

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT

As of November 30, 2023

Fiscal Year 2022-2023

| DESCRIPTION | CURRENT YIELD | BALANCE AS OF 10/31/2023 | NET: DEPOSITS/ (WITHDRAWALS) | INTEREST EARNED / CHANGE IN VALUE | PAYMENT OF (INTEREST) | PAYMENT OF (PRINCIPAL) | BALANCE AS OF 11/30/2023 |
|-------------------------------------|------------------|-----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|-----------------------------|
| CASH ON HAND | | | | | | | |
| Wells Fargo-General Checking | N/A | 7,074,466.34 | (117,828.69) | - | - | - | 6,956,637.65 |
| Sweep Account | 4.966% | 2,536,361.77 | (733,502.76) | | | | 1,802,859.01 |
| Wells Fargo-Road Maintenance | N/A | 326,326.88 | 96,766.62 | | - | - | 423,093.50 |
| Wells Fargo-Gas Tax | N/A | 832,410.17 | - | - | - | - | 832,410.17 |
| Wells Fargo- Payroll Acct | N/A | (188,171.34) | 171,510.04 | | | | (16,661.30) |
| Petty Cash | N/A | 6,000.00 | - | - | - | - | 6,000.00 |
| Total Cash on Hand | | 10,587,393.82 | (583,054.79) | - | - | - | 10,004,339.03 |
| INVESTMENTS | | | | | | | |
| State of California - LAIF | 2.17% | 18,525,940.00 | | - | - | - | 18,525,940.00 |
| Investment Management Acct | 1.47% | 33,440,693.54 | | 513,176.31 | - | - | 33,953,869.85 |
| Total Investments | | 51,966,633.54 | - | 513,176.31 | - | - | 52,479,809.85 |
| CASH WITH FISCAL AGENT | | | | | | | |
| US Bank | varies | 4,349,900.33 | - | 255.17 | - | - | 4,350,155.50 ① |
| Wells Fargo Bank, N.A. | 5.83% | 449.65 | 79,692.14 | (421.53) | - | - | 79,720.26 ② |
| Wilmington Trust, N. A. | 0.03% | 1,185,444.75 | - | 4,864.93 | - | - | 1,190,309.68 ③ |
| Total Cash with Fiscal Agent | | 5,535,794.73 | 79,692.14 | 4,698.57 | - | - | 5,620,185.44 |
| Grand Total | | 68,089,822.09 | (503,362.65) | 517,874.88 | - | - | 68,104,334.32 |

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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|---|------------------|-----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|-----------------------------|
| CASH WITH FISCAL AGENT | | | | | | | |
| US BANK | | | | | | | |
| COACHELLA FINANCING AUTHORITY | | | | | | | |
| <u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u> | | | | | | | |
| A/C #: 6712104701 Debt Service Fund | 0.00% | 172.77 | - | 0.77 | - | - | 173.54 |
| A/C #: 6712104702 Interest Account | 0.00% | (0.00) | - | - | - | - | (0.00) |
| A/C #: 6712104703 Principal Account | 0.00% | (0.00) | - | - | - | - | (0.00) |
| A/C #: 6712104704 Reserve Account | 0.00% | 827,612.50 | - | - | - | - | 827,612.50 |
| COACHELLA SANITARY DISTRICT | | | | | | | |
| <u>WASTEWATER SERIES 2015A</u> | | | | | | | |
| A/C #: 6712148601 Bond Fund | 0.00% | 57.73 | 8.05 | 0.24 | - | - | 66.02 |
| A/C #: 6712148602 Interest Account | 0.00% | - | (8.05) | 8.05 | - | - | - |
| A/C #: 6712148603 Principal Account | 0.00% | - | - | - | - | - | - |
| A/C #: 6712148604 Reserve Account | 0.00% | 310,175.00 | - | - | - | - | 310,175.00 |
| <u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u> | | | | | | | |
| A/C #: 6711963500 Project Fund 2011 | 0.0100% | 26,586.30 | - | 118.14 | - | - | 26,704.44 |

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|---|------------------|-----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|-----------------------------|
| COACHELLA SUCCESSOR AGENCY | | | | | | | |
| MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013 | | | | | | | |
| A/C #: 6712071401 Interest Account | 0.00% | 106.17 | - | 0.47 | - | - | 106.64 |
| A/C #: 6712071402 Interest Account | 0.00% | 0.00 | - | - | - | - | 0.00 |
| A/C #: 6712071403 Principal Account | 0.00% | 0.00 | - | - | - | - | 0.00 |
| A/C #: 6712071404 Reserve Account | 0.00% | 406,487.50 | - | - | - | - | 406,487.50 |
| SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B | | | | | | | |
