

MONTHLY ACCOUNT STATEMENT

Town of Truckee | Account #520 | As of March 31, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

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

Custodian:

Bank of New York Mellon

PORTFOLIO SUMMARY



Town of Truckee | Account #520 | As of March 31, 2024

Portfolio Characteristics

Average Modified Duration	1.83
Average Coupon	2.74%
Average Purchase YTM	3.21%
Average Market YTM	4.87%
Average Quality	AA+
Average Final Maturity	2.13
Average Life	1.99

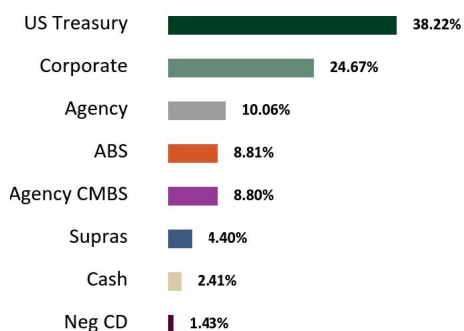
Account Summary

	Beg. Values as of 03/01/2024	End Values as of 03/31/2024
Market Value	34,883,033.03	35,080,941.50
Accrued Interest	219,661.00	171,843.00
Total Market Value	35,102,694.02	35,252,784.50
Income Earned	90,896.71	50,362.26
Cont/WD	(10,913.04)	0.00
Par	35,666,625.01	35,863,310.44
Book Value	35,525,201.14	35,667,012.42
Cost Value	35,639,462.60	35,732,702.34

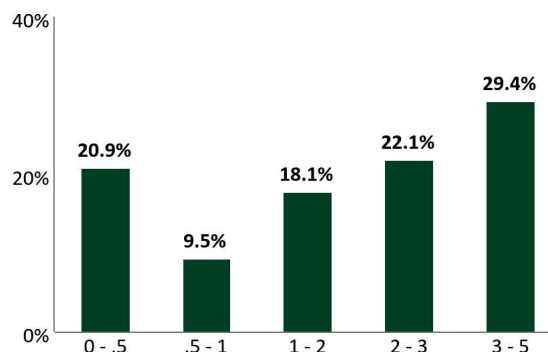
Top Issuers

United States	29.84%
FHLMC	10.85%
United States Department of The Trea	8.39%
Federal Home Loan Banks	5.33%
Farm Credit System	2.68%
American Express Company	2.34%
Bank of America Corporation	2.04%
Royal Bank of Canada	2.00%

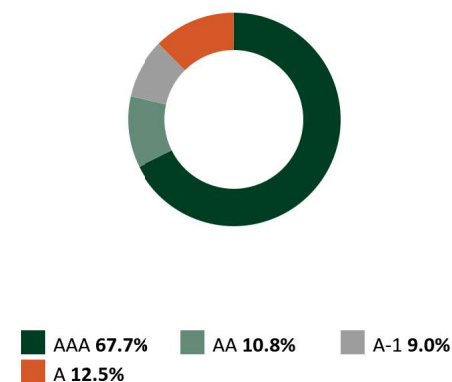
Sector Allocation



Maturity Distribution



Credit Quality



*See Footnote

Performance Review

Total Rate of Return	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (03/01/05)
Town of Truckee	0.43%	0.54%	0.54%	3.93%	2.22%	0.63%	1.53%	1.40%	2.24%
Benchmark Return*	0.32%	0.30%	0.30%	2.99%	1.58%	0.09%	1.16%	1.07%	1.95%
Secondary Benchmark Return*	0.36%	0.39%	0.39%	3.29%	1.73%	0.20%	1.29%	1.21%	2.05%

*Periods over 1 year are annualized.

Benchmark: ICE BofA 1-3 Year US Treasury & Agency Index Secondary Benchmark: ICE BofA 1-3 Year AAA-A US Corporate & Government Index

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

Execution Time: 04/11/2024 10:55:08 AM

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STATEMENT OF COMPLIANCE



Town of Truckee | Account #520 | As of March 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	35.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	8.8	Compliant	
Max % Issuer (MV)	5.0	1.9	Compliant	
Max Maturity (Years)	5.0	4.5	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
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 or A- by 1)	0.0	0.0	Compliant	
COLLATERALIZED BANK DEPOSITS				
Max Maturity (Years)	1.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	25.0	1.0	Compliant	
Max % Issuer (MV)	5.0	1.0	Compliant	
Max Maturity (Days)	270	264	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	24.7	Compliant	
Max % Issuer (MV)	5.0	2.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/ TD)				
Max % (MV)	30.0	0.0	Compliant	

STATEMENT OF COMPLIANCE



Town of Truckee | Account #520 | As of March 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	10.1	Compliant	
Max % Issuer (MV)	35.0	5.3	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.2	Compliant	
Max % Issuer (MV)	20.0	0.2	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
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 (AA- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
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- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				
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- by 1)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	1.5	Compliant	
Max % Issuer (MV)	5.0	1.5	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	
REPURCHASE AGREEMENTS				

STATEMENT OF COMPLIANCE



Town of Truckee | Account #520 | As of March 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max % (MV)	0.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	4.4	Compliant	
Max % Issuer (MV)	10.0	1.6	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	38.2	Compliant	
Max % Issuer (BV)	100.0	38.7	Compliant	
Max Maturity (Years)	5	3	Compliant	

RECONCILIATION SUMMARY

Town of Truckee | Account #520 | As of March 31, 2024

Maturities / Calls

Month to Date	(1,900,000.00)
Fiscal Year to Date	(10,595,000.00)

Principal Paydowns

Month to Date	(88,500.17)
Fiscal Year to Date	(882,812.20)

Purchases

Month to Date	2,003,938.35
Fiscal Year to Date	22,176,001.57

Sales

Month to Date	(728,172.98)
Fiscal Year to Date	(10,924,572.45)

Interest Received

Month to Date	88,340.27
Fiscal Year to Date	618,594.54

Purchased / Sold Interest

Month to Date	(1,075.07)
Fiscal Year to Date	(12,543.61)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2023)
Beginning Book Value	35,525,201.14	35,015,457.55
Maturities/Calls	(1,900,000.00)	(10,595,000.00)
Principal Paydowns	(88,500.17)	(882,812.20)
Purchases	2,003,938.35	22,176,001.57
Sales	(728,172.98)	(10,924,572.45)
Change in Cash, Payables, Receivables	843,631.01	843,083.84
Amortization/Accretion	10,915.06	38,828.43
Realized Gain (Loss)	0.01	(3,974.32)
Ending Book Value	35,667,012.42	35,667,012.42

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2023)
Beginning Market Value	34,883,033.03	33,803,873.33
Maturities/Calls	(1,900,000.00)	(10,595,000.00)
Principal Paydowns	(88,500.17)	(882,812.20)
Purchases	2,003,938.35	22,176,001.57
Sales	(728,172.98)	(10,924,572.45)
Change in Cash, Payables, Receivables	843,631.01	843,083.84
Amortization/Accretion	10,915.06	38,828.43
Change in Net Unrealized Gain (Loss)	56,097.19	625,513.30
Realized Gain (Loss)	0.01	(3,974.32)
Ending Market Value	35,080,941.50	35,080,941.50

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	5,872.48	02/17/2021 0.37%	5,872.38 5,872.47	99.43 4.70%	5,838.90 0.44	0.02% (33.57)	Aaa/NA AAA	1.06 0.15
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	11,630.99	02/02/2021 0.27%	11,628.83 11,630.61	99.49 4.63%	11,571.70 1.34	0.03% (58.90)	Aaa/NA AAA	1.12 0.14
02582JIT8	AMXCA 2022-2 A 05/17/2027	310,000.00	05/17/2022 3.42%	309,931.43 309,963.40	97.93 5.33%	303,595.65 467.07	0.87% (6,367.75)	NA/AAA AAA	1.12 1.60
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	83,349.99	05/03/2022 3.45%	83,341.30 83,347.02	99.65 5.17%	83,060.12 87.10	0.24% (286.90)	NA/AAA AAA	1.22 0.17
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	15,376.66	03/02/2021 0.37%	15,373.70 15,375.88	98.74 5.84%	15,183.50 2.46	0.04% (192.38)	Aaa/NA AAA	1.46 0.28
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	45,000.00	02/07/2023 5.43%	44,998.93 44,999.36	99.76 5.64%	44,894.20 38.70	0.13% (105.16)	Aaa/AAA NA	1.65 0.64
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	62,485.07	11/16/2021 0.89%	62,471.90 62,479.99	97.56 5.98%	60,962.29 15.27	0.17% (1,517.70)	Aaa/NA AAA	1.81 0.67
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	64,953.32	07/13/2021 0.52%	64,947.53 64,951.21	97.64 5.58%	63,423.53 15.01	0.18% (1,527.69)	Aaa/NA AAA	1.96 0.53
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	58,681.14	11/09/2021 0.95%	58,679.89 58,680.78	97.44 6.15%	57,178.90 18.52	0.16% (1,501.88)	NA/AAA AAA	2.04 0.72
44935FAD6	HART 2021-C A3 0.74 05/15/2026	42,575.88	11/09/2021 0.75%	42,566.37 42,572.09	97.77 6.00%	41,626.07 14.00	0.12% (946.01)	NA/AAA AAA	2.12 0.66
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	146,810.34	02/15/2022 1.89%	146,788.27 146,800.25	97.68 6.04%	143,398.44 122.67	0.41% (3,401.80)	Aaa/AAA NA	2.12 0.81
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	115,000.00	08/15/2022 3.87%	114,993.15 114,996.54	98.60 5.78%	113,391.50 154.90	0.32% (1,605.05)	NA/AAA AAA	2.30 1.02
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	97,208.96	03/10/2022 2.34%	97,187.45 97,198.04	97.90 5.74%	95,167.82 100.23	0.27% (2,030.22)	Aaa/NA AAA	2.46 0.77
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	49,658.13	10/13/2021 0.68%	49,656.86 49,657.73	97.10 6.58%	48,219.78 14.07	0.14% (1,437.95)	Aaa/AAA NA	2.46 0.85
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	51,496.68	01/11/2022 1.24%	51,492.20 51,495.00	97.54 6.28%	50,230.71 27.04	0.14% (1,264.29)	NA/AAA AAA	2.63 0.90
379929AD4	GMALT 2023-3 A3 5.38 11/20/2026	30,000.00	08/08/2023 5.38%	29,996.40 29,997.09	100.09 5.60%	30,027.71 49.32	0.09% 30.62	NA/AAA AAA	2.64 1.47
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	150,000.00	07/12/2022 3.77%	149,985.67 149,992.34	98.54 5.73%	147,803.73 249.33	0.42% (2,188.61)	Aaa/NA AAA	2.88 1.04

