

**CITY OF COACHELLA**  
**TREASURER'S REPORT - INVESTMENT REPORT**  
As of September 30, 2023  
Fiscal Year 2022-2023

| DESCRIPTION                         | CURRENT<br>YIELD | BALANCE AS OF<br>8/31/2023 | NET: DEPOSITS/<br>(WITHDRAWALS) | INTEREST EARNED /<br>CHANGE IN VALUE | PAYMENT OF<br>(INTEREST) | PAYMENT OF<br>(PRINCIPAL) | BALANCE AS OF<br>9/30/2023 |
|-------------------------------------|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <b>CASH ON HAND</b>                 |                  |                            |                                 |                                      |                          |                           |                            |
| Wells Fargo-General Checking        | N/A              | 7,041,571.10               | (185,014.21)                    | -                                    | -                        | -                         | 6,856,556.89               |
| Sweep Account                       | 4.966%           | 4,824,658.18               | (2,180,642.82)                  |                                      |                          |                           | 2,644,015.36               |
| Wells Fargo-Road Maintenance        | N/A              | 171,336.37                 | 64,971.20                       |                                      | -                        | -                         | 236,307.57                 |
| Wells Fargo-Gas Tax                 | N/A              | 624,089.94                 | -                               | -                                    | -                        | -                         | 624,089.94                 |
| Wells Fargo- Payroll Acct           | N/A              | (96,413.45)                | (101,382.07)                    |                                      |                          |                           | (197,795.52)               |
| Petty Cash                          | N/A              | 6,000.00                   | -                               | -                                    | -                        | -                         | 6,000.00                   |
| <b>Total Cash on Hand</b>           |                  | <b>12,571,242.14</b>       | <b>(2,402,067.90)</b>           | <b>-</b>                             | <b>-</b>                 | <b>-</b>                  | <b>10,169,174.24</b>       |
| <b>INVESTMENTS</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| State of California - LAIF          | 2.17%            | 18,360,373.52              |                                 | -                                    | -                        | -                         | 18,360,373.52              |
| Investment Management Acct          | 1.47%            | 33,512,602.04              |                                 | (137,587.04)                         | -                        | -                         | 33,375,015.00              |
| <b>Total Investments</b>            |                  | <b>51,872,975.56</b>       | <b>-</b>                        | <b>(137,587.04)</b>                  | <b>-</b>                 | <b>-</b>                  | <b>51,735,388.52</b>       |
| <b>CASH WITH FISCAL AGENT</b>       |                  |                            |                                 |                                      |                          |                           |                            |
| US Bank                             | varies           | 6,644,681.90               | (2,387,770.85)                  | 837.49                               | -                        | -                         | 4,257,748.54 ①             |
| Wells Fargo Bank, N.A.              | 5.83%            | 445.99                     | -                               | 1.86                                 | -                        | -                         | 447.85 ②                   |
| Wilmington Trust, N. A.             | 0.03%            | 1,175,651.52               | -                               | 4,798.69                             | -                        | -                         | 1,180,450.21 ③             |
| <b>Total Cash with Fiscal Agent</b> |                  | <b>7,820,779.41</b>        | <b>(2,387,770.85)</b>           | <b>5,638.04</b>                      | <b>-</b>                 | <b>-</b>                  | <b>5,438,646.60</b>        |
| <b>Grand Total</b>                  |                  | <b>72,264,997.11</b>       | <b>(4,789,838.75)</b>           | <b>(131,949.00)</b>                  | <b>-</b>                 | <b>-</b>                  | <b>67,343,209.36</b>       |

Completed By:

*Lourdes Marrón-Accountant*

Reviewed By:

*Ruben Ramirez- Controller*

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As of September 30, 2023  
Fiscal Year 2022-2023

| DESCRIPTION   | CURRENT | BALANCE AS OF | NET: DEPOSITS/ | INTEREST EARNED / | PAYMENT OF | PAYMENT OF  | BALANCE AS OF |
|---|---------|---------------|----------------|-------------------|------------|-------------|---------------|
|   | YIELD   | 8/31/2023     | (WITHDRAWALS)  | CHANGE IN VALUE   | (INTEREST) | (PRINCIPAL) | 9/30/2023     |
| <b>CASH WITH FISCAL AGENT</b>   |         |               |                |                   |            |             |               |
| <b>US BANK</b>  |         |               |                |                   |            |             |               |
| <b>COACHELLA FINANCING AUTHORITY</b>  |         |               |                |                   |            |             |               |
| <b><u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u></b> |         |               |                |                   |            |             |               |
| A/C #: 6712104701 Debt Service Fund   | 0.00%   | 3.32          | 165.48         | 3.24              | -          | -           | 172.04        |
| A/C #: 6712104702 Interest Account  | 0.00%   | 137,256.25    | (137,295.60)   | 39.35             | -          | -           | (0.00)        |
| A/C #: 6712104703 Principal Account   | 0.00%   | 440,000.00    | (440,126.13)   | 126.13            | -          | -           | (0.00)        |
| A/C #: 6712104704 Reserve Account   | 0.00%   | 827,612.50    | -              | -                 | -          | -           | 827,612.50    |
| <b>COACHELLA SANITARY DISTRICT</b>  |         |               |                |                   |            |             |               |
| <b><u>WASTEWATER SERIES 2015A</u></b>   |         |               |                |                   |            |             |               |
| A/C #: 6712148601 Bond Fund   | 0.00%   | 1,202.11      | (1,202.11)     | 5.33              | -          | -           | 5.33          |
| A/C #: 6712148602 Interest Account  | 0.00%   | -             | 56,087.51      | -                 | -          | -           | 56,087.51     |
| A/C #: 6712148603 Principal Account   | 0.00%   | -             | -              | -                 | -          | -           | -             |
| A/C #: 6712148604 Reserve Account   | 0.00%   | 310,175.00    | -              | -                 | -          | -           | 310,175.00    |
| <b><u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u></b>                      |         |               |                |                   |            |             |               |
| A/C #: 6711963500 Project Fund 2011   | 0.0100% | 26,355.88     | -              | 116.79            | -          | -           | 26,472.67     |