| A/C #: 6712160601 Debt Service | 0.00% | 630.69 | - | 2.80 | - | - | 633.49 |
| A/C #: 6712160602 Interest Account | 0.00% | 0.00 | - | - | - | - | 0.00 |
| A/C #: 6712160603 Principal Account | 0.00% | 0.00 | - | - | - | - | 0.00 |
| A/C #: 6712160604 Reserve Account | 0.00% | 2,017,074.78 | - | - | - | - | 2,017,074.78 |
| COACHELLA LEASE BONDS 2016 | | | | | | | |
| A/C #: 6712179801 Payment Account | 0.0000% | 148,665.63 | - | 124.70 | - | - | 148,790.33 |
| A/C #: 6712179802 Interest Account | 0.0000% | (0.00) | - | - | - | - | (0.00) |
| A/C #: 6712179803 Principal Account | 0.0000% | - | - | - | - | - | - |
| A/C #: 6712179804 Reserve Account | 0.0000% | 612,331.26 | - | - | - | - | 612,331.26 |
| TOTAL US BANK OF CALIFORNIA | | 4,349,900.33 | - | 255.17 | - | - | 4,350,155.50 ① |

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|--|------------------|-----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|-----------------------------|
| WELLS FARGO BANK, N.A. | | | | | | | |
| <u>GAS TAX BONDS SERIES 2019</u> | | | | | | | |
| A/C #: 83925300 Debt Service Fund | 0.0000% | 423.44 | - | (421.64) | - | - | 1.80 |
| A/C #: 83925301 Interest Account | 0.0000% | 7.83 | 79,692.14 | 0.03 | - | - | 79,700.00 |
| A/C #: 83925302 Principal Account | 0.0000% | 18.38 | | 0.08 | - | | 18.46 |
| TOTAL WELLS FARGO BANK, N.A. | | 449.65 | 79,692.14 | (421.53) | - | - | 79,720.26 |
| WILMINGTON TRUST, N. A. | | | | | | | |
| <u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u> | | | | | | | |
| A/C #: 144613-000 Revenue Account | 0.03% | 2,635.86 | - | 10.80 | - | - | 2,646.66 |
| A/C #: 144613-001 Interest Account | 0.03% | 50.89 | - | 0.30 | - | - | 51.19 |
| A/C #: 144613-002 Principal Account | 0.00% | 417.86 | - | 1.80 | - | - | 419.66 |
| <u>CITY OF COACHELLA 2022A BOND FUND</u> | | | | | | | |
| A/C #: 154278-000 Bond Fund | 1.76% | 19,916.59 | 4,901.08 | 101.21 | - | - | 24,918.88 |
| A/C #: 154278-001 Interest Account | 0.00% | - | - | - | - | - | - |
| A/C #: 154278-002 Principal Account | 0.00% | - | - | - | - | - | - |
| A/C #: 154278-004 Project FD Account | 1.76% | 1,163,019.45 | (4,901.08) | 4,753.22 | - | - | 1,162,871.59 |
| <u>CITY OF COACHELLA 2022B BOND FUND</u> | | | | | | | |
| A/C #: 155657-000 Bond Fund | 1.76% | 2,039.96 | - | 8.40 | - | - | 2,048.36 |
| A/C #: 155657-001 Interest Account | 0.00% | - | - | - | - | - | - |
| A/C #: 155657-002 Principal Account | 0.00% | - | - | - | - | - | - |
| A/C #: 155657-004 COI Account | 0.00% | - | - | - | - | - | - |
| TOTAL WILMINGTON TRUST BANK, N.A. | | 1,185,444.75 | - | 4,864.93 | - | - | 1,190,309.68 |
| TOTAL CASH WITH FISCAL AGENT | | 5,535,794.73 | 79,692.14 | 4,698.57 | - | - | 5,620,185.44 |

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Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|--------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026 | 91282CBH3 | 475,000.00 | AA+ | Aaa | 07/02/21 | 07/07/21 | 465,871.09 | 0.80 | 595.36 | 470,668.01 | 433,585.94 |
| US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026 | 91282CBH3 | 1,320,000.00 | AA+ | Aaa | 02/17/22 | 02/18/22 | 1,246,626.56 | 1.84 | 1,654.49 | 1,279,728.51 | 1,204,912.50 |
| US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026 | 91282CBQ3 | 310,000.00 | AA+ | Aaa | 03/05/21 | 03/09/21 | 305,676.95 | 0.79 | 391.76 | 308,049.04 | 283,020.33 |
| US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026 | 91282CBQ3 | 630,000.00 | AA+ | Aaa | 12/03/21 | 12/07/21 | 613,019.53 | 1.15 | 796.15 | 620,981.87 | 575,170.34 |
| US TREASURY NOTES DTD 05/31/2021 0.750% 05/31/2026 | 91282CCF6 | 290,000.00 | AA+ | Aaa | 06/02/21 | 06/04/21 | 289,365.62 | 0.79 | 5.94 | 289,682.46 | 264,262.50 |
| US TREASURY NOTES DTD 05/31/2021 0.750% 05/31/2026 | 91282CCF6 | 325,000.00 | AA+ | Aaa | 06/06/22 | 06/08/22 | 297,857.42 | 2.99 | 6.66 | 307,963.50 | 296,156.25 |
