



**City of Alameda  
Finance Department  
2263 Santa Clara Avenue, Room 220  
Alameda, California 94501  
(510) 747-4881**

March 5, 2024

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Transactions Report for the Quarter Ending December 31, 2023.

The City's Investment Portfolio is in compliance with its statement of Investment Policy as established by my office.

I can confirm that as of December 31, 2023, the City of Alameda has sufficient funds to meet its pool's expenditure requirements for the next six months.

Sincerely,

A handwritten signature in black ink, appearing to read "Kevin Kennedy", with a long horizontal flourish extending to the right.

Kevin Kennedy  
City Treasurer



# Quarterly Investment Transactions Report



# City of Alameda

## Investment Transactions Reporting

*For the Quarter Ending December 31, 2023*

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | [www.chandlerasset.com](http://www.chandlerasset.com)



# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type          | Settlement Date | CUSIP     | Quantity            | Security Description                                                            | Price   | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss   |
|---------------------------|-----------------|-----------|---------------------|---------------------------------------------------------------------------------|---------|----------------|---------------------|-------------------|---------------------|-------------|
| <b>ACQUISITIONS</b>       |                 |           |                     |                                                                                 |         |                |                     |                   |                     |             |
| Purchase                  | 10/05/2023      | 91282CJA0 | 875,000.00          | US Treasury Note<br>4.625% Due: 09/30/2028                                      | 99.367  | 4.77%          | 869,462.89          | 552.85            | 870,015.74          | 0.00        |
| Purchase                  | 10/31/2023      | 91282CJF9 | 250,000.00          | US Treasury Note<br>4.875% Due: 10/31/2028                                      | 100.184 | 4.83%          | 250,458.98          | 0.00              | 250,458.98          | 0.00        |
| Purchase                  | 11/06/2023      | 74456QBX3 | 467,000.00          | Public Service El & Gas Callable Note Cont<br>6/1/2028<br>3.65% Due: 09/01/2028 | 92.583  | 5.42%          | 432,362.61          | 3,077.66          | 435,440.27          | 0.00        |
| Purchase                  | 11/06/2023      | 74456QBX3 | 83,000.00           | Public Service El & Gas Callable Note Cont<br>6/1/2028<br>3.65% Due: 09/01/2028 | 92.707  | 5.39%          | 76,946.81           | 546.99            | 77,493.80           | 0.00        |
| Purchase                  | 11/28/2023      | 3133EPA47 | 250,000.00          | FFCB Note<br>4.875% Due: 11/01/2028                                             | 101.690 | 4.49%          | 254,225.00          | 914.06            | 255,139.06          | 0.00        |
| Purchase                  | 12/08/2023      | 74340XBX8 | 500,000.00          | Prologis LP Callable Note Cont 6/15/28<br>4% Due: 09/15/2028                    | 96.170  | 4.91%          | 480,850.00          | 4,611.11          | 485,461.11          | 0.00        |
| Purchase                  | 12/18/2023      | 756109BS2 | 300,000.00          | Realty Income Corp Callable Note Cont.<br>11/15/2028<br>4.7% Due: 12/15/2028    | 99.973  | 4.71%          | 299,919.00          | 117.50            | 300,036.50          | 0.00        |
| Purchase                  | 12/18/2023      | 78016HZS2 | 500,000.00          | ROYAL BANK OF CANADA Note<br>5.2% Due: 08/01/2028                               | 102.119 | 4.68%          | 510,595.00          | 10,688.89         | 521,283.89          | 0.00        |
| Purchase                  | 12/18/2023      | 89115A2U5 | 250,000.00          | Toronto-Dominion Bank Note<br>5.523% Due: 07/17/2028                            | 103.107 | 4.76%          | 257,767.50          | 5,791.48          | 263,558.98          | 0.00        |
| <b>Subtotal</b>           |                 |           | <b>3,475,000.00</b> |                                                                                 |         |                | <b>3,432,587.79</b> | <b>26,300.54</b>  | <b>3,458,888.33</b> | <b>0.00</b> |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>3,475,000.00</b> |                                                                                 |         |                | <b>3,432,587.79</b> | <b>26,300.54</b>  | <b>3,458,888.33</b> | <b>0.00</b> |
| <b>DISPOSITIONS</b>       |                 |           |                     |                                                                                 |         |                |                     |                   |                     |             |
| Sale                      | 10/05/2023      | 3130A2UW4 | 800,000.00          | FHLB Note<br>2.875% Due: 09/13/2024                                             | 97.570  | 1.79%          | 780,560.00          | 1,405.56          | 781,965.56          | -27,253.93  |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type          | Settlement Date | CUSIP     | Quantity            | Security Description                                                      | Price  | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss         |
|---------------------------|-----------------|-----------|---------------------|---------------------------------------------------------------------------|--------|----------------|---------------------|-------------------|---------------------|-------------------|
| Sale                      | 11/06/2023      | 79466LAG9 | 510,000.00          | Salesforce.com Inc Callable Note Cont 7/15/2022<br>0.625% Due: 07/15/2024 | 96.566 | 0.86%          | 492,486.60          | 982.81            | 493,469.41          | -16,567.87        |
| Sale                      | 12/08/2023      | 78015K7C2 | 600,000.00          | Royal Bank of Canada Note<br>2.25% Due: 11/01/2024                        | 97.058 | 2.26%          | 582,348.00          | 1,387.50          | 583,735.50          | -17,594.62        |
| Sale                      | 12/18/2023      | 14913Q3B3 | 475,000.00          | Caterpillar Finl Service Note<br>2.15% Due: 11/08/2024                    | 97.294 | 1.91%          | 462,146.50          | 1,134.72          | 463,281.22          | -13,803.55        |
| Sale                      | 12/18/2023      | 69371RR73 | 485,000.00          | Paccar Financial Corp Note<br>2.85% Due: 04/07/2025                       | 97.614 | 2.86%          | 473,427.90          | 2,726.10          | 476,154.00          | -11,517.33        |
| <b>Subtotal</b>           |                 |           | <b>2,870,000.00</b> |                                                                           |        |                | <b>2,790,969.00</b> | <b>7,636.69</b>   | <b>2,798,605.69</b> | <b>-86,737.30</b> |
| <b>TOTAL DISPOSITIONS</b> |                 |           | <b>2,870,000.00</b> |                                                                           |        |                | <b>2,790,969.00</b> | <b>7,636.69</b>   | <b>2,798,605.69</b> | <b>-86,737.30</b> |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type    | Settlement Date | CUSIP     | Quantity   | Security Description                             | Price  | Acq/Disp Yield | Amount     | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|------------|--------------------------------------------------|--------|----------------|------------|-------------------|--------------|-----------|
| <b>ACQUISITIONS</b> |                 |           |            |                                                  |        |                |            |                   |              |           |
| Purchase            | 10/01/2023      | 316175603 | 6,960.00   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 6,960.00   | 0.00              | 6,960.00     | 0.00      |
| Purchase            | 10/02/2023      | 316175603 | 1,087.73   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 1,087.73   | 0.00              | 1,087.73     | 0.00      |
| Purchase            | 10/05/2023      | 91282CJA0 | 875,000.00 | US Treasury Note 4.625% Due: 09/30/2028          | 99.367 | 4.77%          | 869,462.89 | 552.85            | 870,015.74   | 0.00      |
| Purchase            | 10/07/2023      | 316175603 | 6,911.25   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 6,911.25   | 0.00              | 6,911.25     | 0.00      |
| Purchase            | 10/14/2023      | 316175603 | 4,387.50   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 4,387.50   | 0.00              | 4,387.50     | 0.00      |
| Purchase            | 10/15/2023      | 316175603 | 2,884.38   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 2,884.38   | 0.00              | 2,884.38     | 0.00      |
| Purchase            | 10/16/2023      | 316175603 | 80,212.61  | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 80,212.61  | 0.00              | 80,212.61    | 0.00      |
| Purchase            | 10/18/2023      | 316175603 | 9,071.91   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 9,071.91   | 0.00              | 9,071.91     | 0.00      |
| Purchase            | 10/20/2023      | 316175603 | 2,275.00   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 2,275.00   | 0.00              | 2,275.00     | 0.00      |
| Purchase            | 10/20/2023      | 316175603 | 64,097.96  | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 64,097.96  | 0.00              | 64,097.96    | 0.00      |
| Purchase            | 10/22/2023      | 316175603 | 4,437.22   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 4,437.22   | 0.00              | 4,437.22     | 0.00      |
| Purchase            | 10/23/2023      | 316175603 | 7,118.00   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 7,118.00   | 0.00              | 7,118.00     | 0.00      |
| Purchase            | 10/23/2023      | 316175603 | 14,018.59  | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 14,018.59  | 0.00              | 14,018.59    | 0.00      |
| Purchase            | 10/25/2023      | 316175603 | 39,972.38  | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 39,972.38  | 0.00              | 39,972.38    | 0.00      |
| Purchase            | 10/28/2023      | 316175603 | 7,192.00   | Fidelity Institutional Government MMKT Fund #657 | 1.000  | 4.98%          | 7,192.00   | 0.00              | 7,192.00     | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity   | Security Description                                                      | Price   | Acq/Disp Yield | Amount     | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|------------|---------------------------------------------------------------------------|---------|----------------|------------|-------------------|--------------|-----------|
| Purchase         | 10/31/2023      | 316175603 | 23,118.75  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 23,118.75  | 0.00              | 23,118.75    | 0.00      |
| Purchase         | 10/31/2023      | 91282CJF9 | 250,000.00 | US Treasury Note 4.875% Due: 10/31/2028                                   | 100.184 | 4.83%          | 250,458.98 | 0.00              | 250,458.98   | 0.00      |
| Purchase         | 11/01/2023      | 316175603 | 11,460.88  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 11,460.88  | 0.00              | 11,460.88    | 0.00      |
| Purchase         | 11/02/2023      | 316175603 | 2,503.58   | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 2,503.58   | 0.00              | 2,503.58     | 0.00      |
| Purchase         | 11/06/2023      | 74456QBX3 | 467,000.00 | Public Service EI & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028 | 92.583  | 5.42%          | 432,362.61 | 3,077.66          | 435,440.27   | 0.00      |
| Purchase         | 11/06/2023      | 74456QBX3 | 83,000.00  | Public Service EI & Gas Callable Note Cont 6/1/2028 3.65% Due: 09/01/2028 | 92.707  | 5.39%          | 76,946.81  | 546.99            | 77,493.80    | 0.00      |
| Purchase         | 11/07/2023      | 316175603 | 2,562.50   | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 2,562.50   | 0.00              | 2,562.50     | 0.00      |
| Purchase         | 11/08/2023      | 316175603 | 5,106.25   | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 5,106.25   | 0.00              | 5,106.25     | 0.00      |
| Purchase         | 11/10/2023      | 316175603 | 10,400.00  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 10,400.00  | 0.00              | 10,400.00    | 0.00      |
| Purchase         | 11/12/2023      | 316175603 | 3,950.00   | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 3,950.00   | 0.00              | 3,950.00     | 0.00      |
| Purchase         | 11/13/2023      | 316175603 | 2,702.50   | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 2,702.50   | 0.00              | 2,702.50     | 0.00      |
| Purchase         | 11/15/2023      | 316175603 | 96,941.89  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 96,941.89  | 0.00              | 96,941.89    | 0.00      |
| Purchase         | 11/16/2023      | 316175603 | 11,731.90  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 11,731.90  | 0.00              | 11,731.90    | 0.00      |
| Purchase         | 11/20/2023      | 316175603 | 83,575.73  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 83,575.73  | 0.00              | 83,575.73    | 0.00      |
| Purchase         | 11/21/2023      | 316175603 | 13,790.56  | Fidelity Institutional Government MMKT Fund #657                          | 1.000   | 4.98%          | 13,790.56  | 0.00              | 13,790.56    | 0.00      |