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|---|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <b>COACHELLA SUCCESSOR AGENCY</b>                                   |                  |                            |                                 |                                      |                          |                           |                            |
| <b>MERGED PROJECT AREAS BONDS 98 &amp; 99: BONDS 2013</b>           |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712071401 Interest Account                                  | 0.00%            | 1.01                       | 103.72                          | 0.99                                 | -                        | -                         | 105.72                     |
| A/C #: 6712071402 Interest Account                                  | 0.00%            | 41,831.25                  | (41,843.24)                     | 11.99                                | -                        | -                         | 0.00                       |
| A/C #: 6712071403 Principal Account                                 | 0.00%            | 320,000.00                 | (320,091.73)                    | 91.73                                | -                        | -                         | 0.00                       |
| A/C #: 6712071404 Reserve Account                                   | 0.00%            | 406,487.50                 | -                               | -                                    | -                        | -                         | 406,487.50                 |
| <b>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A &amp; 2016B</b> |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712160601 Debt Service                                      | 0.00%            | 188.56                     | 431.03                          | 8.40                                 | -                        | -                         | 627.99                     |
| A/C #: 6712160602 Interest Account                                  | 0.00%            | 353,568.75                 | (353,670.11)                    | 101.36                               | -                        | -                         | 0.00                       |
| A/C #: 6712160603 Principal Account                                 | 0.00%            | 1,150,000.00               | (1,150,329.67)                  | 329.67                               | -                        | -                         | 0.00                       |
| A/C #: 6712160604 Reserve Account                                   | 0.00%            | 2,017,074.78               | -                               | -                                    | -                        | -                         | 2,017,074.78               |
| <b>COACHELLA LEASE BONDS 2016</b>                                   |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712179801 Payment Account                                   | 0.0000%          | 593.73                     | -                               | 2.51                                 | -                        | -                         | 596.24                     |
| A/C #: 6712179802 Interest Account                                  | 0.0000%          | (0.00)                     | -                               | -                                    | -                        | -                         | (0.00)                     |
| A/C #: 6712179803 Principal Account                                 | 0.0000%          | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 6712179804 Reserve Account                                   | 0.0000%          | 612,331.26                 | -                               | -                                    | -                        | -                         | 612,331.26                 |
| <b>TOTAL US BANK OF CALIFORNIA</b>                                  |                  | <b>6,644,681.90</b>        | <b>(2,387,770.85)</b>           | <b>837.49</b>                        | <b>-</b>                 | <b>-</b>                  | <b>4,257,748.54</b> ①      |

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|---|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <b>WELLS FARGO BANK, N.A.</b>                             |                  |                            |                                 |                                      |                          |                           |                            |
| <b>GAS TAX BONDS SERIES 2019</b>                          |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 83925300 Debt Service Fund                         | 0.0000%          | 419.99                     | -                               | 1.75                                 | -                        | -                         | 421.74                     |
| A/C #: 83925301 Interest Account                          | 0.0000%          | 7.77                       | -                               | 0.03                                 | -                        | -                         | 7.80                       |
| A/C #: 83925302 Principal Account                         | 0.0000%          | 18.23                      | -                               | 0.08                                 | -                        | -                         | 18.31                      |
| <b>TOTAL WELLS FARGO BANK, N.A.</b>                       |                  | <b>445.99</b>              | <b>-</b>                        | <b>1.86</b>                          | <b>-</b>                 | <b>-</b>                  | <b>447.85</b>              |
| <b>WILMINGTON TRUST, N. A.</b>                            |                  |                            |                                 |                                      |                          |                           |                            |
| <b>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</b> |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 144613-000 Revenue Account                         | 0.03%            | 2,613.94                   | -                               | 10.76                                | -                        | -                         | 2,624.70                   |
| A/C #: 144613-001 Interest Account                        | 0.03%            | 50.28                      | -                               | 0.30                                 | -                        | -                         | 50.58                      |
| A/C #: 144613-002 Principal Account                       | 0.00%            | 414.20                     | -                               | 1.80                                 | -                        | -                         | 416.00                     |
| <b>CITY OF COACHELLA 2022A BOND FUND</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 154278-000 Bond Fund                               | 1.76%            | 10,168.60                  | 4,877.07                        | 58.74                                | -                        | -                         | 15,104.41                  |
| A/C #: 154278-001 Interest Account                        | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 154278-002 Principal Account                       | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 154278-004 Project FD Account                      | 1.76%            | 1,162,995.44               | (4,877.07)                      | 4,729.57                             | -                        | -                         | 1,162,847.94               |
| <b>CITY OF COACHELLA 2022B BOND FUND</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 155657-000 Bond Fund                               | 1.76%            | 2,023.00                   | -                               | 8.28                                 | -                        | -                         | 2,031.28                   |
| A/C #: 155657-001 Interest Account                        | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 155657-002 Principal Account                       | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 155657-004 COI Account                             | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| <b>TOTAL WILMINGTON TRUST BANK, N.A.</b>                  |                  | <b>1,175,651.52</b>        | <b>-</b>                        | <b>4,798.69</b>                      | <b>-</b>                 | <b>-</b>                  | <b>1,180,450.21</b>        |
| <b>TOTAL CASH WITH FISCAL AGENT</b>                       |                  | <b>7,820,779.41</b>        | <b>(2,387,770.85)</b>           | <b>5,638.04</b>                      | <b>-</b>                 | <b>-</b>                  | <b>5,438,646.60</b>        |