| US TREASURY NOTES DTD 09/30/2021 0.875% 09/30/2026 | 91282CCZ2 | 300,000.00 | AA+ | Aaa | 04/05/22 | 04/07/22 | 276,222.66 | 2.77 | 444.67 | 284,981.20 | 271,781.25 |
| US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027 | 912828V98 | 295,000.00 | AA+ | Aaa | 07/05/22 | 07/07/22 | 287,371.48 | 2.85 | 1,947.96 | 289,690.84 | 275,825.00 |
| US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027 | 912828V98 | 925,000.00 | AA+ | Aaa | 09/14/22 | 09/15/22 | 871,451.17 | 3.68 | 6,108.02 | 886,115.72 | 864,875.00 |
| US TREASURY NOTES DTD 04/30/2020 0.500% 04/30/2027 | 912828ZN3 | 1,110,000.00 | AA+ | Aaa | 08/03/22 | 08/05/22 | 992,062.50 | 2.92 | 472.66 | 1,025,008.60 | 973,331.25 |
| US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027 | 9128282R0 | 1,050,000.00 | AA+ | Aaa | 09/01/22 | 09/06/22 | 995,490.23 | 3.40 | 6,933.42 | 1,009,117.67 | 973,382.76 |
| US TREASURY NOTES DTD 09/30/2022 4.125% 09/30/2027 | 91282CFM8 | 500,000.00 | AA+ | Aaa | 11/01/22 | 11/03/22 | 496,738.28 | 4.27 | 3,493.85 | 497,453.60 | 495,312.50 |
| US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027 | 91282CFU0 | 340,000.00 | AA+ | Aaa | 12/06/22 | 12/08/22 | 344,728.13 | 3.81 | 1,194.44 | 343,781.45 | 336,865.61 |
| US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027 | 91282CAU5 | 1,210,000.00 | AA+ | Aaa | 01/04/23 | 01/06/23 | 1,030,437.89 | 3.91 | 515.25 | 1,064,022.84 | 1,042,490.63 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|--------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES DTD 01/15/2022 1.125% 01/15/2025 | 91282CDS7 | 365,000.00 | AA+ | Aaa | 02/17/22 | 02/18/22 | 359,197.07 | 1.69 | 1,551.00 | 362,754.23 | 349,145.31 |
| US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025 | 912828J27 | 130,000.00 | AA+ | Aaa | 03/02/20 | 03/04/20 | 137,205.86 | 0.85 | 763.04 | 131,760.64 | 125,328.13 |
| US TREASURY NOTES DTD 03/31/2020 0.500% 03/31/2025 | 912828ZF0 | 1,330,000.00 | AA+ | Aaa | 07/05/22 | 07/07/22 | 1,248,953.13 | 2.83 | 1,126.50 | 1,290,532.29 | 1,252,901.50 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 555,000.00 | AA+ | Aaa | 08/02/21 | 08/06/21 | 548,799.61 | 0.53 | 350.69 | 552,333.75 | 512,854.69 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 1,500,000.00 | AA+ | Aaa | 07/06/22 | 07/07/22 | 1,381,816.41 | 2.89 | 947.80 | 1,434,388.09 | 1,386,093.75 |
| US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025 | 91282CAM3 | 460,000.00 | AA+ | Aaa | 09/07/21 | 09/09/21 | 452,273.44 | 0.67 | 194.81 | 456,512.10 | 423,918.75 |
| US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025 | 91282CAT8 | 350,000.00 | AA+ | Aaa | 03/01/22 | 03/01/22 | 333,361.33 | 1.59 | 74.52 | 341,308.16 | 321,453.12 |
| US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025 | 91282CAT8 | 410,000.00 | AA+ | Aaa | 10/04/21 | 10/06/21 | 401,319.53 | 0.78 | 87.29 | 405,910.95 | 376,559.38 |
| US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025 | 91282CAZ4 | 210,000.00 | AA+ | Aaa | 11/02/21 | 11/03/21 | 204,659.77 | 1.01 | 2.15 | 207,380.13 | 192,806.25 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 190,000.00 | AA+ | Aaa | 04/05/21 | 04/07/21 | 185,494.92 | 0.89 | 298.17 | 188,017.14 | 174,057.82 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 350,000.00 | AA+ | Aaa | 01/11/21 | 01/12/21 | 347,867.19 | 0.50 | 549.25 | 349,105.25 | 320,632.83 |
| US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026 | 91282CBH3 | 160,000.00 | AA+ | Aaa | 05/03/22 | 05/04/22 | 145,500.00 | 2.95 | 200.54 | 151,605.26 | 146,050.00 |
| US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026 | 9128286A3 | 255,000.00 | AA+ | Aaa | 02/04/21 | 02/08/21 | 282,063.87 | 0.47 | 2,237.31 | 266,790.20 | 244,441.42 |