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As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity   | Security Description                                                   | Price   | Acq/Disp Yield | Amount     | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|------------|------------------------------------------------------------------------|---------|----------------|------------|-------------------|--------------|-----------|
| Purchase         | 11/27/2023      | 316175603 | 43,531.88  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 43,531.88  | 0.00              | 43,531.88    | 0.00      |
| Purchase         | 11/28/2023      | 3133EPA47 | 250,000.00 | FFCB Note 4.875% Due: 11/01/2028                                       | 101.690 | 4.49%          | 254,225.00 | 914.06            | 255,139.06   | 0.00      |
| Purchase         | 11/30/2023      | 316175603 | 26,750.00  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 26,750.00  | 0.00              | 26,750.00    | 0.00      |
| Purchase         | 12/01/2023      | 316175603 | 2,717.15   | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 2,717.15   | 0.00              | 2,717.15     | 0.00      |
| Purchase         | 12/08/2023      | 316175603 | 98,274.39  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 98,274.39  | 0.00              | 98,274.39    | 0.00      |
| Purchase         | 12/08/2023      | 316175603 | 19,560.50  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 19,560.50  | 0.00              | 19,560.50    | 0.00      |
| Purchase         | 12/08/2023      | 74340XBX8 | 500,000.00 | Prologis LP Callable Note Cont 6/15/28 4% Due: 09/15/2028              | 96.170  | 4.91%          | 480,850.00 | 4,611.11          | 485,461.11   | 0.00      |
| Purchase         | 12/15/2023      | 316175603 | 88,644.27  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 88,644.27  | 0.00              | 88,644.27    | 0.00      |
| Purchase         | 12/17/2023      | 316175603 | 2,562.50   | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 2,562.50   | 0.00              | 2,562.50     | 0.00      |
| Purchase         | 12/18/2023      | 316175603 | 24,053.01  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 24,053.01  | 0.00              | 24,053.01    | 0.00      |
| Purchase         | 12/18/2023      | 756109BS2 | 300,000.00 | Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due: 12/15/2028 | 99.973  | 4.71%          | 299,919.00 | 117.50            | 300,036.50   | 0.00      |
| Purchase         | 12/18/2023      | 78016HZS2 | 500,000.00 | ROYAL BANK OF CANADA Note 5.2% Due: 08/01/2028                         | 102.119 | 4.68%          | 510,595.00 | 10,688.89         | 521,283.89   | 0.00      |
| Purchase         | 12/18/2023      | 89115A2U5 | 250,000.00 | Toronto-Dominion Bank Note 5.523% Due: 07/17/2028                      | 103.107 | 4.76%          | 257,767.50 | 5,791.48          | 263,558.98   | 0.00      |
| Purchase         | 12/19/2023      | 316175603 | 3,297.50   | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 3,297.50   | 0.00              | 3,297.50     | 0.00      |
| Purchase         | 12/20/2023      | 316175603 | 68,881.44  | Fidelity Institutional Government MMKT Fund #657                       | 1.000   | 4.98%          | 68,881.44  | 0.00              | 68,881.44    | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type          | Settlement Date | CUSIP     | Quantity            | Security Description                                                   | Price  | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss   |
|---------------------------|-----------------|-----------|---------------------|------------------------------------------------------------------------|--------|----------------|---------------------|-------------------|---------------------|-------------|
| Purchase                  | 12/21/2023      | 316175603 | 13,000.45           | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 13,000.45           | 0.00              | 13,000.45           | 0.00        |
| Purchase                  | 12/23/2023      | 316175603 | 1,235.48            | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 1,235.48            | 0.00              | 1,235.48            | 0.00        |
| Purchase                  | 12/26/2023      | 316175603 | 26,227.52           | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 26,227.52           | 0.00              | 26,227.52           | 0.00        |
| Purchase                  | 12/31/2023      | 316175603 | 16,843.75           | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 16,843.75           | 0.00              | 16,843.75           | 0.00        |
| <b>Subtotal</b>           |                 |           | <b>4,429,050.91</b> |                                                                        |        |                | <b>4,386,638.70</b> | <b>26,300.54</b>  | <b>4,412,939.24</b> | <b>0.00</b> |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>4,429,050.91</b> |                                                                        |        |                | <b>4,386,638.70</b> | <b>26,300.54</b>  | <b>4,412,939.24</b> | <b>0.00</b> |
| <b>DISPOSITIONS</b>       |                 |           |                     |                                                                        |        |                |                     |                   |                     |             |
| Sale                      | 10/05/2023      | 3130A2UW4 | 800,000.00          | FHLB Note 2.875% Due: 09/13/2024                                       | 97.570 | 1.79%          | 780,560.00          | 1,405.56          | 781,965.56          | -27,253.93  |
| Sale                      | 10/05/2023      | 316175603 | 88,050.18           | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 88,050.18           | 0.00              | 88,050.18           | 0.00        |
| Sale                      | 10/31/2023      | 316175603 | 250,458.98          | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 250,458.98          | 0.00              | 250,458.98          | 0.00        |
| Sale                      | 11/06/2023      | 316175603 | 19,464.66           | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 19,464.66           | 0.00              | 19,464.66           | 0.00        |
| Sale                      | 11/06/2023      | 79466LAG9 | 510,000.00          | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due: 07/15/2024 | 96.566 | 0.86%          | 492,486.60          | 982.81            | 493,469.41          | -16,567.87  |
| Sale                      | 11/28/2023      | 316175603 | 255,139.06          | Fidelity Institutional Government MMKT Fund #657                       | 1.000  | 4.98%          | 255,139.06          | 0.00              | 255,139.06          | 0.00        |
| Sale                      | 12/08/2023      | 78015K7C2 | 600,000.00          | Royal Bank of Canada Note 2.25% Due: 11/01/2024                        | 97.058 | 2.26%          | 582,348.00          | 1,387.50          | 583,735.50          | -17,594.62  |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity            | Security Description                                              | Price   | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss         |
|------------------|-----------------|-----------|---------------------|-------------------------------------------------------------------|---------|----------------|---------------------|-------------------|---------------------|-------------------|
| Sale             | 12/18/2023      | 14913Q3B3 | 475,000.00          | Caterpillar Finl Service Note<br>2.15% Due: 11/08/2024            | 97.294  | 1.91%          | 462,146.50          | 1,134.72          | 463,281.22          | -13,803.55        |
| Sale             | 12/18/2023      | 316175603 | 145,444.15          | Fidelity Institutional Government MMKT Fund #657                  | 1.000   | 4.98%          | 145,444.15          | 0.00              | 145,444.15          | 0.00              |
| Sale             | 12/18/2023      | 69371RR73 | 485,000.00          | Paccar Financial Corp Note<br>2.85% Due: 04/07/2025               | 97.614  | 2.86%          | 473,427.90          | 2,726.10          | 476,154.00          | -11,517.33        |
| <b>Subtotal</b>  |                 |           | <b>3,628,557.03</b> |                                                                   |         |                | <b>3,549,526.03</b> | <b>7,636.69</b>   | <b>3,557,162.72</b> | <b>-86,737.30</b> |
| Paydown          | 10/16/2023      | 02582JJR2 | 0.00                | American Express 2021-1 A<br>0.9% Due: 11/15/2026                 | 100.000 |                | 0.00                | 206.25            | 206.25              | 0.00              |
| Paydown          | 10/16/2023      | 02582JIT8 | 0.00                | American Express Credit Trust 2022-2 A<br>3.39% Due: 05/17/2027   | 100.000 |                | 0.00                | 1,271.25          | 1,271.25            | 0.00              |
| Paydown          | 10/16/2023      | 161571HT4 | 0.00                | Chase Issuance Trust 23-A1 A<br>5.16% Due: 09/15/2028             | 100.000 |                | 0.00                | 2,322.00          | 2,322.00            | 0.00              |
| Paydown          | 10/16/2023      | 362554AC1 | 6,182.51            | GM Financial Securitized Term 2021-4 A3<br>0.68% Due: 09/16/2026  | 100.000 |                | 6,182.51            | 61.08             | 6,243.59            | 0.00              |
| Paydown          | 10/16/2023      | 380146AC4 | 5,965.68            | GM Financial Auto Receivables 2022-1 A3<br>1.26% Due: 11/16/2026  | 100.000 |                | 5,965.68            | 114.44            | 6,080.12            | 0.00              |
| Paydown          | 10/16/2023      | 43815BAC4 | 0.00                | Honda Auto Receivables Trust 2022-1 A3<br>1.88% Due: 05/15/2026   | 100.000 |                | 0.00                | 423.00            | 423.00              | 0.00              |
| Paydown          | 10/16/2023      | 448977AD0 | 0.00                | Hyundai Auto Receivables Trust 2022-A A3<br>2.22% Due: 10/15/2026 | 100.000 |                | 0.00                | 814.00            | 814.00              | 0.00              |
| Paydown          | 10/16/2023      | 44935FAD6 | 6,940.07            | Hyundai Auto Receivables Trust 2021-C A3<br>0.74% Due: 05/15/2026 | 100.000 |                | 6,940.07            | 63.41             | 7,003.48            | 0.00              |
| Paydown          | 10/16/2023      | 47787JAC2 | 2,671.30            | John Deere Owner Trust 2022-A A3<br>2.32% Due: 09/16/2026         | 100.000 |                | 2,671.30            | 319.00            | 2,990.30            | 0.00              |
| Paydown          | 10/16/2023      | 47787NAC3 | 2,132.76            | John Deere Owner Trust 2020-B A3<br>0.51% Due: 11/15/2024         | 100.000 |                | 2,132.76            | 1.20              | 2,133.96            | 0.00              |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity  | Security Description                                              | Price   | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|-----------|-------------------------------------------------------------------|---------|----------------|-----------|-------------------|--------------|-----------|
| Paydown          | 10/16/2023      | 47788UAC6 | 7,956.44  | John Deere Owner Trust 2021-A A3<br>0.36% Due: 09/15/2025         | 100.000 |                | 7,956.44  | 23.33             | 7,979.77     | 0.00      |
| Paydown          | 10/16/2023      | 47789QAC4 | 8,183.18  | John Deere Owner Trust 2021-B A3<br>0.52% Due: 03/16/2026         | 100.000 |                | 8,183.18  | 67.19             | 8,250.37     | 0.00      |
| Paydown          | 10/16/2023      | 47800AAC4 | 0.00      | John Deere Owner Trust 2022-B A3<br>3.74% Due: 02/16/2027         | 100.000 |                | 0.00      | 670.08            | 670.08       | 0.00      |
| Paydown          | 10/16/2023      | 47800CAC0 | 0.00      | John Deere Owner Trust 2023-A A3<br>5.01% Due: 11/15/2027         | 100.000 |                | 0.00      | 835.00            | 835.00       | 0.00      |
| Paydown          | 10/16/2023      | 89236XAC0 | 7,064.95  | Toyota Auto Receivables 2020-D A3<br>0.35% Due: 01/15/2025        | 100.000 |                | 7,064.95  | 5.22              | 7,070.17     | 0.00      |
| Paydown          | 10/16/2023      | 89238FAD5 | 0.00      | Toyota Auto Receivables OT 2022-B A3<br>2.93% Due: 09/15/2026     | 100.000 |                | 0.00      | 354.04            | 354.04       | 0.00      |
| Paydown          | 10/16/2023      | 89238JAC9 | 8,301.53  | Toyota Auto Receivables Trust 2021-D A3<br>0.71% Due: 04/15/2026  | 100.000 |                | 8,301.53  | 79.32             | 8,380.85     | 0.00      |
| Paydown          | 10/16/2023      | 89240BAC2 | 17,156.50 | Toyota Auto Receivables Owners 2021-A A3<br>0.26% Due: 05/15/2025 | 100.000 |                | 17,156.50 | 27.88             | 17,184.38    | 0.00      |
| Paydown          | 10/18/2023      | 43813KAC6 | 9,062.20  | Honda Auto Receivables Trust 2020-3 A3<br>0.37% Due: 10/18/2024   | 100.000 |                | 9,062.20  | 9.71              | 9,071.91     | 0.00      |
| Paydown          | 10/20/2023      | 36262XAC8 | 36,274.23 | GM Financial Auto Lease Trust 2021-3 A2<br>0.39% Due: 10/21/2024  | 100.000 |                | 36,274.23 | 37.30             | 36,311.53    | 0.00      |
| Paydown          | 10/20/2023      | 36265MAC9 | 26,853.00 | GM Financial Auto Lease Trust 2022-1 A3<br>1.9% Due: 03/20/2025   | 100.000 |                | 26,853.00 | 358.95            | 27,211.95    | 0.00      |
| Paydown          | 10/20/2023      | 92290BAA9 | 0.00      | Verizon Owner Trust 2020-B A<br>0.47% Due: 02/20/2025             | 100.000 |                | 0.00      | 0.98              | 0.98         | 0.00      |
| Paydown          | 10/20/2023      | 92348KAV5 | 0.00      | Verizon Master Trust 2022-5 A1A<br>3.72% Due: 07/20/2027          | 100.000 |                | 0.00      | 573.50            | 573.50       | 0.00      |
| Paydown          | 10/23/2023      | 43813GAC5 | 4,849.80  | Honda Auto Receivables Trust 2021-1 A3<br>0.27% Due: 04/21/2025   | 100.000 |                | 4,849.80  | 7.83              | 4,857.63     | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity  | Security Description                                              | Price   | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|-----------|-------------------------------------------------------------------|---------|----------------|-----------|-------------------|--------------|-----------|
| Paydown          | 10/23/2023      | 43815GAC3 | 9,057.25  | Honda Auto Receivables Trust 2021-4 A3<br>0.88% Due: 01/21/2026   | 100.000 |                | 9,057.25  | 103.71            | 9,160.96     | 0.00      |
| Paydown          | 10/25/2023      | 05601XAC3 | 14,549.70 | BMW Vehicle Lease Trust 2022-1 A3<br>1.1% Due: 03/25/2025         | 100.000 |                | 14,549.70 | 81.56             | 14,631.26    | 0.00      |
| Paydown          | 10/25/2023      | 05602RAD3 | 0.00      | BMW Vehicle Owner Trust 2022-A A3<br>3.21% Due: 08/25/2026        | 100.000 |                | 0.00      | 468.13            | 468.13       | 0.00      |
| Paydown          | 10/25/2023      | 09690AAC7 | 24,857.07 | BMW Vehicle Lease Trust 2021-2 A3<br>0.33% Due: 12/26/2024        | 100.000 |                | 24,857.07 | 15.92             | 24,872.99    | 0.00      |
| Paydown          | 11/02/2023      | 92290BAA9 | 2,503.57  | Verizon Owner Trust 2020-B A<br>0.47% Due: 02/20/2025             | 100.000 |                | 2,503.57  | 0.01              | 2,503.58     | 0.00      |
| Paydown          | 11/15/2023      | 02582JIR2 | 0.00      | American Express 2021-1 A<br>0.9% Due: 11/15/2026                 | 100.000 |                | 0.00      | 206.25            | 206.25       | 0.00      |
| Paydown          | 11/15/2023      | 02582JIT8 | 0.00      | American Express Credit Trust 2022-2 A<br>3.39% Due: 05/17/2027   | 100.000 |                | 0.00      | 1,271.25          | 1,271.25     | 0.00      |
| Paydown          | 11/15/2023      | 161571HT4 | 0.00      | Chase Issuance Trust 23-A1 A<br>5.16% Due: 09/15/2028             | 100.000 |                | 0.00      | 2,322.00          | 2,322.00     | 0.00      |
| Paydown          | 11/15/2023      | 43815BAC4 | 0.00      | Honda Auto Receivables Trust 2022-1 A3<br>1.88% Due: 05/15/2026   | 100.000 |                | 0.00      | 423.00            | 423.00       | 0.00      |
| Paydown          | 11/15/2023      | 448977AD0 | 0.00      | Hyundai Auto Receivables Trust 2022-A A3<br>2.22% Due: 10/15/2026 | 100.000 |                | 0.00      | 814.00            | 814.00       | 0.00      |
| Paydown          | 11/15/2023      | 44935FAD6 | 6,676.43  | Hyundai Auto Receivables Trust 2021-C A3<br>0.74% Due: 05/15/2026 | 100.000 |                | 6,676.43  | 59.13             | 6,735.56     | 0.00      |
| Paydown          | 11/15/2023      | 47787JAC2 | 14,822.45 | John Deere Owner Trust 2022-A A3<br>2.32% Due: 09/16/2026         | 100.000 |                | 14,822.45 | 313.84            | 15,136.29    | 0.00      |
| Paydown          | 11/15/2023      | 47787NAC3 | 683.79    | John Deere Owner Trust 2020-B A3<br>0.51% Due: 11/15/2024         | 100.000 |                | 683.79    | 0.29              | 684.08       | 0.00      |
| Paydown          | 11/15/2023      | 47788UAC6 | 11,374.60 | John Deere Owner Trust 2021-A A3<br>0.36% Due: 09/15/2025         | 100.000 |                | 11,374.60 | 20.95             | 11,395.55    | 0.00      |
| Paydown          | 11/15/2023      | 47789QAC4 | 11,418.52 | John Deere Owner Trust 2021-B A3<br>0.52% Due: 03/16/2026         | 100.000 |                | 11,418.52 | 63.64             | 11,482.16    | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity  | Security Description                                              | Price   | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|-----------|-------------------------------------------------------------------|---------|----------------|-----------|-------------------|--------------|-----------|
| Paydown          | 11/15/2023      | 47800AAC4 | 0.00      | John Deere Owner Trust 2022-B A3<br>3.74% Due: 02/16/2027         | 100.000 |                | 0.00      | 670.08            | 670.08       | 0.00      |
| Paydown          | 11/15/2023      | 47800CAC0 | 0.00      | John Deere Owner Trust 2023-A A3<br>5.01% Due: 11/15/2027         | 100.000 |                | 0.00      | 835.00            | 835.00       | 0.00      |
| Paydown          | 11/15/2023      | 89236XAC0 | 7,256.88  | Toyota Auto Receivables 2020-D A3<br>0.35% Due: 01/15/2025        | 100.000 |                | 7,256.88  | 3.16              | 7,260.04     | 0.00      |
| Paydown          | 11/15/2023      | 89238FAD5 | 0.00      | Toyota Auto Receivables OT 2022-B A3<br>2.93% Due: 09/15/2026     | 100.000 |                | 0.00      | 354.04            | 354.04       | 0.00      |
| Paydown          | 11/15/2023      | 89238JAC9 | 8,262.65  | Toyota Auto Receivables Trust 2021-D A3<br>0.71% Due: 04/15/2026  | 100.000 |                | 8,262.65  | 74.41             | 8,337.06     | 0.00      |