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
448979AD6	HART 2023-A A3 4.58 04/15/2027	170,000.00	04/04/2023 5.14%	169,983.41 169,987.43	99.10 5.65%	168,466.33 346.04	0.48% (1,521.11)	NA/AAA AAA	3.04 1.73
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	100,000.00	07/06/2022 3.93%	99,999.31 99,999.64	98.40 5.79%	98,398.45 151.67	0.28% (1,601.19)	Aaa/NA AAA	3.04 1.32
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	35,000.00	02/16/2023 5.09%	34,993.50 34,995.22	99.74 5.59%	34,909.43 49.00	0.10% (85.79)	Aaa/NA AAA	3.06 1.74
58770AAC7	MBART 2023-1 A3 4.51 11/15/2027	115,000.00	01/18/2023 4.56%	114,986.20 114,989.66	99.05 5.54%	113,904.61 230.51	0.32% (1,085.04)	NA/AAA AAA	3.63 1.84
362583AD8	GMCAR 2023-2 A3 4.47 02/16/2028	125,000.00	04/04/2023 4.51%	124,996.56 124,997.25	98.91 5.50%	123,640.15 232.81	0.35% (1,357.10)	Aaa/AAA NA	3.88 2.28
02582JJZ4	AMXCA 2023-1 A 4.87 05/15/2028	140,000.00	06/07/2023 4.87%	139,987.58 139,989.60	99.79 5.37%	139,704.05 303.02	0.40% (285.54)	NA/AAA AAA	4.12 1.97
47787CAC7	JDOT 2023-C A3 5.48 05/15/2028	340,000.00	09/12/2023 5.40%	339,976.64 339,979.32	100.71 5.54%	342,430.18 828.09	0.98% 2,450.86	Aaa/NA AAA	4.12 2.29
02582JKD1	AMXCA 2023-3 A 5.23 09/15/2028	375,000.00	09/12/2023 5.29%	374,983.24 374,985.03	100.69 5.34%	377,573.85 871.67	1.08% 2,588.82	NA/AAA AAA	4.46 2.25
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	375,000.00	09/07/2023 5.17%	374,896.05 374,907.37	100.51 5.33%	376,911.34 860.00	1.07% 2,003.97	NR/AAA AAA	4.46 2.26
Total ABS		3,115,099.64	4.04%	3,114,714.75 3,114,840.34	99.26 5.57%	3,091,512.97 5,250.29	8.81% (23,327.37)	Aaa/AAA AAA	3.14 1.62

AGENCY									
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	250,000.00	10/29/2019 1.80%	262,895.00 251,195.32	98.93 5.31%	247,320.72 359.38	0.71% (3,874.60)	Aaa/AA+ AA+	0.45 0.44
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	260,000.00	01/06/2022 1.20%	259,415.00 259,849.86	96.99 5.20%	252,166.97 690.62	0.72% (7,682.89)	Aaa/AA+ AA+	0.77 0.75
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	500,000.00	06/04/2020 0.56%	521,955.00 504,062.89	96.91 5.20%	484,553.84 1,020.83	1.38% (19,509.05)	Aaa/AA+ AA+	0.87 0.84
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	250,000.00	09/24/2020 0.43%	249,365.00 249,812.01	93.67 4.87%	234,174.70 20.83	0.67% (15,637.30)	Aaa/AA+ AA+	1.48 1.44
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	340,000.00	08/09/2023 4.58%	339,218.00 339,382.82	99.94 4.53%	339,786.04 1,997.50	0.97% 403.22	Aaa/AA+ AA+	2.37 2.22
3130AXCP1	FEDERAL HOME LOAN BANKS 4.875 09/11/2026	425,000.00	10/19/2023 5.15%	421,901.75 422,382.46	100.79 4.53%	428,342.11 1,151.04	1.22% 5,959.65	Aaa/AA+ AA+	2.45 2.28
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	515,000.00	11/16/2023 4.69%	514,088.45 514,201.56	100.26 4.52%	516,324.40 8,865.87	1.47% 2,122.84	Aaa/AA+ AA+	2.63 2.42

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	675,000.00	03/21/2023 3.99%	690,234.75 687,078.68	100.43 4.38%	677,887.03 1,771.88	1.93% (9,191.65)	Aaa/AA+ AA+	3.94 3.58
3133EPN50	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.25 12/15/2028	350,000.00	12/28/2023 3.89%	355,694.50 355,399.25	99.86 4.28%	349,523.84 4,379.86	1.00% (5,875.42)	Aaa/AA+ AA+	4.71 4.18
Total Agency		3,565,000.00	3.22%	3,614,767.45 3,583,364.87	99.06 4.69%	3,530,079.66 20,257.81	10.06% (53,285.21)	Aaa/AA+ AA+	2.44 2.24

AGENCY CMBS									
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	350,000.00	02/06/2024 4.48%	339,855.47 340,354.54	96.65 5.08%	338,280.92 1,000.42	0.96% (2,073.62)	Aaa/AA+ AAA	2.82 2.50
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	435,000.00	06/12/2023 4.43%	414,286.52 418,203.10	95.40 5.02%	414,976.78 1,155.29	1.18% (3,226.33)	Aaa/AAA AA+	3.49 3.11
3137FETN0	FHMS K-073 A2 3.35 01/25/2028	510,000.00	05/24/2023 4.27%	490,157.81 493,790.22	95.63 5.03%	487,699.08 1,423.75	1.39% (6,091.14)	Aaa/AA+ AAA	3.82 3.42
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	340,000.00	09/15/2023 4.86%	325,603.13 327,174.88	97.02 5.04%	329,856.27 1,105.00	0.94% 2,681.39	Aaa/AA+ AAA	4.40 3.92
3137FJXV6	FHMS K-083 A2 4.05 09/25/2028	240,000.00	03/13/2024 4.53%	235,059.38 235,101.87	97.55 5.04%	234,131.95 810.00	0.67% (969.91)	Aaa/AA+ AAA	4.49 3.99
3137H4BY5	FHMS K-746 A2 2.031 09/25/2028	455,000.00	03/21/2024 4.64%	407,722.66 407,926.82	89.52 5.00%	407,306.81 770.09	1.16% (620.01)	Aaa/AA+ AAA	4.49 4.13
3137FJZ93	FHMS K-084 A2 3.78 10/25/2028	560,000.00	-- 5.18%	526,087.50 528,859.55	96.43 5.04%	540,027.38 1,764.00	1.54% 11,167.82	Aaa/AA+ AA+	4.57 4.04
3137FKZZ2	FHMS K-088 A2 3.69 01/25/2029	350,000.00	01/18/2024 4.43%	338,365.23 338,797.58	96.00 5.02%	335,991.60 1,076.25	0.96% (2,805.98)	Aaa/AA+ AA+	4.82 4.24
Total Agency CMBS		3,240,000.00	4.62%	3,077,137.70 3,090,208.56	95.38 5.03%	3,088,270.78 9,104.79	8.80% (1,937.79)	Aaa/AA+ AAA	4.11 3.67

CASH									
CCYUSD	Receivable	845,607.43	-- 0.00%	845,607.43 845,607.43	1.00 0.00%	845,607.43 0.00	2.41% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		845,607.43	0.00%	845,607.43 845,607.43	1.00 0.00%	845,607.43 0.00	2.41% 0.00	Aaa/AAA AAA	0.00 0.00

COMMERCIAL PAPER									
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HOLDINGS REPORT

Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
62479LML6	MUFG Bank, Ltd., New York Branch 12/20/2024	350,000.00	03/25/2024 5.34%	336,428.75 336,780.60	96.17 5.45%	336,599.55 0.00	0.96% (181.05)	P-1/A-1 NA	0.72 0.71
Total Commercial Paper		350,000.00	03/25/2024 5.34%	336,428.75 336,780.60	96.17 5.45%	336,599.55 0.00	0.96% (181.05)	P-1/A-1 NA	0.72 0.71
CORPORATE									
023135BW5	AMAZON.COM INC 0.45 05/12/2024	275,000.00	05/10/2021 0.50%	274,598.50 274,984.98	99.41 5.66%	273,375.14 477.81	0.78% (1,609.84)	A1/AA AA-	0.11 0.12
14913R2L0	CATERPILLAR FINANCIAL SERVICES CORP 0.45 05/17/2024	435,000.00	05/10/2021 0.49%	434,417.10 434,975.54	99.35 5.57%	432,167.01 728.62	1.23% (2,808.52)	A2/A A+	0.13 0.13
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	260,000.00	06/15/2021 0.54%	259,690.60 259,977.98	98.91 5.66%	257,158.74 371.94	0.73% (2,819.24)	A1/A+ A+	0.22 0.22
79466LAG9	SALESFORCE INC 0.625 07/15/2024	70,000.00	06/29/2021 0.64%	69,964.30 69,996.59	98.61 5.50%	69,028.58 92.36	0.20% (968.01)	A1/A+ NA	0.29 0.29
91159HHX1	US BANCORP 2.4 07/30/2024	100,000.00	03/25/2021 0.67%	105,617.00 100,416.43	98.94 5.61%	98,942.45 406.67	0.28% (1,473.97)	A3/A A	0.33 0.33
69371RR40	PACCAR FINANCIAL CORP 0.5 08/09/2024	170,000.00	08/03/2021 0.52%	169,908.20 169,989.11	98.22 5.61%	166,967.67 122.78	0.48% (3,021.44)	A1/A+ NA	0.36 0.35
69371RR57	PACCAR FINANCIAL CORP 0.9 11/08/2024	280,000.00	11/02/2021 0.90%	279,983.20 279,996.61	97.33 5.46%	272,522.43 1,001.00	0.78% (7,474.18)	A1/A+ NA	0.61 0.59
24422EWB1	JOHN DEERE CAPITAL CORP 2.125 03/07/2025	140,000.00	03/02/2022 2.14%	139,939.80 139,981.32	97.21 5.23%	136,088.59 198.33	0.39% (3,892.73)	A1/A A+	0.93 0.91
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	310,000.00	04/19/2022 3.35%	309,956.60 309,984.58	97.99 5.32%	303,754.25 4,500.17	0.87% (6,230.34)	A1/A AA-	1.07 1.02
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	165,000.00	05/10/2022 3.44%	164,790.45 164,922.19	98.08 5.19%	161,830.04 2,150.50	0.46% (3,092.14)	A2/A A+	1.12 1.07
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	500,000.00	04/20/2022 3.54%	464,355.00 486,458.02	95.39 5.19%	476,942.48 1,772.92	1.36% (9,515.53)	A1/A AA-	1.19 1.16
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	105,000.00	04/27/2022 3.46%	104,971.65 104,989.04	97.87 5.29%	102,765.49 1,066.62	0.29% (2,223.55)	A2/A- A	1.21 1.15
931142EW9	WALMART INC 3.9 09/09/2025	90,000.00	09/06/2022 3.92%	89,937.00 89,969.76	98.56 4.94%	88,707.44 214.50	0.25% (1,262.32)	Aa2/AA AA	1.44 1.38
437076CR1	HOME DEPOT INC 4.0 09/15/2025	120,000.00	09/12/2022 4.01%	119,956.80 119,978.95	98.62 4.99%	118,348.10 213.33	0.34% (1,630.85)	A2/A A	1.46 1.40