| US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026 | 91282CBH3 | 270,000.00 | AA+ | Aaa | 02/26/21 | 02/26/21 | 264,410.16 | 0.80 | 338.42 | 267,540.47 | 246,459.37 |

Managed Account Detail of Securities Held

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| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|----------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|----------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028 | 91282CBJ9 | 1,130,000.00 | AA+ | Aaa | 02/07/23 | 02/08/23 | 973,962.89 | 3.82 | 2,832.68 | 999,368.27 | 975,684.38 |
| US TREASURY NOTES DTD 03/31/2023 3.625% 03/31/2028 | 91282CGT2 | 490,000.00 | AA+ | Aaa | 05/01/23 | 05/02/23 | 489,502.34 | 3.65 | 3,008.95 | 489,561.39 | 476,142.21 |
| US TREASURY NOTES DTD 03/31/2021 1.250% 03/31/2028 | 91282CBS9 | 575,000.00 | AA+ | Aaa | 05/08/23 | 05/09/23 | 517,095.70 | 3.51 | 1,217.55 | 523,767.00 | 504,742.19 |
| US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028 | 91282CHA2 | 420,000.00 | AA+ | Aaa | 05/01/23 | 05/01/23 | 418,047.66 | 3.60 | 1,251.92 | 418,276.47 | 405,890.61 |
| US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028 | 91282CHA2 | 460,000.00 | AA+ | Aaa | 05/15/23 | 05/16/23 | 460,844.53 | 3.46 | 1,371.16 | 460,751.73 | 444,546.85 |
| US TREASURY NOTES DTD 05/31/2023 3.625% 05/31/2028 | 91282CHE4 | 530,000.00 | AA+ | Aaa | 06/01/23 | 06/02/23 | 527,888.28 | 3.71 | 52.49 | 528,098.87 | 514,928.13 |
| US TREASURY NOTES DTD 06/30/2023 4.000% 06/30/2028 | 91282CHK0 | 55,000.00 | AA+ | Aaa | 07/06/23 | 07/10/23 | 54,093.36 | 4.37 | 920.65 | 54,165.21 | 54,252.34 |
| Security Type Sub-Total | | 19,275,000.00 | | | | | 18,247,276.56 | 2.60 | 43,937.52 | 18,557,172.91 | 17,739,860.89 |
| Supra-National Agency Bond / Note | | | | | | | | | | | |
| INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024 | 4581X0DZ8 | 300,000.00 | AAA | Aaa | 09/15/21 | 09/23/21 | 299,778.00 | 0.52 | 283.33 | 299,939.84 | 288,687.00 |
| Security Type Sub-Total | | 300,000.00 | | | | | 299,778.00 | 0.52 | 283.33 | 299,939.84 | 288,687.00 |
| Municipal Bond / Note | | | | | | | | | | | |
| MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024 | 605581MZ7 | 200,000.00 | AA | Aa2 | 07/24/20 | 08/06/20 | 200,000.00 | 0.57 | 94.17 | 200,000.00 | 191,196.00 |
| OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024 | 68607DVA0 | 135,000.00 | AAA | Aa1 | 09/11/20 | 09/17/20 | 135,000.00 | 0.57 | 33.96 | 135,000.00 | 128,892.60 |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 40,000.00 | AA | Aa3 | 09/03/20 | 09/16/20 | 40,282.80 | 1.11 | 209.67 | 40,093.46 | 37,677.60 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|-------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Municipal Bond / Note | | | | | | | | | | | | |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | | 341271AD6 | 110,000.00 | AA | Aa3 | 09/03/20 | 09/16/20 | 110,000.00 | 1.26 | 576.58 | 110,000.00 | 103,613.40 |
| LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025 | | 54438CYK2 | 80,000.00 | AA+ | Aaa | 10/30/20 | 11/10/20 | 80,000.00 | 0.77 | 206.13 | 80,000.00 | 74,433.60 |
| NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026 | | 646140DP5 | 40,000.00 | AA- | A1 | 01/22/21 | 02/04/21 | 40,000.00 | 1.05 | 174.50 | 40,000.00 | 36,975.20 |
| Security Type Sub-Total | | | 605,000.00 | | | | | 605,282.80 | 0.78 | 1,295.01 | 605,093.46 | 572,788.40 |
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | | |
| FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024 | | 3136AJB54 | 31,330.52 | AA+ | Aaa | 12/13/19 | 12/18/19 | 32,852.99 | 2.14 | 87.36 | 31,420.78 | 31,088.32 |
| FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024 | | 3137BGK24 | 108,606.33 | AA+ | Aaa | 03/19/20 | 03/25/20 | 113,985.74 | 1.95 | 277.13 | 109,756.37 | 105,958.07 |
| FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026 | | 3137BTUM1 | 240,000.00 | AA+ | Aaa | 05/19/23 | 05/24/23 | 232,612.50 | 4.31 | 669.40 | 233,735.02 | 229,785.62 |
| FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027 | | 3137BXOY1 | 360,000.00 | AA+ | Aaa | 08/16/23 | 08/18/23 | 339,581.25 | 4.98 | 967.20 | 341,241.95 | 342,201.74 |
| FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027 | | 3137F1G44 | 205,000.00 | AA+ | Aaa | 08/16/23 | 08/18/23 | 193,284.57 | 4.97 | 554.01 | 194,215.07 | 194,548.00 |
| FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027 | | 3137F2LJ3 | 320,000.00 | AA+ | Aaa | 08/17/23 | 08/22/23 | 299,250.00 | 5.01 | 831.20 | 300,769.76 | 302,046.20 |
| FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028 | | 3137HAMR4 | 323,246.34 | AA+ | Aaa | 09/20/23 | 09/28/23 | 318,173.64 | 5.19 | 1,292.99 | 318,349.24 | 319,758.07 |
| FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028 | | 3137HAMG8 | 169,726.64 | AA+ | Aaa | 09/07/23 | 09/14/23 | 167,188.38 | 5.01 | 657.69 | 167,293.13 | 166,678.94 |
| FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028 | | 3137HAD45 | 274,430.71 | AA+ | Aaa | 07/19/23 | 07/27/23 | 274,423.84 | 4.78 | 1,092.46 | 274,424.33 | 271,672.62 |
| FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028 | | 3137HACX2 | 325,000.00 | AA+ | Aaa | 07/13/23 | 07/20/23 | 328,246.10 | 4.59 | 1,305.15 | 328,001.46 | 322,516.56 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|------------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | | |
| FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028 | | 3136BODE6 | 345,000.00 | AA+ | Aaa | 07/18/23 | 07/31/23 | 339,151.17 | 4.58 | 1,204.63 | 339,551.51 | 334,030.09 |
| FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028 | | 3137HAMN3 | 189,538.52 | AA+ | Aaa | 09/19/23 | 09/28/23 | 189,537.57 | 5.27 | 832.71 | 189,537.60 | 191,099.51 |
| FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028 | | 3137HAMH6 | 340,000.00 | AA+ | Aaa | 09/07/23 | 09/14/23 | 334,970.38 | 4.99 | 1,317.50 | 335,166.13 | 334,455.26 |
| FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028 | | 3137HAQ74 | 345,000.00 | AA+ | Aaa | 10/11/23 | 10/19/23 | 337,432.08 | 5.26 | 1,362.75 | 337,597.16 | 341,301.06 |
| FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028 | | 3137HAST4 | 260,000.00 | AA+ | Aaa | 10/25/23 | 10/31/23 | 251,710.42 | 5.60 | 1,050.83 | 251,839.14 | 259,201.20 |
| FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028 | | 3137HAMS2 | 335,000.00 | AA+ | Aaa | 09/20/23 | 09/28/23 | 330,995.75 | 5.07 | 1,340.00 | 331,121.58 | 333,314.73 |
| FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028 | | 3137HB3D4 | 135,000.00 | AA+ | Aaa | 11/14/23 | 11/21/23 | 134,609.72 | 5.14 | 570.26 | 134,611.69 | 136,203.08 |
| FHMS K511 A2 DTD 12/07/2023 4.860% 10/25/2028 | | 3137HB3G7 | 190,000.00 | AA+ | Aaa | 11/28/23 | 12/07/23 | 189,454.13 | 4.93 | 153.90 | 189,454.13 | 189,454.13 |
| Security Type Sub-Total | | | 4,496,879.06 | | | | | 4,407,460.23 | 4.88 | 15,567.17 | 4,408,086.05 | 4,405,313.20 |
| Federal Agency Bond / Note | | | | | | | | | | | | |
| FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025 | | 3130AJHU6 | 200,000.00 | AA+ | Aaa | 04/15/20 | 04/16/20 | 199,008.00 | 0.60 | 130.56 | 199,728.07 | 188,225.60 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | | 3135G03U5 | 260,000.00 | AA+ | Aaa | 04/22/20 | 04/24/20 | 259,464.40 | 0.67 | 176.04 | 259,850.83 | 244,851.88 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | | 3135G03U5 | 360,000.00 | AA+ | Aaa | 06/03/20 | 06/05/20 | 361,843.20 | 0.52 | 243.75 | 360,525.45 | 339,025.68 |
| FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025 | | 3134GVB31 | 200,000.00 | AA+ | Aaa | 06/05/20 | 06/09/20 | 199,400.00 | 0.81 | 12.50 | 199,820.07 | 187,731.40 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | S&P | Moody's | Trade | Settle | Original | YTM | Accrued | Amortized | Market | | |