| Paydown          | 11/15/2023      | 89240BAC2 | 16,715.53 | Toyota Auto Receivables Owners 2021-A A3<br>0.26% Due: 05/15/2025 | 100.000 |                | 16,715.53 | 24.17             | 16,739.70    | 0.00      |
| Paydown          | 11/16/2023      | 362554AC1 | 5,888.69  | GM Financial Securitized Term 2021-4 A3<br>0.68% Due: 09/16/2026  | 100.000 |                | 5,888.69  | 57.57             | 5,946.26     | 0.00      |
| Paydown          | 11/16/2023      | 380146AC4 | 5,677.46  | GM Financial Auto Receivables 2022-1 A3<br>1.26% Due: 11/16/2026  | 100.000 |                | 5,677.46  | 108.18            | 5,785.64     | 0.00      |
| Paydown          | 11/20/2023      | 36262XAC8 | 42,341.10 | GM Financial Auto Lease Trust 2021-3 A2<br>0.39% Due: 10/21/2024  | 100.000 |                | 42,341.10 | 25.51             | 42,366.61    | 0.00      |
| Paydown          | 11/20/2023      | 36265MAC9 | 31,590.43 | GM Financial Auto Lease Trust 2022-1 A3<br>1.9% Due: 03/20/2025   | 100.000 |                | 31,590.43 | 316.43            | 31,906.86    | 0.00      |
| Paydown          | 11/20/2023      | 43813KAC6 | 8,721.84  | Honda Auto Receivables Trust 2020-3 A3<br>0.37% Due: 10/18/2024   | 100.000 |                | 8,721.84  | 6.92              | 8,728.76     | 0.00      |
| Paydown          | 11/20/2023      | 92348KAV5 | 0.00      | Verizon Master Trust 2022-5 A1A<br>3.72% Due: 07/20/2027          | 100.000 |                | 0.00      | 573.50            | 573.50       | 0.00      |
| Paydown          | 11/21/2023      | 43813GAC5 | 4,718.87  | Honda Auto Receivables Trust 2021-1 A3<br>0.27% Due: 04/21/2025   | 100.000 |                | 4,718.87  | 6.74              | 4,725.61     | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity  | Security Description                                              | Price   | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|-----------|-------------------------------------------------------------------|---------|----------------|-----------|-------------------|--------------|-----------|
| Paydown          | 11/21/2023      | 43815GAC3 | 8,967.88  | Honda Auto Receivables Trust 2021-4 A3<br>0.88% Due: 01/21/2026   | 100.000 |                | 8,967.88  | 97.07             | 9,064.95     | 0.00      |
| Paydown          | 11/27/2023      | 05601XAC3 | 15,909.03 | BMW Vehicle Lease Trust 2022-1 A3<br>1.1% Due: 03/25/2025         | 100.000 |                | 15,909.03 | 68.22             | 15,977.25    | 0.00      |
| Paydown          | 11/27/2023      | 05602RAD3 | 0.00      | BMW Vehicle Owner Trust 2022-A A3<br>3.21% Due: 08/25/2026        | 100.000 |                | 0.00      | 468.13            | 468.13       | 0.00      |
| Paydown          | 11/27/2023      | 09690AAC7 | 27,077.42 | BMW Vehicle Lease Trust 2021-2 A3<br>0.33% Due: 12/26/2024        | 100.000 |                | 27,077.42 | 9.08              | 27,086.50    | 0.00      |
| Paydown          | 12/15/2023      | 02582JIR2 | 0.00      | American Express 2021-1 A<br>0.9% Due: 11/15/2026                 | 100.000 |                | 0.00      | 206.25            | 206.25       | 0.00      |
| Paydown          | 12/15/2023      | 02582JIT8 | 0.00      | American Express Credit Trust 2022-2 A<br>3.39% Due: 05/17/2027   | 100.000 |                | 0.00      | 1,271.25          | 1,271.25     | 0.00      |
| Paydown          | 12/15/2023      | 161571HT4 | 0.00      | Chase Issuance Trust 23-A1 A<br>5.16% Due: 09/15/2028             | 100.000 |                | 0.00      | 2,322.00          | 2,322.00     | 0.00      |
| Paydown          | 12/15/2023      | 43815BAC4 | 6,506.02  | Honda Auto Receivables Trust 2022-1 A3<br>1.88% Due: 05/15/2026   | 100.000 |                | 6,506.02  | 423.00            | 6,929.02     | 0.00      |
| Paydown          | 12/15/2023      | 448977AD0 | 12,719.21 | Hyundai Auto Receivables Trust 2022-A A3<br>2.22% Due: 10/15/2026 | 100.000 |                | 12,719.21 | 814.00            | 13,533.21    | 0.00      |
| Paydown          | 12/15/2023      | 44935FAD6 | 6,345.89  | Hyundai Auto Receivables Trust 2021-C A3<br>0.74% Due: 05/15/2026 | 100.000 |                | 6,345.89  | 55.01             | 6,400.90     | 0.00      |
| Paydown          | 12/15/2023      | 47787JAC2 | 8,074.38  | John Deere Owner Trust 2022-A A3<br>2.32% Due: 09/16/2026         | 100.000 |                | 8,074.38  | 285.18            | 8,359.56     | 0.00      |
| Paydown          | 12/15/2023      | 47788UAC6 | 7,167.37  | John Deere Owner Trust 2021-A A3<br>0.36% Due: 09/15/2025         | 100.000 |                | 7,167.37  | 17.53             | 7,184.90     | 0.00      |
| Paydown          | 12/15/2023      | 47789QAC4 | 7,489.85  | John Deere Owner Trust 2021-B A3<br>0.52% Due: 03/16/2026         | 100.000 |                | 7,489.85  | 58.69             | 7,548.54     | 0.00      |
| Paydown          | 12/15/2023      | 47800AAC4 | 0.00      | John Deere Owner Trust 2022-B A3<br>3.74% Due: 02/16/2027         | 100.000 |                | 0.00      | 670.08            | 670.08       | 0.00      |
| Paydown          | 12/15/2023      | 47800CAC0 | 0.00      | John Deere Owner Trust 2023-A A3<br>5.01% Due: 11/15/2027         | 100.000 |                | 0.00      | 835.00            | 835.00       | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity  | Security Description                                              | Price   | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|-----------|-------------------------------------------------------------------|---------|----------------|-----------|-------------------|--------------|-----------|
| Paydown          | 12/15/2023      | 89236XAC0 | 3,561.88  | Toyota Auto Receivables 2020-D A3<br>0.35% Due: 01/15/2025        | 100.000 |                | 3,561.88  | 1.04              | 3,562.92     | 0.00      |
| Paydown          | 12/15/2023      | 89238FAD5 | 0.00      | Toyota Auto Receivables OT 2022-B A3<br>2.93% Due: 09/15/2026     | 100.000 |                | 0.00      | 354.04            | 354.04       | 0.00      |
| Paydown          | 12/15/2023      | 89238JAC9 | 7,856.72  | Toyota Auto Receivables Trust 2021-D A3<br>0.71% Due: 04/15/2026  | 100.000 |                | 7,856.72  | 69.52             | 7,926.24     | 0.00      |
| Paydown          | 12/15/2023      | 89240BAC2 | 15,866.16 | Toyota Auto Receivables Owners 2021-A A3<br>0.26% Due: 05/15/2025 | 100.000 |                | 15,866.16 | 20.55             | 15,886.71    | 0.00      |
| Paydown          | 12/18/2023      | 362554AC1 | 5,656.28  | GM Financial Securitized Term 2021-4 A3<br>0.68% Due: 09/16/2026  | 100.000 |                | 5,656.28  | 54.24             | 5,710.52     | 0.00      |
| Paydown          | 12/18/2023      | 380146AC4 | 5,616.85  | GM Financial Auto Receivables 2022-1 A3<br>1.26% Due: 11/16/2026  | 100.000 |                | 5,616.85  | 102.22            | 5,719.07     | 0.00      |
| Paydown          | 12/18/2023      | 43813KAC6 | 8,344.19  | Honda Auto Receivables Trust 2020-3 A3<br>0.37% Due: 10/18/2024   | 100.000 |                | 8,344.19  | 4.23              | 8,348.42     | 0.00      |
| Paydown          | 12/20/2023      | 36262XAC8 | 36,162.45 | GM Financial Auto Lease Trust 2021-3 A2<br>0.39% Due: 10/21/2024  | 100.000 |                | 36,162.45 | 11.75             | 36,174.20    | 0.00      |
| Paydown          | 12/20/2023      | 36265MAC9 | 31,867.33 | GM Financial Auto Lease Trust 2022-1 A3<br>1.9% Due: 03/20/2025   | 100.000 |                | 31,867.33 | 266.41            | 32,133.74    | 0.00      |
| Paydown          | 12/20/2023      | 92348KAV5 | 0.00      | Verizon Master Trust 2022-5 A1A<br>3.72% Due: 07/20/2027          | 100.000 |                | 0.00      | 573.50            | 573.50       | 0.00      |
| Paydown          | 12/21/2023      | 43813GAC5 | 4,432.56  | Honda Auto Receivables Trust 2021-1 A3<br>0.27% Due: 04/21/2025   | 100.000 |                | 4,432.56  | 5.67              | 4,438.23     | 0.00      |
| Paydown          | 12/21/2023      | 43815GAC3 | 8,471.72  | Honda Auto Receivables Trust 2021-4 A3<br>0.88% Due: 01/21/2026   | 100.000 |                | 8,471.72  | 90.50             | 8,562.22     | 0.00      |
| Paydown          | 12/26/2023      | 05601XAC3 | 15,610.10 | BMW Vehicle Lease Trust 2022-1 A3<br>1.1% Due: 03/25/2025         | 100.000 |                | 15,610.10 | 53.63             | 15,663.73    | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type          | Settlement Date | CUSIP     | Quantity            | Security Description                                                           | Price   | Acq/Disp Yield | Amount              | Interest Pur/Sold | Total Amount        | Gain/Loss         |
|---------------------------|-----------------|-----------|---------------------|--------------------------------------------------------------------------------|---------|----------------|---------------------|-------------------|---------------------|-------------------|
| Paydown                   | 12/26/2023      | 05602RAD3 | 4,149.82            | BMW Vehicle Owner Trust 2022-A A3<br>3.21% Due: 08/25/2026                     | 100.000 |                | 4,149.82            | 468.13            | 4,617.95            | 0.00              |
| Paydown                   | 12/26/2023      | 09690AAC7 | 5,944.22            | BMW Vehicle Lease Trust 2021-2 A3<br>0.33% Due: 12/26/2024                     | 100.000 |                | 5,944.22            | 1.62              | 5,945.84            | 0.00              |
| <b>Subtotal</b>           |                 |           | <b>630,508.31</b>   |                                                                                |         |                | <b>630,508.31</b>   | <b>27,542.89</b>  | <b>658,051.20</b>   | <b>0.00</b>       |
| Security Withdrawal       | 11/28/2023      | 316175603 | 5,092.50            | Fidelity Institutional Government MMKT Fund #657                               | 1.000   |                | 5,092.50            | 0.00              | 5,092.50            | 0.00              |
| <b>Subtotal</b>           |                 |           | <b>5,092.50</b>     |                                                                                |         |                | <b>5,092.50</b>     | <b>0.00</b>       | <b>5,092.50</b>     | <b>0.00</b>       |
| <b>TOTAL DISPOSITIONS</b> |                 |           | <b>4,264,157.84</b> |                                                                                |         |                | <b>4,185,126.84</b> | <b>35,179.58</b>  | <b>4,220,306.42</b> | <b>-86,737.30</b> |
| <b>Other Transactions</b> |                 |           |                     |                                                                                |         |                |                     |                   |                     |                   |
| Interest                  | 10/01/2023      | 13063DRK6 | 580,000.00          | California State Taxable GO<br>2.4% Due: 10/01/2024                            | 0.000   |                | 6,960.00            | 0.00              | 6,960.00            | 0.00              |
| Interest                  | 10/07/2023      | 69371RR73 | 485,000.00          | Paccar Financial Corp Note<br>2.85% Due: 04/07/2025                            | 0.000   |                | 6,911.25            | 0.00              | 6,911.25            | 0.00              |
| Interest                  | 10/14/2023      | 78016EZ59 | 260,000.00          | Royal Bank of Canada Note<br>3.375% Due: 04/14/2025                            | 0.000   |                | 4,387.50            | 0.00              | 4,387.50            | 0.00              |
| Interest                  | 10/15/2023      | 3135G0W66 | 355,000.00          | FNMA Note<br>1.625% Due: 10/15/2024                                            | 0.000   |                | 2,884.38            | 0.00              | 2,884.38            | 0.00              |
| Interest                  | 10/20/2023      | 4581X0DV7 | 520,000.00          | Inter-American Dev Bank Note<br>0.875% Due: 04/20/2026                         | 0.000   |                | 2,275.00            | 0.00              | 2,275.00            | 0.00              |
| Interest                  | 10/22/2023      | 3135G03U5 | 860,000.00          | FNMA Note<br>0.625% Due: 04/22/2025                                            | 0.000   |                | 2,687.50            | 0.00              | 2,687.50            | 0.00              |
| Interest                  | 10/22/2023      | 46647PBK1 | 168,000.00          | JP Morgan Chase & Co Callable Note Cont<br>4/22/2025<br>2.083% Due: 04/22/2026 | 0.000   |                | 1,749.72            | 0.00              | 1,749.72            | 0.00              |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity     | Security Description                                                      | Price | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|--------------|---------------------------------------------------------------------------|-------|----------------|-----------|-------------------|--------------|-----------|
| Interest         | 10/23/2023      | 06051GHT9 | 400,000.00   | Bank of America Corp Callable Note 1X 4/23/2026<br>3.559% Due: 04/23/2027 | 0.000 |                | 7,118.00  | 0.00              | 7,118.00     | 0.00      |
| Interest         | 10/28/2023      | 459058JL8 | 470,000.00   | Intl. Bank Recon & Development Note 0.5% Due: 10/28/2025                  | 0.000 |                | 1,175.00  | 0.00              | 1,175.00     | 0.00      |
| Interest         | 10/28/2023      | 6174468Q5 | 550,000.00   | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due: 04/28/2026        | 0.000 |                | 6,017.00  | 0.00              | 6,017.00     | 0.00      |
| Interest         | 10/31/2023      | 9128283D0 | 900,000.00   | US Treasury Note 2.25% Due: 10/31/2024                                    | 0.000 |                | 10,125.00 | 0.00              | 10,125.00    | 0.00      |
| Interest         | 10/31/2023      | 91282CAT8 | 1,100,000.00 | US Treasury Note 0.25% Due: 10/31/2025                                    | 0.000 |                | 1,375.00  | 0.00              | 1,375.00     | 0.00      |
| Interest         | 10/31/2023      | 91282CDG3 | 510,000.00   | US Treasury Note 1.125% Due: 10/31/2026                                   | 0.000 |                | 2,868.75  | 0.00              | 2,868.75     | 0.00      |
| Interest         | 10/31/2023      | 91282CHA2 | 500,000.00   | US Treasury Note 3.5% Due: 04/30/2028                                     | 0.000 |                | 8,750.00  | 0.00              | 8,750.00     | 0.00      |
| Interest         | 11/01/2023      | 06367WB85 | 449,000.00   | Bank of Montreal Note 1.85% Due: 05/01/2025                               | 0.000 |                | 4,153.25  | 0.00              | 4,153.25     | 0.00      |
| Interest         | 11/01/2023      | 78015K7C2 | 600,000.00   | Royal Bank of Canada Note 2.25% Due: 11/01/2024                           | 0.000 |                | 6,750.00  | 0.00              | 6,750.00     | 0.00      |
| Interest         | 11/07/2023      | 3135G06G3 | 1,025,000.00 | FNMA Note 0.5% Due: 11/07/2025                                            | 0.000 |                | 2,562.50  | 0.00              | 2,562.50     | 0.00      |
| Interest         | 11/08/2023      | 14913Q3B3 | 475,000.00   | Caterpillar Finl Service Note 2.15% Due: 11/08/2024                       | 0.000 |                | 5,106.25  | 0.00              | 5,106.25     | 0.00      |
| Interest         | 11/10/2023      | 665859AW4 | 520,000.00   | Northern Trust Company Callable Note Cont 4/10/2027<br>4% Due: 05/10/2027 | 0.000 |                | 10,400.00 | 0.00              | 10,400.00    | 0.00      |
| Interest         | 11/12/2023      | 023135BX3 | 790,000.00   | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due: 05/12/2026            | 0.000 |                | 3,950.00  | 0.00              | 3,950.00     | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type | Settlement Date | CUSIP     | Quantity     | Security Description                                                             | Price | Acq/Disp Yield | Amount    | Interest Pur/Sold | Total Amount | Gain/Loss |
|------------------|-----------------|-----------|--------------|----------------------------------------------------------------------------------|-------|----------------|-----------|-------------------|--------------|-----------|
| Interest         | 11/13/2023      | 808513BR5 | 470,000.00   | Charles Schwab Corp Callable Note Cont<br>4/13/2026<br>1.15% Due: 05/13/2026     | 0.000 |                | 2,702.50  | 0.00              | 2,702.50     | 0.00      |
| Interest         | 11/15/2023      | 341081GN1 | 400,000.00   | Florida Power and Light Callable Note Cont<br>3/15/2028<br>4.4% Due: 05/15/2028  | 0.000 |                | 8,653.33  | 0.00              | 8,653.33     | 0.00      |
| Interest         | 11/15/2023      | 91324PEC2 | 630,000.00   | United Health Group Inc Callable Note Cont<br>4/15/2026<br>1.15% Due: 05/15/2026 | 0.000 |                | 3,622.50  | 0.00              | 3,622.50     | 0.00      |
| Interest         | 11/30/2023      | 91282CAZ4 | 1,100,000.00 | US Treasury Note<br>0.375% Due: 11/30/2025                                       | 0.000 |                | 2,062.50  | 0.00              | 2,062.50     | 0.00      |
| Interest         | 11/30/2023      | 91282CET4 | 500,000.00   | US Treasury Note<br>2.625% Due: 05/31/2027                                       | 0.000 |                | 6,562.50  | 0.00              | 6,562.50     | 0.00      |
| Interest         | 11/30/2023      | 91282CHE4 | 1,000,000.00 | US Treasury Note<br>3.625% Due: 05/31/2028                                       | 0.000 |                | 18,125.00 | 0.00              | 18,125.00    | 0.00      |
| Interest         | 12/01/2023      | 46647PCH7 | 535,000.00   | JP Morgan Chase & Co Callable Note Cont<br>6/1/2024<br>0.824% Due: 06/01/2025    | 0.000 |                | 2,204.20  | 0.00              | 2,204.20     | 0.00      |
| Interest         | 12/08/2023      | 3133EPME2 | 400,000.00   | FFCB Note<br>3.875% Due: 06/08/2028                                              | 0.000 |                | 7,750.00  | 0.00              | 7,750.00     | 0.00      |
| Interest         | 12/08/2023      | 89115A2C5 | 575,000.00   | Toronto-Dominion Bank Note<br>4.108% Due: 06/08/2027                             | 0.000 |                | 11,810.50 | 0.00              | 11,810.50    | 0.00      |
| Interest         | 12/15/2023      | 74340XCG4 | 250,000.00   | Prologis LP Callable Note Cont 5/15/2028<br>4.875% Due: 06/15/2028               | 0.000 |                | 5,653.65  | 0.00              | 5,653.65     | 0.00      |
| Interest         | 12/17/2023      | 3135G04Z3 | 1,025,000.00 | FNMA Note<br>0.5% Due: 06/17/2025                                                | 0.000 |                | 2,562.50  | 0.00              | 2,562.50     | 0.00      |
| Interest         | 12/18/2023      | 89236TJK2 | 760,000.00   | Toyota Motor Credit Corp Note<br>1.125% Due: 06/18/2026                          | 0.000 |                | 4,275.00  | 0.00              | 4,275.00     | 0.00      |
| Interest         | 12/19/2023      | 06051GJD2 | 500,000.00   | Bank of America Corp Callable Note Cont<br>6/19/2025<br>1.319% Due: 06/19/2026   | 0.000 |                | 3,297.50  | 0.00              | 3,297.50     | 0.00      |

