--------|-------------------|--|
| <b>ASSET BACKED/MORTGAGE BACKED/COLLATERALIZED MORTGAGE OBLIGATIONS</b> |       |        |                   |  |
| Max % (MV)  | 20.0  | 3.3    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.4    | Compliant         |  |
| Max Maturity (Years)  | 5.0   | 4.9    | Compliant         |  |
| Min Rating (AA- by 1; A- Issuer)  | 0.0   | 0.0    | Compliant         |  |
| <b>BANKERS' ACCEPTANCES</b>   |       |        |                   |  |
| Max % (MV)  | 40.0  | 0.0    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.0    | Compliant         |  |
| Max Maturity (Days)   | 180   | 0.0    | Compliant         |  |
| Min Rating (A-1 by 1 & A- by 1)   | 0.0   | 0.0    | Compliant         |  |
| <b>CD'S</b>   |       |        |                   |  |
| Max % (MV)  | 20.0  | 0.0    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.0    | Compliant         |  |
| Max Maturity (Years)  | 5.0   | 0.0    | Compliant         |  |
| Min Rating (A-1 by 1; A- by 1)  | 0.0   | 0.0    | Compliant         |  |
| <b>COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)</b>              |       |        |                   |  |
| Max % (MV)  | 20.0  | 0.0    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.0    | Compliant         |  |
| Max Maturity (Years)  | 5.0   | 0.0    | Compliant         |  |
| <b>COMMERCIAL PAPER</b>   |       |        |                   |  |
| Max % (MV)  | 25.0  | 0.0    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.0    | Compliant         |  |
| Max Maturity (Days)   | 270   | 0.0    | Compliant         |  |
| Min Rating (A-1 by 1, A- by 1)  | 0.0   | 0.0    | Compliant         |  |
| <b>CORPORATE MEDIUM TERM NOTES</b>                                      |       |        |                   |  |
| Max % (MV)  | 30.0  | 8.9    | Compliant         |  |
| Max % Issuer (MV)   | 5.0   | 0.6    | Compliant         |  |
| Max Maturity (Years)  | 5     | 24     | Not Compliant     | Lehman Brothers (LEH) filed for bankruptcy on September 15, 2008. The city owns \$5M par value of LEH. |
| Min Rating (A- by 1)  | 0.0   | 0.0    | Compliant         |  |
| <b>FEDERAL AGENCIES</b>   |       |        |                   |  |
| Max % (MV)  | 100.0 | 9.8    | Compliant         |  |
| Max % Issuer (MV)   | 35.0  | 3.8    | Compliant         |  |



# STATEMENT OF COMPLIANCE



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Rules Name                                       | Limit | Actual | Compliance Status | Notes |
|--|-------|--------|-------------------|-------|
| Max Callables (MV)                               | 20.0  | 0.0    | Compliant         |       |
| Max Maturity (Years)                             | 5     | 4      | Compliant         |       |
| <b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>       |       |        |                   |       |
| Max Concentration (MV)                           | 75.0  | 74.9   | Compliant         |       |
| <b>MONEY MARKET MUTUAL FUNDS</b>                 |       |        |                   |       |
| Max % (MV)                                       | 20.0  | 0.4    | Compliant         |       |
| Min Rating (AAA by 2)                            | 0.0   | 0.0    | Compliant         |       |
| <b>MUNICIPAL SECURITIES (ALL STATES)</b>         |       |        |                   |       |
| Max % Issuer (MV)                                | 5.0   | 0.0    | Compliant         |       |
| Max Maturity (Years)                             | 5.0   | 0.0    | Compliant         |       |
| Min Rating (A- by 1)                             | 0.0   | 0.0    | Compliant         |       |
| <b>NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)</b>  |       |        |                   |       |
| Max % (MV)                                       | 30.0  | 0.0    | Compliant         |       |
| Max % Issuer (MV)                                | 5.0   | 0.0    | Compliant         |       |
| Max Maturity (Years)                             | 5     | 0.0    | Compliant         |       |
| Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit) | 0.0   | 0.0    | Compliant         |       |
| <b>REPURCHASE AGREEMENTS</b>                     |       |        |                   |       |
| Max % (MV)                                       | 30.0  | 0.0    | Compliant         |       |
| Max Maturity (Years)                             | 1.0   | 0.0    | Compliant         |       |
| <b>SUPRANATIONAL OBLIGATIONS</b>                 |       |        |                   |       |
| Max % (MV)                                       | 15.0  | 0.0    | Compliant         |       |
| Max % Issuer (MV)                                | 5.0   | 0.0    | Compliant         |       |
| Max Maturity (Years)                             | 5     | 0.0    | Compliant         |       |
| Min Rating (AA- by 1)                            | 0.0   | 0.0    | Compliant         |       |
| <b>U.S. TREASURIES</b>                           |       |        |                   |       |
| Max % (MV)                                       | 100.0 | 16.3   | Compliant         |       |
| Max Maturity (Years)                             | 5     | 4      | Compliant         |       |

# RECONCILIATION SUMMARY



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

## Maturities / Calls

|                     |                |
|---------------------|----------------|
| Month to Date       | (1,000,000.00) |
| Fiscal Year to Date | (1,000,000.00) |

## Principal Paydowns

|                     |              |
|---------------------|--------------|
| Month to Date       | (150,558.77) |
| Fiscal Year to Date | (518,834.32) |

## Purchases

|                     |              |
|---------------------|--------------|
| Month to Date       | 3,756,046.88 |
| Fiscal Year to Date | 7,380,337.31 |

## Sales

|                     |                |
|---------------------|----------------|
| Month to Date       | (2,472,137.09) |
| Fiscal Year to Date | (5,474,895.26) |

## Interest Received

|                     |            |
|---------------------|------------|
| Month to Date       | 136,268.62 |
| Fiscal Year to Date | 387,339.89 |

## Purchased / Sold Interest

|                     |            |
|---------------------|------------|
| Month to Date       | (2,917.60) |
| Fiscal Year to Date | (732.16)   |

## Accrual Activity Summary

|                                       | Month to Date  | Fiscal Year to Date<br>(01/01/2024) |
|---------------------------------------|----------------|-------------------------------------|
| Beginning Book Value                  | 165,945,285.39 | 165,327,515.80                      |
| Maturities/Calls                      | (1,000,000.00) | (1,000,000.00)                      |
| Principal Paydowns                    | (150,558.77)   | (518,834.32)                        |
| Purchases                             | 3,756,046.88   | 7,380,337.31                        |
| Sales                                 | (2,472,137.09) | (5,474,895.26)                      |
| Change in Cash, Payables, Receivables | 366,931.76     | 810,901.73                          |
| Amortization/Accretion                | 0.00           | 0.00                                |
| Realized Gain (Loss)                  | 1,166.14       | (78,290.95)                         |
| Ending Book Value                     | 166,446,734.31 | 166,446,734.31                      |

## Fair Market Activity Summary

|                                       | Month to Date  | Fiscal Year to Date<br>(01/01/2024) |
|---------------------------------------|----------------|-------------------------------------|
| Beginning Market Value                | 163,908,037.02 | 163,628,738.47                      |
| Maturities/Calls                      | (1,000,000.00) | (1,000,000.00)                      |
| Principal Paydowns                    | (150,558.77)   | (518,834.32)                        |
| Purchases                             | 3,756,046.88   | 7,380,337.31                        |
| Sales                                 | (2,472,137.09) | (5,474,895.26)                      |
| Change in Cash, Payables, Receivables | 366,931.76     | 810,901.73                          |
| Amortization/Accretion                | 0.00           | 0.00                                |
| Change in Net Unrealized Gain (Loss)  | 118,458.82     | (220,012.21)                        |
| Realized Gain (Loss)                  | 1,166.14       | (78,290.95)                         |
| Ending Market Value                   | 164,527,944.76 | 164,527,944.76                      |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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> |                                    |                     |                                 |                          |                      |                              |                         |                          |                      |
| 43813GAC5  | HAROT 2021-1 A3 0.27 04/21/2025    | 10,113.72           | 02/17/2021<br>0.27%             | 10,113.53<br>10,113.53   | 99.43<br>4.70%       | 10,055.88<br>0.76            | 0.01%<br>(57.65)        | Aaa/NA<br>AAA            | 1.06<br>0.15         |
| 89240BAC2  | TAOT 2021-A A3 0.26 05/15/2025     | 39,827.34           | 02/02/2021<br>0.27%             | 39,819.94<br>39,819.94   | 99.49<br>4.63%       | 39,624.33<br>4.60            | 0.02%<br>(195.62)       | Aaa/NA<br>AAA            | 1.12<br>0.14         |
| 02582JIT8  | AMXCA 2022-2 A 05/17/2027          | 555,000.00          | 05/17/2022<br>3.40%             | 554,877.23<br>554,877.23 | 97.93<br>5.33%       | 543,534.14<br>836.20         | 0.33%<br>(11,343.09)    | NA/AAA<br>AAA            | 1.12<br>1.60         |
| 47788UAC6  | JDOT 2021 A3 0.36 09/15/2025       | 39,798.42           | 03/02/2021<br>0.37%             | 39,790.77<br>39,790.77   | 98.74<br>5.84%       | 39,298.48<br>6.37            | 0.02%<br>(492.29)       | Aaa/NA<br>AAA            | 1.46<br>0.28         |
| 44934KAC8  | HART 2021-B A3 0.38 01/15/2026     | 176,217.61          | 07/20/2021<br>0.39%             | 176,178.72<br>176,178.72 | 98.47<br>5.90%       | 173,517.46<br>29.76          | 0.11%<br>(2,661.26)     | NA/AAA<br>AAA            | 1.79<br>0.46         |
| 43815GAC3  | HAROT 2021-4 A3 0.88 01/21/2026    | 111,386.43          | 11/16/2021<br>0.89%             | 111,362.95<br>111,362.95 | 97.56<br>5.98%       | 108,671.91<br>27.23          | 0.07%<br>(2,691.04)     | Aaa/NA<br>AAA            | 1.81<br>0.67         |
| 47789QAC4  | JDOT 2021-B A3 0.52 03/16/2026     | 116,468.02          | 07/13/2021<br>0.52%             | 116,457.63<br>116,457.63 | 97.64<br>5.58%       | 113,724.94<br>26.92          | 0.07%<br>(2,732.69)     | Aaa/NA<br>AAA            | 1.96<br>0.53         |
| 44935FAD6  | HART 2021-C A3 0.74 05/15/2026     | 77,168.78           | 11/09/2021<br>0.75%             | 77,151.56<br>77,151.56   | 97.77<br>6.00%       | 75,447.26<br>25.38           | 0.05%<br>(1,704.30)     | NA/AAA<br>AAA            | 2.12<br>0.66         |
| 43815BAC4  | HAROT 2022-1 A3 1.88 05/15/2026    | 261,877.91          | 02/15/2022<br>1.88%             | 261,838.53<br>261,838.53 | 97.68<br>6.04%       | 255,791.82<br>218.81         | 0.16%<br>(6,046.71)     | Aaa/AAA<br>NA            | 2.12<br>0.81         |
| 05602RAD3  | BMWOT 2022-A A3 3.21<br>08/25/2026 | 170,764.88          | 05/10/2022<br>3.21%             | 170,756.00<br>170,756.00 | 98.48<br>5.71%       | 168,175.91<br>91.36          | 0.10%<br>(2,580.09)     | Aaa/AAA<br>NA            | 2.40<br>0.93         |
| 47787JAC2  | JDOT 2022 A3 0.36 09/15/2026       | 177,059.18          | 03/10/2022<br>2.33%             | 177,020.01<br>177,020.01 | 97.90<br>5.74%       | 173,341.39<br>182.57         | 0.11%<br>(3,678.61)     | Aaa/NA<br>AAA            | 2.46<br>0.77         |
| 89238FAD5  | TAOT 2022-B A3 2.93 09/15/2026     | 190,751.98          | 04/07/2022<br>2.93%             | 190,747.51<br>190,747.51 | 98.34<br>5.93%       | 187,576.97<br>248.40         | 0.11%<br>(3,170.54)     | Aaa/AAA<br>NA            | 2.46<br>0.95         |
| 47800AAC4  | JDOT 2022-B A3 3.74 02/16/2027     | 265,000.00          | 07/12/2022<br>3.74%             | 264,974.69<br>264,974.69 | 98.54<br>5.73%       | 261,119.92<br>440.49         | 0.16%<br>(3,854.77)     | Aaa/NA<br>AAA            | 2.88<br>1.04         |
| 47800BAC2  | JDOT 2022-C A3 5.09 06/15/2027     | 340,000.00          | 10/12/2022<br>5.09%             | 339,973.62<br>339,973.62 | 99.65<br>5.67%       | 338,800.89<br>769.16         | 0.21%<br>(1,172.73)     | Aaa/NA<br>AAA            | 3.21<br>1.33         |
| 58768PAC8  | MBART 2022-1 A3 5.21 08/16/2027    | 605,000.00          | 11/15/2022<br>5.21%             | 604,880.33<br>604,880.33 | 99.89<br>5.58%       | 604,358.52<br>1,400.91       | 0.37%<br>(521.81)       | Aaa/AAA<br>NA            | 3.38<br>1.59         |
| 05592XAD2  | BMWOT 2023-A A3 5.47<br>02/25/2028 | 120,000.00          | 07/11/2023<br>5.47%             | 119,978.74<br>119,978.74 | 100.41<br>5.49%      | 120,492.23<br>109.40         | 0.07%<br>513.49         | NA/AAA<br>AAA            | 3.91<br>2.26         |
| 47787CAC7  | JDOT 2023-C A3 5.48 05/15/2028     | 615,000.00          | 09/12/2023<br>5.48%             | 614,957.75<br>614,957.75 | 100.71<br>5.54%      | 619,395.77<br>1,497.87       | 0.38%<br>4,438.02       | Aaa/NA<br>AAA            | 4.12<br>2.29         |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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       |
|------------------|--------------------------------|---------------------|---------------------------------|--------------------------|------------------------------|--|------------------------------------|------------------------------|----------------------------|
| 89239FAD4        | TAOT 2023-D A3 5.54 08/15/2028 | 215,000.00          | 11/07/2023<br>5.54%             | 214,976.82<br>214,976.82 | 101.06<br>5.46%              | 217,284.96<br>529.38                   | 0.13%<br>2,308.14                  | NA/AAA<br>AAA                | 4.38<br>2.78               |
| 161571HT4        | CHAIT 2023-1 A 5.16 09/15/2028 | 670,000.00          | 09/07/2023<br>5.17%             | 669,814.28<br>669,814.28 | 100.51<br>5.33%              | 673,414.92<br>1,536.53                 | 0.41%<br>3,600.64                  | NR/AAA<br>AAA                | 4.46<br>2.26               |
| 161571HV9        | CHAIT 241 A 4.6 01/16/2029     | 420,000.00          | 01/24/2024<br>4.61%             | 419,936.03<br>419,936.03 | 99.44<br>4.86%               | 417,637.21<br>858.67                   | 0.25%<br>(2,298.82)                | NR/AAA<br>AAA                | 4.80<br>2.71               |
| 448973AD9        | HART 2024-A A3 4.99 02/15/2029 | 255,000.00          | 03/11/2024<br>5.00%             | 254,943.77<br>254,943.77 | 99.99<br>5.38%               | 254,984.32<br>388.80                   | 0.15%<br>40.55                     | NA/AAA<br>AAA                | 4.88<br>2.23               |
| <b>Total ABS</b> |                                | <b>5,431,434.24</b> | <b>4.06%</b>                    | <b>5,430,550.40</b>      | <b>99.36</b><br><b>5.52%</b> | <b>5,396,249.22</b><br><b>9,229.56</b> | <b>3.28%</b><br><b>(34,301.18)</b> | <b>Aaa/AAA</b><br><b>AAA</b> | <b>3.25</b><br><b>1.67</b> |

| AGENCY    |   |              |                     |                              |                 |                          |                       |                |              |
|-----------|---|--------------|---------------------|------------------------------|-----------------|--------------------------|-----------------------|----------------|--------------|
| 3130A1XJ2 | FEDERAL HOME LOAN BANKS 2.875<br>06/14/2024               | 1,100,000.00 | 06/18/2019<br>1.95% | 1,147,872.00<br>1,147,872.00 | 99.52<br>5.23%  | 1,094,702.97<br>9,399.65 | 0.67%<br>(53,169.03)  | Aaa/AA+<br>AA+ | 0.21<br>0.21 |
| 3135G0V75 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 1.75 07/02/2024  | 1,000,000.00 | 07/11/2019<br>2.38% | 992,260.00<br>992,260.00     | 99.09<br>5.38%  | 990,880.89<br>4,326.39   | 0.60%<br>(1,379.11)   | Aaa/AA+<br>AA+ | 0.25<br>0.25 |
| 3137EAEPO | FEDERAL HOME LOAN MORTGAGE<br>CORP 1.5 02/12/2025         | 1,345,000.00 | 02/13/2020<br>1.54% | 1,343,964.35<br>1,343,964.35 | 96.91<br>5.20%  | 1,303,449.84<br>2,746.04 | 0.79%<br>(40,514.51)  | Aaa/AA+<br>AA+ | 0.87<br>0.84 |
| 3135G03U5 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.625 04/22/2025 | 1,760,000.00 | --<br>0.64%         | 1,759,458.70<br>1,759,458.70 | 95.48<br>5.06%  | 1,680,468.20<br>4,858.33 | 1.02%<br>(78,990.50)  | Aaa/AA+<br>AA+ | 1.06<br>1.03 |
| 3130AJKW8 | FEDERAL HOME LOAN BANKS 0.5<br>06/13/2025                 | 675,000.00   | 06/24/2020<br>0.54% | 674,473.50<br>674,473.50     | 94.92<br>4.91%  | 640,693.81<br>1,012.50   | 0.39%<br>(33,779.69)  | Aaa/AA+<br>AA+ | 1.20<br>1.17 |
| 3135G04Z3 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.5 06/17/2025   | 1,065,000.00 | 06/17/2020<br>0.59% | 1,062,795.45<br>1,062,795.45 | 94.84<br>4.95%  | 1,009,993.18<br>1,538.33 | 0.61%<br>(52,802.27)  | Aaa/AA+<br>AA+ | 1.21<br>1.18 |
| 3137EAEU9 | FEDERAL HOME LOAN MORTGAGE<br>CORP 0.375 07/21/2025       | 810,000.00   | 07/21/2020<br>0.59% | 805,966.20<br>805,966.20     | 94.34<br>4.90%  | 764,142.48<br>590.62     | 0.46%<br>(41,823.72)  | Aaa/AA+<br>AA+ | 1.31<br>1.27 |
| 3135G05X7 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.375 08/25/2025 | 1,280,000.00 | 08/25/2020<br>0.57% | 1,274,009.60<br>1,274,009.60 | 93.93<br>4.91%  | 1,202,342.40<br>480.00   | 0.73%<br>(71,667.20)  | Aaa/AA+<br>AA+ | 1.40<br>1.37 |
| 3137EAEX3 | FEDERAL HOME LOAN MORTGAGE<br>CORP 0.375 09/23/2025       | 2,085,000.00 | --<br>0.52%         | 2,077,316.15<br>2,077,316.15 | 93.67<br>4.87%  | 1,953,017.02<br>173.75   | 1.19%<br>(124,299.13) | Aaa/AA+<br>AA+ | 1.48<br>1.44 |
| 3135G06G3 | FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION 0.5 11/07/2025   | 1,385,000.00 | 11/09/2020<br>0.64% | 1,380,041.70<br>1,380,041.70 | 93.47<br>4.79%  | 1,294,598.85<br>2,770.00 | 0.79%<br>(85,442.85)  | Aaa/AA+<br>AA+ | 1.61<br>1.56 |
| 3130ATS57 | FEDERAL HOME LOAN BANKS 4.5<br>03/10/2028                 | 1,000,000.00 | 03/22/2023<br>4.05% | 1,019,910.00<br>1,019,910.00 | 100.43<br>4.38% | 1,004,277.08<br>2,625.00 | 0.61%<br>(15,632.92)  | Aaa/AA+<br>AA+ | 3.94<br>3.58 |
| 880591EZ1 | TENNESSEE VALLEY AUTHORITY<br>3.875 03/15/2028            | 1,000,000.00 | 04/27/2023<br>3.76% | 1,005,250.00<br>1,005,250.00 | 98.26<br>4.36%  | 982,577.69<br>1,722.22   | 0.60%<br>(22,672.31)  | Aaa/AA+<br>AA+ | 3.96<br>3.62 |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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       |
|---------------------|---|----------------------|---------------------------------|--|------------------------------|--|-------------------------------------|------------------------------|----------------------------|
| 3130AWMN7           | FEDERAL HOME LOAN BANKS 4.375<br>06/09/2028 | 2,250,000.00         | 07/27/2023<br>4.31%             | 2,256,187.50<br>2,256,187.50                 | 100.07<br>4.35%              | 2,251,604.97<br>30,625.00                | 1.37%<br>(4,582.53)                 | Aaa/AA+<br>AA+               | 4.19<br>3.75               |
| <b>Total Agency</b> |   | <b>16,755,000.00</b> | <b>1.79%</b>                    | <b>16,799,505.15</b><br><b>16,799,505.15</b> | <b>96.59</b><br><b>4.84%</b> | <b>16,172,749.39</b><br><b>62,867.85</b> | <b>9.83%</b><br><b>(626,755.76)</b> | <b>Aaa/AA+</b><br><b>AA+</b> | <b>1.88</b><br><b>1.75</b> |