|--|----------------|----------------|---------------|---------------|-----------------|-------------|----------------|------------------|---------------|--------------|------------|
| Dated Date/Coupon/Maturity | Par | Rating | Rating | Date | Date | Cost | at Cost | Interest | Cost | Value | |
| CUSIP | | | | | | | | | | | |
| Corporate Note | | | | | | | | | | | |
| WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024 | 931142EL3 | 360,000.00 | AA | Aa2 | 07/10/19 | 07/12/19 | 371,235.60 | 2.19 | 4,075.50 | 361,190.61 | 354,458.52 |
| MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025 | 594918BB9 | 190,000.00 | AAA | Aaa | 03/15/21 | 03/17/21 | 202,921.90 | 0.92 | 1,553.25 | 193,356.21 | 184,730.54 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 60,000.00 | A+ | A1 | 05/20/20 | 05/26/20 | 60,586.20 | 1.58 | 324.00 | 60,149.61 | 57,597.42 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 90,000.00 | A+ | A1 | 05/20/20 | 05/26/20 | 90,879.30 | 1.58 | 486.00 | 90,224.42 | 86,396.13 |
| NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025 | 66989HAP3 | 295,000.00 | AA- | A1 | 05/06/20 | 05/08/20 | 305,504.95 | 0.98 | 1,534.41 | 297,515.79 | 283,530.70 |
| AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025 | 023135CE4 | 245,000.00 | AA | A1 | 04/11/22 | 04/13/22 | 244,610.45 | 3.06 | 980.00 | 244,822.64 | 238,319.34 |
| CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025 | 172967MX6 | 50,000.00 | BBB+ | A3 | 04/27/21 | 05/04/21 | 50,000.00 | 0.98 | 40.88 | 50,000.00 | 48,858.10 |
| CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025 | 172967MX6 | 55,000.00 | BBB+ | A3 | 04/28/21 | 05/04/21 | 55,145.75 | 0.91 | 44.96 | 55,020.27 | 53,743.91 |
| GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025 | 38148LAE6 | 135,000.00 | BBB+ | A2 | 02/12/21 | 02/17/21 | 150,819.30 | 0.94 | 126.56 | 139,845.07 | 131,115.24 |
| JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025 | 46647PCH7 | 115,000.00 | A- | A1 | 05/24/21 | 06/01/21 | 115,000.00 | 0.82 | 473.80 | 115,000.00 | 111,855.44 |
| JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025 | 46647PCM6 | 50,000.00 | A- | A1 | 08/03/21 | 08/10/21 | 50,000.00 | 0.77 | 119.47 | 50,000.00 | 48,166.10 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 175,000.00 | AA+ | Aaa | 07/02/20 | 07/07/20 | 175,201.25 | 0.48 | 398.61 | 175,062.85 | 163,553.95 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 225,000.00 | AA+ | Aaa | 10/01/20 | 10/05/20 | 226,055.25 | 0.40 | 512.50 | 225,346.83 | 210,283.65 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 305,000.00 | AA+ | Aaa | 06/17/20 | 06/19/20 | 304,368.65 | 0.54 | 694.72 | 304,804.78 | 285,051.17 |
| FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 185,000.00 | AA+ | Aaa | 07/21/20 | 07/23/20 | 184,078.70 | 0.48 | 250.52 | 184,697.95 | 171,993.76 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 195,000.00 | AA+ | Aaa | 08/25/20 | 08/27/20 | 194,087.40 | 0.47 | 195.00 | 194,683.29 | 180,624.60 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 420,000.00 | AA+ | Aaa | 10/21/20 | 10/22/20 | 417,727.80 | 0.49 | 420.00 | 419,186.48 | 389,037.60 |
| FREDDIE MAC NOTES (CALLABLE) DTD 08/30/2022 4.050% 08/28/2025 | 3134GXS54 | 1,000,000.00 | AA+ | Aaa | 08/19/22 | 08/30/22 | 999,600.00 | 4.06 | 10,462.50 | 999,767.46 | 981,210.00 |
| FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 285,000.00 | AA+ | Aaa | 09/23/20 | 09/25/20 | 284,142.15 | 0.44 | 201.88 | 284,688.65 | 263,180.40 |
| FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025 | 3135G06G3 | 185,000.00 | AA+ | Aaa | 11/09/20 | 11/12/20 | 184,337.70 | 0.57 | 61.67 | 184,742.86 | 170,398.51 |