# Transaction Ledger

As of December 31, 2023

## City of Alameda - Account #270

September 30, 2023 through December 31, 2023

| Transaction Type                | Settlement Date | CUSIP     | Quantity             | Security Description                                                        | Price | Acq/Disp Yield | Amount            | Interest Pur/Sold | Total Amount      | Gain/Loss   |
|---------------------------------|-----------------|-----------|----------------------|-----------------------------------------------------------------------------|-------|----------------|-------------------|-------------------|-------------------|-------------|
| Interest                        | 12/23/2023      | 46647PCK0 | 255,000.00           | JP Morgan Chase & Co Callable Note Cont 6/23/2024<br>0.969% Due: 06/23/2025 | 0.000 |                | 1,235.48          | 0.00              | 1,235.48          | 0.00        |
| Interest                        | 12/31/2023      | 91282CEW7 | 500,000.00           | US Treasury Note<br>3.25% Due: 06/30/2027                                   | 0.000 |                | 8,125.00          | 0.00              | 8,125.00          | 0.00        |
| Interest                        | 12/31/2023      | 91282CGC9 | 450,000.00           | US Treasury Note<br>3.875% Due: 12/31/2027                                  | 0.000 |                | 8,718.75          | 0.00              | 8,718.75          | 0.00        |
| <b>Subtotal</b>                 |                 |           | <b>20,867,000.00</b> |                                                                             |       |                | <b>195,567.01</b> | <b>0.00</b>       | <b>195,567.01</b> | <b>0.00</b> |
| Dividend                        | 10/02/2023      | 316175603 | 108,480.93           | Fidelity Institutional Government MMKT Fund #657                            | 0.000 |                | 1,087.73          | 0.00              | 1,087.73          | 0.00        |
| Dividend                        | 11/01/2023      | 316175603 | 47,660.30            | Fidelity Institutional Government MMKT Fund #657                            | 0.000 |                | 557.63            | 0.00              | 557.63            | 0.00        |
| Dividend                        | 12/01/2023      | 316175603 | 74,272.70            | Fidelity Institutional Government MMKT Fund #657                            | 0.000 |                | 512.95            | 0.00              | 512.95            | 0.00        |
| <b>Subtotal</b>                 |                 |           | <b>230,413.93</b>    |                                                                             |       |                | <b>2,158.31</b>   | <b>0.00</b>       | <b>2,158.31</b>   | <b>0.00</b> |
| <b>TOTAL Other Transactions</b> |                 |           | <b>21,097,413.93</b> |                                                                             |       |                | <b>197,725.32</b> | <b>0.00</b>       | <b>197,725.32</b> | <b>0.00</b> |