| CASH              |                                  |                      |              |  |                             |                                     |                              |                              |                            |
|-------------------|----------------------------------|----------------------|--------------|--|-----------------------------|-------------------------------------|------------------------------|------------------------------|----------------------------|
| CCYUSD            | Receivable                       | 3.00                 | --<br>0.00%  | 3.00<br>3.00                                 | 1.00<br>0.00%               | 3.00<br>0.00                        | 0.00%<br>0.00                | Aaa/AAA<br>AAA               | 0.00<br>0.00               |
| CCYUSD            | Receivable                       | 98,335.55            | --<br>0.00%  | 98,335.55<br>98,335.55                       | 1.00<br>0.00%               | 98,335.55<br>0.00                   | 0.06%<br>0.00                | Aaa/AAA<br>AAA               | 0.00<br>0.00               |
| CCYUSD            | Receivable                       | 1,437,114.11         | --<br>0.00%  | 1,437,114.11<br>1,437,114.11                 | 1.00<br>0.00%               | 1,437,114.11<br>0.00                | 0.87%<br>0.00                | Aaa/AAA<br>AAA               | 0.00<br>0.00               |
| 90COCM\$00        | Summary of Cash                  | 2,697,405.75         | --<br>0.00%  | 2,697,405.75<br>2,697,405.75                 | 1.00<br>0.00%               | 2,697,405.75<br>0.00                | 1.64%<br>0.00                | NA/NA<br>NA                  | 0.00<br>0.00               |
| 90JPMC\$02        | JP Morgan Chase Checking Account | 21,918,058.72        | --<br>0.00%  | 21,918,058.72<br>21,918,058.72               | 1.00<br>0.00%               | 21,918,058.72<br>0.00               | 13.32%<br>0.00               | NA/NA<br>NA                  | 0.00<br>0.00               |
| <b>Total Cash</b> |                                  | <b>26,150,917.13</b> | <b>0.00%</b> | <b>26,150,917.13</b><br><b>26,150,917.13</b> | <b>1.00</b><br><b>0.00%</b> | <b>26,150,917.13</b><br><b>0.00</b> | <b>15.89%</b><br><b>0.00</b> | <b>Aaa/AAA</b><br><b>AAA</b> | <b>0.00</b><br><b>0.00</b> |

| CORPORATE |   |              |                     |                          |                |                        |                      |              |              |
|-----------|---|--------------|---------------------|--------------------------|----------------|------------------------|----------------------|--------------|--------------|
| 79466LAG9 | SALESFORCE INC 0.625 07/15/2024   | 125,000.00   | 06/29/2021<br>0.66% | 124,936.25<br>124,936.25 | 98.61<br>5.50% | 123,265.32<br>164.93   | 0.07%<br>(1,670.94)  | A1/A+<br>NA  | 0.29<br>0.29 |
| 78015K7C2 | ROYAL BANK OF CANADA 2.25<br>11/01/2024                                 | 750,000.00   | 05/19/2020<br>0.32% | 772,882.50<br>772,882.50 | 98.11<br>5.58% | 735,857.44<br>7,031.25 | 0.45%<br>(37,025.06) | A1/A<br>AA-  | 0.59<br>0.57 |
| 90331HPL1 | US BANK NA 2.05 01/21/2025  | 1,000,000.00 | 01/16/2020<br>2.17% | 997,870.00<br>997,870.00 | 97.34<br>5.47% | 973,363.86<br>3,986.11 | 0.59%<br>(24,506.14) | A2/A+<br>A+  | 0.81<br>0.78 |
| 14913R2V8 | CATERPILLAR FINANCIAL SERVICES<br>CORP 3.4 05/13/2025                   | 295,000.00   | 05/10/2022<br>3.46% | 294,625.35<br>294,625.35 | 98.08<br>5.19% | 289,332.50<br>3,844.83 | 0.18%<br>(5,292.85)  | A2/A<br>A+   | 1.12<br>1.07 |
| 63743HFE7 | NATIONAL RURAL UTILITIES<br>COOPERATIVE FINANCE CORP 3.45<br>06/15/2025 | 190,000.00   | 04/27/2022<br>3.46% | 189,948.70<br>189,948.70 | 97.87<br>5.29% | 185,956.60<br>1,930.08 | 0.11%<br>(3,992.10)  | A2/A-<br>A   | 1.21<br>1.15 |
| 857477BR3 | STATE STREET CORP 1.746<br>02/06/2026                                   | 205,000.00   | 02/02/2022<br>1.75% | 205,000.00<br>205,000.00 | 96.66<br>5.84% | 198,148.58<br>546.84   | 0.12%<br>(6,851.42)  | A1/A<br>AA-  | 1.85<br>0.82 |
| 46647PBH8 | JPMORGAN CHASE & CO 2.005<br>03/13/2026                                 | 500,000.00   | 03/16/2021<br>0.50% | 514,575.00<br>514,575.00 | 96.68<br>5.65% | 483,382.47<br>501.25   | 0.29%<br>(31,192.53) | A1/A-<br>AA- | 1.95<br>0.92 |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|---|---------------------|---------------------------------|--------------------------|----------------------|------------------------------|-------------------------|--------------------------|----------------------|
| 91324PEC2 | UNITEDHEALTH GROUP INC 1.15<br>05/15/2026         | 785,000.00          | --<br>0.99%                     | 788,842.40<br>788,842.40 | 92.49<br>4.92%       | 726,084.84<br>3,410.39       | 0.44%<br>(62,757.56)    | A2/A+<br>A               | 2.12<br>2.05         |
| 89236TJK2 | TOYOTA MOTOR CREDIT CORP 1.125<br>06/18/2026      | 665,000.00          | 06/15/2021<br>1.14%             | 664,707.40<br>664,707.40 | 92.04<br>4.96%       | 612,084.55<br>2,140.47       | 0.37%<br>(52,622.85)    | A1/A+<br>A+              | 2.22<br>2.14         |
| 06368FAC3 | BANK OF MONTREAL 1.25<br>09/15/2026               | 1,000,000.00        | 10/14/2021<br>1.59%             | 988,680.00<br>988,680.00 | 91.23<br>5.10%       | 912,270.49<br>555.56         | 0.55%<br>(76,409.51)    | A2/A-<br>AA-             | 2.46<br>2.37         |
| 931142ERO | WALMART INC 1.05 09/17/2026                       | 155,000.00          | 09/08/2021<br>1.11%             | 154,707.05<br>154,707.05 | 91.68<br>4.67%       | 142,096.49<br>63.29          | 0.09%<br>(12,610.56)    | Aa2/AA<br>AA             | 2.47<br>2.38         |
| 87612EBM7 | TARGET CORP 1.95 01/15/2027                       | 360,000.00          | 01/19/2022<br>2.00%             | 359,388.00<br>359,388.00 | 92.95<br>4.67%       | 334,630.02<br>1,482.00       | 0.20%<br>(24,757.98)    | A2/A<br>A                | 2.79<br>2.65         |
| 808513BY0 | CHARLES SCHWAB CORP 2.45<br>03/03/2027            | 195,000.00          | 03/01/2022<br>2.48%             | 194,789.40<br>194,789.40 | 93.19<br>4.98%       | 181,718.22<br>371.58         | 0.11%<br>(13,071.18)    | A2/A-<br>A               | 2.92<br>2.76         |
| 084664CZ2 | BERKSHIRE HATHAWAY FINANCE<br>CORP 2.3 03/15/2027 | 725,000.00          | 03/07/2022<br>2.30%             | 724,862.25<br>724,862.25 | 94.16<br>4.43%       | 682,695.85<br>741.11         | 0.41%<br>(42,166.40)    | Aa2/AA<br>A+             | 2.96<br>2.81         |
| 09247XAN1 | BLACKROCK INC 3.2 03/15/2027                      | 900,000.00          | 04/25/2022<br>3.45%             | 891,738.00<br>891,738.00 | 96.13<br>4.62%       | 865,138.66<br>1,280.00       | 0.53%<br>(26,599.34)    | Aa3/AA-<br>NA            | 2.96<br>2.78         |
| 665859AW4 | NORTHERN TRUST CORP 4.0<br>05/10/2027             | 800,000.00          | --<br>4.03%                     | 799,000.80<br>799,000.80 | 97.42<br>4.90%       | 779,390.72<br>12,533.33      | 0.47%<br>(19,610.08)    | A2/A+<br>A+              | 3.11<br>2.84         |
| 931142EX7 | WALMART INC 3.95 09/09/2027                       | 180,000.00          | 09/06/2022<br>4.00%             | 179,611.20<br>179,611.20 | 98.25<br>4.50%       | 176,851.28<br>434.50         | 0.11%<br>(2,759.92)     | Aa2/AA<br>AA             | 3.44<br>3.17         |
| 24422EWK1 | JOHN DEERE CAPITAL CORP 4.15<br>09/15/2027        | 875,000.00          | 10/05/2022<br>4.80%             | 852,241.25<br>852,241.25 | 98.22<br>4.71%       | 859,394.50<br>1,613.89       | 0.52%<br>7,153.25       | A1/A<br>A+               | 3.46<br>3.18         |
| 023135CP9 | AMAZON.COM INC 4.55 12/01/2027                    | 445,000.00          | 11/29/2022<br>4.56%             | 444,741.90<br>444,741.90 | 99.95<br>4.56%       | 444,762.09<br>6,749.17       | 0.27%<br>20.19          | A1/AA<br>AA-             | 3.67<br>3.30         |
| 756109AU8 | REALTY INCOME CORP 3.65<br>01/15/2028             | 205,000.00          | 04/10/2023<br>4.87%             | 194,438.40<br>194,438.40 | 95.29<br>5.03%       | 195,347.24<br>1,579.64       | 0.12%<br>908.84         | A3/A-<br>WR              | 3.79<br>3.45         |
| 06051GGF0 | BANK OF AMERICA CORP 3.824<br>01/20/2028          | 900,000.00          | 01/24/2023<br>5.01%             | 863,325.00<br>863,325.00 | 96.32<br>5.25%       | 866,839.70<br>6,787.60       | 0.53%<br>3,514.70       | A1/A-<br>AA-             | 3.81<br>2.60         |
| 438516CJ3 | HONEYWELL INTERNATIONAL INC<br>4.95 02/15/2028    | 800,000.00          | 02/13/2023<br>4.42%             | 817,944.00<br>817,944.00 | 101.13<br>4.62%      | 809,055.38<br>5,060.00       | 0.49%<br>(8,888.62)     | A2/A<br>A                | 3.88<br>3.41         |
| 57636QAW4 | MASTERCARD INC 4.875<br>03/09/2028                | 385,000.00          | 03/06/2023<br>4.90%             | 384,626.55<br>384,626.55 | 101.31<br>4.52%      | 390,043.11<br>1,146.98       | 0.24%<br>5,416.56       | Aa3/A+<br>NA             | 3.94<br>3.48         |
| 46647PAF3 | JPMORGAN CHASE & CO 3.54<br>05/01/2028            | 500,000.00          | 07/14/2023<br>5.43%             | 467,985.00<br>467,985.00 | 95.53<br>5.12%       | 477,656.44<br>7,375.00       | 0.29%<br>9,671.44       | A1/A-<br>AA-             | 4.08<br>2.83         |
| 58933YBH7 | MERCK & CO INC 4.05 05/17/2028                    | 1,000,000.00        | --<br>4.08%                     | 998,855.00<br>998,855.00 | 98.30<br>4.50%       | 983,012.68<br>15,075.00      | 0.60%<br>(15,842.32)    | A1/A+<br>NA              | 4.13<br>3.70         |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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       |
|--------------------------------|--|----------------------|---------------------------------|--|------------------------------|--|-------------------------------------|-----------------------------|----------------------------|
| 89115A2U5                      | TORONTO-DOMINION BANK 5.523<br>07/17/2028  | 750,000.00           | 09/19/2023<br>5.63%             | 746,647.50<br>746,647.50                     | 102.13<br>4.96%              | 765,956.17<br>8,514.62                   | 0.47%<br>19,308.67                  | A1/A<br>AA-                 | 4.30<br>3.76               |
| 17275RBR2                      | CISCO SYSTEMS INC 4.85<br>02/26/2029       | 345,000.00           | 02/21/2024<br>4.86%             | 344,879.25<br>344,879.25                     | 100.74<br>4.68%              | 347,546.60<br>1,626.77                   | 0.21%<br>2,667.35                   | A1/AA-<br>NA                | 4.91<br>4.30               |
| 525ESC2W8                      | LEHMAN ESCROW 01/01/2049                   | 2,500,000.00         | 04/17/2012<br>0.00%             | 10,000.00<br>10,000.00                       | 0.10<br>4035.01%             | 2,500.00<br>0.00                         | 0.00%<br>(7,500.00)                 | NA/NA<br>NA                 | 24.76<br>0.60              |
| 525ESCIB7                      | LEHMAN ESCROW 01/01/2049                   | 2,500,000.00         | 04/17/2012<br>250.00%           | 10,000.00<br>10,000.00                       | 0.10<br>4035.01%             | 2,500.00<br>0.00                         | 0.00%<br>(7,500.00)                 | NA/NA<br>NA                 | 24.76<br>0.60              |
| <b>Total Corporate</b>         |  | <b>20,035,000.00</b> | <b>3.26%</b>                    | <b>14,981,848.15</b><br><b>14,981,848.15</b> | <b>96.78</b><br><b>6.33%</b> | <b>14,546,881.79</b><br><b>96,546.20</b> | <b>8.84%</b><br><b>(434,966.36)</b> | <b>A1/A</b><br><b>A+</b>    | <b>2.90</b><br><b>2.53</b> |
| <b>LAIF</b>                    |  |                      |                                 |  |                              |  |                                     |                             |                            |
| 90LAIF\$00                     | State Pool                                 | 74,939,475.37        | --<br>4.27%                     | 74,939,475.37<br>74,939,475.37               | 1.00<br>4.27%                | 74,939,475.37<br>0.00                    | 45.55%<br>0.00                      | NA/NA<br>NA                 | 0.00<br>0.00               |
| <b>Total LAIF</b>              |  | <b>74,939,475.37</b> | <b>4.27%</b>                    | <b>74,939,475.37</b><br><b>74,939,475.37</b> | <b>1.00</b><br><b>4.27%</b>  | <b>74,939,475.37</b><br><b>0.00</b>      | <b>45.55%</b><br><b>0.00</b>        | <b>NA/NA</b><br><b>NA</b>   | <b>0.00</b><br><b>0.00</b> |
| <b>MONEY MARKET FUND</b>       |  |                      |                                 |  |                              |  |                                     |                             |                            |
| 94975H312                      | ALLSPRING:TRS+ MM S                        | 654.51               | --<br>4.90%                     | 654.51<br>654.51                             | 1.00<br>4.90%                | 654.51<br>0.00                           | 0.00%<br>0.00                       | Aaa/<br>AAAm<br>NA          | 0.00<br>0.00               |
| 94975H312                      | ALLSPRING:TRS+ MM S                        | 636,705.27           | --<br>4.90%                     | 636,705.27<br>636,705.27                     | 1.00<br>4.90%                | 636,705.27<br>0.00                       | 0.39%<br>0.00                       | Aaa/<br>AAAm<br>NA          | 0.00<br>0.00               |
| <b>Total Money Market Fund</b> |  | <b>637,359.78</b>    | <b>4.90%</b>                    | <b>637,359.78</b><br><b>637,359.78</b>       | <b>1.00</b><br><b>4.90%</b>  | <b>637,359.78</b><br><b>0.00</b>         | <b>0.39%</b><br><b>0.00</b>         | <b>Aaa/<br/>AAAm<br/>NA</b> | <b>0.00</b><br><b>0.00</b> |
| <b>US TREASURY</b>             |  |                      |                                 |  |                              |  |                                     |                             |                            |
| 9128284Z0                      | UNITED STATES TREASURY 2.75<br>08/31/2025  | 1,000,000.00         | 05/27/2021<br>0.63%             | 1,088,789.06<br>1,088,789.06                 | 97.14<br>4.87%               | 971,367.19<br>2,391.30                   | 0.59%<br>(117,421.87)               | Aaa/AA+<br>AA+              | 1.42<br>1.37               |
| 91282CBC4                      | UNITED STATES TREASURY 0.375<br>12/31/2025 | 2,325,000.00         | --<br>0.41%                     | 2,323,008.79<br>2,323,008.79                 | 92.75<br>4.74%               | 2,156,437.50<br>2,203.64                 | 1.31%<br>(166,571.29)               | Aaa/AA+<br>AA+              | 1.75<br>1.71               |
| 91282CBH3                      | UNITED STATES TREASURY 0.375<br>01/31/2026 | 1,300,000.00         | 02/16/2021<br>0.69%             | 1,288,574.22<br>1,288,574.22                 | 92.46<br>4.71%               | 1,201,941.40<br>816.96                   | 0.73%<br>(86,632.82)                | Aaa/AA+<br>AA+              | 1.84<br>1.79               |

# HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 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       |
|-------------------------------------|--|-----------------------|---------------------------------|------------------------------|------------------------------|--|---|------------------------------|----------------------------|
| 91282CBT7                           | UNITED STATES TREASURY 0.75<br>03/31/2026  | 1,660,000.00          | 04/28/2021<br>0.93%             | 1,651,375.78<br>1,651,375.78 | 92.66<br>4.64%               | 1,538,093.75<br>34.02                      | 0.93%<br>(113,282.03)                   | Aaa/AA+<br>AA+               | 2.00<br>1.94               |
| 91282CCF6                           | UNITED STATES TREASURY 0.75<br>05/31/2026  | 1,200,000.00          | 06/17/2021<br>0.97%             | 1,191,843.75<br>1,191,843.75 | 92.13<br>4.61%               | 1,105,546.87<br>3,024.59                   | 0.67%<br>(86,296.88)                    | Aaa/AA+<br>AA+               | 2.17<br>2.10               |
| 9128282A7                           | UNITED STATES TREASURY 1.5<br>08/15/2026   | 1,100,000.00          | 09/23/2021<br>0.65%             | 1,131,023.44<br>1,131,023.44 | 93.20<br>4.55%               | 1,025,148.43<br>2,085.16                   | 0.62%<br>(105,875.01)                   | Aaa/AA+<br>AA+               | 2.38<br>2.29               |
| 91282CDK4                           | UNITED STATES TREASURY 1.25<br>11/30/2026  | 1,400,000.00          | 12/22/2021<br>1.21%             | 1,402,242.19<br>1,402,242.19 | 91.95<br>4.49%               | 1,287,289.07<br>5,881.15                   | 0.78%<br>(114,953.12)                   | Aaa/AA+<br>AA+               | 2.67<br>2.56               |
| 91282CEN7                           | UNITED STATES TREASURY 2.75<br>04/30/2027  | 1,275,000.00          | 06/21/2022<br>3.52%             | 1,238,144.53<br>1,238,144.53 | 95.23<br>4.42%               | 1,214,138.67<br>14,737.81                  | 0.74%<br>(24,005.86)                    | Aaa/AA+<br>AA+               | 3.08<br>2.88               |
| 91282CEW7                           | UNITED STATES TREASURY 3.25<br>06/30/2027  | 445,000.00            | 08/30/2022<br>3.32%             | 443,748.44<br>443,748.44     | 96.57<br>4.44%               | 429,737.89<br>3,655.36                     | 0.26%<br>(14,010.55)                    | Aaa/AA+<br>AA+               | 3.25<br>3.02               |
| 91282CFM8                           | UNITED STATES TREASURY 4.125<br>09/30/2027 | 1,800,000.00          | 10/24/2022<br>4.37%             | 1,782,351.56<br>1,782,351.56 | 99.22<br>4.37%               | 1,786,007.81<br>202.87                     | 1.09%<br>3,656.25                       | Aaa/AA+<br>AA+               | 3.50<br>3.16               |
| 91282CFU0                           | UNITED STATES TREASURY 4.125<br>10/31/2027 | 2,000,000.00          | --<br>3.93%                     | 2,015,937.50<br>2,015,937.50 | 99.21<br>4.37%               | 1,984,140.62<br>34,677.20                  | 1.21%<br>(31,796.88)                    | Aaa/AA+<br>AA+               | 3.59<br>3.24               |
| 91282CHK0                           | UNITED STATES TREASURY 4.0<br>06/30/2028   | 2,250,000.00          | --<br>4.18%                     | 2,232,685.55<br>2,232,685.55 | 98.89<br>4.29%               | 2,225,039.06<br>22,747.25                  | 1.35%<br>(7,646.49)                     | Aaa/AA+<br>AA+               | 4.25<br>3.83               |
| 91282CHX2                           | UNITED STATES TREASURY 4.375<br>08/31/2028 | 1,250,000.00          | 09/19/2023<br>4.48%             | 1,243,945.31<br>1,243,945.31 | 100.41<br>4.27%              | 1,255,126.95<br>4,755.43                   | 0.76%<br>11,181.64                      | Aaa/AA+<br>AA+               | 4.42<br>3.97               |
| 91282CJAO                           | UNITED STATES TREASURY 4.625<br>09/30/2028 | 2,250,000.00          | --<br>4.90%                     | 2,223,535.16<br>2,223,535.16 | 101.44<br>4.27%              | 2,282,431.64<br>284.32                     | 1.39%<br>58,896.48                      | Aaa/AA+<br>AA+               | 4.50<br>3.95               |
| 91282CJN2                           | UNITED STATES TREASURY 4.375<br>11/30/2028 | 2,250,000.00          | --<br>4.10%                     | 2,277,861.33<br>2,277,861.33 | 100.53<br>4.25%              | 2,261,865.24<br>33,081.46                  | 1.37%<br>(15,996.09)                    | Aaa/AA+<br>AA+               | 4.67<br>4.13               |
| 91282CJR3                           | UNITED STATES TREASURY 3.75<br>12/31/2028  | 2,000,000.00          | --<br>4.03%                     | 1,975,292.97<br>1,975,292.97 | 97.87<br>4.25%               | 1,957,343.76<br>18,956.04                  | 1.19%<br>(17,949.21)                    | Aaa/AA+<br>AA+               | 4.75<br>4.26               |
| 91282CKD2                           | UNITED STATES TREASURY 4.25<br>02/28/2029  | 2,000,000.00          | --<br>4.29%                     | 1,996,718.75<br>1,996,718.75 | 100.13<br>4.22%              | 2,002,656.24<br>7,391.30                   | 1.22%<br>5,937.49                       | Aaa/AA+<br>AA+               | 4.91<br>4.38               |
| <b>Total US Treasury</b>            |  | <b>27,505,000.00</b>  | <b>3.00%</b>                    | <b>27,507,078.33</b>         | <b>97.14</b><br><b>4.42%</b> | <b>26,684,312.08</b><br><b>156,925.88</b>  | <b>16.22%</b><br><b>(822,766.25)</b>    | <b>Aaa/AA+</b><br><b>AA+</b> | <b>3.45</b><br><b>3.15</b> |
| <b>Total Portfolio</b>              |  | <b>171,454,186.52</b> | <b>3.05%</b>                    | <b>166,446,734.31</b>        | <b>37.68</b><br><b>3.90%</b> | <b>164,527,944.76</b><br><b>325,569.48</b> | <b>100.00%</b><br><b>(1,918,789.55)</b> | <b>Aa2/AA-</b><br><b>AA</b>  | <b>1.11</b><br><b>0.96</b> |
| <b>Total Market Value + Accrued</b> |  |                       |                                 |                              |                              | <b>164,853,514.24</b>                      |   |                              |                            |



# TRANSACTION LEDGER



City of Costa Mesa Cons | Account #10196 | As of March 31, 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                  | 03/04/2024      | 94975H312 | 3,431.37              | ALLSPRING:TRS+ MM S                       | 1.000   | 4.94%          | (3,431.37)            | 0.00              | (3,431.37)            | 0.00            |
| Purchase                  | 03/04/2024      | 94975H312 | 2.56                  | ALLSPRING:TRS+ MM S                       | 1.000   | 4.94%          | (2.56)                | 0.00              | (2.56)                | 0.00            |
| Purchase                  | 03/11/2024      | 94975H312 | 35,439.38             | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (35,439.38)           | 0.00              | (35,439.38)           | 0.00            |
| Purchase                  | 03/13/2024      | 94975H312 | 5,012.50              | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (5,012.50)            | 0.00              | (5,012.50)            | 0.00            |
| Purchase                  | 03/15/2024      | 94975H312 | 110,106.83            | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (110,106.83)          | 0.00              | (110,106.83)          | 0.00            |
| Purchase                  | 03/15/2024      | 94975H312 | 82,768.38             | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (82,768.38)           | 0.00              | (82,768.38)           | 0.00            |
| Purchase                  | 03/18/2024      | 91282CKD2 | 1,250,000.00          | UNITED STATES TREASURY 4.25<br>02/28/2029 | 99.660  | 4.33%          | (1,245,751.95)        | (2,598.51)        | (1,248,350.46)        | 0.00            |
| Purchase                  | 03/18/2024      | 94975H312 | 1,217,556.97          | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (1,217,556.97)        | 0.00              | (1,217,556.97)        | 0.00            |
| Purchase                  | 03/18/2024      | 94975H312 | 4,563.75              | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (4,563.75)            | 0.00              | (4,563.75)            | 0.00            |
| Purchase                  | 03/20/2024      | 448973AD9 | 255,000.00            | HART 2024-A A3 4.99<br>02/15/2029         | 99.978  | 5.00%          | (254,943.77)          | 0.00              | (254,943.77)          | 0.00            |
| Purchase                  | 03/21/2024      | 94975H312 | 15,233.57             | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (15,233.57)           | 0.00              | (15,233.57)           | 0.00            |
| Purchase                  | 03/21/2024      | 94975H312 | 92.55                 | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (92.55)               | 0.00              | (92.55)               | 0.00            |
| Purchase                  | 03/25/2024      | 94975H312 | 25,218.37             | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (25,218.37)           | 0.00              | (25,218.37)           | 0.00            |
| Purchase                  | 03/25/2024      | 94975H312 | 4,958.13              | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | (4,958.13)            | 0.00              | (4,958.13)            | 0.00            |
| Purchase                  | 03/28/2024      | 91282CKD2 | 750,000.00            | UNITED STATES TREASURY 4.25<br>02/28/2029 | 100.129 | 4.22%          | (750,966.80)          | (2,425.27)        | (753,392.07)          | 0.00            |
| <b>Total Purchase</b>     |                 |           | <b>3,759,384.36</b>   |   |         |                | <b>(3,756,046.88)</b> | <b>(5,023.78)</b> | <b>(3,761,070.66)</b> | <b>0.00</b>     |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>3,759,384.36</b>   |   |         |                | <b>(3,756,046.88)</b> | <b>(5,023.78)</b> | <b>(3,761,070.66)</b> | <b>0.00</b>     |
| <b>DISPOSITIONS</b>       |                 |           |                       |   |         |                |                       |                   |                       |                 |
| Maturity                  | 03/18/2024      | 808513BN4 | (1,000,000.00)        | CHARLES SCHWAB CORP 0.75<br>03/18/2024    | 100.000 | 0.75%          | 1,000,000.00          | 0.00              | 1,000,000.00          | (810.00)        |
| <b>Total Maturity</b>     |                 |           | <b>(1,000,000.00)</b> |   |         |                | <b>1,000,000.00</b>   | <b>0.00</b>       | <b>1,000,000.00</b>   | <b>(810.00)</b> |
| Sale                      | 03/18/2024      | 023135BW5 | (500,000.00)          | AMAZON.COM INC 0.45<br>05/12/2024         | 99.229  | 0.58%          | 496,145.00            | (787.50)          | 496,932.50            | (3,125.00)      |
| Sale                      | 03/18/2024      | 91282CDZ1 | (1,000,000.00)        | UNITED STATES TREASURY 1.5<br>02/15/2025  | 96.766  | 3.58%          | 967,656.25            | (1,318.68)        | 968,974.93            | 5,078.12        |
| Sale                      | 03/20/2024      | 94975H312 | (254,943.77)          | ALLSPRING:TRS+ MM S                       | 1.000   | 4.92%          | 254,943.77            | 0.00              | 254,943.77            | 0.00            |
| Sale                      | 03/28/2024      | 94975H312 | (753,392.07)          | ALLSPRING:TRS+ MM S                       | 1.000   | 4.93%          | 753,392.07            | 0.00              | 753,392.07            | 0.00            |

# TRANSACTION LEDGER



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Transaction Type          | Settlement Date | CUSIP | Quantity              | Security Description | Price | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss       |
|---------------------------|-----------------|-------|-----------------------|----------------------|-------|----------------|---------------------|-------------------|---------------------|-----------------|
| <b>Total Sale</b>         |                 |       | <b>(2,508,335.84)</b> |                      |       |                | <b>2,472,137.09</b> | <b>(2,106.18)</b> | <b>2,474,243.27</b> | <b>1,953.12</b> |
| <b>TOTAL DISPOSITIONS</b> |                 |       | <b>(3,508,335.84)</b> |                      |       |                | <b>3,472,137.09</b> | <b>(2,106.18)</b> | <b>3,474,243.27</b> | <b>1,143.12</b> |

| <b>OTHER TRANSACTIONS</b> |            |           |      |   |  |       |           |      |           |      |
|---------------------------|------------|-----------|------|---|--|-------|-----------|------|-----------|------|
| Coupon                    | 03/03/2024 | 808513BY0 | 0.00 | CHARLES SCHWAB CORP 2.45<br>03/03/2027            |  | 2.48% | 2,388.75  | 0.00 | 2,388.75  | 0.00 |
| Coupon                    | 03/09/2024 | 931142EX7 | 0.00 | WALMART INC 3.95<br>09/09/2027                    |  | 4.00% | 3,555.00  | 0.00 | 3,555.00  | 0.00 |
| Coupon                    | 03/09/2024 | 57636QAW4 | 0.00 | MASTERCARD INC 4.875<br>03/09/2028                |  | 4.90% | 9,384.38  | 0.00 | 9,384.38  | 0.00 |
| Coupon                    | 03/10/2024 | 3130ATS57 | 0.00 | FEDERAL HOME LOAN BANKS<br>4.5 03/10/2028         |  | 4.05% | 22,500.00 | 0.00 | 22,500.00 | 0.00 |
| Coupon                    | 03/13/2024 | 46647PBH8 | 0.00 | JPMORGAN CHASE & CO 2.005<br>03/13/2026           |  | 0.50% | 5,012.50  | 0.00 | 5,012.50  | 0.00 |
| Coupon                    | 03/15/2024 | 09247XAN1 | 0.00 | BLACKROCK INC 3.2<br>03/15/2027                   |  | 3.45% | 14,400.00 | 0.00 | 14,400.00 | 0.00 |
| Coupon                    | 03/15/2024 | 89240BAC2 | 0.00 | TAOT 2021-A A3 0.26<br>05/15/2025                 |  | 0.27% | 12.56     | 0.00 | 12.56     | 0.00 |
| Coupon                    | 03/15/2024 | 47788UAC6 | 0.00 | JDOT 2021 A3 0.36 09/15/2025                      |  | 0.37% | 13.67     | 0.00 | 13.67     | 0.00 |
| Coupon                    | 03/15/2024 | 47789QAC4 | 0.00 | JDOT 2021-B A3 0.52<br>03/16/2026                 |  | 0.52% | 55.51     | 0.00 | 55.51     | 0.00 |
| Coupon                    | 03/15/2024 | 44934KAC8 | 0.00 | HART 2021-B A3 0.38<br>01/15/2026                 |  | 0.39% | 64.00     | 0.00 | 64.00     | 0.00 |
| Coupon                    | 03/15/2024 | 06368FAC3 | 0.00 | BANK OF MONTREAL 1.25<br>09/15/2026               |  | 1.59% | 6,250.00  | 0.00 | 6,250.00  | 0.00 |
| Coupon                    | 03/15/2024 | 44935FAD6 | 0.00 | HART 2021-C A3 0.74<br>05/15/2026                 |  | 0.75% | 52.18     | 0.00 | 52.18     | 0.00 |
| Coupon                    | 03/15/2024 | 43815BAC4 | 0.00 | HAROT 2022-1 A3 1.88<br>05/15/2026                |  | 1.88% | 441.33    | 0.00 | 441.33    | 0.00 |
| Coupon                    | 03/15/2024 | 084664CZ2 | 0.00 | BERKSHIRE HATHAWAY<br>FINANCE CORP 2.3 03/15/2027 |  | 2.30% | 8,337.50  | 0.00 | 8,337.50  | 0.00 |
| Coupon                    | 03/15/2024 | 47787JAC2 | 0.00 | JDOT 2022 A3 0.36 09/15/2026                      |  | 2.33% | 360.31    | 0.00 | 360.31    | 0.00 |

# TRANSACTION LEDGER



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Transaction Type | Settlement Date | CUSIP     | Quantity | Security Description                                   | Price | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|----------|--|-------|----------------|-----------|-------------------|--------------|-----------|
| Coupon           | 03/15/2024      | 89238FAD5 | 0.00     | TAOT 2022-B A3 2.93<br>09/15/2026                      |       | 2.93%          | 495.31    | 0.00              | 495.31       | 0.00      |
| Coupon           | 03/15/2024      | 47800AAC4 | 0.00     | JDOT 2022-B A3 3.74<br>02/16/2027                      |       | 3.74%          | 825.92    | 0.00              | 825.92       | 0.00      |
| Coupon           | 03/15/2024      | 24422EWK1 | 0.00     | JOHN DEERE CAPITAL CORP<br>4.15 09/15/2027             |       | 4.80%          | 18,156.25 | 0.00              | 18,156.25    | 0.00      |
| Coupon           | 03/15/2024      | 47800BAC2 | 0.00     | JDOT 2022-C A3 5.09<br>06/15/2027                      |       | 5.09%          | 1,442.17  | 0.00              | 1,442.17     | 0.00      |
| Coupon           | 03/15/2024      | 58768PAC8 | 0.00     | MBART 2022-1 A3 5.21<br>08/16/2027                     |       | 5.21%          | 2,626.71  | 0.00              | 2,626.71     | 0.00      |
| Coupon           | 03/15/2024      | 880591EZ1 | 0.00     | TENNESSEE VALLEY AUTHORITY<br>3.875 03/15/2028         |       | 3.76%          | 19,375.00 | 0.00              | 19,375.00    | 0.00      |
| Coupon           | 03/15/2024      | 161571HT4 | 0.00     | CHAIT 2023-1 A 5.16<br>09/15/2028                      |       | 5.17%          | 2,881.00  | 0.00              | 2,881.00     | 0.00      |
| Coupon           | 03/15/2024      | 47787CAC7 | 0.00     | JDOT 2023-C A3 5.48<br>05/15/2028                      |       | 5.48%          | 2,808.50  | 0.00              | 2,808.50     | 0.00      |
| Coupon           | 03/15/2024      | 89239FAD4 | 0.00     | TAOT 2023-D A3 5.54<br>08/15/2028                      |       | 5.54%          | 992.58    | 0.00              | 992.58       | 0.00      |
| Coupon           | 03/15/2024      | 161571HV9 | 0.00     | CHAIT 241 A 4.6 01/16/2029                             |       | 4.61%          | 1,610.00  | 0.00              | 1,610.00     | 0.00      |
| Coupon           | 03/15/2024      | 02582JIT8 | 0.00     | AMXCA 2022-2 A 05/17/2027                              |       | 3.40%          | 1,567.88  | 0.00              | 1,567.88     | 0.00      |
| Coupon           | 03/17/2024      | 931142ER0 | 0.00     | WALMART INC 1.05<br>09/17/2026                         |       | 1.11%          | 813.75    | 0.00              | 813.75       | 0.00      |
| Coupon           | 03/18/2024      | 808513BN4 | 0.00     | CHARLES SCHWAB CORP 0.75<br>03/18/2024                 |       | 0.75%          | 3,750.00  | 0.00              | 3,750.00     | 0.00      |
| Coupon           | 03/21/2024      | 43813GAC5 | 0.00     | HAROT 2021-1 A3 0.27<br>04/21/2025                     |       | 0.27%          | 3.42      | 0.00              | 3.42         | 0.00      |
| Coupon           | 03/21/2024      | 43815GAC3 | 0.00     | HAROT 2021-4 A3 0.88<br>01/21/2026                     |       | 0.89%          | 89.13     | 0.00              | 89.13        | 0.00      |
| Coupon           | 03/23/2024      | 3137EAEX3 | 0.00     | FEDERAL HOME LOAN<br>MORTGAGE CORP 0.375<br>09/23/2025 |       | 0.52%          | 3,909.38  | 0.00              | 3,909.38     | 0.00      |
| Coupon           | 03/25/2024      | 05601XAC3 | 0.00     | BMWLT 2022-1 A3 1.03<br>03/25/2025                     |       | 1.11%          | 11.73     | 0.00              | 11.73        | 0.00      |

# TRANSACTION LEDGER



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Transaction Type      | Settlement Date | CUSIP     | Quantity    | Security Description                       | Price | Acq/Disp Yield | Amount            | Interest Pur/Sold | Total Amount      | Gain/Loss   |
|-----------------------|-----------------|-----------|-------------|--|-------|----------------|-------------------|-------------------|-------------------|-------------|
| Coupon                | 03/25/2024      | 05602RAD3 | 0.00        | BMWOT 2022-A A3 3.21<br>08/25/2026         |       | 3.21%          | 490.02            | 0.00              | 490.02            | 0.00        |
| Coupon                | 03/25/2024      | 05592XAD2 | 0.00        | BMWOT 2023-A A3 5.47<br>02/25/2028         |       | 5.47%          | 547.00            | 0.00              | 547.00            | 0.00        |
| Coupon                | 03/31/2024      | 91282CBT7 | 0.00        | UNITED STATES TREASURY 0.75<br>03/31/2026  |       | 0.93%          | 6,225.00          | 0.00              | 6,225.00          | 0.00        |
| Coupon                | 03/31/2024      | 91282CFM8 | 0.00        | UNITED STATES TREASURY<br>4.125 09/30/2027 |       | 4.37%          | 37,125.00         | 0.00              | 37,125.00         | 0.00        |
| Coupon                | 03/31/2024      | 91282CIA0 | 0.00        | UNITED STATES TREASURY<br>4.625 09/30/2028 |       | 4.90%          | 52,031.25         | 0.00              | 52,031.25         | 0.00        |
| <b>Total Coupon</b>   |                 |           | <b>0.00</b> |  |       |                | <b>230,604.69</b> | <b>0.00</b>       | <b>230,604.69</b> | <b>0.00</b> |
| Dividend              | 03/31/2024      | 94975H312 | 0.00        | ALLSPRING:TRS+ MM S                        |       | 4.93%          | 2,957.30          | 0.00              | 2,957.30          | 0.00        |
| <b>Total Dividend</b> |                 |           | <b>0.00</b> |  |       |                | <b>2,957.30</b>   | <b>0.00</b>       | <b>2,957.30</b>   | <b>0.00</b> |
| Principal Paydown     | 03/15/2024      | 89240BAC2 | 18,163.11   | TAOT 2021-A A3 0.26<br>05/15/2025          |       | 0.27%          | 18,163.11         | --                | 18,163.11         | 3.37        |
| Principal Paydown     | 03/15/2024      | 47788UAC6 | 5,754.11    | JDOT 2021 A3 0.36 09/15/2025               |       | 0.37%          | 5,754.11          | --                | 5,754.11          | 1.11        |
| Principal Paydown     | 03/15/2024      | 44934KAC8 | 25,889.23   | HART 2021-B A3 0.38<br>01/15/2026          |       | 0.39%          | 25,889.23         | --                | 25,889.23         | 5.72        |
| Principal Paydown     | 03/15/2024      | 47789QAC4 | 11,631.07   | JDOT 2021-B A3 0.52<br>03/16/2026          |       | 0.52%          | 11,631.07         | --                | 11,631.07         | 1.03        |
| Principal Paydown     | 03/15/2024      | 44935FAD6 | 7,439.93    | HART 2021-C A3 0.74<br>05/15/2026          |       | 0.75%          | 7,439.93          | --                | 7,439.93          | 1.66        |
| Principal Paydown     | 03/15/2024      | 43815BAC4 | 19,819.37   | HAROT 2022-1 A3 1.88<br>05/15/2026         |       | 1.88%          | 19,819.37         | --                | 19,819.37         | 2.98        |
| Principal Paydown     | 03/15/2024      | 47787JAC2 | 9,306.36    | JDOT 2022 A3 0.36 09/15/2026               |       | 2.33%          | 9,306.36          | --                | 9,306.36          | 2.06        |
| Principal Paydown     | 03/15/2024      | 89238FAD5 | 12,103.65   | TAOT 2022-B A3 2.93<br>09/15/2026          |       | 2.93%          | 12,103.65         | --                | 12,103.65         | 0.28        |
| Principal Paydown     | 03/21/2024      | 43813GAC5 | 5,082.16    | HAROT 2021-1 A3 0.27<br>04/21/2025         |       | 0.27%          | 5,082.16          | --                | 5,082.16          | 0.10        |
| Principal Paydown     | 03/21/2024      | 43815GAC3 | 10,151.41   | HAROT 2021-4 A3 0.88<br>01/21/2026         |       | 0.89%          | 10,151.41         | --                | 10,151.41         | 2.14        |
| Principal Paydown     | 03/25/2024      | 05601XAC3 | 12,797.44   | BMWLT 2022-1 A3 1.03<br>03/25/2025         |       | 1.11%          | 12,797.44         | --                | 12,797.44         | 1.91        |