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**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>   | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|---|--------------|--------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>U.S. Treasury Bond / Note</b>                                |              |              |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026           | 91282CBH3    | 475,000.00   | AA+                       | Aaa                       | 07/02/21              | 07/07/21               | 465,871.09               | 0.80                   | 300.10                      | 470,334.36                | 427,500.00              |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026           | 91282CBH3    | 1,320,000.00 | AA+                       | Aaa                       | 02/17/22              | 02/18/22               | 1,246,626.56             | 1.84                   | 833.97                      | 1,276,626.79              | 1,188,000.00            |
| US TREASURY NOTES<br>DTD 02/28/2021 0.500% 02/28/2026           | 91282CBQ3    | 310,000.00   | AA+                       | Aaa                       | 03/05/21              | 03/09/21               | 305,676.95               | 0.79                   | 132.00                      | 307,903.90                | 279,048.42              |
| US TREASURY NOTES<br>DTD 02/28/2021 0.500% 02/28/2026           | 91282CBQ3    | 630,000.00   | AA+                       | Aaa                       | 12/03/21              | 12/07/21               | 613,019.53               | 1.15                   | 268.27                      | 620,311.01                | 567,098.41              |
| US TREASURY N/B NOTES<br>DTD 05/31/2021 0.750% 05/31/2026       | 91282CCF6    | 290,000.00   | AA+                       | Aaa                       | 06/02/21              | 06/04/21               | 289,365.62               | 0.79                   | 730.94                      | 289,661.22                | 260,365.63              |
| US TREASURY N/B NOTES<br>DTD 05/31/2021 0.750% 05/31/2026       | 91282CCF6    | 325,000.00   | AA+                       | Aaa                       | 06/06/22              | 06/08/22               | 297,857.42               | 2.99                   | 819.16                      | 306,824.00                | 291,789.06              |
| US TREASURY N/B NOTES<br>DTD 09/30/2021 0.875% 09/30/2026       | 91282CCZ2    | 300,000.00   | AA+                       | Aaa                       | 04/05/22              | 04/07/22               | 276,222.66               | 2.77                   | 7.17                        | 284,095.18                | 267,703.14              |
| US TREASURY NOTES<br>DTD 02/15/2017 2.250% 02/15/2027           | 912828V98    | 295,000.00   | AA+                       | Aaa                       | 07/05/22              | 07/07/22               | 287,371.48               | 2.85                   | 847.72                      | 289,414.51                | 272,229.69              |
| US TREASURY NOTES<br>DTD 02/15/2017 2.250% 02/15/2027           | 912828V98    | 925,000.00   | AA+                       | Aaa                       | 09/14/22              | 09/15/22               | 871,451.17               | 3.68                   | 2,658.12                    | 884,091.88                | 853,601.56              |
| US TREASURY N/B NOTES<br>DTD 04/30/2020 0.500% 04/30/2027       | 912828ZN3    | 1,110,000.00 | AA+                       | Aaa                       | 08/03/22              | 08/05/22               | 992,062.50               | 2.92                   | 2,322.55                    | 1,020,847.71              | 957,028.13              |
| US TREASURY NOTES<br>DTD 08/15/2017 2.250% 08/15/2027           | 9128282R0    | 1,050,000.00 | AA+                       | Aaa                       | 09/01/22              | 09/06/22               | 995,490.23               | 3.40                   | 3,017.32                    | 1,007,274.49              | 959,601.51              |
| US TREASURY N/B NOTES<br>DTD 09/30/2022 4.125% 09/30/2027       | 91282CFM8    | 500,000.00   | AA+                       | Aaa                       | 11/01/22              | 11/03/22               | 496,738.28               | 4.27                   | 56.35                       | 497,342.57                | 489,531.25              |
| US TREASURY N/B NOTES<br>DTD 10/31/2022 4.125% 10/31/2027       | 91282CFU0    | 340,000.00   | AA+                       | Aaa                       | 12/06/22              | 12/08/22               | 344,728.13               | 3.81                   | 5,869.16                    | 343,942.75                | 332,775.00              |
| US TREASURY NOTES<br>DTD 10/31/2020 0.500% 10/31/2027           | 91282CAU5    | 1,210,000.00 | AA+                       | Aaa                       | 01/04/23              | 01/06/23               | 1,030,437.89             | 3.91                   | 2,531.79                    | 1,057,795.85              | 1,023,395.25            |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b>                          | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>   | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|---|-----------------------------------|--------------|--------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>U.S. Treasury Bond / Note</b>                          |                                   |              |              |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| US TREASURY N/B NOTES<br>DTD 01/15/2022 1.125% 01/15/2025 |                                   | 91282CDS7    | 440,000.00   | AA+                   | Aaa                   | 02/17/22          | 02/18/22           | 433,004.69           | 1.69               | 1,049.18                | 436,890.97            | 417,037.50          |
| US TREASURY NOTES<br>DTD 02/17/2015 2.000% 02/15/2025     |                                   | 912828J27    | 130,000.00   | AA+                   | Aaa                   | 03/02/20          | 03/04/20           | 137,205.86           | 0.85               | 332.07                  | 132,003.62            | 124,292.19          |
| US TREASURY NOTES<br>DTD 03/31/2020 0.500% 03/31/2025     |                                   | 912828ZF0    | 1,330,000.00 | AA+                   | Aaa                   | 07/05/22          | 07/07/22           | 1,248,953.13         | 2.83               | 18.17                   | 1,285,578.52          | 1,239,393.75        |
| US TREASURY NOTES<br>DTD 08/31/2020 0.250% 08/31/2025     |                                   | 91282CAJ0    | 555,000.00   | AA+                   | Aaa                   | 08/02/21          | 08/06/21           | 548,799.61           | 0.53               | 118.17                  | 552,079.22            | 506,264.06          |
| US TREASURY NOTES<br>DTD 08/31/2020 0.250% 08/31/2025     |                                   | 91282CAJ0    | 1,500,000.00 | AA+                   | Aaa                   | 07/06/22          | 07/07/22           | 1,381,816.41         | 2.89               | 319.36                  | 1,428,124.66          | 1,368,281.25        |
| US TREASURY NOTES<br>DTD 09/30/2020 0.250% 09/30/2025     |                                   | 91282CAM3    | 460,000.00   | AA+                   | Aaa                   | 09/07/21          | 09/09/21           | 452,273.44           | 0.67               | 3.14                    | 456,194.07            | 418,528.15          |
| US TREASURY NOTES<br>DTD 10/31/2020 0.250% 10/31/2025     |                                   | 91282CAT8    | 350,000.00   | AA+                   | Aaa                   | 03/01/22          | 03/01/22           | 333,361.33           | 1.59               | 366.17                  | 340,550.73            | 317,242.17          |
| US TREASURY NOTES<br>DTD 10/31/2020 0.250% 10/31/2025     |                                   | 91282CAT8    | 410,000.00   | AA+                   | Aaa                   | 10/04/21          | 10/06/21           | 401,319.53           | 0.78               | 428.94                  | 405,554.62            | 371,626.54          |