# CITY OF ALAMEDA

## Investment Transactions Reporting

*For the Quarter Ending December 31, 2023*

Client Management Team

Monique Spyke, Managing Director

PFM Asset Management LLC

44 Montgomery Street, 3rd Floor  
San Francisco, CA 94104  
415-982-5544

213 Market Street  
Harrisburg, PA 17101-2141  
717-232-2723

## Quarterly Portfolio Transactions

| Trade Date       | Settle Date | Par (\$)            | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|------------------|-------------|---------------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>BUY</b>       |             |                     |           |                                          |        |               |                      |                 |                   |
| 10/2/2023        | 10/4/2023   | 80,000.00           | 02665WEQ0 | AMERICAN HONDA FINANCE CORPORATE NOTES   | 5.80%  | 10/3/2025     | 79,925.60            | 5.85%           |                   |
| 10/3/2023        | 10/5/2023   | 1,025,000.00        | 91282CHY0 | US TREASURY NOTES                        | 4.62%  | 9/15/2026     | 1,020,397.71         | 4.88%           |                   |
| 10/16/2023       | 10/23/2023  | 120,000.00          | 46647PDW3 | JPMORGAN CHASE & CO CORP NOTE (CALLABLE) | 6.07%  | 10/22/2027    | 120,000.00           | 6.07%           |                   |
| 11/6/2023        | 11/13/2023  | 255,000.00          | 771196CE0 | ROCHE HOLDINGS INC CORP NOTE (CALLABLE)  | 5.26%  | 11/13/2026    | 255,000.00           | 5.27%           |                   |
| 11/7/2023        | 11/10/2023  | 2,700,000.00        | 91282CJC6 | US TREASURY NOTES                        | 4.62%  | 10/15/2026    | 2,702,648.24         | 4.71%           |                   |
| 11/7/2023        | 11/14/2023  | 80,000.00           | 89239FAD4 | TAOT 2023-D A3                           | 5.54%  | 8/15/2028     | 79,991.38            | 5.54%           |                   |
| 12/6/2023        | 12/8/2023   | 1,950,000.00        | 91282CJK8 | US TREASURY N/B NOTES                    | 4.62%  | 11/15/2026    | 1,971,161.55         | 4.33%           |                   |
| 12/7/2023        | 12/12/2023  | 75,000.00           | 91282CJK8 | US TREASURY N/B NOTES                    | 4.62%  | 11/15/2026    | 75,872.53            | 4.32%           |                   |
| 12/7/2023        | 12/14/2023  | 125,000.00          | 05522RDH8 | BACCT 2023-A2 A2                         | 4.98%  | 11/15/2028    | 124,983.21           | 4.98%           |                   |
| <b>Total BUY</b> |             | <b>6,410,000.00</b> |           |                                          |        |               | <b>6,429,980.22</b>  |                 | <b>0.00</b>       |
| <b>INTEREST</b>  |             |                     |           |                                          |        |               |                      |                 |                   |
| 10/1/2023        | 10/1/2023   | 110,000.00          | 05565EBZ7 | BMW US CAPITAL LLC CORP NOTES            | 3.25%  | 4/1/2025      | 1,787.50             |                 |                   |
| 10/2/2023        | 10/2/2023   |                     | MONEY0002 | MONEY MARKET FUND                        |        |               | 1,148.52             |                 |                   |
| 10/7/2023        | 10/7/2023   | 150,000.00          | 69371RR73 | PACCAR FINANCIAL CORP CORPORATE NOTES    | 2.85%  | 4/7/2025      | 2,137.50             |                 |                   |
| 10/13/2023       | 10/13/2023  | 100,000.00          | 023135CE4 | AMAZON.COM INC CORPORATE NOTES           | 3.00%  | 4/13/2025     | 1,500.00             |                 |                   |
| 10/15/2023       | 10/15/2023  | 210,000.00          | 41285YAC9 | HDMOT 2023-B A3                          | 5.69%  | 8/15/2028     | 597.45               |                 |                   |
| 10/15/2023       | 10/15/2023  | 116,770.50          | 89238JAC9 | TAOT 2021-D A3                           | 0.71%  | 4/15/2026     | 69.09                |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                  | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|---------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                       |        |               |                      |                 |                   |
| 10/15/2023      | 10/15/2023  | 195,000.00 | 43815BAC4 | HAROT 2022-1 A3                       | 1.88%  | 5/15/2026     | 305.50               |                 |                   |
| 10/15/2023      | 10/15/2023  | 290,000.00 | 02008JAC0 | ALLYA 2022-1 A3                       | 3.31%  | 11/15/2026    | 799.92               |                 |                   |
| 10/15/2023      | 10/15/2023  | 405,000.00 | 02008MAC3 | ALLYA 2022-2 A3                       | 4.76%  | 5/17/2027     | 1,606.50             |                 |                   |
| 10/15/2023      | 10/15/2023  | 215,000.00 | 41284YAD8 | HDMOT 2022-A A3                       | 3.06%  | 2/15/2027     | 548.25               |                 |                   |
| 10/15/2023      | 10/15/2023  | 180,000.00 | 891941AD8 | TAOT 2023-B A3                        | 4.71%  | 2/15/2028     | 706.50               |                 |                   |
| 10/15/2023      | 10/15/2023  | 4,401.44   | 14315FAD9 | CARMX 2020-3 A3                       | 0.62%  | 3/17/2025     | 2.27                 |                 |                   |
| 10/15/2023      | 10/15/2023  | 120,000.00 | 500945AC4 | KCOT 2023-2A A3                       | 5.28%  | 1/18/2028     | 528.00               |                 |                   |
| 10/15/2023      | 10/15/2023  | 75,000.00  | 539830BU2 | LOCKHEED MARTIN CORP NOTES (CALLABLE) | 4.95%  | 10/15/2025    | 1,856.25             |                 |                   |
| 10/15/2023      | 10/15/2023  | 140,000.00 | 14043QAC6 | COPAR 2022-1 A3                       | 3.17%  | 4/15/2027     | 369.83               |                 |                   |
| 10/15/2023      | 10/15/2023  | 140,000.00 | 254683CP8 | DCENT 2021-A1 A1                      | 0.58%  | 9/15/2026     | 67.67                |                 |                   |
| 10/15/2023      | 10/15/2023  | 85,686.73  | 44935FAD6 | HART 2021-C A3                        | 0.74%  | 5/15/2026     | 52.84                |                 |                   |
| 10/15/2023      | 10/15/2023  | 68,062.69  | 345286AC2 | FORDO 2022-A A3                       | 1.29%  | 6/15/2026     | 73.17                |                 |                   |
| 10/15/2023      | 10/15/2023  | 280,000.00 | 14318UAD3 | CARMX 2022-4 A3                       | 5.34%  | 8/16/2027     | 1,246.00             |                 |                   |
| 10/15/2023      | 10/15/2023  | 69,271.14  | 50117TAC5 | KCOT 2021-1A A3                       | 0.62%  | 8/15/2025     | 35.79                |                 |                   |
| 10/15/2023      | 10/15/2023  | 325,000.00 | 14041NFY2 | COMET 2021-A3 A3                      | 1.04%  | 11/15/2026    | 281.67               |                 |                   |
| 10/15/2023      | 10/15/2023  | 290,000.00 | 254683CW3 | DCENT 2022-A3 A3                      | 3.56%  | 7/15/2027     | 860.33               |                 |                   |
| 10/15/2023      | 10/15/2023  | 255,000.00 | 448977AD0 | HART 2022-A A3                        | 2.22%  | 10/15/2026    | 471.75               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)     | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|--------------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |              |           |                      |        |               |                      |                 |                   |
| 10/15/2023      | 10/15/2023  | 230,000.00   | 31680EAD3 | FITAT 2023-1 A3      | 5.53%  | 8/15/2028     | 1,059.92             |                 |                   |
| 10/15/2023      | 10/15/2023  | 145,000.00   | 254683CY9 | DCENT 2023-A1 A      | 4.31%  | 3/15/2028     | 520.79               |                 |                   |
| 10/15/2023      | 10/15/2023  | 280,000.00   | 65480WAD3 | NAROT 2023-A A3      | 4.91%  | 11/15/2027    | 1,145.67             |                 |                   |
| 10/15/2023      | 10/15/2023  | 105,000.00   | 344930AD4 | FORDO 2023-B A3      | 5.23%  | 5/15/2028     | 457.63               |                 |                   |
| 10/15/2023      | 10/15/2023  | 135,237.92   | 98163KAC6 | WOART 2021-D A3      | 0.81%  | 10/15/2026    | 91.29                |                 |                   |
| 10/15/2023      | 10/15/2023  | 1,225,000.00 | 91282CGV7 | US TREASURY NOTES    | 3.75%  | 4/15/2026     | 22,968.75            |                 |                   |
| 10/15/2023      | 10/15/2023  | 175,000.00   | 02582JJT8 | AMXCA 2022-2 A       | 3.39%  | 5/17/2027     | 494.38               |                 |                   |
| 10/15/2023      | 10/15/2023  | 155,000.00   | 65480JAC4 | NAROT 2022-B A3      | 4.46%  | 5/17/2027     | 576.08               |                 |                   |
| 10/15/2023      | 10/15/2023  | 31,012.49    | 14316HAC6 | CARMX 2020-4 A3      | 0.50%  | 8/15/2025     | 12.92                |                 |                   |
| 10/15/2023      | 10/15/2023  | 450,000.00   | 14041NFZ9 | COMET 2022-A1 A1     | 2.80%  | 3/15/2027     | 1,050.00             |                 |                   |
| 10/15/2023      | 10/15/2023  | 150,000.00   | 44918MAD2 | HART 2022-B A3       | 3.72%  | 11/16/2026    | 465.00               |                 |                   |
| 10/15/2023      | 10/15/2023  | 43,444.59    | 44933LAC7 | HART 2021-A A3       | 0.38%  | 9/15/2025     | 13.76                |                 |                   |
| 10/15/2023      | 10/15/2023  | 120,000.00   | 344928AD8 | FORDO 2023-A A3      | 4.65%  | 2/15/2028     | 465.00               |                 |                   |
| 10/15/2023      | 10/15/2023  | 151,294.89   | 14317DAC4 | CARMX 2021-3 A3      | 0.55%  | 6/15/2026     | 69.34                |                 |                   |
| 10/15/2023      | 10/15/2023  | 235,000.00   | 50117EAC8 | KCOT 2022-1A A3      | 2.67%  | 10/15/2026    | 522.88               |                 |                   |
| 10/15/2023      | 10/15/2023  | 100,000.00   | 02582JJZ4 | AMXCA 2023-1 A       | 4.87%  | 5/15/2028     | 405.83               |                 |                   |
| 10/15/2023      | 10/15/2023  | 120,000.00   | 58770AAC7 | MBART 2023-1 A3      | 4.51%  | 11/15/2027    | 451.00               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 10/15/2023      | 10/15/2023  | 140,000.00 | 14043GAD6 | COPAR 2022-2 A3                          | 3.66%  | 5/17/2027     | 427.00               |                 |                   |
| 10/15/2023      | 10/15/2023  | 34,055.70  | 50117EAB0 | KCOT 2022-1A A2                          | 2.34%  | 4/15/2025     | 66.41                |                 |                   |
| 10/15/2023      | 10/15/2023  | 138,469.44 | 50117XAE2 | KCOT 2021-2A A3                          | 0.56%  | 11/17/2025    | 64.62                |                 |                   |
| 10/15/2023      | 10/15/2023  | 160,000.00 | 50117KAC4 | KCOT 2023-1A A3                          | 5.02%  | 6/15/2027     | 669.33               |                 |                   |
| 10/15/2023      | 10/15/2023  | 365,000.00 | 58768PAC8 | MBART 2022-1 A3                          | 5.21%  | 8/16/2027     | 1,584.71             |                 |                   |
| 10/15/2023      | 10/15/2023  | 1,253.75   | 14315XAC2 | CARMX 2020-1 A3                          | 1.89%  | 12/16/2024    | 1.97                 |                 |                   |
| 10/15/2023      | 10/15/2023  | 225,000.00 | 50117JAC7 | KCOT 2022-2A A3                          | 4.09%  | 12/15/2026    | 766.88               |                 |                   |
| 10/15/2023      | 10/15/2023  | 35,000.00  | 437076CM2 | HOME DEPOT INC (CALLABLE) CORPORATE NOTE | 2.70%  | 4/15/2025     | 472.50               |                 |                   |
| 10/15/2023      | 10/15/2023  | 185,000.00 | 14317HAC5 | CARMX 2022-2 A3                          | 3.49%  | 2/16/2027     | 538.04               |                 |                   |
| 10/15/2023      | 10/15/2023  | 78,592.34  | 14314QAC8 | CARMX 2021-2 A3                          | 0.52%  | 2/17/2026     | 34.06                |                 |                   |
| 10/15/2023      | 10/15/2023  | 50,000.00  | 91324PEN8 | UNITEDHEALTH GROUP INC CORPORATE NOTES   | 5.15%  | 10/15/2025    | 1,287.50             |                 |                   |
| 10/15/2023      | 10/15/2023  | 135,000.00 | 89238FAD5 | TAOT 2022-B A3                           | 2.93%  | 9/15/2026     | 329.63               |                 |                   |
| 10/15/2023      | 10/15/2023  | 245,000.00 | 14318MAD1 | CARMX 2022-3 A3                          | 3.97%  | 4/15/2027     | 810.54               |                 |                   |
| 10/15/2023      | 10/15/2023  | 145,000.00 | 891940AC2 | TAOT 2023-A A3                           | 4.63%  | 9/15/2027     | 559.46               |                 |                   |
| 10/15/2023      | 10/15/2023  | 28,167.11  | 14316NAC3 | CARMX 2021-1 A3                          | 0.34%  | 12/15/2025    | 7.98                 |                 |                   |
| 10/15/2023      | 10/15/2023  | 118,508.91 | 14044CAC6 | COPAR 2021-1 A3                          | 0.77%  | 9/15/2026     | 76.04                |                 |                   |
| 10/15/2023      | 10/15/2023  | 155,000.00 | 41285JAD0 | HDMOT 2023-A A3                          | 5.05%  | 12/15/2027    | 652.29               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 10/16/2023      | 10/16/2023  | 94,848.04  | 362554AC1 | GMCAR 2021-4 A3                          | 0.68%  | 9/16/2026     | 53.75                |                 |                   |
| 10/16/2023      | 10/16/2023  | 115,000.00 | 362585AC5 | GMCAR 2022-2 A3                          | 3.10%  | 2/16/2027     | 297.08               |                 |                   |
| 10/16/2023      | 10/16/2023  | 20,236.97  | 362590AC5 | GMCAR 2020-3 A3                          | 0.45%  | 4/16/2025     | 7.59                 |                 |                   |
| 10/16/2023      | 10/16/2023  | 145,000.00 | 36265WAD5 | GMCAR 2022-3 A3                          | 3.64%  | 4/16/2027     | 439.83               |                 |                   |
| 10/16/2023      | 10/16/2023  | 90,000.00  | 362583AD8 | GMCAR 2023-2 A3                          | 4.47%  | 2/16/2028     | 335.25               |                 |                   |
| 10/16/2023      | 10/16/2023  | 99,086.17  | 380146AC4 | GMCAR 2022-1 A3                          | 1.26%  | 11/16/2026    | 104.04               |                 |                   |
| 10/18/2023      | 10/18/2023  | 17,824.95  | 43813KAC6 | HAROT 2020-3 A3                          | 0.37%  | 10/18/2024    | 5.50                 |                 |                   |
| 10/20/2023      | 10/20/2023  | 1,184.13   | 92290BAA9 | VZOT 2020-B A                            | 0.47%  | 2/20/2025     | 0.46                 |                 |                   |
| 10/20/2023      | 10/20/2023  | 100,000.00 | 92868AAC9 | VWALT 2022-A A3                          | 3.44%  | 7/21/2025     | 286.67               |                 |                   |