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
857477BR3	STATE STREET CORP 1.746 02/06/2026	115,000.00	02/02/2022 1.75%	115,000.00 115,000.00	96.66 5.84%	111,156.52 306.76	0.32% (3,843.48)	A1/A AA-	1.85 0.82
037833BY5	APPLE INC 3.25 02/23/2026	500,000.00	05/09/2023 4.05%	489,590.00 492,920.38	97.20 4.81%	485,996.96 1,715.28	1.39% (6,923.42)	Aaa/AA+ NA	1.90 1.81
61747YET8	MORGAN STANLEY 4.679 07/17/2026	190,000.00	07/18/2022 4.68%	190,000.00 190,000.00	98.92 5.55%	187,952.79 1,827.41	0.54% (2,047.21)	A1/A- A+	2.30 1.23
89115A2S0	TORONTO-DOMINION BANK 5.532 07/17/2026	425,000.00	07/11/2023 5.54%	424,919.25 424,938.33	100.87 5.12%	428,707.02 4,832.82	1.22% 3,768.69	A1/A AA-	2.30 2.12
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	350,000.00	08/22/2023 5.58%	349,444.90 349,557.45	101.01 5.05%	353,550.52 2,310.18	1.01% 3,993.07	Aa1/A+ AA	2.38 2.13
931142ER0	WALMART INC 1.05 09/17/2026	85,000.00	09/08/2021 1.09%	84,839.35 84,920.91	91.68 4.67%	77,923.88 34.71	0.22% (6,997.03)	Aa2/AA AA	2.47 2.38
78016HZZ0	ROYAL BANK OF CANADA 4.875 01/19/2027	225,000.00	01/10/2024 4.88%	224,943.75 224,947.50	99.78 4.96%	224,507.87 2,193.75	0.64% (439.63)	A1/A AA-	2.80 2.57
06051GLE7	BANK OF AMERICA CORP 5.08 01/20/2027	365,000.00	01/26/2023 4.98%	365,959.95 365,581.44	99.50 5.37%	363,162.04 3,656.89	1.04% (2,419.40)	A1/A- AA-	2.81 1.69
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	190,000.00	02/21/2024 4.85%	189,753.00 189,760.89	100.16 4.74%	190,305.62 886.67	0.54% 544.73	A1/AA- NA	2.91 2.67
857477CL5	STATE STREET CORP 4.993 03/18/2027	400,000.00	03/13/2024 4.99%	400,000.00 400,000.00	100.19 4.92%	400,774.83 721.21	1.14% 774.83	NA/A AA-	2.96 2.72
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	500,000.00	09/28/2022 4.74%	484,655.00 489,660.59	97.42 4.90%	487,119.20 7,833.33	1.39% (2,541.39)	A2/A+ A+	3.11 2.84
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	500,000.00	10/05/2022 4.71%	479,190.00 485,899.71	96.96 4.76%	484,802.76 6,988.89	1.38% (1,096.95)	A2/A+ A	3.12 2.87
438516CJ3	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028	450,000.00	02/13/2023 4.44%	460,093.50 457,782.40	101.13 4.62%	455,093.65 2,846.25	1.30% (2,688.74)	A2/A A	3.88 3.41
57636QAW4	MASTERCARD INC 4.875 03/09/2028	500,000.00	04/19/2023 4.17%	515,230.00 512,227.39	101.31 4.52%	506,549.49 1,489.58	1.44% (5,677.90)	Aa3/A+ NA	3.94 3.48
58933YBH7	MERCK & CO INC 4.05 05/17/2028	500,000.00	-- 4.31%	494,375.00 495,255.24	98.30 4.50%	491,506.34 7,537.50	1.40% (3,748.90)	A1/A+ NA	4.13 3.70
24422EXH7	JOHN DEERE CAPITAL CORP 4.5 01/16/2029	450,000.00	01/11/2024 4.47%	450,679.28 450,651.02	99.01 4.73%	445,546.21 4,668.75	1.27% (5,104.82)	A1/A A+	4.80 4.22
Total Corporate		8,765,000.00	3.67%	8,706,759.18 8,735,724.34	98.76 5.05%	8,653,254.12 63,167.54	24.67% (82,470.22)	A1/A+ A+	2.31 2.04

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
MONEY MARKET FUND									
60934N807	FEDERATED HRMS GV O SVC	82,603.37	-- 4.95%	82,603.37 82,603.37	1.00 4.95%	82,603.37 0.00	0.24% 0.00	Aaa/ AAAm AA	0.00 0.00
Total Money Market Fund		82,603.37	4.95%	82,603.37 82,603.37	1.00 4.95%	82,603.37 0.00	0.24% 0.00	Aaa/ AAAm AA	0.00 0.00
NEGOTIABLE CD									
96130AUH9	Westpac Banking Corporation - New York Branch 5.78 04/12/2024	500,000.00	07/31/2023 5.72%	500,161.07 500,006.92	100.01 5.20%	500,061.50 20,791.94	1.43% 54.58	P-1/A-1+ NA	0.03 0.04
Total Negotiable CD		500,000.00	07/31/2023 5.72%	500,161.07 500,006.92	100.01 5.20%	500,061.50 20,791.94	1.43% 54.58	P-1/A-1+ NA	0.03 0.04
SUPRANATIONAL									
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	545,000.00	09/15/2021 0.52%	544,596.70 544,935.61	97.71 5.42%	532,505.52 60.56	1.52% (12,430.08)	Aaa/AAA NA	0.48 0.47
45950KCR9	INTERNATIONAL FINANCE CORP 1.375 10/16/2024	325,000.00	07/12/2021 0.55%	333,742.50 326,454.64	97.93 5.29%	318,263.42 2,048.18	0.91% (8,191.22)	Aaa/AAA NA	0.54 0.53
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	260,000.00	11/29/2023 4.49%	259,152.40 259,239.70	99.59 4.53%	258,938.25 2,401.39	0.74% (301.45)	Aaa/AAA NA	2.79 2.58
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	450,000.00	09/07/2023 4.54%	429,880.50 432,193.22	96.64 4.37%	434,863.00 3,456.25	1.24% 2,669.78	Aaa/AAA NA	4.28 3.89
Total Supranational		1,580,000.00	2.32%	1,567,372.10 1,562,823.16	97.77 4.95%	1,544,570.19 7,966.37	4.40% (18,252.97)	Aaa/AAA NA	1.95 1.80
US TREASURY									
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	700,000.00	-- 0.37%	700,179.10 700,001.83	99.81 5.02%	698,666.46 1,212.09	1.99% (1,335.38)	Aaa/AA+ AA+	0.04 0.05
912797JX6	UNITED STATES TREASURY 05/21/2024	550,000.00	01/23/2024 5.36%	540,649.53 546,037.94	99.27 5.41%	545,978.12 0.00	1.56% (59.81)	P-1/A-1+ F1+	0.14 0.14
912797HT7	UNITED STATES TREASURY 06/06/2024	550,000.00	01/23/2024 5.31%	539,507.99 544,832.29	99.04 5.39%	544,739.02 0.00	1.55% (93.27)	P-1/A-1+ F1+	0.18 0.19

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
912797FS1	UNITED STATES TREASURY 06/13/2024	500,000.00	11/29/2023 5.17%	486,501.86 494,972.63	98.94 5.41%	494,712.06 0.00	1.41% (260.57)	P-1/A-1+ F1+	0.20 0.21
912797GB7	UNITED STATES TREASURY 07/11/2024	360,000.00	02/26/2024 5.34%	353,047.50 354,798.50	98.56 5.45%	354,803.55 0.00	1.01% 5.05	P-1/A-1+ F1+	0.28 0.28
912828Y87	UNITED STATES TREASURY 1.75 07/31/2024	800,000.00	05/19/2021 0.37%	835,343.75 803,661.47	98.82 5.31%	790,593.75 2,346.15	2.25% (13,067.71)	Aaa/AA+ AA+	0.33 0.33
912797GK7	UNITED STATES TREASURY 08/08/2024	400,000.00	11/29/2023 5.20%	386,066.50 392,867.38	98.16 5.42%	392,655.96 0.00	1.12% (211.42)	P-1/A-1+ F1+	0.36 0.35
912828YV6	UNITED STATES TREASURY 1.5 11/30/2024	800,000.00	-- 1.25%	805,628.91 801,347.17	97.58 5.24%	780,648.44 4,032.79	2.23% (20,698.73)	Aaa/AA+ AA+	0.67 0.65
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	800,000.00	-- 0.45%	801,916.02 800,388.13	95.64 5.03%	765,089.26 10.93	2.18% (35,298.87)	Aaa/AA+ AA+	1.00 0.98
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	800,000.00	-- 0.60%	788,328.12 796,730.38	94.71 4.97%	757,687.50 672.13	2.16% (39,042.87)	Aaa/AA+ AA+	1.17 1.14
9128284Z0	UNITED STATES TREASURY 2.75 08/31/2025	800,000.00	05/27/2021 0.64%	871,031.25 823,601.00	97.14 4.87%	777,093.75 1,913.04	2.22% (46,507.25)	Aaa/AA+ AA+	1.42 1.37
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	680,000.00	06/23/2023 4.59%	675,032.81 676,684.61	99.18 4.81%	674,395.31 13,344.54	1.92% (2,289.30)	Aaa/AA+ AA+	1.54 1.45
9128285N6	UNITED STATES TREASURY 2.875 11/30/2025	900,000.00	-- 1.50%	950,390.63 920,192.25	97.00 4.77%	872,964.85 8,695.70	2.49% (47,227.40)	Aaa/AA+ AA+	1.67 1.59
91282CGR6	UNITED STATES TREASURY 4.625 03/15/2026	600,000.00	02/13/2024 4.56%	600,773.44 600,725.61	99.91 4.67%	599,484.37 1,281.93	1.71% (1,241.24)	Aaa/AA+ AA+	1.96 1.85
912828R36	UNITED STATES TREASURY 1.625 05/15/2026	600,000.00	10/14/2021 0.99%	617,156.25 607,937.20	93.99 4.63%	563,929.69 3,696.43	1.61% (44,007.51)	Aaa/AA+ AA+	2.12 2.04
912828YG9	UNITED STATES TREASURY 1.625 09/30/2026	900,000.00	12/28/2021 1.24%	915,890.63 908,348.07	93.28 4.50%	839,496.10 39.96	2.39% (68,851.98)	Aaa/AA+ AA+	2.50 2.39
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	800,000.00	03/29/2022 2.55%	780,687.50 789,058.91	93.88 4.50%	751,000.00 6,065.93	2.14% (38,058.91)	Aaa/AA+ AA+	2.63 2.50
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	800,000.00	06/09/2022 3.05%	780,281.25 787,708.09	94.68 4.41%	757,437.50 54.64	2.16% (30,270.58)	Aaa/AA+ AA+	3.00 2.81
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	680,000.00	-- 3.98%	654,425.00 662,053.31	96.06 4.38%	653,225.00 1,847.83	1.86% (8,828.31)	Aaa/AA+ AA+	3.42 3.19
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	800,000.00	11/21/2022 4.00%	804,312.50 803,106.07	99.22 4.37%	793,781.25 90.16	2.26% (9,324.83)	Aaa/AA+ AA+	3.50 3.16
Total US Treasury		13,820,000.00	2.53%	13,887,150.54 13,815,052.83	97.07 4.88%	13,408,381.94 45,304.25	38.22% (406,670.89)	Aaa/AA+ AA+	1.51 1.43