| US TREASURY NOTES<br>DTD 11/30/2020 0.375% 11/30/2025     |                                   | 91282CAZ4    | 210,000.00   | AA+                   | Aaa                   | 11/02/21          | 11/03/21           | 204,659.77           | 1.01               | 264.65                  | 207,161.21            | 190,214.05          |
| US TREASURY NOTES<br>DTD 12/31/2020 0.375% 12/31/2025     |                                   | 91282CBC4    | 190,000.00   | AA+                   | Aaa                   | 04/05/21          | 04/07/21           | 185,494.92           | 0.89               | 180.06                  | 187,858.20            | 171,712.50          |
| US TREASURY NOTES<br>DTD 12/31/2020 0.375% 12/31/2025     |                                   | 91282CBC4    | 350,000.00   | AA+                   | Aaa                   | 01/11/21          | 01/12/21           | 347,867.19           | 0.50               | 331.69                  | 349,033.53            | 316,312.50          |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026     |                                   | 91282CBH3    | 160,000.00   | AA+                   | Aaa                   | 05/03/22          | 05/04/22           | 145,500.00           | 2.95               | 101.09                  | 150,958.70            | 144,000.00          |
| US TREASURY NOTES<br>DTD 01/31/2019 2.625% 01/31/2026     |                                   | 9128286A3    | 255,000.00   | AA+                   | Aaa                   | 02/04/21          | 02/08/21           | 282,063.87           | 0.47               | 1,127.75                | 267,698.28            | 241,931.25          |
| US TREASURY NOTES<br>DTD 01/31/2021 0.375% 01/31/2026     |                                   | 91282CBH3    | 270,000.00   | AA+                   | Aaa                   | 02/26/21          | 02/26/21           | 264,410.16           | 0.80               | 170.58                  | 267,351.04            | 243,000.00          |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>           | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b>  |
|---|--------------|----------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|----------------------|
| <b>U.S. Treasury Bond / Note</b>                                      |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| US TREASURY NOTES<br>DTD 01/31/2021 0.750% 01/31/2028                 | 91282CBJ9    | 1,130,000.00         | AA+                   | Aaa                   | 02/07/23          | 02/08/23           | 973,962.89           | 3.82               | 1,427.85                | 994,132.70            | 958,028.13           |
| US TREASURY N/B NOTES<br>DTD 03/31/2023 3.625% 03/31/2028             | 91282CGT2    | 490,000.00           | AA+                   | Aaa                   | 05/01/23          | 05/02/23           | 489,502.34           | 3.65               | 48.53                   | 489,544.48            | 469,787.50           |
| US TREASURY N/B NOTES<br>DTD 03/31/2021 1.250% 03/31/2028             | 91282CBS9    | 575,000.00           | AA+                   | Aaa                   | 05/08/23          | 05/09/23           | 517,095.70           | 3.51               | 19.64                   | 521,791.52            | 496,296.88           |
| US TREASURY N/B NOTES<br>DTD 04/30/2023 3.500% 04/30/2028             | 91282CHA2    | 420,000.00           | AA+                   | Aaa                   | 05/01/23          | 05/01/23           | 418,047.66           | 3.60               | 6,151.63                | 418,211.25            | 400,312.50           |
| US TREASURY N/B NOTES<br>DTD 04/30/2023 3.500% 04/30/2028             | 91282CHA2    | 460,000.00           | AA+                   | Aaa                   | 05/15/23          | 05/16/23           | 460,844.53           | 3.46               | 6,737.50                | 460,780.18            | 438,437.50           |
| US TREASURY N/B NOTES<br>DTD 05/31/2023 3.625% 05/31/2028             | 91282CHE4    | 740,000.00           | AA+                   | Aaa                   | 06/01/23          | 06/02/23           | 737,051.56           | 3.71               | 9,014.96                | 737,247.05            | 709,359.41           |
| US TREASURY N/B NOTES<br>DTD 06/30/2023 4.000% 06/30/2028             | 91282CHK0    | 300,000.00           | AA+                   | Aaa                   | 07/06/23          | 07/10/23           | 295,054.69           | 4.37               | 3,032.61                | 295,280.59            | 291,984.36           |
| <b>Security Type Sub-Total</b>  |              | <b>19,805,000.00</b> |                       |                       |                   |                    | <b>18,771,208.79</b> | <b>2.63</b>        | <b>51,638.36</b>        | <b>19,040,491.36</b>  | <b>18,003,709.24</b> |
| <b>Supra-National Agency Bond / Note</b>                              |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| INTL BK RECON & DEVELOP NOTES<br>DTD 11/24/2020 0.250% 11/24/2023     | 459058JM6    | 150,000.00           | AAA                   | Aaa                   | 11/17/20          | 11/24/20           | 149,677.50           | 0.32               | 132.29                  | 149,984.10            | 148,875.00           |
| INTER-AMERICAN DEVEL BK NOTES<br>DTD 09/23/2021 0.500% 09/23/2024     | 4581X0DZ8    | 300,000.00           | AAA                   | Aaa                   | 09/15/21          | 09/23/21           | 299,778.00           | 0.52               | 33.33                   | 299,927.49            | 285,527.40           |
| <b>Security Type Sub-Total</b>  |              | <b>450,000.00</b>    |                       |                       |                   |                    | <b>449,455.50</b>    | <b>0.46</b>        | <b>165.62</b>           | <b>449,911.59</b>     | <b>434,402.40</b>    |
| <b>Municipal Bond / Note</b>  |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| CA ST TXBL GO BONDS<br>DTD 10/24/2019 2.400% 10/01/2023               | 13063DRJ9    | 190,000.00           | AA-                   | Aa2                   | 10/16/19          | 10/24/19           | 193,801.90           | 1.87               | 2,280.00                | 190,000.00            | 190,000.00           |
| MS ST TXBL GO BONDS<br>DTD 08/06/2020 0.565% 11/01/2024               | 605581MZ7    | 200,000.00           | AA                    | Aa2                   | 07/24/20          | 08/06/20           | 200,000.00           | 0.57               | 470.83                  | 200,000.00            | 189,240.00           |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>    | <b>CUSIP</b> | <b>Par</b> | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|--------------|------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Municipal Bond / Note</b>   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| OR ST DEPT TRANS TXBL REV BONDS<br>DTD 09/17/2020 0.566% 11/15/2024      | 68607DVA0    | 135,000.00 | AAA                   | Aa1                   | 09/11/20          | 09/17/20           | 135,000.00           | 0.57               | 288.66                  | 135,000.00            | 128,109.60          |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025  | 341271AD6    | 40,000.00  | AA                    | Aa3                   | 09/03/20          | 09/16/20           | 40,282.80            | 1.11               | 125.80                  | 40,103.32             | 37,175.60           |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025  | 341271AD6    | 110,000.00 | AA                    | Aa3                   | 09/03/20          | 09/16/20           | 110,000.00           | 1.26               | 345.95                  | 110,000.00            | 102,232.90          |
| LOS ANGELES CCD, CA TXBL GO BONDS<br>DTD 11/10/2020 0.773% 08/01/2025    | 54438CYK2    | 80,000.00  | AA+                   | Aaa                   | 10/30/20          | 11/10/20           | 80,000.00            | 0.77               | 103.07                  | 80,000.00             | 73,932.00           |
| NJ TURNPIKE AUTHORITY TXBL REV BONDS<br>DTD 02/04/2021 1.047% 01/01/2026 | 646140DP5    | 40,000.00  | AA-                   | A1                    | 01/22/21          | 02/04/21           | 40,000.00            | 1.05               | 104.70                  | 40,000.00             | 36,530.40           |