| 10/20/2023      | 10/20/2023  | 139,822.21 | 92868KAC7 | VALET 2021-1 A3                          | 1.02%  | 6/22/2026     | 118.85               |                 |                   |
| 10/21/2023      | 10/21/2023  | 115,713.79 | 43815GAC3 | HAROT 2021-4 A3                          | 0.88%  | 1/21/2026     | 84.86                |                 |                   |
| 10/24/2023      | 10/24/2023  | 110,000.00 | 06406RAN7 | BANK OF NY MELLON (CALLABLE) CORP NOTES  | 1.60%  | 4/24/2025     | 880.00               |                 |                   |
| 10/25/2023      | 10/25/2023  | 450,000.00 | 89115B6K1 | TORONTO DOMINION BANK NY CERT DEPOS      | 5.60%  | 10/27/2025    | 25,130.00            |                 |                   |
| 10/25/2023      | 10/25/2023  | 125,000.00 | 05602RAD3 | BMWOT 2022-A A3                          | 3.21%  | 8/25/2026     | 334.38               |                 |                   |
| 10/25/2023      | 10/25/2023  | 80,000.00  | 05592XAD2 | BMWOT 2023-A A3                          | 5.47%  | 2/25/2028     | 364.67               |                 |                   |
| 10/26/2023      | 10/26/2023  | 225,000.00 | 46647PCZ7 | JPMORGAN CHASE & CO (CALLABLE) CORPORATE | 4.08%  | 4/26/2026     | 4,590.00             |                 |                   |
| 10/28/2023      | 10/28/2023  | 155,000.00 | 89788MAJ1 | TRUIST FINANCIAL CORP NOTES (CALLABLE)   | 5.90%  | 10/28/2026    | 4,572.50             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)     | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|--------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |              |           |                                          |        |               |                      |                 |                   |
| 10/28/2023      | 10/28/2023  | 150,000.00   | 693475BH7 | PNC FINANCIAL SERVICES CORP NOTE (CALLAB | 5.67%  | 10/28/2025    | 4,253.25             |                 |                   |
| 10/30/2023      | 10/30/2023  | 40,000.00    | 63743HFF4 | NATIONAL RURAL UTIL COOP CORPORATE NOTES | 5.45%  | 10/30/2025    | 1,090.00             |                 |                   |
| 10/30/2023      | 10/30/2023  | 185,000.00   | 172967MT5 | CITIGROUP INC CORP NOTES (CALLABLE)      | 0.77%  | 10/30/2024    | 717.80               |                 |                   |
| 10/31/2023      | 10/31/2023  | 550,000.00   | 9128284M9 | US TREASURY NOTES                        | 2.87%  | 4/30/2025     | 7,906.25             |                 |                   |
| 11/1/2023       | 11/1/2023   | 70,000.00    | 172967MX6 | CITIGROUP INC (CALLABLE) CORPORATE NOTES | 0.98%  | 5/1/2025      | 343.35               |                 |                   |
| 11/1/2023       | 11/1/2023   |              | MONEY0002 | MONEY MARKET FUND                        |        |               | 401.58               |                 |                   |
| 11/1/2023       | 11/1/2023   | 180,000.00   | 90327QD89 | USAA CAPITAL CORP CORPORATE NOTES        | 3.37%  | 5/1/2025      | 3,037.50             |                 |                   |
| 11/1/2023       | 11/1/2023   | 100,000.00   | 17252MAP5 | CINTAS CORPORATION NO. 2 CORP NOTE (CALL | 3.45%  | 5/1/2025      | 1,725.00             |                 |                   |
| 11/3/2023       | 11/3/2023   | 450,000.00   | 65558UYF3 | NORDEA BANK ABP NEW YORK CERT DEPOS      | 5.53%  | 11/3/2025     | 12,442.50            |                 |                   |
| 11/4/2023       | 11/4/2023   | 65,000.00    | 857477BX0 | STATE STREET CORP NOTES (CALLABLE)       | 5.75%  | 11/4/2026     | 1,869.08             |                 |                   |
| 11/7/2023       | 11/7/2023   | 60,000.00    | 20030NDZ1 | COMCAST CORP CORPORATE NOTES             | 5.25%  | 11/7/2025     | 1,575.00             |                 |                   |
| 11/15/2023      | 11/15/2023  | 280,000.00   | 65480WAD3 | NAROT 2023-A A3                          | 4.91%  | 11/15/2027    | 1,145.67             |                 |                   |
| 11/15/2023      | 11/15/2023  | 3,100,000.00 | 91282CHB0 | US TREASURY NOTES                        | 3.62%  | 5/15/2026     | 56,187.50            |                 |                   |
| 11/15/2023      | 11/15/2023  | 26,889.76    | 14316HAC6 | CARMX 2020-4 A3                          | 0.50%  | 8/15/2025     | 11.20                |                 |                   |
| 11/15/2023      | 11/15/2023  | 195,000.00   | 43815BAC4 | HAROT 2022-1 A3                          | 1.88%  | 5/15/2026     | 305.50               |                 |                   |
| 11/15/2023      | 11/15/2023  | 155,000.00   | 65480JAC4 | NAROT 2022-B A3                          | 4.46%  | 5/17/2027     | 576.08               |                 |                   |
| 11/15/2023      | 11/15/2023  | 140,000.00   | 14043QAC6 | COPAR 2022-1 A3                          | 3.17%  | 4/15/2027     | 369.83               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 11/15/2023      | 11/15/2023  | 111,556.15 | 14044CAC6 | COPAR 2021-1 A3                          | 0.77%  | 9/15/2026     | 71.58                |                 |                   |
| 11/15/2023      | 11/15/2023  | 155,000.00 | 91324PEB4 | UNITEDHEALTH GROUP INC (CALLABLE) CORP N | 0.55%  | 5/15/2024     | 426.25               |                 |                   |
| 11/15/2023      | 11/15/2023  | 290,000.00 | 254683CW3 | DCENT 2022-A3 A3                         | 3.56%  | 7/15/2027     | 860.33               |                 |                   |
| 11/15/2023      | 11/15/2023  | 180,000.00 | 891941AD8 | TAOT 2023-B A3                           | 4.71%  | 2/15/2028     | 706.50               |                 |                   |
| 11/15/2023      | 11/15/2023  | 25,429.48  | 14316NAC3 | CARMX 2021-1 A3                          | 0.34%  | 12/15/2025    | 7.21                 |                 |                   |
| 11/15/2023      | 11/15/2023  | 225,000.00 | 50117JAC7 | KCOT 2022-2A A3                          | 4.09%  | 12/15/2026    | 766.88               |                 |                   |
| 11/15/2023      | 11/15/2023  | 100,000.00 | 02582JJZ4 | AMXCA 2023-1 A                           | 4.87%  | 5/15/2028     | 405.83               |                 |                   |
| 11/15/2023      | 11/15/2023  | 160,000.00 | 50117KAC4 | KCOT 2023-1A A3                          | 5.02%  | 6/15/2027     | 669.33               |                 |                   |
| 11/15/2023      | 11/15/2023  | 120,000.00 | 344928AD8 | FORDO 2023-A A3                          | 4.65%  | 2/15/2028     | 465.00               |                 |                   |
| 11/15/2023      | 11/15/2023  | 175,000.00 | 02582JJT8 | AMXCA 2022-2 A                           | 3.39%  | 5/17/2027     | 494.38               |                 |                   |
| 11/15/2023      | 11/15/2023  | 63,383.67  | 50117TAC5 | KCOT 2021-1A A3                          | 0.62%  | 8/15/2025     | 32.75                |                 |                   |
| 11/15/2023      | 11/15/2023  | 150,000.00 | 44918MAD2 | HART 2022-B A3                           | 3.72%  | 11/16/2026    | 465.00               |                 |                   |
| 11/15/2023      | 11/15/2023  | 38,362.61  | 44933LAC7 | HART 2021-A A3                           | 0.38%  | 9/15/2025     | 12.15                |                 |                   |
| 11/15/2023      | 11/15/2023  | 1,146.90   | 14315FAD9 | CARMX 2020-3 A3                          | 0.62%  | 3/17/2025     | 0.59                 |                 |                   |
| 11/15/2023      | 11/15/2023  | 210,000.00 | 41285YAC9 | HDMOT 2023-B A3                          | 5.69%  | 8/15/2028     | 995.75               |                 |                   |
| 11/15/2023      | 11/15/2023  | 145,000.00 | 891940AC2 | TAOT 2023-A A3                           | 4.63%  | 9/15/2027     | 559.46               |                 |                   |
| 11/15/2023      | 11/15/2023  | 230,000.00 | 31680EAD3 | FITAT 2023-1 A3                          | 5.53%  | 8/15/2028     | 1,059.92             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)     | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|--------------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |              |           |                      |        |               |                      |                 |                   |
| 11/15/2023      | 11/15/2023  | 145,000.00   | 254683CY9 | DCENT 2023-A1 A      | 4.31%  | 3/15/2028     | 520.79               |                 |                   |
| 11/15/2023      | 11/15/2023  | 900,000.00   | 91282CFW6 | US TREASURY NOTES    | 4.50%  | 11/15/2025    | 20,250.00            |                 |                   |
| 11/15/2023      | 11/15/2023  | 365,000.00   | 58768PAC8 | MBART 2022-1 A3      | 5.21%  | 8/16/2027     | 1,584.71             |                 |                   |
| 11/15/2023      | 11/15/2023  | 72,199.93    | 14314QAC8 | CARMX 2021-2 A3      | 0.52%  | 2/17/2026     | 31.29                |                 |                   |
| 11/15/2023      | 11/15/2023  | 120,000.00   | 500945AC4 | KCOT 2023-2A A3      | 5.28%  | 1/18/2028     | 528.00               |                 |                   |
| 11/15/2023      | 11/15/2023  | 127,153.88   | 98163KAC6 | WOART 2021-D A3      | 0.81%  | 10/15/2026    | 85.83                |                 |                   |
| 11/15/2023      | 11/15/2023  | 207,932.10   | 41284YAD8 | HDMOT 2022-A A3      | 3.06%  | 2/15/2027     | 530.23               |                 |                   |
| 11/15/2023      | 11/15/2023  | 255,000.00   | 448977AD0 | HART 2022-A A3       | 2.22%  | 10/15/2026    | 471.75               |                 |                   |
| 11/15/2023      | 11/15/2023  | 245,000.00   | 14318MAD1 | CARMX 2022-3 A3      | 3.97%  | 4/15/2027     | 810.54               |                 |                   |
| 11/15/2023      | 11/15/2023  | 64,061.07    | 345286AC2 | FORDO 2022-A A3      | 1.29%  | 6/15/2026     | 68.87                |                 |                   |
| 11/15/2023      | 11/15/2023  | 1,250,000.00 | 91282CEQ0 | US TREASURY NOTES    | 2.75%  | 5/15/2025     | 17,187.50            |                 |                   |
| 11/15/2023      | 11/15/2023  | 185,000.00   | 14317HAC5 | CARMX 2022-2 A3      | 3.49%  | 2/16/2027     | 538.04               |                 |                   |
| 11/15/2023      | 11/15/2023  | 109,540.14   | 89238JAC9 | TAOT 2021-D A3       | 0.71%  | 4/15/2026     | 64.81                |                 |                   |
| 11/15/2023      | 11/15/2023  | 140,000.00   | 254683CP8 | DCENT 2021-A1 A1     | 0.58%  | 9/15/2026     | 67.67                |                 |                   |
| 11/15/2023      | 11/15/2023  | 450,000.00   | 14041NFZ9 | COMET 2022-A1 A1     | 2.80%  | 3/15/2027     | 1,050.00             |                 |                   |
| 11/15/2023      | 11/15/2023  | 325,000.00   | 14041NFY2 | COMET 2021-A3 A3     | 1.04%  | 11/15/2026    | 281.67               |                 |                   |
| 11/15/2023      | 11/15/2023  | 120,000.00   | 58770AAC7 | MBART 2023-1 A3      | 4.51%  | 11/15/2027    | 451.00               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                      |        |               |                      |                 |                   |
| 11/15/2023      | 11/15/2023  | 128,978.02 | 50117XAE2 | KCOT 2021-2A A3      | 0.56%  | 11/17/2025    | 60.19                |                 |                   |
| 11/15/2023      | 11/15/2023  | 28,481.72  | 50117EAB0 | KCOT 2022-1A A2      | 2.34%  | 4/15/2025     | 55.54                |                 |                   |
| 11/15/2023      | 11/15/2023  | 135,000.00 | 89238FAD5 | TAOT 2022-B A3       | 2.93%  | 9/15/2026     | 329.63               |                 |                   |
| 11/15/2023      | 11/15/2023  | 105,000.00 | 344930AD4 | FORDO 2023-B A3      | 5.23%  | 5/15/2028     | 457.63               |                 |                   |
| 11/15/2023      | 11/15/2023  | 79,903.34  | 44935FAD6 | HART 2021-C A3       | 0.74%  | 5/15/2026     | 49.27                |                 |                   |
| 11/15/2023      | 11/15/2023  | 155,000.00 | 41285JAD0 | HDMOT 2023-A A3      | 5.05%  | 12/15/2027    | 652.29               |                 |                   |
| 11/15/2023      | 11/15/2023  | 140,000.00 | 14043GAD6 | COPAR 2022-2 A3      | 3.66%  | 5/17/2027     | 427.00               |                 |                   |
| 11/15/2023      | 11/15/2023  | 405,000.00 | 02008MAC3 | ALLYA 2022-2 A3      | 4.76%  | 5/17/2027     | 1,606.50             |                 |                   |
| 11/15/2023      | 11/15/2023  | 235,000.00 | 50117EAC8 | KCOT 2022-1A A3      | 2.67%  | 10/15/2026    | 522.88               |                 |                   |
| 11/15/2023      | 11/15/2023  | 280,000.00 | 14318UAD3 | CARMX 2022-4 A3      | 5.34%  | 8/16/2027     | 1,246.00             |                 |                   |
| 11/15/2023      | 11/15/2023  | 142,355.82 | 14317DAC4 | CARMX 2021-3 A3      | 0.55%  | 6/15/2026     | 65.25                |                 |                   |
| 11/15/2023      | 11/15/2023  | 290,000.00 | 02008JAC0 | ALLYA 2022-1 A3      | 3.31%  | 11/15/2026    | 799.92               |                 |                   |
| 11/16/2023      | 11/16/2023  | 93,662.83  | 380146AC4 | GMCAR 2022-1 A3      | 1.26%  | 11/16/2026    | 98.35                |                 |                   |
| 11/16/2023      | 11/16/2023  | 15,532.97  | 362590AC5 | GMCAR 2020-3 A3      | 0.45%  | 4/16/2025     | 5.82                 |                 |                   |
| 11/16/2023      | 11/16/2023  | 145,000.00 | 36265WAD5 | GMCAR 2022-3 A3      | 3.64%  | 4/16/2027     | 439.83               |                 |                   |
| 11/16/2023      | 11/16/2023  | 89,407.43  | 362554AC1 | GMCAR 2021-4 A3      | 0.68%  | 9/16/2026     | 50.66                |                 |                   |
| 11/16/2023      | 11/16/2023  | 90,000.00  | 362583AD8 | GMCAR 2023-2 A3      | 4.47%  | 2/16/2028     | 335.25               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 11/16/2023      | 11/16/2023  | 115,000.00 | 362585AC5 | GMCAR 2022-2 A3                          | 3.10%  | 2/16/2027     | 297.08               |                 |                   |
| 11/18/2023      | 11/18/2023  | 12,695.40  | 43813KAC6 | HAROT 2020-3 A3                          | 0.37%  | 10/18/2024    | 3.91                 |                 |                   |
| 11/20/2023      | 11/20/2023  | 100,000.00 | 92868AAC9 | VWALT 2022-A A3                          | 3.44%  | 7/21/2025     | 286.67               |                 |                   |
| 11/20/2023      | 11/20/2023  | 131,045.86 | 92868KAC7 | VALET 2021-1 A3                          | 1.02%  | 6/22/2026     | 111.39               |                 |                   |
| 11/21/2023      | 11/21/2023  | 108,303.31 | 43815GAC3 | HAROT 2021-4 A3                          | 0.88%  | 1/21/2026     | 79.42                |                 |                   |
| 11/24/2023      | 11/24/2023  | 335,000.00 | 40428HTA0 | HSBC USA INC CORPORATE NOTES             | 3.75%  | 5/24/2024     | 6,281.25             |                 |                   |