HOLDINGS REPORT



Town of Truckee | Account #520 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
Total Portfolio		35,863,310.44	3.21%	35,732,702.34 35,667,012.42	95.25 4.87%	35,080,941.50 171,843.00	100.00% (586,070.92)	Aa2/AA AA	2.13 1.83
Total Market Value + Accrued						35,252,784.50			

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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
ACQUISITIONS										
Purchase	03/04/2024	60934N807	1,976.42	FEDERATED HRMS GV O SVC	1.000	4.97%	(1,976.42)	0.00	(1,976.42)	0.00
Purchase	03/07/2024	60934N807	1,487.50	FEDERATED HRMS GV O SVC	1.000	4.95%	(1,487.50)	0.00	(1,487.50)	0.00
Purchase	03/11/2024	60934N807	38,683.65	FEDERATED HRMS GV O SVC	1.000	4.95%	(38,683.65)	0.00	(38,683.65)	0.00
Purchase	03/13/2024	60934N807	3,593.75	FEDERATED HRMS GV O SVC	1.000	4.95%	(3,593.75)	0.00	(3,593.75)	0.00
Purchase	03/15/2024	60934N807	24,618.67	FEDERATED HRMS GV O SVC	1.000	4.97%	(24,618.67)	0.00	(24,618.67)	0.00
Purchase	03/15/2024	60934N807	39,439.42	FEDERATED HRMS GV O SVC	1.000	4.97%	(39,439.42)	0.00	(39,439.42)	0.00
Purchase	03/18/2024	3137FJXV6	240,000.00	FHMS K-083 A2 4.05 09/25/2028	97.941	4.53%	(235,059.38)	(459.00)	(235,518.38)	0.00
Purchase	03/18/2024	60934N807	128,635.76	FEDERATED HRMS GV O SVC	1.000	4.97%	(128,635.76)	0.00	(128,635.76)	0.00
Purchase	03/18/2024	60934N807	11,965.91	FEDERATED HRMS GV O SVC	1.000	4.97%	(11,965.91)	0.00	(11,965.91)	0.00
Purchase	03/18/2024	857477CL5	400,000.00	STATE STREET CORP 4.993 03/18/2027	100.000	4.99%	(400,000.00)	0.00	(400,000.00)	0.00
Purchase	03/19/2024	60934N807	335,000.00	FEDERATED HRMS GV O SVC	1.000	4.97%	(335,000.00)	0.00	(335,000.00)	0.00
Purchase	03/19/2024	60934N807	4,187.50	FEDERATED HRMS GV O SVC	1.000	4.97%	(4,187.50)	0.00	(4,187.50)	0.00
Purchase	03/20/2024	60934N807	25,848.65	FEDERATED HRMS GV O SVC	1.000	4.97%	(25,848.65)	0.00	(25,848.65)	0.00
Purchase	03/20/2024	60934N807	445.72	FEDERATED HRMS GV O SVC	1.000	4.97%	(445.72)	0.00	(445.72)	0.00
Purchase	03/21/2024	60934N807	8,645.62	FEDERATED HRMS GV O SVC	1.000	4.97%	(8,645.62)	0.00	(8,645.62)	0.00
Purchase	03/21/2024	60934N807	198.99	FEDERATED HRMS GV O SVC	1.000	4.97%	(198.99)	0.00	(198.99)	0.00
Purchase	03/25/2024	3137H4BY5	455,000.00	FHMS K-746 A2 2.031 09/25/2028	89.609	4.64%	(407,722.66)	(616.07)	(408,338.73)	0.00
Purchase	03/25/2024	62479LML6	350,000.00	MUFG Bank, Ltd., New York Branch 12/20/2024	96.122	5.34%	(336,428.75)	0.00	(336,428.75)	0.00
Total Purchase			2,069,727.56				(2,003,938.35)	(1,075.07)	(2,005,013.42)	0.00
TOTAL ACQUISITIONS			2,069,727.56				(2,003,938.35)	(1,075.07)	(2,005,013.42)	0.00
DISPOSITIONS										
Maturity	03/18/2024	313384UL1	(250,000.00)	FEDERAL HOME LOAN BANKS 03/18/2024	100.000	0.00%	250,000.00	0.00	250,000.00	0.00
Maturity	03/18/2024	808513BN4	(515,000.00)	CHARLES SCHWAB CORP 0.75 03/18/2024	100.000	0.75%	515,000.00	0.00	515,000.00	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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
Maturity	03/19/2024	459058GQ0	(335,000.00)	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 2.5 03/19/2024	100.000	2.50%	335,000.00	0.00	335,000.00	0.00
Maturity	03/31/2024	912828W71	(800,000.00)	UNITED STATES TREASURY 2.125 03/31/2024	100.000	2.12%	800,000.00	0.00	800,000.00	0.00
Total Maturity			(1,900,000.00)				1,900,000.00	0.00	1,900,000.00	0.00
Sale	03/25/2024	60934N807	(525,576.36)	FEDERATED HRMS GV O SVC	1.000	4.97%	525,576.36	0.00	525,576.36	0.00
Sale	03/25/2024	60934N807	(202,596.62)	FEDERATED HRMS GV O SVC	1.000	4.97%	202,596.62	0.00	202,596.62	0.00
Total Sale			(728,172.98)				728,172.98	0.00	728,172.98	0.00
TOTAL DISPOSITIONS			(2,628,172.98)				2,628,172.98	0.00	2,628,172.98	0.00
OTHER TRANSACTIONS										
Coupon	03/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.48%	1,000.42	0.00	1,000.42	0.00
Coupon	03/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.40%	1,155.29	0.00	1,155.29	0.00
Coupon	03/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.25%	1,423.75	0.00	1,423.75	0.00
Coupon	03/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.85%	1,105.00	0.00	1,105.00	0.00
Coupon	03/01/2024	3137FJZ93	0.00	FHMS K-084 A2 3.78 10/25/2028		5.16%	1,764.00	0.00	1,764.00	0.00
Coupon	03/01/2024	3137FKZZ2	0.00	FHMS K-088 A2 3.69 01/25/2029		4.43%	1,076.25	0.00	1,076.25	0.00
Coupon	03/07/2024	24422EWB1	0.00	JOHN DEERE CAPITAL CORP 2.125 03/07/2025		2.14%	1,487.50	0.00	1,487.50	0.00
Coupon	03/09/2024	931142EW9	0.00	WALMART INC 3.9 09/09/2025		3.92%	1,755.00	0.00	1,755.00	0.00
Coupon	03/09/2024	57636QAW4	0.00	MASTERCARD INC 4.875 03/09/2028		4.17%	12,187.50	0.00	12,187.50	0.00
Coupon	03/10/2024	3130ATS57	0.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		3.99%	15,187.50	0.00	15,187.50	0.00
Coupon	03/11/2024	3130AXCP1	0.00	FEDERAL HOME LOAN BANKS 4.875 09/11/2026		5.15%	9,553.65	0.00	9,553.65	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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	03/13/2024	3130A2UW4	0.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024		1.80%	3,593.75	0.00	3,593.75	0.00
Coupon	03/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.29%	3.67	0.00	3.67	0.00
Coupon	03/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	5.28	0.00	5.28	0.00
Coupon	03/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	30.96	0.00	30.96	0.00
Coupon	03/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	37.74	0.00	37.74	0.00
Coupon	03/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.76%	28.79	0.00	28.79	0.00
Coupon	03/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	247.41	0.00	247.41	0.00
Coupon	03/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	197.82	0.00	197.82	0.00
Coupon	03/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027		3.77%	467.50	0.00	467.50	0.00
Coupon	03/15/2024	437076CR1	0.00	HOME DEPOT INC 4.0 09/15/2025		4.01%	2,400.00	0.00	2,400.00	0.00
Coupon	03/15/2024	58770AAC7	0.00	MBART 2023-1 A3 4.51 11/15/2027		4.56%	432.21	0.00	432.21	0.00
Coupon	03/15/2024	91282CGR6	0.00	UNITED STATES TREASURY 4.625 03/15/2026		4.56%	13,875.00	0.00	13,875.00	0.00
Coupon	03/15/2024	448979AD6	0.00	HART 2023-A A3 4.58 04/15/2027		4.63%	648.83	0.00	648.83	0.00
Coupon	03/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2028		4.92%	568.17	0.00	568.17	0.00
Coupon	03/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	1,612.50	0.00	1,612.50	0.00
Coupon	03/15/2024	47787CAC7	0.00	JDOT 2023-C A3 5.48 05/15/2028		5.55%	1,552.67	0.00	1,552.67	0.00
Coupon	03/15/2024	02582JKD1	0.00	AMXCA 2023-3 A 5.23 09/15/2028		5.29%	1,634.37	0.00	1,634.37	0.00
Coupon	03/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.42%	875.75	0.00	875.75	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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	03/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	30.33	0.00	30.33	0.00
Coupon	03/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	57.91	0.00	57.91	0.00
Coupon	03/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.67%	303.33	0.00	303.33	0.00
Coupon	03/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028		4.51%	465.63	0.00	465.63	0.00
Coupon	03/17/2024	931142ER0	0.00	WALMART INC 1.05 09/17/2026		1.09%	446.25	0.00	446.25	0.00
Coupon	03/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.76%	357.46	0.00	357.46	0.00
Coupon	03/18/2024	808513BN4	0.00	CHARLES SCHWAB CORP 0.75 03/18/2024		0.75%	1,931.25	0.00	1,931.25	0.00
Coupon	03/19/2024	459058GQ0	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 2.5 03/19/2024		2.50%	4,187.50	0.00	4,187.50	0.00
Coupon	03/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025		3.47%	311.22	0.00	311.22	0.00
Coupon	03/20/2024	379929AD4	0.00	GMALT 2023-3 A3 5.38 11/20/2026		5.45%	134.50	0.00	134.50	0.00
Coupon	03/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	1.99	0.00	1.99	0.00
Coupon	03/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	50.00	0.00	50.00	0.00
Coupon	03/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.10%	147.00	0.00	147.00	0.00
Coupon	03/23/2024	3137EAEX3	0.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		0.43%	468.75	0.00	468.75	0.00
Coupon	03/23/2024	4581X0DZ8	0.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		0.52%	1,362.50	0.00	1,362.50	0.00
Coupon	03/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		0.00%	6.45	0.00	6.45	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	193.50	0.00	193.50	0.00
Coupon	03/31/2024	912828W71	0.00	UNITED STATES TREASURY 2.125 03/31/2024		2.12%	8,500.00	0.00	8,500.00	0.00
Coupon	03/31/2024	912828YG9	0.00	UNITED STATES TREASURY 1.625 09/30/2026		1.24%	7,312.50	0.00	7,312.50	0.00
Coupon	03/31/2024	912828ZF0	0.00	UNITED STATES TREASURY 0.5 03/31/2025		0.45%	2,000.00	0.00	2,000.00	0.00
Coupon	03/31/2024	91282CEF4	0.00	UNITED STATES TREASURY 2.5 03/31/2027		3.05%	10,000.00	0.00	10,000.00	0.00
Coupon	03/31/2024	91282CFM8	0.00	UNITED STATES TREASURY 4.125 09/30/2027		4.00%	16,500.00	0.00	16,500.00	0.00
Total Coupon			0.00				130,676.35	0.00	130,676.35	0.00
Dividend	03/31/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		3.65%	1,294.93	0.00	1,294.93	0.00
Total Dividend			0.00				1,294.93	0.00	1,294.93	0.00
Principal Paydown	03/15/2024	89240BAC2	5,304.27	TAOT 2021-A A3 0.26 05/15/2025		0.29%	5,304.27	--	5,304.27	0.00
Principal Paydown	03/15/2024	47788UAC6	2,223.18	JDOT 2021 A3 0.36 09/15/2025		0.38%	2,223.18	--	2,223.18	0.00
Principal Paydown	03/15/2024	47789QAC4	6,486.56	JDOT 2021-B A3 0.52 03/16/2026		0.53%	6,486.56	--	6,486.56	(0.00)
Principal Paydown	03/15/2024	89238JAC9	5,100.39	TAOT 2021-D A3 0.71 04/15/2026		0.71%	5,100.39	--	5,100.39	0.00
Principal Paydown	03/15/2024	44935FAD6	4,104.79	HART 2021-C A3 0.74 05/15/2026		0.76%	4,104.79	--	4,104.79	0.00
Principal Paydown	03/15/2024	43815BAC4	11,110.86	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	11,110.86	--	11,110.86	0.00
Principal Paydown	03/15/2024	47787JAC2	5,109.37	JDOT 2022 A3 0.36 09/15/2026		2.35%	5,109.37	--	5,109.37	(0.00)
Principal Paydown	03/16/2024	362554AC1	3,870.49	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	3,870.49	--	3,870.49	(0.00)
Principal Paydown	03/16/2024	380146AC4	3,657.40	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	3,657.40	--	3,657.40	0.00
Principal Paydown	03/20/2024	36266FAC3	25,848.65	GMALT 2022-2 A3 3.42 06/20/2025		3.47%	25,848.65	--	25,848.65	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | 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	03/21/2024	43813GAC5	2,950.93	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	2,950.93	--	2,950.93	0.00
Principal Paydown	03/21/2024	43815GAC3	5,694.69	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	5,694.69	--	5,694.69	(0.00)
Principal Paydown	03/25/2024	05601XAC3	7,038.59	BMWLT 2022-1 A3 1.03 03/25/2025		0.00%	7,038.59	--	7,038.59	(0.00)
Total Principal Paydown			88,500.17				88,500.17	--	88,500.17	0.01
TOTAL OTHER TRANSACTIONS			88,500.17				220,471.45	0.00	220,471.45	0.01