**Security Type Sub-Total** **795,000.00** **799,084.70** **1.06** **3,719.01** **795,103.32** **757,220.50**

|  |           |            |     |     |          |          |            |      |          |            |            |
|--|-----------|------------|-----|-----|----------|----------|------------|------|----------|------------|------------|
| <b>Federal Agency Commercial Mortgage-Backed Security</b>          |           |            |     |     |          |          |            |      |          |            |            |
| FANNIEMAE-ACES<br>DTD 04/01/2014 3.346% 03/01/2024                 | 3136AJB54 | 31,485.86  | AA+ | Aaa | 12/13/19 | 12/18/19 | 33,015.88  | 2.14 | 87.79    | 31,637.37  | 31,129.12  |
| FHMS K043 A2<br>DTD 03/01/2015 3.062% 12/01/2024                   | 3137BGK24 | 110,000.00 | AA+ | Aaa | 03/19/20 | 03/25/20 | 115,448.44 | 1.95 | 280.68   | 111,358.93 | 106,627.93 |
| FHMS K061 A2<br>DTD 01/30/2017 3.347% 11/01/2026                   | 3137BTUM1 | 240,000.00 | AA+ | Aaa | 05/19/23 | 05/24/23 | 232,612.50 | 4.31 | 669.40   | 233,376.52 | 227,307.03 |
| FHMS K064 A2<br>DTD 05/15/2017 3.224% 03/01/2027                   | 3137BXOY1 | 360,000.00 | AA+ | Aaa | 08/16/23 | 08/18/23 | 339,581.25 | 4.98 | 967.20   | 340,277.16 | 337,804.74 |
| FHLMC MULTIFAMILY STRUCTURED P<br>DTD 07/01/2017 3.243% 04/01/2027 | 3137F1G44 | 205,000.00 | AA+ | Aaa | 08/16/23 | 08/18/23 | 193,284.57 | 4.97 | 554.01   | 193,674.49 | 191,975.21 |
| FHLMC MULTIFAMILY STRUCTURED P<br>DTD 08/01/2017 3.117% 06/01/2027 | 3137F2LJ3 | 320,000.00 | AA+ | Aaa | 08/17/23 | 08/22/23 | 299,250.00 | 5.01 | 831.20   | 299,851.89 | 297,902.17 |
| FHMS K507 A1<br>DTD 09/01/2023 4.800% 04/01/2028                   | 3137HAMR4 | 325,000.00 | AA+ | Aaa | 09/20/23 | 09/28/23 | 319,899.78 | 5.19 | 1,300.00 | 319,908.40 | 317,756.93 |
| FHMS K506 A1<br>DTD 09/01/2023 4.650% 05/01/2028                   | 3137HAMG8 | 170,000.00 | AA+ | Aaa | 09/07/23 | 09/14/23 | 167,457.65 | 5.01 | 658.75   | 167,481.05 | 165,037.84 |