| 11/25/2023      | 11/25/2023  | 80,000.00  | 05592XAD2 | BMWOT 2023-A A3                          | 5.47%  | 2/25/2028     | 364.67               |                 |                   |
| 11/25/2023      | 11/25/2023  | 125,000.00 | 05602RAD3 | BMWOT 2022-A A3                          | 3.21%  | 8/25/2026     | 334.38               |                 |                   |
| 11/28/2023      | 11/28/2023  | 220,000.00 | 04636NAC7 | ASTRAZENECA FINANCE LLC (CALLABLE) CORP  | 0.70%  | 5/28/2024     | 770.00               |                 |                   |
| 11/30/2023      | 11/30/2023  | 600,000.00 | 91282CHD6 | US TREASURY NOTES                        | 4.25%  | 5/31/2025     | 12,750.00            |                 |                   |
| 12/1/2023       | 12/1/2023   | 140,000.00 | 46647PCH7 | JPMORGAN CHASE & CO (CALLABLE) CORP NOTE | 0.82%  | 6/1/2025      | 576.80               |                 |                   |
| 12/1/2023       | 12/1/2023   |            | MONEY0002 | MONEY MARKET FUND                        |        |               | 1,512.09             |                 |                   |
| 12/5/2023       | 12/5/2023   | 330,000.00 | 53522KAB9 | LINDE INC/CT CORPORATE NOTES (CALLABLE)  | 4.70%  | 12/5/2025     | 7,755.00             |                 |                   |
| 12/6/2023       | 12/6/2023   | 350,000.00 | 06051GKE8 | BANK OF AMERICA CORP NOTES (CALLABLE)    | 1.53%  | 12/6/2025     | 2,677.50             |                 |                   |
| 12/6/2023       | 12/6/2023   | 85,000.00  | 24422EWF2 | JOHN DEERE CAPITAL CORP CORPORATE NOTES  | 3.40%  | 6/6/2025      | 1,445.00             |                 |                   |
| 12/7/2023       | 12/7/2023   | 75,000.00  | 24422EVQ9 | JOHN DEERE CAPITAL CORP CORPORATE NOTES  | 0.45%  | 6/7/2024      | 168.75               |                 |                   |
| 12/8/2023       | 12/8/2023   | 250,000.00 | 05254JAA8 | AUST & NZ BANKING GRP NY CORPORATE NOTES | 5.08%  | 12/8/2025     | 6,360.00             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 12/8/2023       | 12/8/2023   | 110,000.00 | 24422EWX3 | JOHN DEERE CAPITAL CORP CORPORATE NOTES  | 4.75%  | 6/8/2026      | 2,612.50             |                 |                   |
| 12/9/2023       | 12/9/2023   | 250,000.00 | 63254ABD9 | NATIONAL AUSTRALIA BK/NY CORPORATE NOTES | 3.50%  | 6/9/2025      | 4,375.00             |                 |                   |
| 12/15/2023      | 12/15/2023  | 450,000.00 | 14041NFZ9 | COMET 2022-A1 A1                         | 2.80%  | 3/15/2027     | 1,050.00             |                 |                   |
| 12/15/2023      | 12/15/2023  | 175,000.00 | 02582JJT8 | AMXCA 2022-2 A                           | 3.39%  | 5/17/2027     | 494.38               |                 |                   |
| 12/15/2023      | 12/15/2023  | 600,000.00 | 91282CHH7 | US TREASURY NOTES                        | 4.12%  | 6/15/2026     | 12,375.00            |                 |                   |
| 12/15/2023      | 12/15/2023  | 57,252.68  | 50117TAC5 | KCOT 2021-1A A3                          | 0.62%  | 8/15/2025     | 29.58                |                 |                   |
| 12/15/2023      | 12/15/2023  | 155,000.00 | 41285JAD0 | HDMOT 2023-A A3                          | 5.05%  | 12/15/2027    | 652.29               |                 |                   |
| 12/15/2023      | 12/15/2023  | 145,000.00 | 891940AC2 | TAOT 2023-A A3                           | 4.63%  | 9/15/2027     | 559.46               |                 |                   |
| 12/15/2023      | 12/15/2023  | 230,000.00 | 31680EAD3 | FITAT 2023-1 A3                          | 5.53%  | 8/15/2028     | 1,059.92             |                 |                   |
| 12/15/2023      | 12/15/2023  | 150,000.00 | 44918MAD2 | HART 2022-B A3                           | 3.72%  | 11/16/2026    | 465.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 22,833.07  | 14316NAC3 | CARMX 2021-1 A3                          | 0.34%  | 12/15/2025    | 6.47                 |                 |                   |
| 12/15/2023      | 12/15/2023  | 280,000.00 | 14318UAD3 | CARMX 2022-4 A3                          | 5.34%  | 8/16/2027     | 1,246.00             |                 |                   |
| 12/15/2023      | 12/15/2023  | 105,000.00 | 344930AD4 | FORDO 2023-B A3                          | 5.23%  | 5/15/2028     | 457.63               |                 |                   |
| 12/15/2023      | 12/15/2023  | 133,557.19 | 14317DAC4 | CARMX 2021-3 A3                          | 0.55%  | 6/15/2026     | 61.21                |                 |                   |
| 12/15/2023      | 12/15/2023  | 245,000.00 | 14318MAD1 | CARMX 2022-3 A3                          | 3.97%  | 4/15/2027     | 810.54               |                 |                   |
| 12/15/2023      | 12/15/2023  | 255,000.00 | 448977AD0 | HART 2022-A A3                           | 2.22%  | 10/15/2026    | 471.75               |                 |                   |
| 12/15/2023      | 12/15/2023  | 80,000.00  | 89239FAD4 | TAOT 2023-D A3                           | 5.54%  | 8/15/2028     | 381.64               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                                          |        |               |                      |                 |                   |
| 12/15/2023      | 12/15/2023  | 120,000.00 | 58770AAC7 | MBART 2023-1 A3                          | 4.51%  | 11/15/2027    | 451.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 65,973.04  | 14314QAC8 | CARMX 2021-2 A3                          | 0.52%  | 2/17/2026     | 28.59                |                 |                   |
| 12/15/2023      | 12/15/2023  | 365,000.00 | 58768PAC8 | MBART 2022-1 A3                          | 5.21%  | 8/16/2027     | 1,584.71             |                 |                   |
| 12/15/2023      | 12/15/2023  | 119,246.87 | 50117XAE2 | KCOT 2021-2A A3                          | 0.56%  | 11/17/2025    | 55.65                |                 |                   |
| 12/15/2023      | 12/15/2023  | 40,000.00  | 63743HFE7 | NATIONAL RURAL UTIL COOP CORPORATE NOTES | 3.45%  | 6/15/2025     | 690.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 59,786.63  | 345286AC2 | FORDO 2022-A A3                          | 1.29%  | 6/15/2026     | 64.27                |                 |                   |
| 12/15/2023      | 12/15/2023  | 22,735.51  | 50117EAB0 | KCOT 2022-1A A2                          | 2.34%  | 4/15/2025     | 44.33                |                 |                   |
| 12/15/2023      | 12/15/2023  | 450,000.00 | 91282CEU1 | US TREASURY NOTES                        | 2.87%  | 6/15/2025     | 6,468.75             |                 |                   |
| 12/15/2023      | 12/15/2023  | 196,023.67 | 41284YAD8 | HDMOT 2022-A A3                          | 3.06%  | 2/15/2027     | 499.86               |                 |                   |
| 12/15/2023      | 12/15/2023  | 180,000.00 | 891941AD8 | TAOT 2023-B A3                           | 4.71%  | 2/15/2028     | 706.50               |                 |                   |
| 12/15/2023      | 12/15/2023  | 225,000.00 | 50117JAC7 | KCOT 2022-2A A3                          | 4.09%  | 12/15/2026    | 766.88               |                 |                   |
| 12/15/2023      | 12/15/2023  | 120,000.00 | 500945AC4 | KCOT 2023-2A A3                          | 5.28%  | 1/18/2028     | 528.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 185,000.00 | 14317HAC5 | CARMX 2022-2 A3                          | 3.49%  | 2/16/2027     | 538.04               |                 |                   |
| 12/15/2023      | 12/15/2023  | 140,000.00 | 14043QAC6 | COPAR 2022-1 A3                          | 3.17%  | 4/15/2027     | 369.83               |                 |                   |
| 12/15/2023      | 12/15/2023  | 33,531.34  | 44933LAC7 | HART 2021-A A3                           | 0.38%  | 9/15/2025     | 10.62                |                 |                   |
| 12/15/2023      | 12/15/2023  | 155,000.00 | 65480JAC4 | NAROT 2022-B A3                          | 4.46%  | 5/17/2027     | 576.08               |                 |                   |
| 12/15/2023      | 12/15/2023  | 135,000.00 | 89238FAD5 | TAOT 2022-B A3                           | 2.93%  | 9/15/2026     | 329.63               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)   | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|------------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b> |             |            |           |                      |        |               |                      |                 |                   |
| 12/15/2023      | 12/15/2023  | 200,000.00 | 91282CGA3 | US TREASURY NOTES    | 4.00%  | 12/15/2025    | 4,000.00             |                 |                   |
| 12/15/2023      | 12/15/2023  | 100,000.00 | 02582JJZ4 | AMXCA 2023-1 A       | 4.87%  | 5/15/2028     | 405.83               |                 |                   |
| 12/15/2023      | 12/15/2023  | 104,798.78 | 14044CAC6 | COPAR 2021-1 A3      | 0.77%  | 9/15/2026     | 67.25                |                 |                   |
| 12/15/2023      | 12/15/2023  | 22,828.61  | 14316HAC6 | CARMX 2020-4 A3      | 0.50%  | 8/15/2025     | 9.51                 |                 |                   |
| 12/15/2023      | 12/15/2023  | 210,000.00 | 41285YAC9 | HDMOT 2023-B A3      | 5.69%  | 8/15/2028     | 995.75               |                 |                   |
| 12/15/2023      | 12/15/2023  | 140,000.00 | 254683CP8 | DCENT 2021-A1 A1     | 0.58%  | 9/15/2026     | 67.67                |                 |                   |
| 12/15/2023      | 12/15/2023  | 290,000.00 | 02008JAC0 | ALLYA 2022-1 A3      | 3.31%  | 11/15/2026    | 799.92               |                 |                   |
| 12/15/2023      | 12/15/2023  | 119,258.45 | 98163KAC6 | WOART 2021-D A3      | 0.81%  | 10/15/2026    | 80.50                |                 |                   |
| 12/15/2023      | 12/15/2023  | 145,000.00 | 254683CY9 | DCENT 2023-A1 A      | 4.31%  | 3/15/2028     | 520.79               |                 |                   |
| 12/15/2023      | 12/15/2023  | 140,000.00 | 14043GAD6 | COPAR 2022-2 A3      | 3.66%  | 5/17/2027     | 427.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 235,000.00 | 50117EAC8 | KCOT 2022-1A A3      | 2.67%  | 10/15/2026    | 522.88               |                 |                   |
| 12/15/2023      | 12/15/2023  | 405,000.00 | 02008MAC3 | ALLYA 2022-2 A3      | 4.76%  | 5/17/2027     | 1,606.50             |                 |                   |
| 12/15/2023      | 12/15/2023  | 120,000.00 | 344928AD8 | FORDO 2023-A A3      | 4.65%  | 2/15/2028     | 465.00               |                 |                   |
| 12/15/2023      | 12/15/2023  | 74,339.65  | 44935FAD6 | HART 2021-C A3       | 0.74%  | 5/15/2026     | 45.84                |                 |                   |
| 12/15/2023      | 12/15/2023  | 290,000.00 | 254683CW3 | DCENT 2022-A3 A3     | 3.56%  | 7/15/2027     | 860.33               |                 |                   |
| 12/15/2023      | 12/15/2023  | 160,000.00 | 50117KAC4 | KCOT 2023-1A A3      | 5.02%  | 6/15/2027     | 669.33               |                 |                   |
| 12/15/2023      | 12/15/2023  | 195,000.00 | 43815BAC4 | HAROT 2022-1 A3      | 1.88%  | 5/15/2026     | 305.50               |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date            | Settle Date | Par (\$)             | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------------|-------------|----------------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>INTEREST</b>       |             |                      |           |                                          |        |               |                      |                 |                   |
| 12/15/2023            | 12/15/2023  | 280,000.00           | 65480WAD3 | NAROT 2023-A A3                          | 4.91%  | 11/15/2027    | 1,145.67             |                 |                   |
| 12/15/2023            | 12/15/2023  | 325,000.00           | 14041NFY2 | COMET 2021-A3 A3                         | 1.04%  | 11/15/2026    | 281.67               |                 |                   |
| 12/15/2023            | 12/15/2023  | 102,343.63           | 89238JAC9 | TAOT 2021-D A3                           | 0.71%  | 4/15/2026     | 60.55                |                 |                   |
| 12/16/2023            | 12/16/2023  | 10,965.76            | 362590AC5 | GMCAR 2020-3 A3                          | 0.45%  | 4/16/2025     | 4.11                 |                 |                   |
| 12/16/2023            | 12/16/2023  | 90,000.00            | 362583AD8 | GMCAR 2023-2 A3                          | 4.47%  | 2/16/2028     | 335.25               |                 |                   |
| 12/16/2023            | 12/16/2023  | 88,501.50            | 380146AC4 | GMCAR 2022-1 A3                          | 1.26%  | 11/16/2026    | 92.93                |                 |                   |
| 12/16/2023            | 12/16/2023  | 115,000.00           | 362585AC5 | GMCAR 2022-2 A3                          | 3.10%  | 2/16/2027     | 297.08               |                 |                   |
| 12/16/2023            | 12/16/2023  | 84,225.38            | 362554AC1 | GMCAR 2021-4 A3                          | 0.68%  | 9/16/2026     | 47.73                |                 |                   |
| 12/16/2023            | 12/16/2023  | 145,000.00           | 36265WAD5 | GMCAR 2022-3 A3                          | 3.64%  | 4/16/2027     | 439.83               |                 |                   |
| 12/18/2023            | 12/18/2023  | 7,758.51             | 43813KAC6 | HAROT 2020-3 A3                          | 0.37%  | 10/18/2024    | 2.39                 |                 |                   |
| 12/20/2023            | 12/20/2023  | 100,000.00           | 92868AAC9 | VWALT 2022-A A3                          | 3.44%  | 7/21/2025     | 286.67               |                 |                   |
| 12/20/2023            | 12/20/2023  | 121,612.27           | 92868KAC7 | VALET 2021-1 A3                          | 1.02%  | 6/22/2026     | 103.37               |                 |                   |
| 12/21/2023            | 12/21/2023  | 100,965.95           | 43815GAC3 | HAROT 2021-4 A3                          | 0.88%  | 1/21/2026     | 74.04                |                 |                   |
| 12/25/2023            | 12/25/2023  | 125,000.00           | 05602RAD3 | BMWOT 2022-A A3                          | 3.21%  | 8/25/2026     | 334.38               |                 |                   |
| 12/25/2023            | 12/25/2023  | 80,000.00            | 05592XAD2 | BMWOT 2023-A A3                          | 5.47%  | 2/25/2028     | 364.67               |                 |                   |
| 12/30/2023            | 12/30/2023  | 125,000.00           | 89236TKC8 | TOYOTA MOTOR CREDIT CORP CORPORATE NOTES | 3.95%  | 6/30/2025     | 2,468.75             |                 |                   |
| <b>Total INTEREST</b> |             | <b>41,729,506.78</b> |           |                                          |        |               | <b>348,241.35</b>    |                 | <b>0.00</b>       |