IMPORTANT DISCLOSURES



Town of Truckee | Account #520 | 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.

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

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

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

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

BENCHMARK INDEX & DISCLOSURES



Town of Truckee | Account #520 | As of March 31, 2024

Benchmark	Disclosure
ICE BofA 1-3 Yr US Treasury & Agency Index	The ICE BofA 1-3 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.
ICE BofA 1-3 Yr AAA-A US Corp & Govt Index	The ICE BofA 1-3 AAA-A Year US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be rated AAA through A3 (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2024	60934N807	2,962.03	FEDERATED HRMS GV O SVC	1.000	4.98%	(2,962.03)	0.00	(2,962.03)	0.00
Purchase	02/06/2024	60934N807	7,947.60	FEDERATED HRMS GV O SVC	1.000	4.96%	(7,947.60)	0.00	(7,947.60)	0.00
Purchase	02/06/2024	60934N807	693,056.35	FEDERATED HRMS GV O SVC	1.000	4.96%	(693,056.35)	0.00	(693,056.35)	0.00
Purchase	02/09/2024	3137BVZ82	350,000.00	FHMS K-063 A2 3.43 01/25/2027	97.102	4.48%	(339,855.47)	(266.78)	(340,122.25)	0.00
Purchase	02/09/2024	60934N807	425.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(425.00)	0.00	(425.00)	0.00
Purchase	02/12/2024	60934N807	3,750.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(3,750.00)	0.00	(3,750.00)	0.00
Purchase	02/14/2024	91282CGR6	600,000.00	UNITED STATES TREASURY 4.625 03/15/2026	100.129	4.56%	(600,773.44)	(11,587.91)	(612,361.35)	0.00
Purchase	02/15/2024	60934N807	47,725.18	FEDERATED HRMS GV O SVC	1.000	4.97%	(47,725.18)	0.00	(47,725.18)	0.00
Purchase	02/15/2024	60934N807	19,486.28	FEDERATED HRMS GV O SVC	1.000	4.97%	(19,486.28)	0.00	(19,486.28)	0.00
Purchase	02/16/2024	60934N807	13,205.30	FEDERATED HRMS GV O SVC	1.000	4.96%	(13,205.30)	0.00	(13,205.30)	0.00
Purchase	02/16/2024	60934N807	327,072.53	FEDERATED HRMS GV O SVC	1.000	4.96%	(327,072.53)	0.00	(327,072.53)	0.00
Purchase	02/20/2024	60934N807	12,119.95	FEDERATED HRMS GV O SVC	1.000	4.96%	(12,119.95)	0.00	(12,119.95)	0.00
Purchase	02/20/2024	60934N807	222,112.75	FEDERATED HRMS GV O SVC	1.000	4.96%	(222,112.75)	0.00	(222,112.75)	0.00
Purchase	02/21/2024	60934N807	204.03	FEDERATED HRMS GV O SVC	1.000	4.94%	(204.03)	0.00	(204.03)	0.00
Purchase	02/21/2024	60934N807	9,005.72	FEDERATED HRMS GV O SVC	1.000	4.94%	(9,005.72)	0.00	(9,005.72)	0.00
Purchase	02/23/2024	60934N807	8,125.00	FEDERATED HRMS GV O SVC	1.000	4.95%	(8,125.00)	0.00	(8,125.00)	0.00
Purchase	02/26/2024	17275RBQ4	190,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	99.870	4.85%	(189,753.00)	0.00	(189,753.00)	0.00
Purchase	02/26/2024	60934N807	6,733.64	FEDERATED HRMS GV O SVC	1.000	4.97%	(6,733.64)	0.00	(6,733.64)	0.00
Purchase	02/27/2024	912797GB7	360,000.00	UNITED STATES TREASURY 07/11/2024	98.069	5.34%	(353,047.50)	0.00	(353,047.50)	0.00
Purchase	02/29/2024	60934N807	21,625.00	FEDERATED HRMS GV O SVC	1.000	4.97%	(21,625.00)	0.00	(21,625.00)	0.00
Total Purchase			2,895,556.36				(2,878,985.77)	(11,854.69)	(2,890,840.46)	0.00
TOTAL ACQUISITIONS			2,895,556.36				(2,878,985.77)	(11,854.69)	(2,890,840.46)	0.00
DISPOSITIONS										
Sale	02/09/2024	60934N807	(340,122.25)	FEDERATED HRMS GV O SVC	1.000	4.96%	340,122.25	0.00	340,122.25	0.00
Sale	02/14/2024	60934N807	(193,085.98)	FEDERATED HRMS GV O SVC	1.000	4.97%	193,085.98	0.00	193,085.98	0.00
Sale	02/14/2024	60934N807	(411,625.37)	FEDERATED HRMS GV O SVC	1.000	4.97%	411,625.37	0.00	411,625.37	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	02/26/2024	60934N807	(179,498.79)	FEDERATED HRMS GV O SVC	1.000	4.97%	179,498.79	0.00	179,498.79	0.00
Sale	02/27/2024	60934N807	(353,047.50)	FEDERATED HRMS GV O SVC	1.000	4.97%	353,047.50	0.00	353,047.50	0.00
Sale	02/29/2024	60934N807	(2,759.61)	FEDERATED HRMS GV O SVC	1.000	4.97%	2,759.61	0.00	2,759.61	0.00
Total Sale			(1,480,139.50)				1,480,139.50	0.00	1,480,139.50	0.00
TOTAL DISPOSITIONS			(1,480,139.50)				1,480,139.50	0.00	1,480,139.50	0.00
OTHER TRANSACTIONS										
Cash Transfer	02/16/2024	CCYUSD	(8,153.43)	Cash		0.00%	(8,153.43)	0.00	(8,153.43)	0.00
Cash Transfer	02/29/2024	CCYUSD	(2,759.61)	Cash		0.00%	(2,759.61)	0.00	(2,759.61)	0.00
Total Cash Transfer			(10,913.04)				(10,913.04)	0.00	(10,913.04)	0.00
Coupon	02/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.40%	1,155.29	0.00	1,155.29	0.00
Coupon	02/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.25%	1,423.75	0.00	1,423.75	0.00
Coupon	02/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.85%	1,105.00	0.00	1,105.00	0.00
Coupon	02/01/2024	3137FJZ93	0.00	FHMS K-084 A2 3.78 10/25/2028		5.17%	1,764.00	0.00	1,764.00	0.00
Coupon	02/01/2024	3137FKZZ2	0.00	FHMS K-088 A2 3.69 01/25/2029		4.43%	1,076.25	0.00	1,076.25	0.00
Coupon	02/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	1,003.95	0.00	1,003.95	0.00
Coupon	02/09/2024	69371RR40	0.00	PACCAR FINANCIAL CORP 0.5 08/09/2024		0.52%	425.00	0.00	425.00	0.00
Coupon	02/12/2024	3137EAEP0	0.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		0.56%	3,750.00	0.00	3,750.00	0.00
Coupon	02/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		4.58%	7,650.00	0.00	7,650.00	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.28%	4.93	0.00	4.93	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	6.21	0.00	6.21	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest	Pur/Sold	Total Amount	Gain/Loss
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	35.04		0.00	35.04	0.00
Coupon	02/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	40.94		0.00	40.94	0.00
Coupon	02/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.76%	31.44		0.00	31.44	0.00
Coupon	02/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	265.10		0.00	265.10	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	214.06		0.00	214.06	0.00
Coupon	02/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027		3.77%	467.50		0.00	467.50	0.00
Coupon	02/15/2024	58770AAC7	0.00	MBART 2023-1 A3 4.51 11/15/2027		4.56%	432.21		0.00	432.21	0.00
Coupon	02/15/2024	448979AD6	0.00	HART 2023-A A3 4.58 04/15/2027		4.63%	648.83		0.00	648.83	0.00
Coupon	02/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	1,612.50		0.00	1,612.50	0.00
Coupon	02/15/2024	47787CAC7	0.00	JDOT 2023-C A3 5.48 05/15/2028		5.55%	1,552.67		0.00	1,552.67	0.00
Coupon	02/15/2024	438516CJ3	0.00	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028		4.44%	11,137.50		0.00	11,137.50	0.00
Coupon	02/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2028		4.92%	568.17		0.00	568.17	0.00