**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b>                                 | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>          | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|-----------------------------------|--------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Federal Agency Commercial Mortgage-Backed Security</b>        |                                   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| FHMS KJ46 A1<br>DTD 07/01/2023 4.777% 06/01/2028                 |                                   | 3137HAD45    | 274,734.12          | AA+                   | Aaa                   | 07/19/23          | 07/27/23           | 274,727.25           | 4.78               | 1,093.67                | 274,727.51            | 269,608.67          |
| FHMS K505 A2<br>DTD 07/01/2023 4.819% 06/01/2028                 |                                   | 3137HACX2    | 325,000.00          | AA+                   | Aaa                   | 07/13/23          | 07/20/23           | 328,246.10           | 4.59               | 1,305.15                | 328,112.82            | 319,021.46          |
| FNA 2023-M6 A2<br>DTD 07/01/2023 4.190% 07/01/2028               |                                   | 3136BODE6    | 345,000.00          | AA+                   | Aaa                   | 07/18/23          | 07/31/23           | 339,151.17           | 4.58               | 1,204.63                | 339,352.97            | 329,636.53          |
| FHMS KJ47 A1<br>DTD 09/01/2023 5.272% 08/01/2028                 |                                   | 3137HAMN3    | 190,000.00          | AA+                   | Aaa                   | 09/19/23          | 09/28/23           | 189,999.05           | 5.27               | 834.73                  | 189,999.22            | 189,496.01          |
| FHMS K506 A2<br>DTD 09/01/2023 4.650% 08/01/2028                 |                                   | 3137HAMH6    | 340,000.00          | AA+                   | Aaa                   | 09/07/23          | 09/14/23           | 334,970.38           | 4.99               | 1,317.50                | 335,014.08            | 330,333.94          |
| FHMS K507 A2<br>DTD 09/01/2023 4.800% 09/01/2028                 |                                   | 3137HAMS2    | 335,000.00          | AA+                   | Aaa                   | 09/20/23          | 09/28/23           | 330,995.75           | 5.07               | 1,340.00                | 331,001.97            | 328,932.09          |
| <b>Security Type Sub-Total</b>                                   |                                   |              | <b>3,571,219.98</b> |                       |                       |                   |                    | <b>3,498,639.77</b>  | <b>4.77</b>        | <b>12,444.71</b>        | <b>3,495,774.38</b>   | <b>3,442,569.67</b> |
| <b>Federal Agency Bond / Note</b>                                |                                   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 04/16/2020 0.500% 04/14/2025 |                                   | 3130AJHU6    | 200,000.00          | AA+                   | Aaa                   | 04/15/20          | 04/16/20           | 199,008.00           | 0.60               | 463.89                  | 199,694.89            | 186,094.60          |
| FANNIE MAE NOTES<br>DTD 04/24/2020 0.625% 04/22/2025             |                                   | 3135G03U5    | 260,000.00          | AA+                   | Aaa                   | 04/22/20          | 04/24/20           | 259,464.40           | 0.67               | 717.71                  | 259,832.92            | 242,113.56          |
| FANNIE MAE NOTES<br>DTD 04/24/2020 0.625% 04/22/2025             |                                   | 3135G03U5    | 360,000.00          | AA+                   | Aaa                   | 06/03/20          | 06/05/20           | 361,843.20           | 0.52               | 993.75                  | 360,588.54            | 335,234.16          |
| FREDDIE MAC NOTES (CALLABLE)<br>DTD 05/29/2020 0.750% 05/28/2025 |                                   | 3134GVB31    | 200,000.00          | AA+                   | Aaa                   | 06/05/20          | 06/09/20           | 199,400.00           | 0.81               | 512.50                  | 199,799.89            | 185,585.20          |
| FANNIE MAE NOTES<br>DTD 06/19/2020 0.500% 06/17/2025             |                                   | 3135G04Z3    | 175,000.00          | AA+                   | Aaa                   | 07/02/20          | 07/07/20           | 175,201.25           | 0.48               | 252.78                  | 175,069.65            | 161,584.33          |
| FANNIE MAE NOTES<br>DTD 06/19/2020 0.500% 06/17/2025             |                                   | 3135G04Z3    | 225,000.00          | AA+                   | Aaa                   | 10/01/20          | 10/05/20           | 226,055.25           | 0.40               | 325.00                  | 225,384.34            | 207,751.27          |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b>   | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b> | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|-----------------------------------|--------------|------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Corporate Note</b>  |                                   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| MICROSOFT CORP (CALLABLE) NOTES<br>DTD 02/12/2015 2.700% 02/12/2025              |                                   | 594918BB9    | 190,000.00 | AAA                   | Aaa                   | 03/15/21          | 03/17/21           | 202,921.90           | 0.92               | 698.25                  | 193,946.21            | 183,566.03          |
| TOYOTA MOTOR CREDIT CORP CORP<br>NOTES<br>DTD 02/13/2020 1.800% 02/13/2025       |                                   | 89236TGT6    | 60,000.00  | A+                    | A1                    | 05/20/20          | 05/26/20           | 60,586.20            | 1.58               | 144.00                  | 60,170.35             | 56,991.54           |
| TOYOTA MOTOR CREDIT CORP CORP<br>NOTES<br>DTD 02/13/2020 1.800% 02/13/2025       |                                   | 89236TGT6    | 90,000.00  | A+                    | A1                    | 05/20/20          | 05/26/20           | 90,879.30            | 1.58               | 216.00                  | 90,255.53             | 85,487.31           |
| NOVARTIS CAPITAL CORP<br>DTD 02/14/2020 1.750% 02/14/2025                        |                                   | 66989HAP3    | 295,000.00 | AA-                   | A1                    | 05/06/20          | 05/08/20           | 305,504.95           | 0.98               | 673.99                  | 297,890.09            | 280,731.15          |
| AMAZON.COM INC CORPORATE NOTES<br>DTD 04/13/2022 3.000% 04/13/2025               |                                   | 023135CE4    | 245,000.00 | AA                    | A1                    | 04/11/22          | 04/13/22           | 244,610.45           | 3.06               | 3,430.00                | 244,800.96            | 236,582.54          |
| CITIGROUP INC (CALLABLE) CORPORATE<br>NOTES<br>DTD 05/04/2021 0.981% 05/01/2025  |                                   | 172967MX6    | 50,000.00  | BBB+                  | A3                    | 04/27/21          | 05/04/21           | 50,000.00            | 0.98               | 204.38                  | 50,000.00             | 48,288.45           |
| CITIGROUP INC (CALLABLE) CORPORATE<br>NOTES<br>DTD 05/04/2021 0.981% 05/01/2025  |                                   | 172967MX6    | 55,000.00  | BBB+                  | A3                    | 04/28/21          | 05/04/21           | 55,145.75            | 0.91               | 224.81                  | 55,028.40             | 53,117.30           |
| GOLDMAN SACHS GROUP INC CORPORATE<br>NOTES<br>DTD 05/22/2015 3.750% 05/22/2025   |                                   | 38148LAE6    | 135,000.00 | BBB+                  | A2                    | 02/12/21          | 02/17/21           | 150,819.30           | 0.94               | 1,814.06                | 140,503.30            | 130,152.42          |
| JPMORGAN CHASE & CO (CALLABLE) CORP<br>NOTE<br>DTD 06/01/2021 0.824% 06/01/2025  |                                   | 46647PCH7    | 115,000.00 | A-                    | A1                    | 05/24/21          | 06/01/21           | 115,000.00           | 0.82               | 315.87                  | 115,000.00            | 111,168.43          |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE)<br>DTD 08/10/2021 0.768% 08/09/2025 |                                   | 46647PCM6    | 50,000.00  | A-                    | A1                    | 08/03/21          | 08/10/21           | 50,000.00            | 0.77               | 55.47                   | 50,000.00             | 47,627.45           |
| BRISTOL-MYERS SQUIBB CO CORPORATE<br>NOTES<br>DTD 11/13/2020 0.750% 11/13/2025   |                                   | 110122DN5    | 72,000.00  | A+                    | A2                    | 06/17/21          | 06/21/21           | 71,282.88            | 0.98               | 207.00                  | 71,654.39             | 65,315.23           |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>           | <b>CUSIP</b> | <b>Par</b>          | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|---|--------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Federal Agency Bond / Note</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| FANNIE MAE NOTES<br>DTD 06/19/2020 0.500% 06/17/2025                            | 3135G04Z3    | 305,000.00          | AA+                   | Aaa                   | 06/17/20          | 06/19/20           | 304,368.65           | 0.54               | 440.55                  | 304,783.67            | 281,618.40          |
| FREDDIE MAC NOTES<br>DTD 07/23/2020 0.375% 07/21/2025                           | 3137EAEU9    | 185,000.00          | AA+                   | Aaa                   | 07/21/20          | 07/23/20           | 184,078.70           | 0.48               | 134.90                  | 184,667.14            | 169,796.33          |
| FANNIE MAE NOTES<br>DTD 08/27/2020 0.375% 08/25/2025                            | 3135G05X7    | 195,000.00          | AA+                   | Aaa                   | 08/25/20          | 08/27/20           | 194,087.40           | 0.47               | 73.13                   | 194,652.77            | 178,274.07          |
| FANNIE MAE NOTES<br>DTD 08/27/2020 0.375% 08/25/2025                            | 3135G05X7    | 420,000.00          | AA+                   | Aaa                   | 10/21/20          | 10/22/20           | 417,727.80           | 0.49               | 157.50                  | 419,108.08            | 383,974.92          |
| FREDDIE MAC NOTES (CALLABLE)<br>DTD 08/30/2022 4.050% 08/28/2025                | 3134GXS54    | 1,000,000.00        | AA+                   | Aaa                   | 08/19/22          | 08/30/22           | 999,600.00           | 4.06               | 3,712.50                | 999,745.16            | 975,974.00          |
| FREDDIE MAC NOTES<br>DTD 09/25/2020 0.375% 09/23/2025                           | 3137EAEX3    | 285,000.00          | AA+                   | Aaa                   | 09/23/20          | 09/25/20           | 284,142.15           | 0.44               | 23.75                   | 284,659.96            | 259,902.05          |