## Quarterly Portfolio Transactions

| Trade Date            | Settle Date | Par (\$)        | CUSIP     | Security Description                    | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------------|-------------|-----------------|-----------|-----------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>MATURITY</b>       |             |                 |           |                                         |        |               |                      |                 |                   |
| 11/13/2023            | 11/13/2023  | 5,000.00        | 110122DT2 | BRISTOL-MYERS SQUIBB CO (CALLABLE) CORP | 0.53%  | 11/13/2023    | 5,013.43             |                 |                   |
| <b>Total MATURITY</b> |             | <b>5,000.00</b> |           |                                         |        |               | <b>5,013.43</b>      |                 | <b>0.00</b>       |
| <b>PAYDOWNS</b>       |             |                 |           |                                         |        |               |                      |                 |                   |
| 10/15/2023            | 10/15/2023  | 8,084.04        | 98163KAC6 | WOART 2021-D A3                         | 0.81%  | 10/15/2026    | 8,084.04             |                 |                   |
| 10/15/2023            | 10/15/2023  | 3,254.54        | 14315FAD9 | CARMX 2020-3 A3                         | 0.62%  | 3/17/2025     | 3,254.54             |                 |                   |
| 10/15/2023            | 10/15/2023  | 5,081.98        | 44933LAC7 | HART 2021-A A3                          | 0.38%  | 9/15/2025     | 5,081.98             |                 |                   |
| 10/15/2023            | 10/15/2023  | 4,122.73        | 14316HAC6 | CARMX 2020-4 A3                         | 0.50%  | 8/15/2025     | 4,122.73             |                 |                   |
| 10/15/2023            | 10/15/2023  | 5,783.39        | 44935FAD6 | HART 2021-C A3                          | 0.74%  | 5/15/2026     | 5,783.39             |                 |                   |
| 10/15/2023            | 10/15/2023  | 1,253.75        | 14315XAC2 | CARMX 2020-1 A3                         | 1.89%  | 12/16/2024    | 1,253.75             |                 |                   |
| 10/15/2023            | 10/15/2023  | 8,939.07        | 14317DAC4 | CARMX 2021-3 A3                         | 0.55%  | 6/15/2026     | 8,939.07             |                 |                   |
| 10/15/2023            | 10/15/2023  | 2,737.63        | 14316NAC3 | CARMX 2021-1 A3                         | 0.34%  | 12/15/2025    | 2,737.63             |                 |                   |
| 10/15/2023            | 10/15/2023  | 5,887.47        | 50117TAC5 | KCOT 2021-1A A3                         | 0.62%  | 8/15/2025     | 5,887.47             |                 |                   |
| 10/15/2023            | 10/15/2023  | 6,392.41        | 14314QAC8 | CARMX 2021-2 A3                         | 0.52%  | 2/17/2026     | 6,392.41             |                 |                   |
| 10/15/2023            | 10/15/2023  | 9,491.42        | 50117XAE2 | KCOT 2021-2A A3                         | 0.56%  | 11/17/2025    | 9,491.42             |                 |                   |
| 10/15/2023            | 10/15/2023  | 7,067.90        | 41284YAD8 | HDMOT 2022-A A3                         | 3.06%  | 2/15/2027     | 7,067.90             |                 |                   |
| 10/15/2023            | 10/15/2023  | 6,952.76        | 14044CAC6 | COPAR 2021-1 A3                         | 0.77%  | 9/15/2026     | 6,952.76             |                 |                   |
| 10/15/2023            | 10/15/2023  | 4,001.62        | 345286AC2 | FORDO 2022-A A3                         | 1.29%  | 6/15/2026     | 4,001.62             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$) | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|----------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>PAYDOWNS</b> |             |          |           |                      |        |               |                      |                 |                   |
| 10/15/2023      | 10/15/2023  | 5,573.98 | 50117EAB0 | KCOT 2022-1A A2      | 2.34%  | 4/15/2025     | 5,573.98             |                 |                   |
| 10/15/2023      | 10/15/2023  | 7,230.36 | 89238JAC9 | TAOT 2021-D A3       | 0.71%  | 4/15/2026     | 7,230.36             |                 |                   |
| 10/16/2023      | 10/16/2023  | 5,440.61 | 362554AC1 | GMCAR 2021-4 A3      | 0.68%  | 9/16/2026     | 5,440.61             |                 |                   |
| 10/16/2023      | 10/16/2023  | 4,704.00 | 362590AC5 | GMCAR 2020-3 A3      | 0.45%  | 4/16/2025     | 4,704.00             |                 |                   |
| 10/16/2023      | 10/16/2023  | 5,423.34 | 380146AC4 | GMCAR 2022-1 A3      | 1.26%  | 11/16/2026    | 5,423.34             |                 |                   |
| 10/18/2023      | 10/18/2023  | 5,129.55 | 43813KAC6 | HAROT 2020-3 A3      | 0.37%  | 10/18/2024    | 5,129.55             |                 |                   |
| 10/20/2023      | 10/20/2023  | 1,184.13 | 92290BAA9 | VZOT 2020-B A        | 0.47%  | 2/20/2025     | 1,184.13             |                 |                   |
| 10/20/2023      | 10/20/2023  | 8,776.35 | 92868KAC7 | VALET 2021-1 A3      | 1.02%  | 6/22/2026     | 8,776.35             |                 |                   |
| 10/21/2023      | 10/21/2023  | 7,410.48 | 43815GAC3 | HAROT 2021-4 A3      | 0.88%  | 1/21/2026     | 7,410.48             |                 |                   |
| 11/15/2023      | 11/15/2023  | 2,596.41 | 14316NAC3 | CARMX 2021-1 A3      | 0.34%  | 12/15/2025    | 2,596.41             |                 |                   |
| 11/15/2023      | 11/15/2023  | 6,226.89 | 14314QAC8 | CARMX 2021-2 A3      | 0.52%  | 2/17/2026     | 6,226.89             |                 |                   |
| 11/15/2023      | 11/15/2023  | 7,895.43 | 98163KAC6 | WOART 2021-D A3      | 0.81%  | 10/15/2026    | 7,895.43             |                 |                   |
| 11/15/2023      | 11/15/2023  | 4,061.15 | 14316HAC6 | CARMX 2020-4 A3      | 0.50%  | 8/15/2025     | 4,061.15             |                 |                   |
| 11/15/2023      | 11/15/2023  | 9,731.15 | 50117XAE2 | KCOT 2021-2A A3      | 0.56%  | 11/17/2025    | 9,731.15             |                 |                   |
| 11/15/2023      | 11/15/2023  | 6,757.37 | 14044CAC6 | COPAR 2021-1 A3      | 0.77%  | 9/15/2026     | 6,757.37             |                 |                   |
| 11/15/2023      | 11/15/2023  | 1,146.90 | 14315FAD9 | CARMX 2020-3 A3      | 0.62%  | 3/17/2025     | 1,146.90             |                 |                   |
| 11/15/2023      | 11/15/2023  | 4,274.44 | 345286AC2 | FORDO 2022-A A3      | 1.29%  | 6/15/2026     | 4,274.44             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)  | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|-----------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>PAYDOWNS</b> |             |           |           |                      |        |               |                      |                 |                   |
| 11/15/2023      | 11/15/2023  | 6,130.99  | 50117TAC5 | KCOT 2021-1A A3      | 0.62%  | 8/15/2025     | 6,130.99             |                 |                   |
| 11/15/2023      | 11/15/2023  | 8,798.63  | 14317DAC4 | CARMX 2021-3 A3      | 0.55%  | 6/15/2026     | 8,798.63             |                 |                   |
| 11/15/2023      | 11/15/2023  | 5,563.69  | 44935FAD6 | HART 2021-C A3       | 0.74%  | 5/15/2026     | 5,563.69             |                 |                   |
| 11/15/2023      | 11/15/2023  | 4,831.27  | 44933LAC7 | HART 2021-A A3       | 0.38%  | 9/15/2025     | 4,831.27             |                 |                   |
| 11/15/2023      | 11/15/2023  | 11,908.43 | 41284YAD8 | HDMOT 2022-A A3      | 3.06%  | 2/15/2027     | 11,908.43            |                 |                   |
| 11/15/2023      | 11/15/2023  | 7,196.51  | 89238JAC9 | TAOT 2021-D A3       | 0.71%  | 4/15/2026     | 7,196.51             |                 |                   |
| 11/15/2023      | 11/15/2023  | 5,746.21  | 50117EAB0 | KCOT 2022-1A A2      | 2.34%  | 4/15/2025     | 5,746.21             |                 |                   |
| 11/16/2023      | 11/16/2023  | 5,182.05  | 362554AC1 | GMCAR 2021-4 A3      | 0.68%  | 9/16/2026     | 5,182.05             |                 |                   |
| 11/16/2023      | 11/16/2023  | 5,161.33  | 380146AC4 | GMCAR 2022-1 A3      | 1.26%  | 11/16/2026    | 5,161.33             |                 |                   |
| 11/16/2023      | 11/16/2023  | 4,567.21  | 362590AC5 | GMCAR 2020-3 A3      | 0.45%  | 4/16/2025     | 4,567.21             |                 |                   |
| 11/18/2023      | 11/18/2023  | 4,936.89  | 43813KAC6 | HAROT 2020-3 A3      | 0.37%  | 10/18/2024    | 4,936.89             |                 |                   |
| 11/20/2023      | 11/20/2023  | 9,433.59  | 92868KAC7 | VALET 2021-1 A3      | 1.02%  | 6/22/2026     | 9,433.59             |                 |                   |
| 11/21/2023      | 11/21/2023  | 7,337.36  | 43815GAC3 | HAROT 2021-4 A3      | 0.88%  | 1/21/2026     | 7,337.36             |                 |                   |
| 12/15/2023      | 12/15/2023  | 6,842.95  | 89238JAC9 | TAOT 2021-D A3       | 0.71%  | 4/15/2026     | 6,842.95             |                 |                   |
| 12/15/2023      | 12/15/2023  | 12,495.45 | 02008JAC0 | ALLYA 2022-1 A3      | 3.31%  | 11/15/2026    | 12,495.45            |                 |                   |
| 12/15/2023      | 12/15/2023  | 7,371.36  | 448977AD0 | HART 2022-A A3       | 2.22%  | 10/15/2026    | 7,371.36             |                 |                   |
| 12/15/2023      | 12/15/2023  | 5,288.24  | 44935FAD6 | HART 2021-C A3       | 0.74%  | 5/15/2026     | 5,288.24             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date      | Settle Date | Par (\$)  | CUSIP     | Security Description | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------|-------------|-----------|-----------|----------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>PAYDOWNS</b> |             |           |           |                      |        |               |                      |                 |                   |
| 12/15/2023      | 12/15/2023  | 6,553.42  | 14044CAC6 | COPAR 2021-1 A3      | 0.77%  | 9/15/2026     | 6,553.42             |                 |                   |
| 12/15/2023      | 12/15/2023  | 3,897.57  | 14316HAC6 | CARMX 2020-4 A3      | 0.50%  | 8/15/2025     | 3,897.57             |                 |                   |
| 12/15/2023      | 12/15/2023  | 10,985.05 | 41284YAD8 | HDMOT 2022-A A3      | 3.06%  | 2/15/2027     | 10,985.05            |                 |                   |
| 12/15/2023      | 12/15/2023  | 5,935.65  | 14314QAC8 | CARMX 2021-2 A3      | 0.52%  | 2/17/2026     | 5,935.65             |                 |                   |
| 12/15/2023      | 12/15/2023  | 7,861.47  | 98163KAC6 | WOART 2021-D A3      | 0.81%  | 10/15/2026    | 7,861.47             |                 |                   |
| 12/15/2023      | 12/15/2023  | 4,611.12  | 44933LAC7 | HART 2021-A A3       | 0.38%  | 9/15/2025     | 4,611.12             |                 |                   |
| 12/15/2023      | 12/15/2023  | 2,531.15  | 14316NAC3 | CARMX 2021-1 A3      | 0.34%  | 12/15/2025    | 2,531.15             |                 |                   |
| 12/15/2023      | 12/15/2023  | 3,364.58  | 14317HAC5 | CARMX 2022-2 A3      | 3.49%  | 2/16/2027     | 3,364.58             |                 |                   |
| 12/15/2023      | 12/15/2023  | 3,844.49  | 345286AC2 | FORDO 2022-A A3      | 1.29%  | 6/15/2026     | 3,844.49             |                 |                   |
| 12/15/2023      | 12/15/2023  | 9,222.59  | 50117XAE2 | KCOT 2021-2A A3      | 0.56%  | 11/17/2025    | 9,222.59             |                 |                   |
| 12/15/2023      | 12/15/2023  | 8,384.37  | 14317DAC4 | CARMX 2021-3 A3      | 0.55%  | 6/15/2026     | 8,384.37             |                 |                   |
| 12/15/2023      | 12/15/2023  | 5,931.97  | 50117TAC5 | KCOT 2021-1A A3      | 0.62%  | 8/15/2025     | 5,931.97             |                 |                   |
| 12/15/2023      | 12/15/2023  | 4,698.79  | 43815BAC4 | HAROT 2022-1 A3      | 1.88%  | 5/15/2026     | 4,698.79             |                 |                   |
| 12/15/2023      | 12/15/2023  | 5,390.94  | 50117EAB0 | KCOT 2022-1A A2      | 2.34%  | 4/15/2025     | 5,390.94             |                 |                   |
| 12/16/2023      | 12/16/2023  | 4,977.53  | 362554AC1 | GMCAR 2021-4 A3      | 0.68%  | 9/16/2026     | 4,977.53             |                 |                   |
| 12/16/2023      | 12/16/2023  | 5,106.23  | 380146AC4 | GMCAR 2022-1 A3      | 1.26%  | 11/16/2026    | 5,106.23             |                 |                   |
| 12/16/2023      | 12/16/2023  | 4,377.78  | 362590AC5 | GMCAR 2020-3 A3      | 0.45%  | 4/16/2025     | 4,377.78             |                 |                   |

## Quarterly Portfolio Transactions

| Trade Date            | Settle Date | Par (\$)          | CUSIP     | Security Description                    | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV) |
|-----------------------|-------------|-------------------|-----------|-----------------------------------------|--------|---------------|----------------------|-----------------|-------------------|
| <b>PAYDOWNS</b>       |             |                   |           |                                         |        |               |                      |                 |                   |
| 12/18/2023            | 12/18/2023  | 4,723.12          | 43813KAC6 | HAROT 2020-3 A3                         | 0.37%  | 10/18/2024    | 4,723.12             |                 |                   |
| 12/20/2023            | 12/20/2023  | 8,706.91          | 92868KAC7 | VALET 2021-1 A3                         | 1.02%  | 6/22/2026     | 8,706.91             |                 |                   |
| 12/21/2023            | 12/21/2023  | 6,931.41          | 43815GAC3 | HAROT 2021-4 A3                         | 0.88%  | 1/21/2026     | 6,931.41             |                 |                   |
| 12/25/2023            | 12/25/2023  | 2,964.16          | 05602RAD3 | BMWOT 2022-A A3                         | 3.21%  | 8/25/2026     | 2,964.16             |                 |                   |
| <b>Total PAYDOWNS</b> |             | <b>412,405.71</b> |           |                                         |        |               | <b>412,405.71</b>    |                 | <b>0.00</b>       |
| <b>SELL</b>           |             |                   |           |                                         |        |               |                      |                 |                   |
| 10/3/2023             | 10/4/2023   | 75,000.00         | 91282CDB4 | US TREASURY NOTES                       | 0.62%  | 10/15/2024    | 71,631.42            |                 | -3,459.53         |
| 10/3/2023             | 10/5/2023   | 575,000.00        | 912828YM6 | US TREASURY NOTES                       | 1.50%  | 10/31/2024    | 555,321.29           |                 | -29,816.03        |
| 10/3/2023             | 10/5/2023   | 300,000.00        | 91282CDH1 | US TREASURY NOTES                       | 0.75%  | 11/15/2024    | 285,862.60           |                 | -14,483.25        |
| 10/3/2023             | 10/5/2023   | 200,000.00        | 91282CDB4 | US TREASURY NOTES                       | 0.62%  | 10/15/2024    | 191,043.98           |                 | -9,202.89         |
| 11/6/2023             | 11/13/2023  | 200,000.00        | 771196BT8 | ROCHE HOLDINGS INC (CALLABLE) CORPORATE | 2.13%  | 3/10/2025     | 192,600.20           |                 | -8,146.00         |
| 11/7/2023             | 11/10/2023  | 250,000.00        | 91282CDH1 | US TREASURY NOTES                       | 0.75%  | 11/15/2024    | 239,808.50           |                 | -10,702.08        |
| 11/7/2023             | 11/10/2023  | 450,000.00        | 91282CDN8 | US TREASURY NOTES                       | 1.00%  | 12/15/2024    | 431,464.20           |                 | -20,230.77        |
| 11/7/2023             | 11/10/2023  | 550,000.00        | 9128284M9 | US TREASURY NOTES                       | 2.87%  | 4/30/2025     | 533,182.46           |                 | -16,289.64        |
| 11/7/2023             | 11/10/2023  | 750,000.00        | 91282CDZ1 | US TREASURY NOTES                       | 1.50%  | 2/15/2025     | 718,968.24           |                 | -30,721.09        |
| 11/7/2023             | 11/10/2023  | 450,000.00        | 912828YV6 | US TREASURY NOTES                       | 1.50%  | 11/30/2024    | 435,603.81           |                 | -22,459.20        |
| 11/7/2023             | 11/10/2023  | 250,000.00        | 91282CDN8 | US TREASURY NOTES                       | 1.00%  | 12/15/2024    | 239,702.34           |                 | -11,427.81        |

## Quarterly Portfolio Transactions

| Trade Date        | Settle Date | Par (\$)            | CUSIP     | Security Description                     | Coupon | Maturity Date | Transact Amount (\$) | Yield at Market | Realized G/L (BV)  |
|-------------------|-------------|---------------------|-----------|------------------------------------------|--------|---------------|----------------------|-----------------|--------------------|
| <b>SELL</b>       |             |                     |           |                                          |        |               |                      |                 |                    |
| 11/8/2023         | 11/10/2023  | 330,000.00          | 023135BW5 | AMAZON.COM INC CORPORATE NOTES           | 0.45%  | 5/12/2024     | 322,405.05           |                 | -8,248.31          |
| 12/6/2023         | 12/8/2023   | 325,000.00          | 20271RAQ3 | COMMONWEALTH BK AUSTR NY CORPORATE       | 5.07%  | 1/10/2025     | 331,269.36           |                 | -516.75            |
| 12/6/2023         | 12/8/2023   | 100,000.00          | 023135CE4 | AMAZON.COM INC CORPORATE NOTES           | 3.00%  | 4/13/2025     | 97,916.33            |                 | -2,470.62          |
| 12/6/2023         | 12/8/2023   | 455,000.00          | 4581X0DZ8 | INTER-AMERICAN DEVEL BK NOTES            | 0.50%  | 9/23/2024     | 438,843.71           |                 | -16,541.16         |
| 12/6/2023         | 12/8/2023   | 175,000.00          | 459200HU8 | IBM CORP NOTES                           | 3.62%  | 2/12/2024     | 176,354.60           |                 | -1,626.14          |
| 12/6/2023         | 12/8/2023   | 220,000.00          | 14913R2P1 | CATERPILLAR FINL SERVICE CORPORATE NOTES | 0.60%  | 9/13/2024     | 212,415.87           |                 | -7,819.29          |
| 12/6/2023         | 12/8/2023   | 75,000.00           | 24422EVQ9 | JOHN DEERE CAPITAL CORP CORPORATE NOTES  | 0.45%  | 6/7/2024      | 73,134.94            |                 | -1,850.39          |
| 12/6/2023         | 12/8/2023   | 155,000.00          | 91324PEB4 | UNITEDHEALTH GROUP INC (CALLABLE) CORP N | 0.55%  | 5/15/2024     | 151,684.77           |                 | -3,346.23          |
| 12/7/2023         | 12/12/2023  | 175,000.00          | 89236TKN4 | TOYOTA MOTOR CREDIT CORP CORPORATE NOTES | 4.80%  | 1/10/2025     | 177,892.17           |                 | -613.73            |
| <b>Total SELL</b> |             | <b>6,060,000.00</b> |           |                                          |        |               | <b>5,877,105.84</b>  |                 | <b>-219,970.91</b> |