Coupon	02/15/2024	02582JKD1	0.00	AMXCA 2023-3 A 5.23 09/15/2028		5.29%	1,634.37		0.00	1,634.37	0.00
Coupon	02/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		3.42%	875.75		0.00	875.75	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	32.52		0.00	32.52	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	61.77		0.00	61.77	0.00
Coupon	02/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.67%	303.33		0.00	303.33	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028		4.51%	465.63	0.00	465.63	0.00
Coupon	02/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.76%	357.46	0.00	357.46	0.00
Coupon	02/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.58%	9,670.50	0.00	9,670.50	0.00
Coupon	02/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	378.74	0.00	378.74	0.00
Coupon	02/20/2024	379929AD4	0.00	GMALT 2023-3 A3 5.38 11/20/2026		5.45%	134.50	0.00	134.50	0.00
Coupon	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	2.67	0.00	2.67	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	54.36	0.00	54.36	0.00
Coupon	02/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.10%	147.00	0.00	147.00	0.00
Coupon	02/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026		4.05%	8,125.00	0.00	8,125.00	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	15.85	0.00	15.85	0.00
Coupon	02/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	193.50	0.00	193.50	0.00
Coupon	02/29/2024	9128284Z0	0.00	UNITED STATES TREASURY 2.75 08/31/2025		0.64%	11,000.00	0.00	11,000.00	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.98%	10,625.00	0.00	10,625.00	0.00
Total Coupon			0.00				80,448.29	0.00	80,448.29	0.00
Dividend	02/29/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.97%	25.34	0.00	25.34	0.00
Total Dividend			0.00				25.34	0.00	25.34	0.00
Maturity	02/06/2024	912797JC2	(700,000.00)	UNITED STATES TREASURY 02/06/2024	100.000	0.00%	700,000.00	0.00	700,000.00	0.00
Maturity	02/16/2024	62479LBG9	(340,000.00)	MUFG Bank, Ltd., New York Branch 02/16/2024	100.000	0.00%	340,000.00	0.00	340,000.00	0.00
Maturity	02/20/2024	912797JE8	(200,000.00)	UNITED STATES TREASURY 02/20/2024	100.000	0.00%	200,000.00	0.00	200,000.00	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Total Maturity			(1,240,000.00)				1,240,000.00	0.00	1,240,000.00	0.00
Principal Paydown	02/15/2024	89240BAC2	5,799.36	TAOT 2021-A A3 0.26 05/15/2025		0.28%	5,799.36	--	5,799.36	(0.00)
Principal Paydown	02/15/2024	47788UAC6	3,083.46	JDOT 2021 A3 0.36 09/15/2025		0.38%	3,083.46	--	3,083.46	(0.00)
Principal Paydown	02/15/2024	47789QAC4	9,426.49	JDOT 2021-B A3 0.52 03/16/2026		0.53%	9,426.49	--	9,426.49	(0.00)
Principal Paydown	02/15/2024	89238JAC9	5,419.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	5,419.00	--	5,419.00	(0.00)
Principal Paydown	02/15/2024	44935FAD6	4,305.50	HART 2021-C A3 0.74 05/15/2026		0.76%	4,305.50	--	4,305.50	0.00
Principal Paydown	02/15/2024	43815BAC4	11,290.06	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	11,290.06	--	11,290.06	(0.00)
Principal Paydown	02/15/2024	47787JAC2	8,401.31	JDOT 2022 A3 0.36 09/15/2026		2.35%	8,401.31	--	8,401.31	0.00
Principal Paydown	02/16/2024	362554AC1	3,853.19	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	3,853.19	--	3,853.19	0.00
Principal Paydown	02/16/2024	380146AC4	3,673.88	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	3,673.88	--	3,673.88	(0.00)
Principal Paydown	02/20/2024	36266FAC3	23,691.50	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	23,691.50	--	23,691.50	0.00
Principal Paydown	02/21/2024	43813GAC5	3,057.74	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	3,057.74	--	3,057.74	(0.00)
Principal Paydown	02/21/2024	43815GAC3	5,947.98	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	5,947.98	--	5,947.98	0.00
Principal Paydown	02/25/2024	05601XAC3	10,254.21	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	10,254.21	--	10,254.21	(0.00)
Total Principal Paydown			98,203.68				98,203.68	--	98,203.68	(0.00)
TOTAL OTHER TRANSACTIONS			(1,152,709.36)				1,407,764.27	0.00	1,407,764.27	(0.00)

Transaction Ledger

01/01/2024 - 01/31/2024

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Town of Truckee (331562)

Dated: 02/21/2024

Buy

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Buy	01/16/2024	24422EXH7	113,000.00	100.118	4.4729	-113,133.34	113.00	-113,246.34
Town of Truckee 520	Buy	01/16/2024	24422EXH7	337,000.00	100.162	4.4630	-337,545.94	337.00	-337,882.94
Town of Truckee 520	Buy	01/25/2024	3137FKZZ2	350,000.00	96.676	4.4316	-338,365.23	861.00	-339,226.23
Town of Truckee 520	Buy	01/14/2024	60934N807	1,760,692.47	1.000	---	-1,760,692.47	0.00	-1,760,692.47
Town of Truckee 520	Buy	01/19/2024	78016HZT0	225,000.00	99.975	4.8841	-224,943.75	0.00	-224,943.75
Town of Truckee 520	Buy	01/24/2024	912797HT7	550,000.00	98.092	5.3117	-539,507.99	0.00	-539,507.99
Town of Truckee 520	Buy	01/24/2024	912797JX6	550,000.00	98.300	5.3643	-540,649.53	0.00	-540,649.53
Town of Truckee 520	Buy	01/18/2024	---	3,885,692.47	---	4.9550	-3,854,838.25	1,311.00	-3,856,149.25

Coupon

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Coupon	01/15/2024	02582JJT8	0.00	---	3.4216	0.00	0.00	875.75
Town of Truckee 520	Coupon	01/15/2024	02582JJZ4	0.00	---	4.8720	0.00	0.00	568.17
Town of Truckee 520	Coupon	01/15/2024	02582JKD1	0.00	---	5.2886	-0.01	0.00	1,634.37
Town of Truckee 520	Coupon	01/25/2024	05593AAC3	0.00	---	5.4317	0.00	0.00	193.50
Town of Truckee 520	Coupon	01/25/2024	05601XAC3	0.00	---	1.1171	0.00	0.00	26.22
Town of Truckee 520	Coupon	01/20/2024	06051GLE7	0.00	---	4.9833	0.00	0.00	9,271.00
Town of Truckee 520	Coupon	01/15/2024	161571HT4	0.00	---	5.1663	0.00	0.00	1,612.50
Town of Truckee 520	Coupon	01/10/2024	24422EUR8	0.00	---	2.9800	0.00	0.00	3,450.00
Town of Truckee 520	Coupon	01/17/2024	24422EVN6	0.00	---	0.4747	0.00	0.00	472.50
Town of Truckee 520	Coupon	01/06/2024	3133ENKS8	0.00	---	1.2013	0.00	0.00	1,462.50
Town of Truckee 520	Coupon	01/01/2024	3137FBU79	0.00	---	4.4290	0.00	0.00	1,155.29
Town of Truckee 520	Coupon	01/01/2024	3137FETN0	0.00	---	4.2746	0.00	0.00	1,423.75
Town of Truckee 520	Coupon	01/01/2024	3137FJEH8	0.00	---	4.8624	0.00	0.00	1,105.00
Town of Truckee 520	Coupon	01/01/2024	3137FJZ93	0.00	---	5.1880	0.00	0.00	1,764.00
Town of Truckee 520	Coupon	01/16/2024	362554AC1	0.00	---	0.6815	0.00	0.00	34.70
Town of Truckee 520	Coupon	01/16/2024	362583AD8	0.00	---	4.5129	0.01	0.00	465.63
Town of Truckee 520	Coupon	01/16/2024	36265WAD5	0.00	---	3.9320	0.00	0.00	303.33
Town of Truckee 520	Coupon	01/20/2024	36266FAC3	0.00	---	3.4509	0.00	0.00	439.85