| FANNIE MAE NOTES<br>DTD 11/12/2020 0.500% 11/07/2025                            | 3135G06G3    | 185,000.00          | AA+                   | Aaa                   | 11/09/20          | 11/12/20           | 184,337.70           | 0.57               | 370.00                  | 184,720.68            | 168,281.92          |
| <b>Security Type Sub-Total</b>  |              | <b>3,995,000.00</b> |                       |                       |                   |                    | <b>3,989,314.50</b>  | <b>1.46</b>        | <b>8,177.96</b>         | <b>3,992,707.69</b>   | <b>3,736,184.81</b> |
| <b>Corporate Note</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| PFIZER INC CORP NOTES<br>DTD 03/11/2019 2.950% 03/15/2024                       | 717081ES8    | 260,000.00          | A+                    | A1                    | 04/02/19          | 04/04/19           | 263,146.00           | 2.69               | 340.89                  | 260,242.41            | 256,671.74          |
| AMAZON.COM INC CORPORATE NOTES<br>DTD 05/12/2021 0.450% 05/12/2024              | 023135BW5    | 115,000.00          | AA                    | A1                    | 05/10/21          | 05/12/21           | 114,832.10           | 0.50               | 199.81                  | 114,965.68            | 111,425.57          |
| TEXAS INSTRUMENTS INC CORP NOTES<br>(CALLAB<br>DTD 05/04/2017 2.625% 05/15/2024 | 882508BB9    | 300,000.00          | A+                    | Aa3                   | 02/23/22          | 02/25/22           | 304,716.00           | 1.90               | 2,975.00                | 301,045.20            | 294,338.40          |
| WALMART INC CORPORATE NOTES<br>DTD 04/23/2019 2.850% 07/08/2024                 | 931142EL3    | 360,000.00          | AA                    | Aa2                   | 07/10/19          | 07/12/19           | 371,235.60           | 2.19               | 2,365.50                | 361,572.86            | 352,649.52          |
| BANK OF AMERICA CORP (CALLABLE)<br>CORPORAT<br>DTD 10/21/2020 0.810% 10/24/2024 | 06051GJH3    | 150,000.00          | A-                    | A1                    | 10/16/20          | 10/21/20           | 150,000.00           | 0.81               | 529.88                  | 150,000.00            | 149,069.25          |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b>   | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b> | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|-----------------------------------|--------------|------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Corporate Note</b>  |                                   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| BANK OF AMERICA CORP NOTES (CALLABLE)<br>DTD 03/22/2022 3.384% 04/02/2026    |                                   | 06051GKM0    | 220,000.00 | A-                    | A1                    | 03/17/22          | 03/22/22           | 220,000.00           | 3.38               | 3,701.72                | 220,000.00            | 210,874.18          |
| TARGET CORP CORP NOTES (CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027        |                                   | 87612EBM7    | 25,000.00  | A                     | A2                    | 01/19/22          | 01/24/22           | 24,957.50            | 1.99               | 102.92                  | 24,971.88             | 22,556.95           |
| TARGET CORP CORP NOTES (CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027        |                                   | 87612EBM7    | 125,000.00 | A                     | A2                    | 01/27/22          | 01/31/22           | 124,923.75           | 1.96               | 514.58                  | 124,949.36            | 112,784.75          |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR<br>DTD 01/26/2022 2.050% 01/26/2027 |                                   | 06406RBA4    | 200,000.00 | A                     | A1                    | 01/26/22          | 01/28/22           | 200,644.00           | 1.98               | 740.28                  | 200,424.54            | 178,767.20          |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR<br>DTD 01/26/2022 2.050% 01/26/2027 |                                   | 06406RBA4    | 300,000.00 | A                     | A1                    | 08/02/22          | 08/04/22           | 280,158.00           | 3.67               | 1,110.41                | 285,288.30            | 268,150.80          |
| ADOBE INC (CALLABLE) CORP NOTE<br>DTD 02/03/2020 2.150% 02/01/2027           |                                   | 00724PAC3    | 360,000.00 | A+                    | A2                    | 12/13/22          | 12/15/22           | 332,316.00           | 4.20               | 1,290.00                | 337,636.32            | 326,805.12          |
| JPMORGAN CHASE CORP NOTES (CALLABLE)<br>DTD 04/22/2021 1.578% 04/22/2027     |                                   | 46647PCB0    | 260,000.00 | A-                    | A1                    | 08/02/22          | 08/04/22           | 235,172.60           | 3.81               | 1,812.07                | 241,271.32            | 231,744.76          |
| HOME DEPOT INC CORP NOTES (CALLABLE)<br>DTD 09/14/2017 2.800% 09/14/2027     |                                   | 437076BT8    | 350,000.00 | A                     | A2                    | 01/25/23          | 01/27/23           | 330,256.50           | 4.15               | 462.78                  | 333,140.38            | 320,530.70          |
| JPMORGAN CHASE CORP NOTES (CALLABLE)<br>DTD 02/24/2022 2.947% 02/24/2028     |                                   | 46647PCW4    | 125,000.00 | A-                    | A1                    | 09/14/23          | 09/18/23           | 114,296.25           | 5.13               | 378.61                  | 114,382.14            | 113,311.13          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 07/14/2023 4.950% 07/14/2028  |                                   | 24422EXB0    | 115,000.00 | A                     | A2                    | 07/11/23          | 07/14/23           | 114,828.65           | 4.98               | 1,217.56                | 114,836.06            | 113,286.50          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 07/14/2023 4.950% 07/14/2028  |                                   | 24422EXB0    | 135,000.00 | A                     | A2                    | 07/13/23          | 07/17/23           | 136,833.30           | 4.64               | 1,429.32                | 136,756.91            | 132,988.50          |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES<br>DTD 09/11/2023 5.250% 09/11/2028 |                                   | 89236TLB9    | 110,000.00 | A+                    | A1                    | 09/06/23          | 09/11/23           | 109,808.60           | 5.29               | 320.83                  | 109,806.75            | 109,354.19          |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>   | <b>CUSIP</b> | <b>Par</b>          | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|---|--------------|---------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Corporate Note</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| CITIBANK NA CORP NOTES (CALLABLE)<br>DTD 09/29/2023 5.803% 09/29/2028   | 17325FBB3    | 400,000.00          | A+                    | Aa3                   | 09/26/23          | 09/29/23           | 400,000.00           | 5.80               | 128.96                  | 400,000.00            | 399,956.00          |
| <b>Security Type Sub-Total</b>  |              | <b>5,267,000.00</b> |                       |                       |                   |                    | <b>5,224,875.58</b>  | <b>2.91</b>        | <b>27,604.95</b>        | <b>5,200,539.34</b>   | <b>5,004,293.11</b> |
| <b>Certificate of Deposit</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| TORONTO DOMINION BANK NY CERT DEPOS<br>DTD 10/31/2022 5.470% 10/25/2024 | 89115B6F2    | 325,000.00          | A                     | A1                    | 10/27/22          | 10/31/22           | 325,000.00           | 5.44               | 16,542.95               | 325,000.00            | 324,896.68          |
| COOPERAT RABOBANK UA/NY CERT DEPOS<br>DTD 07/20/2023 5.080% 07/17/2026  | 21684LGS5    | 325,000.00          | A+                    | Aa2                   | 07/17/23          | 07/20/23           | 325,000.00           | 5.08               | 3,256.14                | 325,000.00            | 318,171.75          |
| <b>Security Type Sub-Total</b>  |              | <b>650,000.00</b>   |                       |                       |                   |                    | <b>650,000.00</b>    | <b>5.26</b>        | <b>19,799.09</b>        | <b>650,000.00</b>     | <b>643,068.43</b>   |
| <b>Asset-Backed Security</b>  |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| CARMX 2020-1 A3<br>DTD 01/22/2020 1.890% 12/16/2024                     | 14315XAC2    | 1,253.75            | AAA                   | NR                    | 01/14/20          | 01/22/20           | 1,253.50             | 1.89               | 1.05                    | 1,253.69              | 1,252.14            |
| HAROT 2021-1 A3<br>DTD 02/24/2021 0.270% 04/21/2025                     | 43813GAC5    | 15,307.61           | NR                    | Aaa                   | 02/17/21          | 02/24/21           | 15,307.32            | 0.27               | 1.15                    | 15,307.50             | 15,045.02           |
| HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025                      | 44933LAC7    | 19,550.06           | AAA                   | NR                    | 04/20/21          | 04/28/21           | 19,548.00            | 0.38               | 3.30                    | 19,549.14             | 19,164.26           |
| CARMX 2021-1 A3<br>DTD 01/27/2021 0.340% 12/15/2025                     | 14316NAC3    | 11,266.85           | AAA                   | NR                    | 01/20/21          | 01/27/21           | 11,264.62            | 0.34               | 1.70                    | 11,265.84             | 10,986.36           |
| TAOT 2021-C A3<br>DTD 09/27/2021 0.430% 01/15/2026                      | 89239BAC5    | 52,017.41           | AAA                   | Aaa                   | 09/21/21          | 09/27/21           | 52,013.27            | 0.43               | 9.94                    | 52,015.20             | 50,304.44           |
| CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026                     | 14314OAC8    | 34,056.68           | AAA                   | NR                    | 04/13/21          | 04/21/21           | 34,049.35            | 0.52               | 7.87                    | 34,053.06             | 33,041.15           |
| HART 2021-C A3<br>DTD 11/17/2021 0.740% 05/15/2026                      | 44935FAD6    | 29,990.36           | AAA                   | NR                    | 11/09/21          | 11/17/21           | 29,983.66            | 0.75               | 9.86                    | 29,986.45             | 28,981.73           |
| DCENT 2021-A1 A1<br>DTD 09/27/2021 0.580% 09/15/2026                    | 254683CP8    | 55,000.00           | AAA                   | Aaa                   | 09/20/21          | 09/27/21           | 54,988.22            | 0.58               | 14.18                   | 54,992.99             | 52,319.27           |