| Security Type Sub-Total | | 3,995,000.00 | | | | | 3,989,314.50 | 1.45 | 13,760.25 | 3,992,905.57 | 3,775,168.20 |
| Corporate Note | | | | | | | | | | | |
| PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024 | 717081ES8 | 260,000.00 | A+ | A1 | 04/02/19 | 04/04/19 | 263,146.00 | 2.69 | 1,619.22 | 260,134.47 | 258,050.52 |
| AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024 | 023135BW5 | 115,000.00 | AA | A1 | 05/10/21 | 05/12/21 | 114,832.10 | 0.50 | 27.31 | 114,975.03 | 112,443.67 |
| TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024 | 882508BB9 | 300,000.00 | A+ | Aa3 | 02/23/22 | 02/25/22 | 304,716.00 | 1.90 | 350.00 | 300,661.12 | 296,030.40 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Corporate Note | | | | | | | | | | | | |
| BRISTOL-MYERS SQUIBB CO CORPORATE NOTES | DTD 11/13/2020 0.750% 11/13/2025 | 110122DN5 | 72,000.00 | A+ | A2 | 06/17/21 | 06/21/21 | 71,282.88 | 0.98 | 27.00 | 71,681.63 | 66,448.87 |
| BANK OF AMERICA CORP NOTES (CALLABLE) | DTD 03/22/2022 3.384% 04/02/2026 | 06051GKM0 | 220,000.00 | A- | A1 | 03/17/22 | 03/22/22 | 220,000.00 | 3.38 | 1,220.12 | 220,000.00 | 212,047.66 |
| BANK OF AMERICA NA CORPORATE NOTES | DTD 08/18/2023 5.526% 08/18/2026 | 06428CAA2 | 175,000.00 | A+ | Aa1 | 10/23/23 | 10/24/23 | 173,526.50 | 5.85 | 2,766.84 | 173,580.91 | 176,552.43 |
| TARGET CORP CORP NOTES (CALLABLE) | DTD 01/24/2022 1.950% 01/15/2027 | 87612EBM7 | 25,000.00 | A | A2 | 01/19/22 | 01/24/22 | 24,957.50 | 1.99 | 184.17 | 24,973.31 | 22,977.50 |
| TARGET CORP CORP NOTES (CALLABLE) | DTD 01/24/2022 1.950% 01/15/2027 | 87612EBM7 | 125,000.00 | A | A2 | 01/27/22 | 01/31/22 | 124,923.75 | 1.96 | 920.83 | 124,951.93 | 114,887.50 |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR | DTD 01/26/2022 2.050% 01/26/2027 | 06406RBA4 | 200,000.00 | A | A1 | 01/26/22 | 01/28/22 | 200,644.00 | 1.98 | 1,423.61 | 200,402.63 | 181,904.80 |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR | DTD 01/26/2022 2.050% 01/26/2027 | 06406RBA4 | 300,000.00 | A | A1 | 08/02/22 | 08/04/22 | 280,158.00 | 3.67 | 2,135.42 | 286,028.13 | 272,857.20 |
| ADOBE INC (CALLABLE) CORP NOTE | DTD 02/03/2020 2.150% 02/01/2027 | 00724PAC3 | 360,000.00 | A+ | A2 | 12/13/22 | 12/15/22 | 332,316.00 | 4.20 | 2,580.00 | 338,755.42 | 332,544.60 |
| JPMORGAN CHASE CORP NOTES (CALLABLE) | DTD 04/22/2021 1.578% 04/22/2027 | 46647PCB0 | 260,000.00 | A- | A1 | 08/02/22 | 08/04/22 | 235,172.60 | 3.81 | 444.47 | 242,150.80 | 235,328.86 |
| HOME DEPOT INC CORP NOTES (CALLABLE) | DTD 09/14/2017 2.800% 09/14/2027 | 437076BT8 | 350,000.00 | A | A2 | 01/25/23 | 01/27/23 | 330,256.50 | 4.15 | 2,096.11 | 333,852.60 | 326,274.90 |
| JPMORGAN CHASE CORP NOTES (CALLABLE) | DTD 02/24/2022 2.947% 02/24/2028 | 46647PCW4 | 125,000.00 | A- | A1 | 09/14/23 | 09/18/23 | 114,296.25 | 5.13 | 992.57 | 114,785.19 | 115,887.38 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES | DTD 07/14/2023 4.950% 07/14/2028 | 24422EXB0 | 115,000.00 | A | A2 | 07/11/23 | 07/14/23 | 114,828.65 | 4.98 | 2,166.31 | 114,841.78 | 115,093.04 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Corporate Note | | | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES | DTD 07/14/2023 4.950% 07/14/2028 | 24422EXB0 | 135,000.00 | A | A2 | 07/13/23 | 07/17/23 | 136,833.30 | 4.64 | 2,543.07 | 136,695.60 | 135,109.21 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES | DTD 09/11/2023 5.250% 09/11/2028 | 89236TLB9 | 110,000.00 | A+ | A1 | 09/06/23 | 09/11/23 | 109,808.60 | 5.29 | 1,283.33 | 109,816.10 | 111,205.27 |
| CITIBANK NA CORP NOTES (CALLABLE) | DTD 09/29/2023 5.803% 09/29/2028 | 17325FBB3 | 400,000.00 | A+ | Aa3 | 09/26/23 | 09/29/23 | 400,000.00 | 5.80 | 3,997.62 | 400,000.00 | 407,883.60 |
| Security Type Sub-Total | | | 5,292,000.00 | | | | | 5,248,402.08 | 3.08 | 36,536.83 | 5,225,411.27 | 5,092,298.85 |