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2024	60934N807	2,962.03	FEDERATED HRMS GV O SVC	1.000	4.98%	(2,962.03)	0.00	(2,962.03)	0.00
Purchase	02/06/2024	60934N807	7,947.60	FEDERATED HRMS GV O SVC	1.000	4.96%	(7,947.60)	0.00	(7,947.60)	0.00
Purchase	02/06/2024	60934N807	693,056.35	FEDERATED HRMS GV O SVC	1.000	4.96%	(693,056.35)	0.00	(693,056.35)	0.00
Purchase	02/09/2024	3137BVZ82	350,000.00	FHMS K-063 A2 3.43 01/25/2027	97.102	4.48%	(339,855.47)	(266.78)	(340,122.25)	0.00
Purchase	02/09/2024	60934N807	425.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(425.00)	0.00	(425.00)	0.00
Purchase	02/12/2024	60934N807	3,750.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(3,750.00)	0.00	(3,750.00)	0.00
Purchase	02/14/2024	91282CGR6	600,000.00	UNITED STATES TREASURY 4.625 03/15/2026	100.129	4.56%	(600,773.44)	(11,587.91)	(612,361.35)	0.00
Purchase	02/15/2024	60934N807	47,725.18	FEDERATED HRMS GV O SVC	1.000	4.97%	(47,725.18)	0.00	(47,725.18)	0.00
Purchase	02/15/2024	60934N807	19,486.28	FEDERATED HRMS GV O SVC	1.000	4.97%	(19,486.28)	0.00	(19,486.28)	0.00
Purchase	02/16/2024	60934N807	13,205.30	FEDERATED HRMS GV O SVC	1.000	4.96%	(13,205.30)	0.00	(13,205.30)	0.00
Purchase	02/16/2024	60934N807	327,072.53	FEDERATED HRMS GV O SVC	1.000	4.96%	(327,072.53)	0.00	(327,072.53)	0.00
Purchase	02/20/2024	60934N807	12,119.95	FEDERATED HRMS GV O SVC	1.000	4.96%	(12,119.95)	0.00	(12,119.95)	0.00
Purchase	02/20/2024	60934N807	222,112.75	FEDERATED HRMS GV O SVC	1.000	4.96%	(222,112.75)	0.00	(222,112.75)	0.00
Purchase	02/21/2024	60934N807	204.03	FEDERATED HRMS GV O SVC	1.000	4.94%	(204.03)	0.00	(204.03)	0.00
Purchase	02/21/2024	60934N807	9,005.72	FEDERATED HRMS GV O SVC	1.000	4.94%	(9,005.72)	0.00	(9,005.72)	0.00
Purchase	02/23/2024	60934N807	8,125.00	FEDERATED HRMS GV O SVC	1.000	4.95%	(8,125.00)	0.00	(8,125.00)	0.00
Purchase	02/26/2024	17275RBQ4	190,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	99.870	4.85%	(189,753.00)	0.00	(189,753.00)	0.00
Purchase	02/26/2024	60934N807	6,733.64	FEDERATED HRMS GV O SVC	1.000	4.97%	(6,733.64)	0.00	(6,733.64)	0.00
Purchase	02/27/2024	912797GB7	360,000.00	UNITED STATES TREASURY 07/11/2024	98.069	5.34%	(353,047.50)	0.00	(353,047.50)	0.00
Purchase	02/29/2024	60934N807	21,625.00	FEDERATED HRMS GV O SVC	1.000	4.97%	(21,625.00)	0.00	(21,625.00)	0.00
Total Purchase			2,895,556.36				(2,878,985.77)	(11,854.69)	(2,890,840.46)	0.00
TOTAL ACQUISITIONS			2,895,556.36				(2,878,985.77)	(11,854.69)	(2,890,840.46)	0.00
DISPOSITIONS										
Sale	02/09/2024	60934N807	(340,122.25)	FEDERATED HRMS GV O SVC	1.000	4.96%	340,122.25	0.00	340,122.25	0.00
Sale	02/14/2024	60934N807	(193,085.98)	FEDERATED HRMS GV O SVC	1.000	4.97%	193,085.98	0.00	193,085.98	0.00
Sale	02/14/2024	60934N807	(411,625.37)	FEDERATED HRMS GV O SVC	1.000	4.97%	411,625.37	0.00	411,625.37	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	02/26/2024	60934N807	(179,498.79)	FEDERATED HRMS GV O SVC	1.000	4.97%	179,498.79	0.00	179,498.79	0.00
Sale	02/27/2024	60934N807	(353,047.50)	FEDERATED HRMS GV O SVC	1.000	4.97%	353,047.50	0.00	353,047.50	0.00
Sale	02/29/2024	60934N807	(2,759.61)	FEDERATED HRMS GV O SVC	1.000	4.97%	2,759.61	0.00	2,759.61	0.00
Total Sale			(1,480,139.50)				1,480,139.50	0.00	1,480,139.50	0.00
TOTAL DISPOSITIONS			(1,480,139.50)				1,480,139.50	0.00	1,480,139.50	0.00
OTHER TRANSACTIONS										
Cash Transfer	02/16/2024	CCYUSD	(8,153.43)	Cash		0.00%	(8,153.43)	0.00	(8,153.43)	0.00
Cash Transfer	02/29/2024	CCYUSD	(2,759.61)	Cash		0.00%	(2,759.61)	0.00	(2,759.61)	0.00
Total Cash Transfer			(10,913.04)				(10,913.04)	0.00	(10,913.04)	0.00
Coupon	02/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.40%	1,155.29	0.00	1,155.29	0.00
Coupon	02/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.25%	1,423.75	0.00	1,423.75	0.00
Coupon	02/01/2024	3137FEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.85%	1,105.00	0.00	1,105.00	0.00
Coupon	02/01/2024	3137FJZ93	0.00	FHMS K-084 A2 3.78 10/25/2028		5.17%	1,764.00	0.00	1,764.00	0.00
Coupon	02/01/2024	3137FKZZ2	0.00	FHMS K-088 A2 3.69 01/25/2029		4.43%	1,076.25	0.00	1,076.25	0.00
Coupon	02/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	1,003.95	0.00	1,003.95	0.00
Coupon	02/09/2024	69371RR40	0.00	PACCAR FINANCIAL CORP 0.5 08/09/2024		0.52%	425.00	0.00	425.00	0.00
Coupon	02/12/2024	3137EAEPO	0.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		0.56%	3,750.00	0.00	3,750.00	0.00
Coupon	02/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		4.58%	7,650.00	0.00	7,650.00	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.28%	4.93	0.00	4.93	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	6.21	0.00	6.21	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest	Pur/Sold	Total Amount	Gain/Loss
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	35.04		0.00	35.04	0.00
Coupon	02/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	40.94		0.00	40.94	0.00
Coupon	02/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.76%	31.44		0.00	31.44	0.00
Coupon	02/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	265.10		0.00	265.10	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	214.06		0.00	214.06	0.00
Coupon	02/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027		3.77%	467.50		0.00	467.50	0.00
Coupon	02/15/2024	58770AAC7	0.00	MBART 2023-1 A3 4.51 11/15/2027		4.56%	432.21		0.00	432.21	0.00
Coupon	02/15/2024	448979AD6	0.00	HART 2023-A A3 4.58 04/15/2027		4.63%	648.83		0.00	648.83	0.00
Coupon	02/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	1,612.50		0.00	1,612.50	0.00
Coupon	02/15/2024	47787CAC7	0.00	JDOT 2023-C A3 5.48 05/15/2028		5.55%	1,552.67		0.00	1,552.67	0.00
Coupon	02/15/2024	438516CJ3	0.00	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028		4.44%	11,137.50		0.00	11,137.50	0.00
Coupon	02/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2028		4.92%	568.17		0.00	568.17	0.00
Coupon	02/15/2024	02582JKD1	0.00	AMXCA 2023-3 A 5.23 09/15/2028		5.29%	1,634.37		0.00	1,634.37	0.00
Coupon	02/15/2024	02582JJT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		3.42%	875.75		0.00	875.75	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	32.52		0.00	32.52	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	61.77		0.00	61.77	0.00
Coupon	02/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.67%	303.33		0.00	303.33	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028		4.51%	465.63	0.00	465.63	0.00
Coupon	02/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.76%	357.46	0.00	357.46	0.00
Coupon	02/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.58%	9,670.50	0.00	9,670.50	0.00
Coupon	02/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	378.74	0.00	378.74	0.00
Coupon	02/20/2024	379929AD4	0.00	GMALT 2023-3 A3 5.38 11/20/2026		5.45%	134.50	0.00	134.50	0.00
Coupon	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	2.67	0.00	2.67	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	54.36	0.00	54.36	0.00
Coupon	02/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.10%	147.00	0.00	147.00	0.00
Coupon	02/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026		4.05%	8,125.00	0.00	8,125.00	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	15.85	0.00	15.85	0.00
Coupon	02/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	193.50	0.00	193.50	0.00
Coupon	02/29/2024	9128284Z0	0.00	UNITED STATES TREASURY 2.75 08/31/2025		0.64%	11,000.00	0.00	11,000.00	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.98%	10,625.00	0.00	10,625.00	0.00
Total Coupon			0.00				80,448.29	0.00	80,448.29	0.00
Dividend	02/29/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.97%	25.34	0.00	25.34	0.00
Total Dividend			0.00				25.34	0.00	25.34	0.00
Maturity	02/06/2024	912797JC2	(700,000.00)	UNITED STATES TREASURY 02/06/2024	100.000	0.00%	700,000.00	0.00	700,000.00	0.00
Maturity	02/16/2024	62479LBG9	(340,000.00)	MUFG Bank, Ltd., New York Branch 02/16/2024	100.000	0.00%	340,000.00	0.00	340,000.00	0.00
Maturity	02/20/2024	912797JE8	(200,000.00)	UNITED STATES TREASURY 02/20/2024	100.000	0.00%	200,000.00	0.00	200,000.00	0.00