**Managed Account Detail of Securities Held**

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

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

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>             | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b>   | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b>  | <b>Market Value</b>    |
|---|--------------|------------------------|-----------------------|-----------------------|-------------------|--------------------|------------------------|--------------------|-------------------------|------------------------|------------------------|
| <b>Asset-Backed Security</b>  |              |                        |                       |                       |                   |                    |                        |                    |                         |                        |                        |
| HAROT 2023-3 A3<br>DTD 08/22/2023 5.410% 02/18/2028                   | 43815QAC1    | 215,000.00             | AAA                   | NR                    | 08/15/23          | 08/22/23           | 214,955.67             | 5.42               | 420.03                  | 214,956.75             | 214,326.81             |
| TAOT 2023-C A3<br>DTD 08/15/2023 5.160% 04/17/2028                    | 89231FAD2    | 65,000.00              | AAA                   | NR                    | 08/08/23          | 08/15/23           | 64,985.30              | 5.17               | 149.07                  | 64,985.70              | 64,483.19              |
| FITAT 2023-1 A3<br>DTD 08/23/2023 5.530% 08/15/2028                   | 31680EAD3    | 235,000.00             | AAA                   | Aaa                   | 08/15/23          | 08/23/23           | 234,985.43             | 5.53               | 577.58                  | 234,985.74             | 234,191.55             |
| CHAIT 2023-A1 A<br>DTD 09/15/2023 5.160% 09/15/2028                   | 161571HT4    | 270,000.00             | AAA                   | NR                    | 09/07/23          | 09/15/23           | 269,925.16             | 5.17               | 619.20                  | 269,925.12             | 268,522.21             |
| AMXCA 2023-3 A<br>DTD 09/19/2023 5.230% 09/15/2028                    | 02582JKD1    | 275,000.00             | AAA                   | NR                    | 09/12/23          | 09/19/23           | 274,987.71             | 5.23               | 479.42                  | 274,987.16             | 274,063.90             |
| <b>Security Type Sub-Total</b>  |              | <b>1,278,442.72</b>    |                       |                       |                   |                    | <b>1,278,247.21</b>    | <b>4.51</b>        | <b>2,294.35</b>         | <b>1,278,264.34</b>    | <b>1,266,682.03</b>    |
| <b>Managed Account Sub-Total</b>                                      |              | <b>35,811,662.70</b>   |                       |                       |                   |                    | <b>34,660,826.05</b>   | <b>2.82</b>        | <b>125,844.05</b>       | <b>34,902,792.02</b>   | <b>33,288,130.19</b>   |
| <b>Securities Sub-Total</b>   |              | <b>\$35,811,662.70</b> |                       |                       |                   |                    | <b>\$34,660,826.05</b> | <b>2.82%</b>       | <b>\$125,844.05</b>     | <b>\$34,902,792.02</b> | <b>\$33,288,130.19</b> |
| <b>Accrued Interest</b>   |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$125,844.05</b>    |
| <b>Total Investments</b>  |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$33,413,974.24</b> |