| Certificate of Deposit | | | | | | | | | | | | |
| TORONTO DOMINION BANK NY CERT DEPOS | DTD 10/31/2022 5.470% 10/25/2024 | 89115B6F2 | 325,000.00 | A | A1 | 10/27/22 | 10/31/22 | 325,000.00 | 5.44 | 1,827.13 | 325,000.00 | 324,905.75 |
| COOPERAT RABOBANK UA/NY CERT DEPOS | DTD 07/20/2023 5.080% 07/17/2026 | 21684LGS5 | 325,000.00 | A+ | Aa2 | 07/17/23 | 07/20/23 | 325,000.00 | 5.08 | 6,007.81 | 325,000.00 | 318,563.38 |
| Security Type Sub-Total | | | 650,000.00 | | | | | 650,000.00 | 5.26 | 7,834.94 | 650,000.00 | 643,469.13 |
| Asset-Backed Security | | | | | | | | | | | | |
| HAROT 2021-1 A3 | DTD 02/24/2021 0.270% 04/21/2025 | 43813GAC5 | 11,097.40 | NR | Aaa | 02/17/21 | 02/24/21 | 11,097.19 | 0.27 | 0.83 | 11,097.33 | 10,954.05 |
| HART 2021-A A3 | DTD 04/28/2021 0.380% 09/15/2025 | 44933LAC7 | 15,089.10 | AAA | NR | 04/20/21 | 04/28/21 | 15,087.51 | 0.38 | 2.55 | 15,088.45 | 14,844.87 |
| CARMX 2021-1 A3 | DTD 01/27/2021 0.340% 12/15/2025 | 14316NAC3 | 9,133.24 | AAA | NR | 01/20/21 | 01/27/21 | 9,131.44 | 0.34 | 1.38 | 9,132.49 | 8,949.20 |
| TAOT 2021-C A3 | DTD 09/27/2021 0.430% 01/15/2026 | 89239BAC5 | 44,726.11 | AAA | Aaa | 09/21/21 | 09/27/21 | 44,722.55 | 0.43 | 8.55 | 44,724.35 | 43,434.42 |
| CARMX 2021-2 A3 | DTD 04/21/2021 0.520% 02/17/2026 | 14314QAC8 | 28,588.32 | AAA | NR | 04/13/21 | 04/21/21 | 28,582.17 | 0.52 | 6.61 | 28,585.50 | 27,892.03 |

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2023**

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|------------------------|-----------------------|-----------------------|-------------------|--------------------|------------------------|--------------------|-------------------------|------------------------|------------------------|
| Asset-Backed Security | | | | | | | | | | | |
| HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 26,018.88 | AAA | NR | 11/09/21 | 11/17/21 | 26,013.07 | 0.75 | 8.56 | 26,015.71 | 25,259.33 |
| DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026 | 254683CP8 | 55,000.00 | AAA | Aaa | 09/20/21 | 09/27/21 | 54,988.22 | 0.58 | 14.18 | 54,993.38 | 52,891.71 |
| HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028 | 43815QAC1 | 215,000.00 | AAA | NR | 08/15/23 | 08/22/23 | 214,955.67 | 5.42 | 420.03 | 214,958.40 | 215,580.72 |
| TAOT 2023-C A3 DTD 08/15/2023 5.160% 04/17/2028 | 89231FAD2 | 65,000.00 | AAA | NR | 08/08/23 | 08/15/23 | 64,985.30 | 5.17 | 149.07 | 64,986.23 | 64,956.24 |
| TAOT 2023-D A3 DTD 11/14/2023 5.540% 08/15/2028 | 89239FAD4 | 65,000.00 | AAA | NR | 11/07/23 | 11/14/23 | 64,992.99 | 5.54 | 170.04 | 64,993.05 | 65,652.31 |
| FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028 | 31680EAD3 | 235,000.00 | AAA | Aaa | 08/15/23 | 08/23/23 | 234,985.43 | 5.53 | 577.58 | 234,986.23 | 235,601.84 |
| CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028 | 161571HT4 | 270,000.00 | AAA | NR | 09/07/23 | 09/15/23 | 269,925.16 | 5.17 | 619.20 | 269,927.94 | 270,515.59 |
| AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028 | 02582JKD1 | 275,000.00 | AAA | NR | 09/12/23 | 09/19/23 | 274,987.71 | 5.23 | 639.22 | 274,988.14 | 275,141.82 |
| HART 2023-C A3 DTD 11/13/2023 5.540% 10/16/2028 | 44918CAD4 | 95,000.00 | AAA | NR | 11/03/23 | 11/13/23 | 94,987.51 | 5.54 | 263.15 | 94,987.62 | 95,608.48 |
| Security Type Sub-Total | | 1,409,653.05 | | | | | 1,409,441.92 | 4.71 | 2,880.95 | 1,409,464.82 | 1,407,282.61 |
| Managed Account Sub-Total | | 36,023,532.11 | | | | | 34,856,956.09 | 2.93 | 122,096.00 | 35,148,073.92 | 33,924,868.28 |
| Securities Sub-Total | | \$36,023,532.11 | | | | | \$34,856,956.09 | 2.93% | \$122,096.00 | \$35,148,073.92 | \$33,924,868.28 |
| Accrued Interest | | | | | | | | | | | \$122,096.00 |
| Total Investments | | | | | | | | | | | \$34,046,964.28 |

Bolded items are forward settling trades.