TRANSACTION LEDGER



Town of Truckee | Account #520 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Total Maturity			(1,240,000.00)				1,240,000.00	0.00	1,240,000.00	0.00
Principal Paydown	02/15/2024	89240BAC2	5,799.36	TAOT 2021-A A3 0.26 05/15/2025		0.28%	5,799.36	--	5,799.36	(0.00)
Principal Paydown	02/15/2024	47788UAC6	3,083.46	JDOT 2021 A3 0.36 09/15/2025		0.38%	3,083.46	--	3,083.46	(0.00)
Principal Paydown	02/15/2024	47789QAC4	9,426.49	JDOT 2021-B A3 0.52 03/16/2026		0.53%	9,426.49	--	9,426.49	(0.00)
Principal Paydown	02/15/2024	89238JAC9	5,419.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	5,419.00	--	5,419.00	(0.00)
Principal Paydown	02/15/2024	44935FAD6	4,305.50	HART 2021-C A3 0.74 05/15/2026		0.76%	4,305.50	--	4,305.50	0.00
Principal Paydown	02/15/2024	43815BAC4	11,290.06	HAROT 2022-1 A3 1.88 05/15/2026		1.90%	11,290.06	--	11,290.06	(0.00)
Principal Paydown	02/15/2024	47787JAC2	8,401.31	JDOT 2022 A3 0.36 09/15/2026		2.35%	8,401.31	--	8,401.31	0.00
Principal Paydown	02/16/2024	362554AC1	3,853.19	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	3,853.19	--	3,853.19	0.00
Principal Paydown	02/16/2024	380146AC4	3,673.88	GMCAR 2022-1 A3 1.23 11/16/2026		1.27%	3,673.88	--	3,673.88	(0.00)
Principal Paydown	02/20/2024	36266FAC3	23,691.50	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	23,691.50	--	23,691.50	0.00
Principal Paydown	02/21/2024	43813GAC5	3,057.74	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	3,057.74	--	3,057.74	(0.00)
Principal Paydown	02/21/2024	43815GAC3	5,947.98	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	5,947.98	--	5,947.98	0.00
Principal Paydown	02/25/2024	05601XAC3	10,254.21	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	10,254.21	--	10,254.21	(0.00)
Total Principal Paydown			98,203.68				98,203.68	--	98,203.68	(0.00)
TOTAL OTHER TRANSACTIONS			(1,152,709.36)				1,407,764.27	0.00	1,407,764.27	(0.00)

Transaction Ledger

Town of Truckee (331562)

01/01/2024 - 01/31/2024

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Dated: 02/21/2024

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Coupon	01/20/2024	379929AD4	0.00	---	5.3840	0.00	0.00	134.50
Town of Truckee 520	Coupon	01/16/2024	380146AC4	0.00	---	1.2355	0.00	0.00	65.67
Town of Truckee 520	Coupon	01/21/2024	43813GAC5	0.00	---	0.3706	0.00	0.00	3.37
Town of Truckee 520	Coupon	01/18/2024	43813KAC6	0.00	---	0.3782	0.00	0.00	1.19
Town of Truckee 520	Coupon	01/15/2024	43815BAC4	0.00	---	1.8941	0.00	0.00	282.85
Town of Truckee 520	Coupon	01/21/2024	43815GAC3	0.00	---	0.8921	0.00	0.00	58.74
Town of Truckee 520	Coupon	01/21/2024	43815JAC7	0.00	---	5.0892	0.00	0.00	147.00
Town of Truckee 520	Coupon	01/18/2024	43815PAC3	0.00	---	3.8712	0.00	0.00	357.46
Town of Truckee 520	Coupon	01/15/2024	448979AD6	0.00	---	5.1386	0.00	0.00	648.83
Town of Truckee 520	Coupon	01/15/2024	44935FAD6	0.00	---	0.7522	0.00	0.00	34.07
Town of Truckee 520	Coupon	01/12/2024	459058KT9	0.00	---	4.5391	0.00	0.00	7,875.00
Town of Truckee 520	Coupon	01/15/2024	45950KDF4	0.00	---	4.4900	0.11	0.00	1,232.40
Town of Truckee 520	Coupon	01/15/2024	47787CAC7	0.00	---	5.4027	0.00	0.00	1,552.67
Town of Truckee 520	Coupon	01/15/2024	47787JAC2	0.00	---	2.3421	0.00	0.00	228.72
Town of Truckee 520	Coupon	01/15/2024	47788UAC6	0.00	---	0.3717	0.00	0.00	7.26
Town of Truckee 520	Coupon	01/15/2024	47789QAC4	0.00	---	0.5249	0.00	0.00	38.28
Town of Truckee 520	Coupon	01/15/2024	47800AAC4	0.00	---	3.7723	0.00	0.00	467.50
Town of Truckee 520	Coupon	01/15/2024	58769KAD6	0.00	---	0.4066	0.00	0.00	5.11
Town of Truckee 520	Coupon	01/15/2024	58770AAC7	0.00	---	4.5574	0.00	0.00	432.21
Town of Truckee 520	Coupon	01/17/2024	61747YET8	0.00	---	4.6792	0.00	0.00	4,445.05
Town of Truckee 520	Coupon	01/15/2024	79466LAG9	0.00	---	0.6420	0.00	0.00	218.75
Town of Truckee 520	Coupon	01/17/2024	89115A2S0	0.00	---	5.5390	0.00	0.00	11,755.50
Town of Truckee 520	Coupon	01/15/2024	89238JAC9	0.00	---	0.9524	0.00	0.00	43.95
Town of Truckee 520	Coupon	01/15/2024	89240BAC2	0.00	---	0.2711	0.00	0.00	6.14
Town of Truckee 520	Coupon	01/30/2024	91159HHX1	0.00	---	0.6655	0.00	0.00	1,200.00
Town of Truckee 520	Coupon	01/31/2024	912828Y87	0.00	---	0.3656	0.00	0.00	7,000.00
Town of Truckee 520	Coupon	01/15/2024	91282CBE0	0.00	---	0.2231	0.00	0.00	531.25
Town of Truckee 520	Coupon	01/15/2024	---	0.00	---	3.6476	0.12	0.00	65,031.53

Transaction Ledger

01/01/2024 - 01/31/2024

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Town of Truckee (331562)

Dated: 02/21/2024

Maturity

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Maturity	01/10/2024	24422EUR8	-200,000.00	100.000	2.9800	200,000.00	0.00	200,000.00
Town of Truckee 520	Maturity	01/17/2024	24422EVN6	-210,000.00	100.000	0.4747	210,000.00	0.00	210,000.00
Town of Truckee 520	Maturity	01/23/2024	912797JA6	-350,000.00	100.000	5.3706	350,000.00	0.00	350,000.00
Town of Truckee 520	Maturity	01/15/2024	91282CBE0	-850,000.00	100.000	0.2061	850,000.00	0.00	850,000.00
Town of Truckee 520	Maturity	01/16/2024	---	-1,610,000.00	100.000	1.7085	1,610,000.00	0.00	1,610,000.00

Money Market Funds

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Money Market Funds	12/31/2023	60934N807	0.00	---	---	0.00	0.00	2,619.47
Town of Truckee 520	Money Market Funds	12/31/2023	60934N807	0.00	---	---	0.00	0.00	2,619.47

Principal Paydown

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Principal Paydown	01/25/2024	05601XAC3	0.00	---	1.1171	11,307.54	0.00	11,307.54
Town of Truckee 520	Principal Paydown	01/16/2024	362554AC1	0.00	---	0.6815	3,855.17	0.00	3,855.17
Town of Truckee 520	Principal Paydown	01/20/2024	36266FAC3	0.00	---	3.4509	21,441.92	0.00	21,441.92
Town of Truckee 520	Principal Paydown	01/16/2024	380146AC4	0.00	---	1.2355	3,718.50	0.00	3,718.50
Town of Truckee 520	Principal Paydown	01/21/2024	43813GAC5	0.00	---	0.3706	3,086.78	0.00	3,086.78
Town of Truckee 520	Principal Paydown	01/18/2024	43813KAC6	0.00	---	0.3782	3,844.84	0.00	3,844.84
Town of Truckee 520	Principal Paydown	01/15/2024	43815BAC4	0.00	---	1.8941	11,330.91	0.00	11,330.91
Town of Truckee 520	Principal Paydown	01/21/2024	43815GAC3	0.00	---	0.8921	5,975.77	0.00	5,975.77
Town of Truckee 520	Principal Paydown	01/15/2024	44935FAD6	0.00	---	0.7522	4,254.96	0.00	4,254.96
Town of Truckee 520	Principal Paydown	01/15/2024	47787JAC2	0.00	---	2.3421	7,586.19	0.00	7,586.19
Town of Truckee 520	Principal Paydown	01/15/2024	47788UAC6	0.00	---	0.3717	3,532.60	0.00	3,532.60
Town of Truckee 520	Principal Paydown	01/15/2024	47789QAC4	0.00	---	0.5249	7,482.96	0.00	7,482.96
Town of Truckee 520	Principal Paydown	01/15/2024	58769KAD6	0.00	---	0.4066	15,324.61	0.00	15,324.61
Town of Truckee 520	Principal Paydown	01/15/2024	89238JAC9	0.00	---	0.9524	5,077.78	0.00	5,077.78
Town of Truckee 520	Principal Paydown	01/15/2024	89240BAC2	0.00	---	0.2711	5,587.55	0.00	5,587.55
Town of Truckee 520	Principal Paydown	01/18/2024	---	0.00	---	1.4287	113,408.08	0.00	113,408.08

Sell

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	Sell	01/05/2024	023135CN4	-430,000.00	100.047	4.6020	430,202.10	-1,868.11	432,070.21
Town of Truckee 520	Sell	01/24/2024	60934N807	-1,633,019.96	1.000	---	1,633,019.96	0.00	1,633,019.96
Town of Truckee 520	Sell	01/20/2024	---	-2,063,019.96	---	4.6020	2,063,222.06	-1,868.11	2,065,090.17

Summary

Portfolio Name, Portfolio ID	Transaction Type	Settlement Date	CUSIP	Quantity	Price	Acq/Disp Yield	Amount	Purchased/Sold Interest	Total Amount
Town of Truckee 520	---	01/18/2024	---	212,672.51	---	3.5946	-68,207.99	-557.11	0.00

* Grouped by: Transaction Type. * Groups Sorted by: Transaction Type. * Filtered By: Status = Settle. * Weighted by: Absolute Value of Principal Amount. * MMF transactions are collapsed. * Trade transactions are collapsed. * Cash Entry transactions are collapsed.