# TRANSACTION LEDGER



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Transaction Type                | Settlement Date | CUSIP     | Quantity          | Security Description               | Price | Acq/Disp Yield | Amount            | Interest Pur/Sold | Total Amount      | Gain/Loss    |
|---------------------------------|-----------------|-----------|-------------------|------------------------------------|-------|----------------|-------------------|-------------------|-------------------|--------------|
| Principal Paydown               | 03/25/2024      | 05602RAD3 | 12,420.93         | BMWOT 2022-A A3 3.21<br>08/25/2026 |       | 3.21%          | 12,420.93         | --                | 12,420.93         | 0.65         |
| <b>Total Principal Paydown</b>  |                 |           | <b>150,558.77</b> |                                    |       |                | <b>150,558.77</b> | <b>--</b>         | <b>150,558.77</b> | <b>23.02</b> |
| <b>TOTAL OTHER TRANSACTIONS</b> |                 |           | <b>150,558.77</b> |                                    |       |                | <b>384,120.76</b> | <b>0.00</b>       | <b>384,120.76</b> | <b>23.02</b> |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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>       |                                     |                                    |   |  |   |                 |
|                                     |                                     |                                    | 2,697,405.75  | 0.00   | 0.00  |                 |
| 90COCM\$00                          | Summary of Cash                     |                                    | 0.00  | 0.00   | 0.00  | 0.00            |
|                                     |                                     | 2,697,405.75                       | 0.00  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 2,697,405.75  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 21,918,058.72   | 0.00   | 0.00  |                 |
| 90JPMC\$02                          | JP Morgan Chase Checking<br>Account |                                    | 0.00  | 0.00   | 0.00  | 0.00            |
|                                     |                                     | 21,918,058.72                      | 0.00  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 21,918,058.72   | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 141,311.26  | 0.00   | 0.00  |                 |
| 94975H312                           | ALLSPRING:TRS+ MM S                 |                                    | 1,504,384.36  | 1,045.18   | 0.00  | 1,045.18        |
|                                     |                                     | 637,359.78                         | (1,008,335.84)  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 637,359.78  | 1,045.18   | 1,045.18  |                 |
|                                     |                                     |                                    | 1,168,520.90  | 0.00   | 0.00  |                 |
| CCYUSD                              | Receivable                          |                                    | 0.00  | 0.00   | 0.00  | 0.00            |
|                                     |                                     | 1,535,452.66                       | 0.00  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | 1,535,452.66  | 0.00   | 0.00  |                 |
|                                     |                                     |                                    | <b>25,925,296.63</b>  | <b>0.00</b>  | <b>0.00</b>   |                 |
|                                     |                                     |                                    | <b>1,504,384.36</b>   | <b>1,045.18</b>  | <b>0.00</b>   |                 |
|                                     |                                     |                                    | <b>(1,008,335.84)</b>   | <b>0.00</b>  | <b>0.00</b>   |                 |
| <b>Total Cash &amp; Equivalents</b> |                                     | <b>26,788,276.91</b>               | <b>26,788,276.91</b>  | <b>1,045.18</b>  | <b>1,045.18</b>   | <b>1,045.18</b> |
| <b>FIXED INCOME</b>                 |                                     |                                    |   |  |   |                 |
|                                     |                                     |                                    | 499,270.00  | 681.25   | 0.00  |                 |
| 023135BW5                           | AMAZON.COM INC 0.45                 | 05/10/2021                         | 0.00  | 787.50   | 0.00  | 106.25          |
|                                     | 05/12/2024                          | 05/12/2021                         | (499,270.00)  | 0.00   | 0.00  |                 |
|                                     |                                     | 0.00                               | 0.00  | 106.25   | 106.25  |                 |
|                                     |                                     |                                    | 444,741.90  | 5,061.88   | 0.00  |                 |
| 023135CP9                           | AMAZON.COM INC 4.55                 | 11/29/2022                         | 0.00  | 0.00   | 0.00  | 1,687.29        |
|                                     | 12/01/2027                          | 12/01/2022                         | 0.00  | 6,749.17   | 0.00  |                 |
|                                     |                                     | 445,000.00                         | 444,741.90  | 1,687.29   | 1,687.29  |                 |
|                                     |                                     |                                    | 554,877.23  | 836.20   | 0.00  |                 |
| 02582JIT8                           | AMXCA 2022-2 A 05/17/2027           | 05/17/2022                         | 0.00  | 1,567.88   | 0.00  | 1,567.88        |
|                                     |                                     | 05/24/2022                         | 0.00  | 836.20   | 0.00  |                 |
|                                     |                                     | 555,000.00                         | 554,877.23  | 1,567.88   | 1,567.88  |                 |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 05592XAD2 | BMWOT 2023-A A3 5.47<br>02/25/2028                       | 07/11/2023<br>07/18/2023<br>120,000.00   | 119,978.74<br>0.00<br>0.00<br>119,978.74                                    | 109.40<br>547.00<br>109.40<br>547.00                               | 0.00<br>0.00<br>0.00<br>547.00  | 547.00       |
| 05601XAC3 | BMWLT 2022-1 A3 1.03<br>03/25/2025                       | 01/11/2022<br>01/19/2022<br>0.00         | 12,795.53<br>0.00<br>(12,795.53)<br>0.00                                    | 2.35<br>11.73<br>0.00<br>9.38                                      | 0.00<br>0.00<br>0.00<br>9.38  | 9.38         |
| 05602RAD3 | BMWOT 2022-A A3 3.21<br>08/25/2026                       | 05/10/2022<br>05/18/2022<br>170,764.88   | 183,176.28<br>0.00<br>(12,420.28)<br>170,756.00                             | 98.00<br>490.02<br>91.36<br>483.37                                 | 0.00<br>0.00<br>0.00<br>483.37  | 483.37       |
| 06051GGF0 | BANK OF AMERICA CORP<br>3.824 01/20/2028                 | 01/24/2023<br>01/26/2023<br>900,000.00   | 863,325.00<br>0.00<br>0.00<br>863,325.00                                    | 3,919.60<br>0.00<br>6,787.60<br>2,868.00                           | 0.00<br>0.00<br>0.00<br>2,868.00  | 2,868.00     |
| 06368FAC3 | BANK OF MONTREAL 1.25<br>09/15/2026                      | 10/14/2021<br>10/18/2021<br>1,000,000.00 | 988,680.00<br>0.00<br>0.00<br>988,680.00                                    | 5,763.89<br>6,250.00<br>555.56<br>1,041.67                         | 0.00<br>0.00<br>0.00<br>1,041.67  | 1,041.67     |
| 084664CZ2 | BERKSHIRE HATHAWAY<br>FINANCE CORP 2.3<br>03/15/2027     | 03/07/2022<br>03/15/2022<br>725,000.00   | 724,862.25<br>0.00<br>0.00<br>724,862.25                                    | 7,689.03<br>8,337.50<br>741.11<br>1,389.58                         | 0.00<br>0.00<br>0.00<br>1,389.58  | 1,389.58     |
| 09247XAN1 | BLACKROCK INC 3.2<br>03/15/2027                          | 04/25/2022<br>04/27/2022<br>900,000.00   | 891,738.00<br>0.00<br>0.00<br>891,738.00                                    | 13,280.00<br>14,400.00<br>1,280.00<br>2,400.00                     | 0.00<br>0.00<br>0.00<br>2,400.00  | 2,400.00     |
| 14913R2V8 | CATERPILLAR FINANCIAL<br>SERVICES CORP 3.4<br>05/13/2025 | 05/10/2022<br>05/13/2022<br>295,000.00   | 294,625.35<br>0.00<br>0.00<br>294,625.35                                    | 3,009.00<br>0.00<br>3,844.83<br>835.83                             | 0.00<br>0.00<br>0.00<br>835.83  | 835.83       |
| 161571HT4 | CHAIT 2023-1 A 5.16<br>09/15/2028                        | 09/07/2023<br>09/15/2023<br>670,000.00   | 669,814.28<br>0.00<br>0.00<br>669,814.28                                    | 1,536.53<br>2,881.00<br>1,536.53<br>2,881.00                       | 0.00<br>0.00<br>0.00<br>2,881.00  | 2,881.00     |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 161571HV9 | CHAIT 241 A 4.6 01/16/2029                                   | 01/24/2024<br>01/31/2024<br>420,000.00   | 419,936.03<br>0.00<br>0.00<br>419,936.03                                    | 858.67<br>1,610.00<br>858.67<br>1,610.00                           | 0.00<br>0.00<br>0.00<br>1,610.00  | 1,610.00     |
| 17275RBR2 | CISCO SYSTEMS INC 4.85<br>02/26/2029                         | 02/21/2024<br>02/26/2024<br>345,000.00   | 344,879.25<br>0.00<br>0.00<br>344,879.25                                    | 232.40<br>0.00<br>1,626.77<br>1,394.38                             | 0.00<br>0.00<br>0.00<br>1,394.38  | 1,394.38     |
| 24422EWK1 | JOHN DEERE CAPITAL CORP<br>4.15 09/15/2027                   | 10/05/2022<br>10/07/2022<br>875,000.00   | 852,241.25<br>0.00<br>0.00<br>852,241.25                                    | 16,744.10<br>18,156.25<br>1,613.89<br>3,026.04                     | 0.00<br>0.00<br>0.00<br>3,026.04  | 3,026.04     |
| 3130A1XJ2 | FEDERAL HOME LOAN BANKS<br>2.875 06/14/2024                  | 06/18/2019<br>06/20/2019<br>1,100,000.00 | 1,147,872.00<br>0.00<br>0.00<br>1,147,872.00                                | 6,764.24<br>0.00<br>9,399.65<br>2,635.42                           | 0.00<br>0.00<br>0.00<br>2,635.42  | 2,635.42     |
| 3130AJKW8 | FEDERAL HOME LOAN BANKS<br>0.5 06/13/2025                    | 06/24/2020<br>06/25/2020<br>675,000.00   | 674,473.50<br>0.00<br>0.00<br>674,473.50                                    | 731.25<br>0.00<br>1,012.50<br>281.25                               | 0.00<br>0.00<br>0.00<br>281.25  | 281.25       |
| 3130ATS57 | FEDERAL HOME LOAN BANKS<br>4.5 03/10/2028                    | 03/22/2023<br>03/23/2023<br>1,000,000.00 | 1,019,910.00<br>0.00<br>0.00<br>1,019,910.00                                | 21,375.00<br>22,500.00<br>2,625.00<br>3,750.00                     | 0.00<br>0.00<br>0.00<br>3,750.00  | 3,750.00     |
| 3130AWMN7 | FEDERAL HOME LOAN BANKS<br>4.375 06/09/2028                  | 07/27/2023<br>07/28/2023<br>2,250,000.00 | 2,256,187.50<br>0.00<br>0.00<br>2,256,187.50                                | 22,421.88<br>0.00<br>30,625.00<br>8,203.12                         | 0.00<br>0.00<br>0.00<br>8,203.12  | 8,203.12     |
| 3135G03U5 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>0.625 04/22/2025 | 1,760,000.00                             | 1,759,458.70<br>0.00<br>0.00<br>1,759,458.70                                | 3,941.67<br>0.00<br>4,858.33<br>916.67                             | 0.00<br>0.00<br>0.00<br>916.67  | 916.67       |
| 3135G04Z3 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION 0.5<br>06/17/2025   | 06/17/2020<br>06/19/2020<br>1,065,000.00 | 1,062,795.45<br>0.00<br>0.00<br>1,062,795.45                                | 1,094.58<br>0.00<br>1,538.33<br>443.75                             | 0.00<br>0.00<br>0.00<br>443.75  | 443.75       |



# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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                         | 1,274,009.60  | 80.00  | 0.00  | 400.00       |
|           |  | 08/27/2020                         | 0.00  | 0.00   | 0.00  |              |
|           |  | 1,280,000.00                       | 0.00  | 480.00   | 0.00  |              |
|           |  |                                    | 1,274,009.60  | 400.00   | 400.00  |              |
| 3135G06G3 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION 0.5<br>11/07/2025   | 11/09/2020                         | 1,380,041.70  | 2,192.92   | 0.00  | 577.08       |
|           |  | 11/12/2020                         | 0.00  | 0.00   | 0.00  |              |
|           |  | 1,385,000.00                       | 0.00  | 2,770.00   | 0.00  |              |
|           |  |                                    | 1,380,041.70  | 577.08   | 577.08  |              |
| 3135G0V75 | FEDERAL NATIONAL<br>MORTGAGE ASSOCIATION<br>1.75 07/02/2024  | 07/11/2019                         | 992,260.00  | 2,868.06   | 0.00  | 1,458.33     |
|           |  | 07/12/2019                         | 0.00  | 0.00   | 0.00  |              |
|           |  | 1,000,000.00                       | 0.00  | 4,326.39   | 0.00  |              |
|           |  |                                    | 992,260.00  | 1,458.33   | 1,458.33  |              |
| 3137EAEP0 | FEDERAL HOME LOAN<br>MORTGAGE CORP 1.5<br>02/12/2025         | 02/13/2020                         | 1,343,964.35  | 1,064.79   | 0.00  | 1,681.25     |
|           |  | 02/14/2020                         | 0.00  | 0.00   | 0.00  |              |
|           |  | 1,345,000.00                       | 0.00  | 2,746.04   | 0.00  |              |
|           |  |                                    | 1,343,964.35  | 1,681.25   | 1,681.25  |              |
| 3137EAEU9 | FEDERAL HOME LOAN<br>MORTGAGE CORP 0.375<br>07/21/2025       | 07/21/2020                         | 805,966.20  | 337.50   | 0.00  | 253.12       |
|           |  | 07/23/2020                         | 0.00  | 0.00   | 0.00  |              |
|           |  | 810,000.00                         | 0.00  | 590.62   | 0.00  |              |
|           |  |                                    | 805,966.20  | 253.12   | 253.12  |              |
| 3137EAEX3 | FEDERAL HOME LOAN<br>MORTGAGE CORP 0.375<br>09/23/2025       |                                    | 2,077,316.15  | 3,431.56   | 0.00  | 651.57       |
|           |  |                                    | 0.00  | 3,909.38   | 0.00  |              |
|           |  | 2,085,000.00                       | 0.00  | 173.75   | 0.00  |              |
|           |  |                                    | 2,077,316.15  | 651.57   | 651.57  |              |
| 43813GAC5 | HAROT 2021-1 A3 0.27<br>04/21/2025                           | 02/17/2021                         | 15,195.59   | 1.14   | 0.00  | 3.04         |
|           |  | 02/24/2021                         | 0.00  | 3.42   | 0.00  |              |
|           |  | 10,113.72                          | (5,082.06)  | 0.76   | 0.00  |              |
|           |  |                                    | 10,113.53   | 3.04   | 3.04  |              |
| 43815BAC4 | HAROT 2022-1 A3 1.88<br>05/15/2026                           | 02/15/2022                         | 281,654.91  | 235.37   | 0.00  | 424.77       |
|           |  | 02/23/2022                         | 0.00  | 441.33   | 0.00  |              |
|           |  | 261,877.91                         | (19,816.39)   | 218.81   | 0.00  |              |
|           |  |                                    | 261,838.53  | 424.77   | 424.77  |              |
| 43815GAC3 | HAROT 2021-4 A3 0.88<br>01/21/2026                           | 11/16/2021                         | 121,512.22  | 29.71  | 0.00  | 86.65        |
|           |  | 11/24/2021                         | 0.00  | 89.13  | 0.00  |              |
|           |  | 111,386.43                         | (10,149.27)   | 27.23  | 0.00  |              |
|           |  |                                    | 111,362.95  | 86.65  | 86.65   |              |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 438516CJ3 | HONEYWELL INTERNATIONAL<br>INC 4.95 02/15/2028 | 02/13/2023<br>02/15/2023<br>800,000.00 | 817,944.00<br>0.00<br>0.00<br>817,944.00                                    | 1,760.00<br>0.00<br>5,060.00<br>3,300.00                           | 0.00<br>0.00<br>0.00<br>3,300.00  | 3,300.00     |
| 448973AD9 | HART 2024-A A3 4.99<br>02/15/2029              | 03/11/2024<br>03/20/2024<br>255,000.00 | 0.00<br>254,943.77<br>0.00<br>254,943.77                                    | 0.00<br>0.00<br>388.80<br>388.80                                   | 0.00<br>0.00<br>0.00<br>388.80  | 388.80       |
| 44934KAC8 | HART 2021-B A3 0.38<br>01/15/2026              | 07/20/2021<br>07/28/2021<br>176,217.61 | 202,062.23<br>0.00<br>(25,883.51)<br>176,178.72                             | 34.13<br>64.00<br>29.76<br>59.63                                   | 0.00<br>0.00<br>0.00<br>59.63   | 59.63        |
| 44935FAD6 | HART 2021-C A3 0.74<br>05/15/2026              | 11/09/2021<br>11/17/2021<br>77,168.78  | 84,589.83<br>0.00<br>(7,438.27)<br>77,151.56                                | 27.83<br>52.18<br>25.38<br>49.73                                   | 0.00<br>0.00<br>0.00<br>49.73   | 49.73        |
| 46647PAF3 | JPMORGAN CHASE & CO 3.54<br>05/01/2028         | 07/14/2023<br>07/18/2023<br>500,000.00 | 467,985.00<br>0.00<br>0.00<br>467,985.00                                    | 5,900.00<br>0.00<br>7,375.00<br>1,475.00                           | 0.00<br>0.00<br>0.00<br>1,475.00  | 1,475.00     |
| 46647PBH8 | JPMORGAN CHASE & CO<br>2.005 03/13/2026        | 03/16/2021<br>03/18/2021<br>500,000.00 | 514,575.00<br>0.00<br>0.00<br>514,575.00                                    | 4,678.33<br>5,012.50<br>501.25<br>835.42                           | 0.00<br>0.00<br>0.00<br>835.42  | 835.42       |
| 47787CAC7 | JDOT 2023-C A3 5.48<br>05/15/2028              | 09/12/2023<br>09/19/2023<br>615,000.00 | 614,957.75<br>0.00<br>0.00<br>614,957.75                                    | 1,497.87<br>2,808.50<br>1,497.87<br>2,808.50                       | 0.00<br>0.00<br>0.00<br>2,808.50  | 2,808.50     |
| 47787JAC2 | JDOT 2022 A3 0.36<br>09/15/2026                | 03/10/2022<br>03/16/2022<br>177,059.18 | 186,324.31<br>0.00<br>(9,304.30)<br>177,020.01                              | 192.16<br>360.31<br>182.57<br>350.71                               | 0.00<br>0.00<br>0.00<br>350.71  | 350.71       |
| 47788UAC6 | JDOT 2021 A3 0.36<br>09/15/2025                | 03/02/2021<br>03/10/2021<br>39,798.42  | 45,543.77<br>0.00<br>(5,753.00)<br>39,790.77                                | 7.29<br>13.67<br>6.37<br>12.75                                     | 0.00<br>0.00<br>0.00<br>12.75   | 12.75        |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|---|--|---|--|---|--------------|
| 47789QAC4 | JDOT 2021-B A3 0.52<br>03/16/2026                                       | 07/13/2021<br>07/21/2021<br>116,468.02   | 128,087.67<br>0.00<br>(11,630.04)<br>116,457.63                             | 29.61<br>55.51<br>26.92<br>52.82                                   | 0.00<br>0.00<br>0.00<br>52.82   | 52.82        |
| 47800AAC4 | JDOT 2022-B A3 3.74<br>02/16/2027                                       | 07/12/2022<br>07/20/2022<br>265,000.00   | 264,974.69<br>0.00<br>0.00<br>264,974.69                                    | 440.49<br>825.92<br>440.49<br>825.92                               | 0.00<br>0.00<br>0.00<br>825.92  | 825.92       |
| 47800BAC2 | JDOT 2022-C A3 5.09<br>06/15/2027                                       | 10/12/2022<br>10/19/2022<br>340,000.00   | 339,973.62<br>0.00<br>0.00<br>339,973.62                                    | 769.16<br>1,442.17<br>769.16<br>1,442.17                           | 0.00<br>0.00<br>0.00<br>1,442.17  | 1,442.17     |
| 525ESC2W8 | LEHMAN ESCROW<br>01/01/2049   | 04/17/2012<br>04/18/2012<br>2,500,000.00 | 10,000.00<br>0.00<br>0.00<br>10,000.00                                      | 0.00<br>0.00<br>0.00<br>0.00                                       | 0.00<br>0.00<br>0.00<br>0.00  | 0.00         |
| 525ESCIB7 | LEHMAN ESCROW<br>01/01/2049   | 04/17/2012<br>04/18/2012<br>2,500,000.00 | 10,000.00<br>0.00<br>0.00<br>10,000.00                                      | 0.00<br>0.00<br>0.00<br>0.00                                       | 0.00<br>0.00<br>0.00<br>0.00  | 0.00         |
| 57636QAW4 | MASTERCARD INC 4.875<br>03/09/2028                                      | 03/06/2023<br>03/09/2023<br>385,000.00   | 384,626.55<br>0.00<br>0.00<br>384,626.55                                    | 8,967.29<br>9,384.38<br>1,146.98<br>1,564.07                       | 0.00<br>0.00<br>0.00<br>1,564.07  | 1,564.07     |
| 58768PAC8 | MBART 2022-1 A3 5.21<br>08/16/2027                                      | 11/15/2022<br>11/22/2022<br>605,000.00   | 604,880.33<br>0.00<br>0.00<br>604,880.33                                    | 1,400.91<br>2,626.71<br>1,400.91<br>2,626.71                       | 0.00<br>0.00<br>0.00<br>2,626.71  | 2,626.71     |
| 58933YBH7 | MERCK & CO INC 4.05<br>05/17/2028                                       | 05/17/2023<br>1,000,000.00               | 998,855.00<br>0.00<br>0.00<br>998,855.00                                    | 11,700.00<br>0.00<br>15,075.00<br>3,375.00                         | 0.00<br>0.00<br>0.00<br>3,375.00  | 3,375.00     |
| 63743HFE7 | NATIONAL RURAL UTILITIES<br>COOPERATIVE FINANCE CORP<br>3.45 06/15/2025 | 04/27/2022<br>05/04/2022<br>190,000.00   | 189,948.70<br>0.00<br>0.00<br>189,948.70                                    | 1,383.83<br>0.00<br>1,930.08<br>546.25                             | 0.00<br>0.00<br>0.00<br>546.25  | 546.25       |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|---|--|---|--|---|--------------|
| 665859AW4 | NORTHERN TRUST CORP 4.0<br>05/10/2027             | 800,000.00                               | 799,000.80<br>0.00<br>0.00<br>799,000.80                                    | 9,866.67<br>0.00<br>12,533.33<br>2,666.67                          | 0.00<br>0.00<br>0.00<br>2,666.67  | 2,666.67     |
| 756109AU8 | REALTY INCOME CORP 3.65<br>01/15/2028             | 04/10/2023<br>04/12/2023<br>205,000.00   | 194,438.40<br>0.00<br>0.00<br>194,438.40                                    | 956.10<br>0.00<br>1,579.64<br>623.54                               | 0.00<br>0.00<br>0.00<br>623.54  | 623.54       |
| 78015K7C2 | ROYAL BANK OF CANADA<br>2.25 11/01/2024           | 05/19/2020<br>05/21/2020<br>750,000.00   | 772,882.50<br>0.00<br>0.00<br>772,882.50                                    | 5,625.00<br>0.00<br>7,031.25<br>1,406.25                           | 0.00<br>0.00<br>0.00<br>1,406.25  | 1,406.25     |
| 79466LAG9 | SALESFORCE INC 0.625<br>07/15/2024                | 06/29/2021<br>07/12/2021<br>125,000.00   | 124,936.25<br>0.00<br>0.00<br>124,936.25                                    | 99.83<br>0.00<br>164.93<br>65.10                                   | 0.00<br>0.00<br>0.00<br>65.10   | 65.10        |
| 808513BN4 | CHARLES SCHWAB CORP 0.75<br>03/18/2024            | 03/17/2021<br>03/19/2021<br>0.00         | 1,000,810.00<br>0.00<br>(1,000,810.00)<br>0.00                              | 3,395.83<br>3,750.00<br>0.00<br>354.17                             | 0.00<br>0.00<br>0.00<br>354.17  | 354.17       |
| 808513BY0 | CHARLES SCHWAB CORP 2.45<br>03/03/2027            | 03/01/2022<br>03/03/2022<br>195,000.00   | 194,789.40<br>0.00<br>0.00<br>194,789.40                                    | 2,362.21<br>2,388.75<br>371.58<br>398.12                           | 0.00<br>0.00<br>0.00<br>398.12  | 398.12       |
| 857477BR3 | STATE STREET CORP 1.746<br>02/06/2026             | 02/02/2022<br>02/07/2022<br>205,000.00   | 205,000.00<br>0.00<br>0.00<br>205,000.00                                    | 248.56<br>0.00<br>546.84<br>298.28                                 | 0.00<br>0.00<br>0.00<br>298.28  | 298.28       |
| 87612EBM7 | TARGET CORP 1.95<br>01/15/2027                    | 01/19/2022<br>01/24/2022<br>360,000.00   | 359,388.00<br>0.00<br>0.00<br>359,388.00                                    | 897.00<br>0.00<br>1,482.00<br>585.00                               | 0.00<br>0.00<br>0.00<br>585.00  | 585.00       |
| 880591EZ1 | TENNESSEE VALLEY<br>AUTHORITY 3.875<br>03/15/2028 | 04/27/2023<br>04/28/2023<br>1,000,000.00 | 1,005,250.00<br>0.00<br>0.00<br>1,005,250.00                                | 17,868.06<br>19,375.00<br>1,722.22<br>3,229.17                     | 0.00<br>0.00<br>0.00<br>3,229.17  | 3,229.17     |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 89115A2U5 | TORONTO-DOMINION BANK<br>5.523 07/17/2028    | 09/19/2023<br>09/21/2023<br>750,000.00   | 746,647.50<br>0.00<br>0.00<br>746,647.50                                    | 5,062.75<br>0.00<br>8,514.62<br>3,451.88                           | 0.00<br>0.00<br>0.00<br>3,451.88  | 3,451.88     |
| 89236TJK2 | TOYOTA MOTOR CREDIT<br>CORP 1.125 06/18/2026 | 06/15/2021<br>06/18/2021<br>665,000.00   | 664,707.40<br>0.00<br>0.00<br>664,707.40                                    | 1,517.03<br>0.00<br>2,140.47<br>623.44                             | 0.00<br>0.00<br>0.00<br>623.44  | 623.44       |
| 89238FAD5 | TAOT 2022-B A3 2.93<br>09/15/2026            | 04/07/2022<br>04/13/2022<br>190,751.98   | 202,850.88<br>0.00<br>(12,103.37)<br>190,747.51                             | 264.16<br>495.31<br>248.40<br>479.55                               | 0.00<br>0.00<br>0.00<br>479.55  | 479.55       |
| 89239FAD4 | TAOT 2023-D A3 5.54<br>08/15/2028            | 11/07/2023<br>11/14/2023<br>215,000.00   | 214,976.82<br>0.00<br>0.00<br>214,976.82                                    | 529.38<br>992.58<br>529.38<br>992.58                               | 0.00<br>0.00<br>0.00<br>992.58  | 992.58       |
| 89240BAC2 | TAOT 2021-A A3 0.26<br>05/15/2025            | 02/02/2021<br>02/08/2021<br>39,827.34    | 57,979.68<br>0.00<br>(18,159.74)<br>39,819.94                               | 6.70<br>12.56<br>4.60<br>10.46                                     | 0.00<br>0.00<br>0.00<br>10.46   | 10.46        |
| 90331HPL1 | US BANK NA 2.05 01/21/2025                   | 01/16/2020<br>01/21/2020<br>1,000,000.00 | 997,870.00<br>0.00<br>0.00<br>997,870.00                                    | 2,277.78<br>0.00<br>3,986.11<br>1,708.33                           | 0.00<br>0.00<br>0.00<br>1,708.33  | 1,708.33     |
| 9128282A7 | UNITED STATES TREASURY 1.5<br>08/15/2026     | 09/23/2021<br>09/24/2021<br>1,100,000.00 | 1,131,023.44<br>0.00<br>0.00<br>1,131,023.44                                | 679.95<br>0.00<br>2,085.16<br>1,405.22                             | 0.00<br>0.00<br>0.00<br>1,405.22  | 1,405.22     |
| 9128282N9 | UNITED STATES TREASURY<br>2.125 07/31/2024   | 08/28/2019<br>08/29/2019<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<br>0.00<br>0.00<br>0.00  | 0.00         |
| 9128284Z0 | UNITED STATES TREASURY<br>2.75 08/31/2025    | 05/27/2021<br>05/28/2021<br>1,000,000.00 | 1,088,789.06<br>0.00<br>0.00<br>1,088,789.06                                | 74.73<br>0.00<br>2,391.30<br>2,316.58                              | 0.00<br>0.00<br>0.00<br>2,316.58  | 2,316.58     |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 91282CBC4 | UNITED STATES TREASURY<br>0.375 12/31/2025 | 2,325,000.00                             | 2,323,008.79<br>0.00<br>0.00<br>2,323,008.79                                | 1,461.11<br>0.00<br>2,203.64<br>742.53                             | 0.00<br>0.00<br>0.00<br>742.53  | 742.53       |
| 91282CBH3 | UNITED STATES TREASURY<br>0.375 01/31/2026 | 02/16/2021<br>02/18/2021<br>1,300,000.00 | 1,288,574.22<br>0.00<br>0.00<br>1,288,574.22                                | 401.79<br>0.00<br>816.96<br>415.18                                 | 0.00<br>0.00<br>0.00<br>415.18  | 415.18       |
| 91282CBT7 | UNITED STATES TREASURY<br>0.75 03/31/2026  | 04/28/2021<br>04/29/2021<br>1,660,000.00 | 1,651,375.78<br>0.00<br>0.00<br>1,651,375.78                                | 5,204.51<br>0.00<br>34.02<br>(5,170.49)                            | 0.00<br>0.00<br>0.00<br>(5,170.49)  | (5,170.49)   |
| 91282CCF6 | UNITED STATES TREASURY<br>0.75 05/31/2026  | 06/17/2021<br>06/18/2021<br>1,200,000.00 | 1,191,843.75<br>0.00<br>0.00<br>1,191,843.75                                | 2,262.30<br>0.00<br>3,024.59<br>762.30                             | 0.00<br>0.00<br>0.00<br>762.30  | 762.30       |
| 91282CDK4 | UNITED STATES TREASURY<br>1.25 11/30/2026  | 12/22/2021<br>12/23/2021<br>1,400,000.00 | 1,402,242.19<br>0.00<br>0.00<br>1,402,242.19                                | 4,398.91<br>0.00<br>5,881.15<br>1,482.24                           | 0.00<br>0.00<br>0.00<br>1,482.24  | 1,482.24     |
| 91282CDZ1 | UNITED STATES TREASURY 1.5<br>02/15/2025   | 05/06/2022<br>05/09/2022<br>0.00         | 962,578.13<br>0.00<br>(962,578.13)<br>0.00                                  | 618.13<br>1,318.68<br>0.00<br>700.55                               | 0.00<br>0.00<br>0.00<br>700.55  | 700.55       |
| 91282CEN7 | UNITED STATES TREASURY<br>2.75 04/30/2027  | 06/21/2022<br>06/22/2022<br>1,275,000.00 | 1,238,144.53<br>0.00<br>0.00<br>1,238,144.53                                | 11,751.72<br>0.00<br>14,737.81<br>2,986.09                         | 0.00<br>0.00<br>0.00<br>2,986.09  | 2,986.09     |
| 91282CEW7 | UNITED STATES TREASURY<br>3.25 06/30/2027  | 08/30/2022<br>08/31/2022<br>445,000.00   | 443,748.44<br>0.00<br>0.00<br>443,748.44                                    | 2,423.66<br>0.00<br>3,655.36<br>1,231.70                           | 0.00<br>0.00<br>0.00<br>1,231.70  | 1,231.70     |
| 91282CFM8 | UNITED STATES TREASURY<br>4.125 09/30/2027 | 10/24/2022<br>10/25/2022<br>1,800,000.00 | 1,782,351.56<br>0.00<br>0.00<br>1,782,351.56                                | 31,038.93<br>0.00<br>202.87<br>(30,836.07)                         | 0.00<br>0.00<br>0.00<br>(30,836.07)   | (30,836.07)  |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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 |
|-----------|--|--|---|--|---|--------------|
| 91282CFU0 | UNITED STATES TREASURY<br>4.125 10/31/2027 | 2,000,000.00                             | 2,015,937.50<br>0.00<br>0.00<br>2,015,937.50                                | 27,651.10<br>0.00<br>34,677.20<br>7,026.10                         | 0.00<br>0.00<br>0.00<br>7,026.10  | 7,026.10     |
| 91282CHK0 | UNITED STATES TREASURY 4.0<br>06/30/2028   | 2,250,000.00                             | 2,232,685.55<br>0.00<br>0.00<br>2,232,685.55                                | 15,082.42<br>0.00<br>22,747.25<br>7,664.84                         | 0.00<br>0.00<br>0.00<br>7,664.84  | 7,664.84     |
| 91282CHX2 | UNITED STATES TREASURY<br>4.375 08/31/2028 | 09/19/2023<br>09/20/2023<br>1,250,000.00 | 1,243,945.31<br>0.00<br>0.00<br>1,243,945.31                                | 148.61<br>0.00<br>4,755.43<br>4,606.83                             | 0.00<br>0.00<br>0.00<br>4,606.83  | 4,606.83     |
| 91282CJAO | UNITED STATES TREASURY<br>4.625 09/30/2028 | 2,250,000.00                             | 2,223,535.16<br>0.00<br>0.00<br>2,223,535.16                                | 43,501.54<br>0.00<br>284.32<br>(43,217.21)                         | 0.00<br>0.00<br>0.00<br>(43,217.21)   | (43,217.21)  |
| 91282CJN2 | UNITED STATES TREASURY<br>4.375 11/30/2028 | 2,250,000.00                             | 2,277,861.33<br>0.00<br>0.00<br>2,277,861.33                                | 24,743.85<br>0.00<br>33,081.46<br>8,337.60                         | 0.00<br>0.00<br>0.00<br>8,337.60  | 8,337.60     |
| 91282CJR3 | UNITED STATES TREASURY<br>3.75 12/31/2028  | 2,000,000.00                             | 1,975,292.97<br>0.00<br>0.00<br>1,975,292.97                                | 12,568.68<br>0.00<br>18,956.04<br>6,387.36                         | 0.00<br>0.00<br>0.00<br>6,387.36  | 6,387.36     |
| 91282CKD2 | UNITED STATES TREASURY<br>4.25 02/28/2029  | 2,000,000.00                             | 1,996,718.75<br>0.00<br>1,996,718.75  | 0.00<br>(5,023.78)<br>7,391.30<br>2,367.52                         | 0.00<br>0.00<br>0.00<br>2,367.52  | 2,367.52     |
| 91324PEC2 | UNITEDHEALTH GROUP INC<br>1.15 05/15/2026  | 785,000.00                               | 788,842.40<br>0.00<br>0.00<br>788,842.40                                    | 2,658.10<br>0.00<br>3,410.39<br>752.29                             | 0.00<br>0.00<br>0.00<br>752.29  | 752.29       |
| 93114ZERO | WALMART INC 1.05<br>09/17/2026             | 09/08/2021<br>09/17/2021<br>155,000.00   | 154,707.05<br>0.00<br>0.00<br>154,707.05                                    | 741.42<br>813.75<br>63.29<br>135.62                                | 0.00<br>0.00<br>0.00<br>135.62  | 135.62       |

# INCOME EARNED



City of Costa Mesa Cons | Account #10196 | As of March 31, 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     |
|---------------------------|--------------------------------|--|--|---|---|------------------|
| 931142EX7                 | WALMART INC 3.95<br>09/09/2027 | 09/06/2022<br>09/09/2022<br>180,000.00 | 179,611.20<br>0.00<br>0.00<br>179,611.20   | 3,397.00<br>3,555.00<br>434.50<br>592.50  | 0.00<br>0.00<br>0.00<br>592.50  | 592.50           |
| <b>Total Fixed Income</b> |                                |  | <b>65,080,513.39</b><br><b>2,251,662.52</b><br><b>(2,613,193.88)</b><br><b>64,718,982.03</b>   | <b>406,966.33</b><br><b>132,305.84</b><br><b>325,569.48</b><br><b>50,909.00</b> | <b>0.00</b><br><b>0.00</b><br><b>0.00</b><br><b>50,909.00</b>               | <b>50,909.00</b> |
| <b>LAIF</b>               |                                |  |  |   |   |                  |
| 90LAIF\$00                | State Pool                     | 74,939,475.37                          | 74,939,475.37<br>0.00<br>0.00<br>74,939,475.37   | 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 LAIF</b>         |                                |  | <b>74,939,475.37</b>   | <b>0.00</b>   | <b>0.00</b>   | <b>0.00</b>      |
| <b>TOTAL PORTFOLIO</b>    |                                |  | <b>165,945,285.39</b><br><b>3,756,046.88</b><br><b>(3,621,529.72)</b><br><b>171,454,186.52</b> | <b>406,966.33</b><br><b>133,351.02</b><br><b>325,569.48</b><br><b>51,954.18</b> | <b>0.00</b><br><b>0.00</b><br><b>0.00</b><br><b>51,954.18</b>               | <b>51,954.18</b> |



# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date      | Transaction Type  | CUSIP     | Quantity   | Security Description                    | Principal Amount | Income    | Total Amount |
|-------------------|-------------------|-----------|------------|---|------------------|-----------|--------------|
| <b>APRIL 2024</b> |                   |           |            |   |                  |           |              |
| 04/01/2024        | Dividend          |           | 0.00       |   | 269,638.39       |           | 269,638.39   |
| 04/01/2024        | Coupon            | 91282CBT7 | 0.00       | UNITED STATES TREASURY 0.75 03/31/2026  |                  | 6,225.00  | 6,225.00     |
| 04/01/2024        | Coupon            | 91282CFM8 | 0.00       | UNITED STATES TREASURY 4.125 09/30/2027 |                  | 37,125.00 | 37,125.00    |
| 04/01/2024        | Coupon            | 91282CIA0 | 0.00       | UNITED STATES TREASURY 4.625 09/30/2028 |                  | 52,031.25 | 52,031.25    |
| 04/02/2024        | Dividend          | 94975H312 | 0.00       |   | 2,954.30         |           | 2,954.30     |
| 04/02/2024        | Dividend          | 94975H312 | 0.00       |   | 3.00             |           | 3.00         |
| 04/04/2024        | Other Income      |           | 0.00       | LEHMAN ESCROW 01/01/2049                | 2,398.29         |           | 2,398.29     |
| 04/04/2024        | Other Income      |           | 0.00       | LEHMAN ESCROW 01/01/2049                | 2,392.86         |           | 2,392.86     |
| 04/15/2024        | Coupon            | 02582JIT8 | 555,000.00 | AMXCA 2022-2 A 05/17/2027               |                  | 1,567.88  | 1,567.88     |
| 04/15/2024        | Coupon            | 161571HT4 | 670,000.00 | CHAIT 2023-1 A 5.16 09/15/2028          |                  | 2,881.00  | 2,881.00     |
| 04/15/2024        | Coupon            | 161571HV9 | 420,000.00 | CHAIT 241 A 4.6 01/16/2029              |                  | 1,610.00  | 1,610.00     |
| 04/15/2024        | Coupon            | 43815BAC4 | 261,877.91 | HAROT 2022-1 A3 1.88 05/15/2026         |                  | 410.28    | 410.28       |
| 04/15/2024        | Principal Paydown | 43815BAC4 | 261,877.91 | HAROT 2022-1 A3 1.88 05/15/2026         | 19,542.33        |           | 19,542.33    |
| 04/15/2024        | Coupon            | 448973AD9 | 255,000.00 | HART 2024-A A3 4.99 02/15/2029          |                  | 883.65    | 883.65       |
| 04/15/2024        | Coupon            | 44934KAC8 | 176,217.61 | HART 2021-B A3 0.38 01/15/2026          |                  | 86.64     | 86.64        |
| 04/15/2024        | Principal Paydown | 44934KAC8 | 176,217.61 | HART 2021-B A3 0.38 01/15/2026          | 25,050.23        |           | 25,050.23    |
| 04/15/2024        | Coupon            | 44935FAD6 | 77,168.78  | HART 2021-C A3 0.74 05/15/2026          |                  | 47.59     | 47.59        |
| 04/15/2024        | Principal Paydown | 44935FAD6 | 77,168.78  | HART 2021-C A3 0.74 05/15/2026          | 7,527.69         |           | 7,527.69     |
| 04/15/2024        | Coupon            | 47787CAC7 | 615,000.00 | JDOT 2023-C A3 5.48 05/15/2028          |                  | 2,808.50  | 2,808.50     |
| 04/15/2024        | Coupon            | 47787JAC2 | 177,059.18 | JDOT 2022 A3 0.36 09/15/2026            |                  | 341.95    | 341.95       |
| 04/15/2024        | Principal Paydown | 47787JAC2 | 177,059.18 | JDOT 2022 A3 0.36 09/15/2026            | 12,798.45        |           | 12,798.45    |
| 04/15/2024        | Coupon            | 47788UAC6 | 39,798.42  | JDOT 2021 A3 0.36 09/15/2025            |                  | 11.94     | 11.94        |
| 04/15/2024        | Principal Paydown | 47788UAC6 | 39,798.42  | JDOT 2021 A3 0.36 09/15/2025            | 6,427.63         |           | 6,427.63     |
| 04/15/2024        | Coupon            | 47789QAC4 | 116,468.02 | JDOT 2021-B A3 0.52 03/16/2026          |                  | 50.47     | 50.47        |
| 04/15/2024        | Principal Paydown | 47789QAC4 | 116,468.02 | JDOT 2021-B A3 0.52 03/16/2026          | 14,834.96        |           | 14,834.96    |
| 04/15/2024        | Coupon            | 47800AAC4 | 265,000.00 | JDOT 2022-B A3 3.74 02/16/2027          |                  | 825.92    | 825.92       |
| 04/15/2024        | Coupon            | 47800BAC2 | 340,000.00 | JDOT 2022-C A3 5.09 06/15/2027          |                  | 1,442.17  | 1,442.17     |
| 04/15/2024        | Coupon            | 58768PAC8 | 605,000.00 | MBART 2022-1 A3 5.21 08/16/2027         |                  | 2,626.71  | 2,626.71     |
| 04/15/2024        | Coupon            | 89238FAD5 | 190,751.98 | TAOT 2022-B A3 2.93 09/15/2026          |                  | 465.75    | 465.75       |
| 04/15/2024        | Principal Paydown | 89238FAD5 | 190,751.98 | TAOT 2022-B A3 2.93 09/15/2026          | 13,098.85        |           | 13,098.85    |
| 04/15/2024        | Coupon            | 89239FAD4 | 215,000.00 | TAOT 2023-D A3 5.54 08/15/2028          |                  | 992.58    | 992.58       |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date            | Transaction Type  | CUSIP     | Quantity     | Security Description                                      | Principal Amount  | Income            | Total Amount      |
|-------------------------|-------------------|-----------|--------------|---|-------------------|-------------------|-------------------|
| 04/15/2024              | Coupon            | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025                            |                   | 8.58              | 8.58              |
| 04/15/2024              | Principal Paydown | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025                            | 18,638.24         |                   | 18,638.24         |
| 04/22/2024              | Coupon            | 3135G03U5 | 1,760,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.625 04/22/2025 |                   | 5,500.00          | 5,500.00          |
| 04/22/2024              | Coupon            | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025                           |                   | 2.68              | 2.68              |
| 04/22/2024              | Principal Paydown | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025                           | 4,761.43          |                   | 4,761.43          |
| 04/22/2024              | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           |                   | 81.68             | 81.68             |
| 04/22/2024              | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           | 10,359.94         |                   | 10,359.94         |
| 04/25/2024              | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                           |                   | 547.00            | 547.00            |
| 04/25/2024              | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           |                   | 460.41            | 460.41            |
| 04/25/2024              | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           | 12,650.14         |                   | 12,650.14         |
| 04/30/2024              | Coupon            | 91282CEN7 | 1,275,000.00 | UNITED STATES TREASURY 2.75 04/30/2027                    |                   | 17,531.25         | 17,531.25         |
| 04/30/2024              | Coupon            | 91282CFU0 | 2,000,000.00 | UNITED STATES TREASURY 4.125 10/31/2027                   |                   | 41,250.00         | 41,250.00         |
| <b>April 2024 Total</b> |                   |           |              |   | <b>423,076.73</b> | <b>177,815.86</b> | <b>600,892.59</b> |
| <b>MAY 2024</b>         |                   |           |              |   |                   |                   |                   |
| 05/01/2024              | Coupon            | 46647PAF3 | 500,000.00   | JPMORGAN CHASE & CO 3.54 05/01/2028                       |                   | 8,850.00          | 8,850.00          |
| 05/01/2024              | Coupon            | 78015K7C2 | 750,000.00   | ROYAL BANK OF CANADA 2.25 11/01/2024                      |                   | 8,437.50          | 8,437.50          |
| 05/07/2024              | Coupon            | 3135G06G3 | 1,385,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.5 11/07/2025   |                   | 3,462.50          | 3,462.50          |
| 05/10/2024              | Coupon            | 665859AW4 | 800,000.00   | NORTHERN TRUST CORP 4.0 05/10/2027                        |                   | 16,000.00         | 16,000.00         |
| 05/13/2024              | Coupon            | 14913R2V8 | 295,000.00   | CATERPILLAR FINANCIAL SERVICES CORP 3.4<br>05/13/2025     |                   | 5,015.00          | 5,015.00          |
| 05/15/2024              | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                                 |                   | 1,567.88          | 1,567.88          |
| 05/15/2024              | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                            |                   | 2,881.00          | 2,881.00          |
| 05/15/2024              | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                                |                   | 1,610.00          | 1,610.00          |
| 05/15/2024              | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                           |                   | 379.66            | 379.66            |
| 05/15/2024              | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                           | 18,793.64         |                   | 18,793.64         |
| 05/15/2024              | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                            |                   | 1,060.38          | 1,060.38          |
| 05/15/2024              | Coupon            | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                            |                   | 74.32             | 74.32             |
| 05/15/2024              | Principal Paydown | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                            | 23,969.62         |                   | 23,969.62         |
| 05/15/2024              | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            |                   | 42.95             | 42.95             |
| 05/15/2024              | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            | 7,212.02          |                   | 7,212.02          |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date          | Transaction Type  | CUSIP     | Quantity     | Security Description                     | Principal Amount  | Income            | Total Amount      |
|-----------------------|-------------------|-----------|--------------|--|-------------------|-------------------|-------------------|
| 05/15/2024            | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028           |                   | 2,808.50          | 2,808.50          |
| 05/15/2024            | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026             |                   | 317.20            | 317.20            |
| 05/15/2024            | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026             | 12,415.40         |                   | 12,415.40         |
| 05/15/2024            | Coupon            | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025             |                   | 10.01             | 10.01             |
| 05/15/2024            | Principal Paydown | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025             | 6,576.87          |                   | 6,576.87          |
| 05/15/2024            | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026           |                   | 44.04             | 44.04             |
| 05/15/2024            | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026           | 15,059.45         |                   | 15,059.45         |
| 05/15/2024            | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027           |                   | 825.92            | 825.92            |
| 05/15/2024            | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027           |                   | 1,442.17          | 1,442.17          |
| 05/15/2024            | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027          |                   | 2,626.71          | 2,626.71          |
| 05/15/2024            | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026           |                   | 433.77            | 433.77            |
| 05/15/2024            | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026           | 12,600.86         |                   | 12,600.86         |
| 05/15/2024            | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028           |                   | 992.58            | 992.58            |
| 05/15/2024            | Coupon            | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025           |                   | 4.54              | 4.54              |
| 05/15/2024            | Principal Paydown | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025           | 17,595.93         |                   | 17,595.93         |
| 05/15/2024            | Coupon            | 91324PEC2 | 785,000.00   | UNITEDHEALTH GROUP INC 1.15 05/15/2026   |                   | 4,513.75          | 4,513.75          |
| 05/17/2024            | Coupon            | 58933YBH7 | 1,000,000.00 | MERCK & CO INC 4.05 05/17/2028           |                   | 20,250.00         | 20,250.00         |
| 05/21/2024            | Coupon            | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025          |                   | 1.61              | 1.61              |
| 05/21/2024            | Principal Paydown | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025          | 4,621.68          |                   | 4,621.68          |
| 05/21/2024            | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026          |                   | 74.09             | 74.09             |
| 05/21/2024            | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026          | 9,987.29          |                   | 9,987.29          |
| 05/27/2024            | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028          |                   | 547.00            | 547.00            |
| 05/27/2024            | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026          |                   | 426.58            | 426.58            |
| 05/27/2024            | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026          | 12,119.69         |                   | 12,119.69         |
| 05/31/2024            | Coupon            | 91282CCF6 | 1,200,000.00 | UNITED STATES TREASURY 0.75 05/31/2026   |                   | 4,500.00          | 4,500.00          |
| 05/31/2024            | Coupon            | 91282CDK4 | 1,400,000.00 | UNITED STATES TREASURY 1.25 11/30/2026   |                   | 8,750.00          | 8,750.00          |
| 05/31/2024            | Coupon            | 91282CJN2 | 2,250,000.00 | UNITED STATES TREASURY 4.375 11/30/2028  |                   | 49,218.75         | 49,218.75         |
| <b>May 2024 Total</b> |                   |           |              |  | <b>140,952.45</b> | <b>147,168.39</b> | <b>288,120.84</b> |
| <b>JUNE 2024</b>      |                   |           |              |  |                   |                   |                   |
| 06/03/2024            | Coupon            | 023135CP9 | 445,000.00   | AMAZON.COM INC 4.55 12/01/2027           |                   | 10,123.75         | 10,123.75         |
| 06/10/2024            | Coupon            | 3130AWMN7 | 2,250,000.00 | FEDERAL HOME LOAN BANKS 4.375 06/09/2028 |                   | 49,218.75         | 49,218.75         |
| 06/13/2024            | Coupon            | 3130AJKW8 | 675,000.00   | FEDERAL HOME LOAN BANKS 0.5 06/13/2025   |                   | 1,687.50          | 1,687.50          |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date | Transaction Type   | CUSIP     | Quantity     | Security Description   | Principal Amount | Income    | Total Amount |
|--------------|--------------------|-----------|--------------|--|------------------|-----------|--------------|
| 06/14/2024   | Coupon             | 3130A1XJ2 | 1,100,000.00 | FEDERAL HOME LOAN BANKS 2.875 06/14/2024                             |                  | 15,812.50 | 15,812.50    |
| 06/14/2024   | Final Maturity     | 3130A1XJ2 | 1,100,000.00 | FEDERAL HOME LOAN BANKS 2.875 06/14/2024                             | 1,100,000.00     |           | 1,100,000.00 |
| 06/17/2024   | Coupon             | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027  |                  | 1,567.88  | 1,567.88     |
| 06/17/2024   | Coupon             | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                                       |                  | 2,881.00  | 2,881.00     |
| 06/17/2024   | Coupon             | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029   |                  | 1,610.00  | 1,610.00     |
| 06/17/2024   | Coupon             | 3135G04Z3 | 1,065,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.5 06/17/2025              |                  | 2,662.50  | 2,662.50     |
| 06/17/2024   | Coupon             | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                                      |                  | 350.22    | 350.22       |
| 06/17/2024   | Principal Paydown  | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                                      | 18,391.85        |           | 18,391.85    |
| 06/17/2024   | Coupon             | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                                       |                  | 1,060.38  | 1,060.38     |
| 06/17/2024   | Coupon             | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                                       |                  | 62.54     | 62.54        |
| 06/17/2024   | Principal Paydown  | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                                       | 23,436.89        |           | 23,436.89    |
| 06/17/2024   | Coupon             | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                                       |                  | 38.50     | 38.50        |
| 06/17/2024   | Principal Paydown  | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                                       | 7,049.71         |           | 7,049.71     |
| 06/17/2024   | Coupon             | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                                       |                  | 2,808.50  | 2,808.50     |
| 06/17/2024   | Coupon             | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026   |                  | 293.20    | 293.20       |
| 06/17/2024   | Principal Paydown  | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026   | 10,315.59        |           | 10,315.59    |
| 06/17/2024   | Coupon             | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025   |                  | 8.04      | 8.04         |
| 06/17/2024   | Principal Paydown  | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025   | 5,478.21         |           | 5,478.21     |
| 06/17/2024   | Coupon             | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                                       |                  | 37.52     | 37.52        |
| 06/17/2024   | Principal Paydown  | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                                       | 8,638.19         |           | 8,638.19     |
| 06/17/2024   | Coupon             | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                                       |                  | 825.92    | 825.92       |
| 06/17/2024   | Principal Paydown  | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                                       | 4,690.03         |           | 4,690.03     |
| 06/17/2024   | Coupon             | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                                       |                  | 1,442.17  | 1,442.17     |
| 06/17/2024   | Coupon             | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                                      |                  | 2,626.71  | 2,626.71     |
| 06/17/2024   | Coupon             | 63743HFE7 | 190,000.00   | NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP 3.45 06/15/2025 |                  | 3,277.50  | 3,277.50     |
| 06/17/2024   | Coupon             | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                                       |                  | 403.00    | 403.00       |
| 06/17/2024   | Principal Paydown  | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                                       | 12,367.01        |           | 12,367.01    |
| 06/17/2024   | Coupon             | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                                       |                  | 992.58    | 992.58       |
| 06/17/2024   | Coupon             | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025                                       |                  | 0.73      | 0.73         |
| 06/17/2024   | Effective Maturity | 89240BAC2 | 39,827.34    | TAOT 2021-A A3 0.26 05/15/2025                                       | 3,358.46         |           | 3,358.46     |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date           | Transaction Type   | CUSIP     | Quantity     | Security Description                                     | Principal Amount    | Income            | Total Amount        |
|------------------------|--------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 06/18/2024             | Coupon             | 89236TJK2 | 665,000.00   | TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026                |                     | 3,740.62          | 3,740.62            |
| 06/21/2024             | Coupon             | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025                          |                     | 0.57              | 0.57                |
| 06/21/2024             | Effective Maturity | 43813GAC5 | 10,113.72    | HAROT 2021-1 A3 0.27 04/21/2025                          | 2,529.05            |                   | 2,529.05            |
| 06/21/2024             | Coupon             | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                          |                     | 66.76             | 66.76               |
| 06/21/2024             | Principal Paydown  | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                          | 9,754.15            |                   | 9,754.15            |
| 06/25/2024             | Coupon             | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                          |                     | 547.00            | 547.00              |
| 06/25/2024             | Coupon             | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                          |                     | 394.16            | 394.16              |
| 06/25/2024             | Principal Paydown  | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                          | 11,348.69           |                   | 11,348.69           |
| <b>June 2024 Total</b> |                    |           |              |  | <b>1,217,357.83</b> | <b>104,540.47</b> | <b>1,321,898.30</b> |
| <b>JULY 2024</b>       |                    |           |              |  |                     |                   |                     |
| 07/01/2024             | Coupon             | 91282CBC4 | 2,325,000.00 | UNITED STATES TREASURY 0.375 12/31/2025                  |                     | 4,359.38          | 4,359.38            |
| 07/01/2024             | Coupon             | 91282CEW7 | 445,000.00   | UNITED STATES TREASURY 3.25 06/30/2027                   |                     | 7,231.25          | 7,231.25            |
| 07/01/2024             | Coupon             | 91282CHK0 | 2,250,000.00 | UNITED STATES TREASURY 4.0 06/30/2028                    |                     | 45,000.00         | 45,000.00           |
| 07/01/2024             | Coupon             | 91282CJR3 | 2,000,000.00 | UNITED STATES TREASURY 3.75 12/31/2028                   |                     | 37,500.00         | 37,500.00           |
| 07/02/2024             | Coupon             | 3135G0V75 | 1,000,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>1.75 07/02/2024 |                     | 8,750.00          | 8,750.00            |
| 07/02/2024             | Final Maturity     | 3135G0V75 | 1,000,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>1.75 07/02/2024 | 1,000,000.00        |                   | 1,000,000.00        |
| 07/15/2024             | Coupon             | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                                |                     | 1,567.88          | 1,567.88            |
| 07/15/2024             | Coupon             | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                           |                     | 2,881.00          | 2,881.00            |
| 07/15/2024             | Coupon             | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                               |                     | 1,610.00          | 1,610.00            |
| 07/15/2024             | Coupon             | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                          |                     | 321.40            | 321.40              |
| 07/15/2024             | Principal Paydown  | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                          | 17,937.65           |                   | 17,937.65           |
| 07/15/2024             | Coupon             | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                           |                     | 1,060.38          | 1,060.38            |
| 07/15/2024             | Coupon             | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                           |                     | 51.02             | 51.02               |
| 07/15/2024             | Principal Paydown  | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                           | 22,817.46           |                   | 22,817.46           |
| 07/15/2024             | Coupon             | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                           |                     | 34.15             | 34.15               |
| 07/15/2024             | Principal Paydown  | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                           | 6,723.30            |                   | 6,723.30            |
| 07/15/2024             | Coupon             | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                           |                     | 2,808.50          | 2,808.50            |
| 07/15/2024             | Coupon             | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                             |                     | 273.26            | 273.26              |
| 07/15/2024             | Principal Paydown  | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                             | 12,157.29           |                   | 12,157.29           |
| 07/15/2024             | Coupon             | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                             |                     | 6.39              | 6.39                |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date           | Transaction Type  | CUSIP     | Quantity     | Security Description                             | Principal Amount    | Income            | Total Amount        |
|------------------------|-------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 07/15/2024             | Principal Paydown | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                     | 5,666.88            |                   | 5,666.88            |
| 07/15/2024             | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                   |                     | 33.77             | 33.77               |
| 07/15/2024             | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                   | 6,642.62            |                   | 6,642.62            |
| 07/15/2024             | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   |                     | 811.30            | 811.30              |
| 07/15/2024             | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   | 12,188.07           |                   | 12,188.07           |
| 07/15/2024             | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                   |                     | 1,442.17          | 1,442.17            |
| 07/15/2024             | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  |                     | 2,626.71          | 2,626.71            |
| 07/15/2024             | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  | 5,955.60            |                   | 5,955.60            |
| 07/15/2024             | Coupon            | 756109AU8 | 205,000.00   | REALTY INCOME CORP 3.65 01/15/2028               |                     | 3,741.25          | 3,741.25            |
| 07/15/2024             | Coupon            | 79466LAG9 | 125,000.00   | SALESFORCE INC 0.625 07/15/2024                  |                     | 390.62            | 390.62              |
| 07/15/2024             | Final Maturity    | 79466LAG9 | 125,000.00   | SALESFORCE INC 0.625 07/15/2024                  | 125,000.00          |                   | 125,000.00          |
| 07/15/2024             | Coupon            | 87612EBM7 | 360,000.00   | TARGET CORP 1.95 01/15/2027                      |                     | 3,510.00          | 3,510.00            |
| 07/15/2024             | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   |                     | 372.81            | 372.81              |
| 07/15/2024             | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   | 12,067.69           |                   | 12,067.69           |
| 07/15/2024             | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                   |                     | 992.58            | 992.58              |
| 07/17/2024             | Coupon            | 89115A2U5 | 750,000.00   | TORONTO-DOMINION BANK 5.523 07/17/2028           |                     | 20,711.25         | 20,711.25           |
| 07/22/2024             | Coupon            | 06051GGF0 | 900,000.00   | BANK OF AMERICA CORP 3.824 01/20/2028            |                     | 17,208.00         | 17,208.00           |
| 07/22/2024             | Coupon            | 3137EAEU9 | 810,000.00   | FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025 |                     | 1,518.75          | 1,518.75            |
| 07/22/2024             | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  |                     | 59.61             | 59.61               |
| 07/22/2024             | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  | 8,477.58            |                   | 8,477.58            |
| 07/22/2024             | Coupon            | 90331HPL1 | 1,000,000.00 | US BANK NA 2.05 01/21/2025                       |                     | 10,250.00         | 10,250.00           |
| 07/25/2024             | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                  |                     | 547.00            | 547.00              |
| 07/25/2024             | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  |                     | 363.80            | 363.80              |
| 07/25/2024             | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  | 11,125.82           |                   | 11,125.82           |
| 07/31/2024             | Coupon            | 91282CBH3 | 1,300,000.00 | UNITED STATES TREASURY 0.375 01/31/2026          |                     | 2,437.50          | 2,437.50            |
| <b>July 2024 Total</b> |                   |           |              |  | <b>1,246,759.96</b> | <b>180,471.71</b> | <b>1,427,231.67</b> |
| <b>AUGUST 2024</b>     |                   |           |              |  |                     |                   |                     |
| 08/06/2024             | Coupon            | 857477BR3 | 205,000.00   | STATE STREET CORP 1.746 02/06/2026               |                     | 1,789.65          | 1,789.65            |
| 08/12/2024             | Coupon            | 3137EAEU9 | 1,345,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025   |                     | 10,087.50         | 10,087.50           |
| 08/15/2024             | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                        |                     | 1,567.88          | 1,567.88            |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity     | Security Description                        | Principal Amount | Income    | Total Amount |
|--------------|-------------------|-----------|--------------|---|------------------|-----------|--------------|
| 08/15/2024   | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028              |                  | 2,881.00  | 2,881.00     |
| 08/15/2024   | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                  |                  | 1,610.00  | 1,610.00     |
| 08/15/2024   | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026             |                  | 293.30    | 293.30       |
| 08/15/2024   | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026             | 17,352.05        |           | 17,352.05    |
| 08/15/2024   | Coupon            | 438516CJ3 | 800,000.00   | HONEYWELL INTERNATIONAL INC 4.95 02/15/2028 |                  | 19,800.00 | 19,800.00    |
| 08/15/2024   | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029              |                  | 1,060.38  | 1,060.38     |
| 08/15/2024   | Coupon            | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026              |                  | 39.80     | 39.80        |
| 08/15/2024   | Principal Paydown | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026              | 22,085.36        |           | 22,085.36    |
| 08/15/2024   | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026              |                  | 30.00     | 30.00        |
| 08/15/2024   | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026              | 6,493.07         |           | 6,493.07     |
| 08/15/2024   | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028              |                  | 2,808.50  | 2,808.50     |
| 08/15/2024   | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                |                  | 249.75    | 249.75       |
| 08/15/2024   | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                | 10,795.29        |           | 10,795.29    |
| 08/15/2024   | Coupon            | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                |                  | 4.69      | 4.69         |
| 08/15/2024   | Principal Paydown | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                | 6,397.16         |           | 6,397.16     |
| 08/15/2024   | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026              |                  | 30.89     | 30.89        |
| 08/15/2024   | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026              | 7,001.74         |           | 7,001.74     |
| 08/15/2024   | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027              |                  | 773.31    | 773.31       |
| 08/15/2024   | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027              | 10,847.40        |           | 10,847.40    |
| 08/15/2024   | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027              |                  | 1,442.17  | 1,442.17     |
| 08/15/2024   | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027             |                  | 2,600.85  | 2,600.85     |
| 08/15/2024   | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027             | 32,941.30        |           | 32,941.30    |
| 08/15/2024   | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026              |                  | 343.34    | 343.34       |
| 08/15/2024   | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026              | 11,699.44        |           | 11,699.44    |
| 08/15/2024   | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028              |                  | 992.58    | 992.58       |
| 08/15/2024   | Coupon            | 9128282A7 | 1,100,000.00 | UNITED STATES TREASURY 1.5 08/15/2026       |                  | 8,250.00  | 8,250.00     |
| 08/21/2024   | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026             |                  | 53.39     | 53.39        |
| 08/21/2024   | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026             | 8,202.44         |           | 8,202.44     |
| 08/26/2024   | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028             |                  | 547.00    | 547.00       |
| 08/26/2024   | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026             |                  | 334.04    | 334.04       |
| 08/26/2024   | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026             | 10,831.42        |           | 10,831.42    |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date             | Transaction Type  | CUSIP     | Quantity     | Security Description                                   | Principal Amount  | Income           | Total Amount      |
|--------------------------|-------------------|-----------|--------------|--|-------------------|------------------|-------------------|
| 08/26/2024               | Coupon            | 17275RBR2 | 345,000.00   | CISCO SYSTEMS INC 4.85 02/26/2029                      |                   | 8,366.25         | 8,366.25          |
| 08/26/2024               | Coupon            | 3135G05X7 | 1,280,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025 |                   | 2,400.00         | 2,400.00          |
| <b>August 2024 Total</b> |                   |           |              |  | <b>144,646.68</b> | <b>68,356.28</b> | <b>213,002.96</b> |
| <b>SEPTEMBER 2024</b>    |                   |           |              |  |                   |                  |                   |
| 09/03/2024               | Coupon            | 808513BY0 | 195,000.00   | CHARLES SCHWAB CORP 2.45 03/03/2027                    |                   | 2,388.75         | 2,388.75          |
| 09/03/2024               | Coupon            | 9128284Z0 | 1,000,000.00 | UNITED STATES TREASURY 2.75 08/31/2025                 |                   | 13,750.00        | 13,750.00         |
| 09/03/2024               | Coupon            | 91282CHX2 | 1,250,000.00 | UNITED STATES TREASURY 4.375 08/31/2028                |                   | 27,343.75        | 27,343.75         |
| 09/03/2024               | Coupon            | 91282CKD2 | 2,000,000.00 | UNITED STATES TREASURY 4.25 02/28/2029                 |                   | 42,500.00        | 42,500.00         |
| 09/09/2024               | Coupon            | 57636QAW4 | 385,000.00   | MASTERCARD INC 4.875 03/09/2028                        |                   | 9,384.38         | 9,384.38          |
| 09/09/2024               | Coupon            | 931142EX7 | 180,000.00   | WALMART INC 3.95 09/09/2027                            |                   | 3,555.00         | 3,555.00          |
| 09/10/2024               | Coupon            | 3130ATS57 | 1,000,000.00 | FEDERAL HOME LOAN BANKS 4.5 03/10/2028                 |                   | 22,500.00        | 22,500.00         |
| 09/13/2024               | Coupon            | 46647PBH8 | 500,000.00   | JPMORGAN CHASE & CO 2.005 03/13/2026                   |                   | 5,012.50         | 5,012.50          |
| 09/16/2024               | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                              |                   | 1,567.88         | 1,567.88          |
| 09/16/2024               | Coupon            | 06368FAC3 | 1,000,000.00 | BANK OF MONTREAL 1.25 09/15/2026                       |                   | 6,250.00         | 6,250.00          |
| 09/16/2024               | Coupon            | 084664CZ2 | 725,000.00   | BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027         |                   | 8,337.50         | 8,337.50          |
| 09/16/2024               | Coupon            | 09247XAN1 | 900,000.00   | BLACKROCK INC 3.2 03/15/2027                           |                   | 14,400.00        | 14,400.00         |
| 09/16/2024               | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                         |                   | 2,881.00         | 2,881.00          |
| 09/16/2024               | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                             |                   | 1,610.00         | 1,610.00          |
| 09/16/2024               | Coupon            | 24422EWK1 | 875,000.00   | JOHN DEERE CAPITAL CORP 4.15 09/15/2027                |                   | 18,156.25        | 18,156.25         |
| 09/16/2024               | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                        |                   | 266.11           | 266.11            |
| 09/16/2024               | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                        | 16,914.29         |                  | 16,914.29         |
| 09/16/2024               | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                         |                   | 1,060.38         | 1,060.38          |
| 09/16/2024               | Coupon            | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                         |                   | 28.94            | 28.94             |
| 09/16/2024               | Principal Paydown | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                         | 21,550.79         |                  | 21,550.79         |
| 09/16/2024               | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                         |                   | 26.00            | 26.00             |
| 09/16/2024               | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                         | 6,337.42          |                  | 6,337.42          |
| 09/16/2024               | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                         |                   | 2,808.50         | 2,808.50          |
| 09/16/2024               | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                           |                   | 228.88           | 228.88            |
| 09/16/2024               | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                           | 10,621.91         |                  | 10,621.91         |
| 09/16/2024               | Coupon            | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                           |                   | 2.78             | 2.78              |



# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date                | Transaction Type  | CUSIP     | Quantity     | Security Description                             | Principal Amount  | Income            | Total Amount      |
|-----------------------------|-------------------|-----------|--------------|--|-------------------|-------------------|-------------------|
| 09/16/2024                  | Principal Paydown | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                     | 6,583.56          |                   | 6,583.56          |
| 09/16/2024                  | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                   |                   | 27.86             | 27.86             |
| 09/16/2024                  | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                   | 6,893.14          |                   | 6,893.14          |
| 09/16/2024                  | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   |                   | 739.51            | 739.51            |
| 09/16/2024                  | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   | 11,609.43         |                   | 11,609.43         |
| 09/16/2024                  | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                   |                   | 1,442.17          | 1,442.17          |
| 09/16/2024                  | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  |                   | 2,457.83          | 2,457.83          |
| 09/16/2024                  | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  | 32,204.50         |                   | 32,204.50         |
| 09/16/2024                  | Coupon            | 880591EZ1 | 1,000,000.00 | TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028      |                   | 19,375.00         | 19,375.00         |
| 09/16/2024                  | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   |                   | 314.78            | 314.78            |
| 09/16/2024                  | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   | 10,757.51         |                   | 10,757.51         |
| 09/16/2024                  | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                   |                   | 992.58            | 992.58            |
| 09/17/2024                  | Coupon            | 931142ER0 | 155,000.00   | WALMART INC 1.05 09/17/2026                      |                   | 813.75            | 813.75            |
| 09/23/2024                  | Coupon            | 3137EAEX3 | 2,085,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025 |                   | 3,909.38          | 3,909.38          |
| 09/23/2024                  | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  |                   | 47.38             | 47.38             |
| 09/23/2024                  | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  | 7,993.28          |                   | 7,993.28          |
| 09/25/2024                  | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                  |                   | 547.00            | 547.00            |
| 09/25/2024                  | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  |                   | 305.06            | 305.06            |
| 09/25/2024                  | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  | 10,006.83         |                   | 10,006.83         |
| 09/30/2024                  | Coupon            | 91282CBT7 | 1,660,000.00 | UNITED STATES TREASURY 0.75 03/31/2026           |                   | 6,225.00          | 6,225.00          |
| 09/30/2024                  | Coupon            | 91282CFM8 | 1,800,000.00 | UNITED STATES TREASURY 4.125 09/30/2027          |                   | 37,125.00         | 37,125.00         |
| 09/30/2024                  | Coupon            | 91282CJA0 | 2,250,000.00 | UNITED STATES TREASURY 4.625 09/30/2028          |                   | 52,031.25         | 52,031.25         |
| <b>September 2024 Total</b> |                   |           |              |  | <b>141,472.66</b> | <b>310,412.12</b> | <b>451,884.78</b> |
| <b>OCTOBER 2024</b>         |                   |           |              |  |                   |                   |                   |
| 10/15/2024                  | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                        |                   | 1,567.88          | 1,567.88          |
| 10/15/2024                  | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                   |                   | 2,881.00          | 2,881.00          |
| 10/15/2024                  | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                       |                   | 1,610.00          | 1,610.00          |
| 10/15/2024                  | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                  |                   | 239.62            | 239.62            |
| 10/15/2024                  | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                  | 16,293.05         |                   | 16,293.05         |
| 10/15/2024                  | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                   |                   | 1,060.38          | 1,060.38          |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date              | Transaction Type   | CUSIP     | Quantity     | Security Description                                      | Principal Amount  | Income           | Total Amount      |
|---------------------------|--------------------|-----------|--------------|---|-------------------|------------------|-------------------|
| 10/15/2024                | Coupon             | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                            |                   | 18.34            | 18.34             |
| 10/15/2024                | Principal Paydown  | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                            | 20,766.68         |                  | 20,766.68         |
| 10/15/2024                | Coupon             | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            |                   | 22.09            | 22.09             |
| 10/15/2024                | Principal Paydown  | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            | 6,098.96          |                  | 6,098.96          |
| 10/15/2024                | Coupon             | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                            |                   | 2,808.50         | 2,808.50          |
| 10/15/2024                | Coupon             | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                              |                   | 208.35           | 208.35            |
| 10/15/2024                | Principal Paydown  | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                              | 11,844.92         |                  | 11,844.92         |
| 10/15/2024                | Coupon             | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                              |                   | 0.80             | 0.80              |
| 10/15/2024                | Effective Maturity | 47788UAC6 | 39,798.42    | JDOT 2021 A3 0.36 09/15/2025                              | 2,668.11          |                  | 2,668.11          |
| 10/15/2024                | Coupon             | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                            |                   | 24.87            | 24.87             |
| 10/15/2024                | Principal Paydown  | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                            | 7,187.93          |                  | 7,187.93          |
| 10/15/2024                | Coupon             | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                            |                   | 703.32           | 703.32            |
| 10/15/2024                | Principal Paydown  | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                            | 13,340.46         |                  | 13,340.46         |
| 10/15/2024                | Coupon             | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                            |                   | 1,442.17         | 1,442.17          |
| 10/15/2024                | Principal Paydown  | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                            | 7,408.08          |                  | 7,408.08          |
| 10/15/2024                | Coupon             | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                           |                   | 2,318.01         | 2,318.01          |
| 10/15/2024                | Principal Paydown  | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                           | 30,897.43         |                  | 30,897.43         |
| 10/15/2024                | Coupon             | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                            |                   | 288.51           | 288.51            |
| 10/15/2024                | Principal Paydown  | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                            | 10,308.74         |                  | 10,308.74         |
| 10/15/2024                | Coupon             | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                            |                   | 992.58           | 992.58            |
| 10/21/2024                | Coupon             | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           |                   | 41.52            | 41.52             |
| 10/21/2024                | Principal Paydown  | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           | 7,704.68          |                  | 7,704.68          |
| 10/22/2024                | Coupon             | 3135G03U5 | 1,760,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.625 04/22/2025 |                   | 5,500.00         | 5,500.00          |
| 10/25/2024                | Coupon             | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                           |                   | 547.00           | 547.00            |
| 10/25/2024                | Coupon             | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           |                   | 278.29           | 278.29            |
| 10/25/2024                | Principal Paydown  | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           | 9,655.04          |                  | 9,655.04          |
| 10/31/2024                | Coupon             | 91282CEN7 | 1,275,000.00 | UNITED STATES TREASURY 2.75 04/30/2027                    |                   | 17,531.25        | 17,531.25         |
| 10/31/2024                | Coupon             | 91282CFU0 | 2,000,000.00 | UNITED STATES TREASURY 4.125 10/31/2027                   |                   | 41,250.00        | 41,250.00         |
| <b>October 2024 Total</b> |                    |           |              |   | <b>144,174.07</b> | <b>81,334.47</b> | <b>225,508.54</b> |
| <b>NOVEMBER 2024</b>      |                    |           |              |   |                   |                  |                   |
| 11/01/2024                | Coupon             | 46647PAF3 | 500,000.00   | JPMORGAN CHASE & CO 3.54 05/01/2028                       |                   | 8,850.00         | 8,850.00          |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date | Transaction Type   | CUSIP     | Quantity     | Security Description                                 | Principal Amount | Income    | Total Amount |
|--------------|--------------------|-----------|--------------|--|------------------|-----------|--------------|
| 11/01/2024   | Coupon             | 78015K7C2 | 750,000.00   | ROYAL BANK OF CANADA 2.25 11/01/2024                 |                  | 8,437.50  | 8,437.50     |
| 11/01/2024   | Final Maturity     | 78015K7C2 | 750,000.00   | ROYAL BANK OF CANADA 2.25 11/01/2024                 | 750,000.00       |           | 750,000.00   |
| 11/07/2024   | Coupon             | 3135G06G3 | 1,385,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025 |                  | 3,462.50  | 3,462.50     |
| 11/12/2024   | Coupon             | 665859AW4 | 800,000.00   | NORTHERN TRUST CORP 4.0 05/10/2027                   |                  | 16,000.00 | 16,000.00    |
| 11/13/2024   | Coupon             | 14913R2V8 | 295,000.00   | CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025   |                  | 5,015.00  | 5,015.00     |
| 11/15/2024   | Coupon             | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                            |                  | 1,567.88  | 1,567.88     |
| 11/15/2024   | Coupon             | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                       |                  | 2,881.00  | 2,881.00     |
| 11/15/2024   | Coupon             | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                           |                  | 1,610.00  | 1,610.00     |
| 11/15/2024   | Coupon             | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                      |                  | 214.09    | 214.09       |
| 11/15/2024   | Principal Paydown  | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                      | 14,927.85        |           | 14,927.85    |
| 11/15/2024   | Coupon             | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                       |                  | 1,060.38  | 1,060.38     |
| 11/15/2024   | Coupon             | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                       |                  | 8.13      | 8.13         |
| 11/15/2024   | Effective Maturity | 44934KAC8 | 176,217.61   | HART 2021-B A3 0.38 01/15/2026                       | 16,540.58        |           | 16,540.58    |
| 11/15/2024   | Coupon             | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                       |                  | 18.33     | 18.33        |
| 11/15/2024   | Principal Paydown  | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                       | 5,955.42         |           | 5,955.42     |
| 11/15/2024   | Coupon             | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                       |                  | 2,808.50  | 2,808.50     |
| 11/15/2024   | Coupon             | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                         |                  | 185.45    | 185.45       |
| 11/15/2024   | Principal Paydown  | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                         | 12,774.32        |           | 12,774.32    |
| 11/15/2024   | Coupon             | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                       |                  | 21.76     | 21.76        |
| 11/15/2024   | Principal Paydown  | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                       | 8,540.42         |           | 8,540.42     |
| 11/15/2024   | Coupon             | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                       |                  | 661.74    | 661.74       |
| 11/15/2024   | Principal Paydown  | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                       | 14,018.23        |           | 14,018.23    |
| 11/15/2024   | Coupon             | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                       |                  | 1,410.74  | 1,410.74     |
| 11/15/2024   | Principal Paydown  | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                       | 15,992.64        |           | 15,992.64    |
| 11/15/2024   | Coupon             | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                      |                  | 2,183.86  | 2,183.86     |
| 11/15/2024   | Principal Paydown  | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                      | 30,217.25        |           | 30,217.25    |
| 11/15/2024   | Coupon             | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                       |                  | 263.34    | 263.34       |
| 11/15/2024   | Principal Paydown  | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                       | 9,470.80         |           | 9,470.80     |
| 11/15/2024   | Coupon             | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                       |                  | 992.58    | 992.58       |
| 11/15/2024   | Coupon             | 91324PEC2 | 785,000.00   | UNITEDHEALTH GROUP INC 1.15 05/15/2026               |                  | 4,513.75  | 4,513.75     |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date               | Transaction Type  | CUSIP     | Quantity     | Security Description                     | Principal Amount  | Income           | Total Amount      |
|----------------------------|-------------------|-----------|--------------|--|-------------------|------------------|-------------------|
| 11/18/2024                 | Coupon            | 58933YBH7 | 1,000,000.00 | MERCK & CO INC 4.05 05/17/2028           |                   | 20,250.00        | 20,250.00         |
| 11/21/2024                 | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026          |                   | 35.87            | 35.87             |
| 11/21/2024                 | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026          | 7,512.25          |                  | 7,512.25          |
| 11/25/2024                 | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028          |                   | 547.00           | 547.00            |
| 11/25/2024                 | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026          |                   | 252.47           | 252.47            |
| 11/25/2024                 | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026          | 9,440.80          |                  | 9,440.80          |
| <b>November 2024 Total</b> |                   |           |              |  | <b>895,390.57</b> | <b>83,251.86</b> | <b>978,642.43</b> |
| <b>DECEMBER 2024</b>       |                   |           |              |  |                   |                  |                   |
| 12/02/2024                 | Coupon            | 023135CP9 | 445,000.00   | AMAZON.COM INC 4.55 12/01/2027           |                   | 10,123.75        | 10,123.75         |
| 12/02/2024                 | Coupon            | 91282CCF6 | 1,200,000.00 | UNITED STATES TREASURY 0.75 05/31/2026   |                   | 4,500.00         | 4,500.00          |
| 12/02/2024                 | Coupon            | 91282CDK4 | 1,400,000.00 | UNITED STATES TREASURY 1.25 11/30/2026   |                   | 8,750.00         | 8,750.00          |
| 12/02/2024                 | Coupon            | 91282CJN2 | 2,250,000.00 | UNITED STATES TREASURY 4.375 11/30/2028  |                   | 49,218.75        | 49,218.75         |
| 12/09/2024                 | Coupon            | 3130AWMN7 | 2,250,000.00 | FEDERAL HOME LOAN BANKS 4.375 06/09/2028 |                   | 49,218.75        | 49,218.75         |
| 12/13/2024                 | Coupon            | 3130AJKW8 | 675,000.00   | FEDERAL HOME LOAN BANKS 0.5 06/13/2025   |                   | 1,687.50         | 1,687.50          |
| 12/16/2024                 | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                |                   | 1,567.88         | 1,567.88          |
| 12/16/2024                 | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028           |                   | 2,881.00         | 2,881.00          |
| 12/16/2024                 | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029               |                   | 1,610.00         | 1,610.00          |
| 12/16/2024                 | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026          |                   | 190.70           | 190.70            |
| 12/16/2024                 | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026          | 14,260.00         |                  | 14,260.00         |
| 12/16/2024                 | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029           |                   | 1,060.38         | 1,060.38          |
| 12/16/2024                 | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026           |                   | 14.66            | 14.66             |
| 12/16/2024                 | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026           | 5,680.47          |                  | 5,680.47          |
| 12/16/2024                 | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028           |                   | 2,808.50         | 2,808.50          |
| 12/16/2024                 | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026             |                   | 160.75           | 160.75            |
| 12/16/2024                 | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026             | 9,022.87          |                  | 9,022.87          |
| 12/16/2024                 | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026           |                   | 18.06            | 18.06             |
| 12/16/2024                 | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026           | 6,099.16          |                  | 6,099.16          |
| 12/16/2024                 | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027           |                   | 618.05           | 618.05            |
| 12/16/2024                 | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027           | 10,899.48         |                  | 10,899.48         |
| 12/16/2024                 | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027           |                   | 1,342.91         | 1,342.91          |
| 12/16/2024                 | Principal Paydown | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027           | 12,862.00         |                  | 12,862.00         |
| 12/16/2024                 | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027          |                   | 2,052.67         | 2,052.67          |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date               | Transaction Type  | CUSIP     | Quantity     | Security Description  | Principal Amount  | Income            | Total Amount      |
|----------------------------|-------------------|-----------|--------------|---|-------------------|-------------------|-------------------|
| 12/16/2024                 | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                                   | 28,615.28         |                   | 28,615.28         |
| 12/16/2024                 | Coupon            | 63743HFE7 | 190,000.00   | NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025 |                   | 3,277.50          | 3,277.50          |
| 12/16/2024                 | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                                    |                   | 240.21            | 240.21            |
| 12/16/2024                 | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                                    | 9,055.74          |                   | 9,055.74          |
| 12/16/2024                 | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                                    |                   | 992.58            | 992.58            |
| 12/17/2024                 | Coupon            | 3135G04Z3 | 1,065,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025              |                   | 2,662.50          | 2,662.50          |
| 12/18/2024                 | Coupon            | 89236TJK2 | 665,000.00   | TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026                         |                   | 3,740.62          | 3,740.62          |
| 12/23/2024                 | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                                   |                   | 30.36             | 30.36             |
| 12/23/2024                 | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                                   | 7,197.49          |                   | 7,197.49          |
| 12/25/2024                 | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                                   |                   | 547.00            | 547.00            |
| 12/25/2024                 | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                                   |                   | 227.21            | 227.21            |
| 12/25/2024                 | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                                   | 9,008.08          |                   | 9,008.08          |
| 12/31/2024                 | Coupon            | 91282CBC4 | 2,325,000.00 | UNITED STATES TREASURY 0.375 12/31/2025                           |                   | 4,359.38          | 4,359.38          |
| 12/31/2024                 | Coupon            | 91282CEW7 | 445,000.00   | UNITED STATES TREASURY 3.25 06/30/2027                            |                   | 7,231.25          | 7,231.25          |
| 12/31/2024                 | Coupon            | 91282CHK0 | 2,250,000.00 | UNITED STATES TREASURY 4.0 06/30/2028                             |                   | 45,000.00         | 45,000.00         |
| 12/31/2024                 | Coupon            | 91282CJR3 | 2,000,000.00 | UNITED STATES TREASURY 3.75 12/31/2028                            |                   | 37,500.00         | 37,500.00         |
| <b>December 2024 Total</b> |                   |           |              |   | <b>112,700.59</b> | <b>243,632.92</b> | <b>356,333.50</b> |
| <b>JANUARY 2025</b>        |                   |           |              |   |                   |                   |                   |
| 01/15/2025                 | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027   |                   | 1,567.88          | 1,567.88          |
| 01/15/2025                 | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                                    |                   | 2,881.00          | 2,881.00          |
| 01/15/2025                 | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029  |                   | 1,610.00          | 1,610.00          |
| 01/15/2025                 | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                                   |                   | 168.36            | 168.36            |
| 01/15/2025                 | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                                   | 13,965.12         |                   | 13,965.12         |
| 01/15/2025                 | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                                    |                   | 1,060.38          | 1,060.38          |
| 01/15/2025                 | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                                    |                   | 11.16             | 11.16             |
| 01/15/2025                 | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                                    | 5,572.09          |                   | 5,572.09          |
| 01/15/2025                 | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                                    |                   | 2,808.50          | 2,808.50          |
| 01/15/2025                 | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                                      |                   | 143.30            | 143.30            |
| 01/15/2025                 | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                                      | 10,685.23         |                   | 10,685.23         |
| 01/15/2025                 | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                                    |                   | 15.41             | 15.41             |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date              | Transaction Type  | CUSIP     | Quantity     | Security Description                             | Principal Amount    | Income           | Total Amount        |
|---------------------------|-------------------|-----------|--------------|--|---------------------|------------------|---------------------|
| 01/15/2025                | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                   | 11,025.32           |                  | 11,025.32           |
| 01/15/2025                | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   |                     | 584.08           | 584.08              |
| 01/15/2025                | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                   | 17,637.61           |                  | 17,637.61           |
| 01/15/2025                | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                   |                     | 1,288.35         | 1,288.35            |
| 01/15/2025                | Principal Paydown | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                   | 21,580.73           |                  | 21,580.73           |
| 01/15/2025                | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  |                     | 1,928.43         | 1,928.43            |
| 01/15/2025                | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                  | 28,143.21           |                  | 28,143.21           |
| 01/15/2025                | Coupon            | 756109AU8 | 205,000.00   | REALTY INCOME CORP 3.65 01/15/2028               |                     | 3,741.25         | 3,741.25            |
| 01/15/2025                | Coupon            | 87612EBM7 | 360,000.00   | TARGET CORP 1.95 01/15/2027                      |                     | 3,510.00         | 3,510.00            |
| 01/15/2025                | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   |                     | 218.10           | 218.10              |
| 01/15/2025                | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                   | 8,918.90            |                  | 8,918.90            |
| 01/15/2025                | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                   |                     | 992.58           | 992.58              |
| 01/17/2025                | Coupon            | 89115A2U5 | 750,000.00   | TORONTO-DOMINION BANK 5.523 07/17/2028           |                     | 20,711.25        | 20,711.25           |
| 01/21/2025                | Coupon            | 06051GGF0 | 900,000.00   | BANK OF AMERICA CORP 3.824 01/20/2028            |                     | 17,208.00        | 17,208.00           |
| 01/21/2025                | Coupon            | 3137EAEU9 | 810,000.00   | FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025 |                     | 1,518.75         | 1,518.75            |
| 01/21/2025                | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  |                     | 25.08            | 25.08               |
| 01/21/2025                | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                  | 7,045.37            |                  | 7,045.37            |
| 01/21/2025                | Coupon            | 90331HPL1 | 1,000,000.00 | US BANK NA 2.05 01/21/2025                       |                     | 10,250.00        | 10,250.00           |
| 01/21/2025                | Final Maturity    | 90331HPL1 | 1,000,000.00 | US BANK NA 2.05 01/21/2025                       | 1,000,000.00        |                  | 1,000,000.00        |
| 01/27/2025                | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                  |                     | 547.00           | 547.00              |
| 01/27/2025                | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  |                     | 203.12           | 203.12              |
| 01/27/2025                | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                  | 8,838.89            |                  | 8,838.89            |
| 01/31/2025                | Coupon            | 91282CBH3 | 1,300,000.00 | UNITED STATES TREASURY 0.375 01/31/2026          |                     | 2,437.50         | 2,437.50            |
| <b>January 2025 Total</b> |                   |           |              |  | <b>1,133,412.46</b> | <b>75,429.48</b> | <b>1,208,841.94</b> |
| <b>FEBRUARY 2025</b>      |                   |           |              |  |                     |                  |                     |
| 02/06/2025                | Coupon            | 857477BR3 | 205,000.00   | STATE STREET CORP 1.746 02/06/2026               |                     | 1,789.65         | 1,789.65            |
| 02/12/2025                | Coupon            | 3137EAEPO | 1,345,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025   |                     | 10,087.50        | 10,087.50           |
| 02/12/2025                | Final Maturity    | 3137EAEPO | 1,345,000.00 | FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025   | 1,345,000.00        |                  | 1,345,000.00        |
| 02/17/2025                | Coupon            | 161571HT4 | 670,000.00   | CHAIT 2023-1 A 5.16 09/15/2028                   |                     | 2,881.00         | 2,881.00            |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date | Transaction Type  | CUSIP     | Quantity     | Security Description                                      | Principal Amount | Income    | Total Amount |
|--------------|-------------------|-----------|--------------|---|------------------|-----------|--------------|
| 02/17/2025   | Coupon            | 161571HV9 | 420,000.00   | CHAIT 241 A 4.6 01/16/2029                                |                  | 1,610.00  | 1,610.00     |
| 02/17/2025   | Coupon            | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                           |                  | 146.48    | 146.48       |
| 02/17/2025   | Principal Paydown | 43815BAC4 | 261,877.91   | HAROT 2022-1 A3 1.88 05/15/2026                           | 13,719.60        |           | 13,719.60    |
| 02/17/2025   | Coupon            | 448973AD9 | 255,000.00   | HART 2024-A A3 4.99 02/15/2029                            |                  | 1,060.38  | 1,060.38     |
| 02/17/2025   | Coupon            | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            |                  | 7.72      | 7.72         |
| 02/17/2025   | Principal Paydown | 44935FAD6 | 77,168.78    | HART 2021-C A3 0.74 05/15/2026                            | 5,486.11         |           | 5,486.11     |
| 02/17/2025   | Coupon            | 47787CAC7 | 615,000.00   | JDOT 2023-C A3 5.48 05/15/2028                            |                  | 2,808.50  | 2,808.50     |
| 02/17/2025   | Coupon            | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                              |                  | 122.65    | 122.65       |
| 02/17/2025   | Principal Paydown | 47787JAC2 | 177,059.18   | JDOT 2022 A3 0.36 09/15/2026                              | 8,020.87         |           | 8,020.87     |
| 02/17/2025   | Coupon            | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                            |                  | 10.64     | 10.64        |
| 02/17/2025   | Principal Paydown | 47789QAC4 | 116,468.02   | JDOT 2021-B A3 0.52 03/16/2026                            | 9,775.11         |           | 9,775.11     |
| 02/17/2025   | Coupon            | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                            |                  | 529.11    | 529.11       |
| 02/17/2025   | Principal Paydown | 47800AAC4 | 265,000.00   | JDOT 2022-B A3 3.74 02/16/2027                            | 14,562.93        |           | 14,562.93    |
| 02/17/2025   | Coupon            | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                            |                  | 1,196.81  | 1,196.81     |
| 02/17/2025   | Principal Paydown | 47800BAC2 | 340,000.00   | JDOT 2022-C A3 5.09 06/15/2027                            | 18,768.59        |           | 18,768.59    |
| 02/17/2025   | Coupon            | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                           |                  | 1,806.24  | 1,806.24     |
| 02/17/2025   | Principal Paydown | 58768PAC8 | 605,000.00   | MBART 2022-1 A3 5.21 08/16/2027                           | 27,827.54        |           | 27,827.54    |
| 02/17/2025   | Coupon            | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                            |                  | 196.33    | 196.33       |
| 02/17/2025   | Principal Paydown | 89238FAD5 | 190,751.98   | TAOT 2022-B A3 2.93 09/15/2026                            | 8,817.99         |           | 8,817.99     |
| 02/17/2025   | Coupon            | 89239FAD4 | 215,000.00   | TAOT 2023-D A3 5.54 08/15/2028                            |                  | 992.58    | 992.58       |
| 02/18/2025   | Coupon            | 02582JIT8 | 555,000.00   | AMXCA 2022-2 A 05/17/2027                                 |                  | 1,567.88  | 1,567.88     |
| 02/18/2025   | Coupon            | 438516CJ3 | 800,000.00   | HONEYWELL INTERNATIONAL INC 4.95<br>02/15/2028            |                  | 19,800.00 | 19,800.00    |
| 02/18/2025   | Coupon            | 9128282A7 | 1,100,000.00 | UNITED STATES TREASURY 1.5 08/15/2026                     |                  | 8,250.00  | 8,250.00     |
| 02/21/2025   | Coupon            | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           |                  | 19.91     | 19.91        |
| 02/21/2025   | Principal Paydown | 43815GAC3 | 111,386.43   | HAROT 2021-4 A3 0.88 01/21/2026                           | 6,914.02         |           | 6,914.02     |
| 02/25/2025   | Coupon            | 05592XAD2 | 120,000.00   | BMWOT 2023-A A3 5.47 02/25/2028                           |                  | 547.00    | 547.00       |
| 02/25/2025   | Coupon            | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           |                  | 179.47    | 179.47       |
| 02/25/2025   | Principal Paydown | 05602RAD3 | 170,764.88   | BMWOT 2022-A A3 3.21 08/25/2026                           | 8,092.31         |           | 8,092.31     |
| 02/25/2025   | Coupon            | 3135G05X7 | 1,280,000.00 | FEDERAL NATIONAL MORTGAGE ASSOCIATION<br>0.375 08/25/2025 |                  | 2,400.00  | 2,400.00     |
| 02/26/2025   | Coupon            | 17275RBR2 | 345,000.00   | CISCO SYSTEMS INC 4.85 02/26/2029                         |                  | 8,366.25  | 8,366.25     |

# CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of March 31, 2024

| Payment Date               | Transaction Type | CUSIP     | Quantity              | Security Description                    | Principal Amount    | Income              | Total Amount        |
|----------------------------|------------------|-----------|-----------------------|---|---------------------|---------------------|---------------------|
| 02/28/2025                 | Coupon           | 9128284Z0 | 1,000,000.00          | UNITED STATES TREASURY 2.75 08/31/2025  |                     | 13,750.00           | 13,750.00           |
| 02/28/2025                 | Coupon           | 91282CHX2 | 1,250,000.00          | UNITED STATES TREASURY 4.375 08/31/2028 |                     | 27,343.75           | 27,343.75           |
| 02/28/2025                 | Coupon           | 91282CKD2 | 2,000,000.00          | UNITED STATES TREASURY 4.25 02/28/2029  |                     | 42,500.00           | 42,500.00           |
| <b>February 2025 Total</b> |                  |           |                       |   | <b>1,466,985.07</b> | <b>149,969.85</b>   | <b>1,616,954.92</b> |
| <b>Grand Total</b>         |                  |           | <b>188,556,803.51</b> |   | <b>7,066,929.06</b> | <b>1,622,383.41</b> | <b>8,689,312.48</b> |



## IMPORTANT DISCLOSURES



City of Costa Mesa Cons | Account #10196 | As of March 31, 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).

Information contained in this monthly statement is confidential and is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of this statement, but may become outdated or superseded at any time without notice.

**Custody:** Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

**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.

Source Ice Data Indices, LLC (“ICE”), used with permission. ICE PERMITS USE OF THE ICE INDICES AND RELATED DATA ON AN “AS IS” BASIS; ICE, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY SUPPLIERS DISCLAIM ANY AND ALL WARRANTIES AND REPRESENTATIONS, EXPRESS AND/OR IMPLIED, INCLUDING ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, INCLUDING THE INDICES, INDEX DATA AND ANY DATA INCLUDED IN, RELATED TO, OR DERIVED THEREFROM. NEITHER ICE DATA, ITS AFFILIATES OR THEIR RESPECTIVE THIRD PARTY PROVIDERS GUARANTEE THE QUALITY, ADEQUACY, ACCURACY, TIMELINESS OR COMPLETENESS OF THE INDICES OR THE INDEX DATA OR ANY COMPONENT THEREOF, AND THE INDICES AND INDEX DATA AND ALL COMPONENTS THEREOF ARE PROVIDED ON AN “AS IS” BASIS AND LICENSEE’S USE IS AT LICENSEE’S OWN RISK. ICE DATA, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY DO NOT SPONSOR, ENDORSE, OR RECOMMEND CHANDLER, OR ANY OF ITS PRODUCTS OR SERVICES.

Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

**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.

**CITY OF COSTA MESA**  
**SUMMARY OF CASH HELD IN TRUST**  
**AS OF MARCH 31, 2024**

**Costa Mesa Financing Authority 2017 Lease Revenue Bonds**

| Fund                     | Investment Type            | Issuer         | Maturity Date | Cost                 | Par                  | Market Value         | Rate |
|--------------------------|----------------------------|----------------|---------------|----------------------|----------------------|----------------------|------|
| Construction Fund        | U.S. Govt. Obligation Fund | First American | Open          | 334,394.60           | \$ 334,394.60        | \$ 334,394.60        |      |
| Principal Fund           | U.S. Govt. Obligation Fund | First American | Open          | 1,191.90             | 1,191.90             | 1,191.90             |      |
| Base Rental Payment Fund | U.S. Govt. Obligation Fund | First American | Open          | 14,117.03            | 14,117.03            | 14,117.03            |      |
| Interest Fund            | U.S. Govt. Obligation Fund | First American | Open          | 416,250.10           | 416,250.10           | 416,250.10           |      |
|                          | Ending Balances            |                |               | <u>\$ 765,953.63</u> | <u>\$ 765,953.63</u> | <u>\$ 765,953.63</u> |      |

**Housing Authority Fund**

| Fund                          | Investment Type  | Issuer               | Maturity Date | Cost                | Par                 | Market Value        | Rate |
|-------------------------------|------------------|----------------------|---------------|---------------------|---------------------|---------------------|------|
| First Time Home Buyer Program | Checking Account | Farmers State Bank   | Open          | \$ 969.39           | \$ 969.39           | \$ 969.39           | (1)  |
| Tenant Deposits               | Checking Account | JP Morgan Chase Bank | Open          | 21,468.00           | 21,468.00           | 21,468.00           | (1)  |
| Tenant Deposits               | Checking Account | Union Bank           | Open          | 4,000.00            | 4,000.00            | 4,000.00            | (1)  |
|                               | Ending Balances  |                      |               | <u>\$ 26,437.39</u> | <u>\$ 26,437.39</u> | <u>\$ 26,437.39</u> |      |

**800 MHz Quarterly Reserve Fund**

| Fund  | Investment Type   | Issuer                        | Maturity Date | Cost                 | Par                  | Market Value         | Rate |
|---|-------------------|-------------------------------|---------------|----------------------|----------------------|----------------------|------|
| Cost Sharing Infrastructure/<br>Sustainability/(Reserve) Fund | Money Market Fund | Orange County Investment Pool | Open          | \$ 579,356.82        | \$ 579,356.82        | \$ 579,356.82        |      |
|   | Ending Balance    |                               |               | <u>\$ 579,356.82</u> | <u>\$ 579,356.82</u> | <u>\$ 579,356.82</u> |      |

**Section 115 Pension Trust**

Trustee: U.S. Bank

| Fund                      | Investment Type     | Issuer                            | Maturity Date | Cost                   | Par                    | Market Value           | Rate |
|---------------------------|---------------------|-----------------------------------|---------------|------------------------|------------------------|------------------------|------|
| Section 115 Pension Trust | Balanced Index PLUS | Public Agency Retirement Services | Open          | \$ 1,618,956.07        | \$ 1,618,956.07        | \$ 1,618,956.07        |      |
|                           | Ending Balance      |                                   |               | <u>\$ 1,618,956.07</u> | <u>\$ 1,618,956.07</u> | <u>\$ 1,618,956.07</u> |      |

**R J Noble Co/Citywide Street Rehabilitation Project**

Trustee: Banner Bank

| Fund                 | Investment Type  | Issuer      | Maturity Date | Cost                 | Par                  | Market Value         | Rate |
|----------------------|------------------|-------------|---------------|----------------------|----------------------|----------------------|------|
| Escrow Account #3389 | Checking Account | Banner Bank | Open          | \$ 127,166.98        | \$ 127,166.98        | \$ 127,166.98        | (1)  |
|                      | Ending Balances  |             |               | <u>\$ 127,166.98</u> | <u>\$ 127,166.98</u> | <u>\$ 127,166.98</u> |      |

**GRAND TOTALS**      \$ 3,118,370.89      \$ 3,118,370.89      \$ 3,118,370.89

Market Values provided by U.S. Bank Corporate Trust Services, Orange County Investment Pool, Union Bank, Banner Bank, and JP Morgan Chase Bank.

(1) Monthly rates/balances are not available. Balances are as of March 31, 2024