

**CITY OF COACHELLA**  
**TREASURER'S REPORT - INVESTMENT REPORT**  
As of July 31, 2024  
Fiscal Year 2024-2025

| DESCRIPTION                         | CURRENT<br>YIELD | BALANCE AS OF<br>6/30/2024 | NET: DEPOSITS/<br>(WITHDRAWALS) | INTEREST EARNED /<br>CHANGE IN VALUE | PAYMENT OF<br>(INTEREST) | PAYMENT OF<br>(PRINCIPAL) | BALANCE AS OF<br>7/31/2024 |
|-------------------------------------|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <b>CASH ON HAND</b>                 |                  |                            |                                 |                                      |                          |                           |                            |
| Wells Fargo-General Checking        | N/A              | 6,842,970.58               | (124,461.50)                    | -                                    | -                        | -                         | 6,718,509.08               |
| Sweep Account                       | 4.966%           | 8,583,565.00               | (3,447,495.55)                  |                                      |                          |                           | 5,136,069.45               |
| Wells Fargo-Road Maintenance        | N/A              | 1,051,831.09               | 88,389.15                       |                                      | -                        | -                         | 1,140,220.24               |
| Wells Fargo-Gas Tax                 | N/A              | 623,375.16                 | 100,703.47                      | -                                    | -                        | -                         | 724,078.63                 |
| Wells Fargo- Payroll Acct           | N/A              | (13,955.79)                | (50,622.44)                     |                                      |                          |                           | (64,578.23)                |
| Petty Cash                          | N/A              | 7,000.00                   | -                               | -                                    | -                        | -                         | 7,000.00                   |
| <b>Total Cash on Hand</b>           |                  | <b>17,094,786.04</b>       | <b>(3,433,486.87)</b>           | <b>-</b>                             | <b>-</b>                 | <b>-</b>                  | <b>13,661,299.17</b>       |
| <b>INVESTMENTS</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| State of California - LAIF          | 2.17%            | 18,911,988.11              |                                 | 213,383.40                           | -                        | -                         | 19,125,371.51              |
| Investment Management Acct          | 1.47%            | 34,778,205.66              |                                 | 488,562.45                           | -                        | -                         | 35,266,768.11              |
| <b>Total Investments</b>            |                  | <b>53,690,193.77</b>       | <b>-</b>                        | <b>701,945.85</b>                    | <b>-</b>                 | <b>-</b>                  | <b>54,392,139.62</b>       |
| <b>CASH WITH FISCAL AGENT</b>       |                  |                            |                                 |                                      |                          |                           |                            |
| US Bank                             | varies           | 4,183,279.81               | -                               | 266.19                               | -                        | -                         | 4,183,546.00 ①             |
| Wells Fargo Bank, N.A.              | 5.83%            | 588.20                     | -                               | 75.76                                | -                        | -                         | 663.96 ②                   |
| Wilmington Trust, N. A.             | 0.03%            | 5,538,749.08               | 709,239.05                      | 8,971.11                             | (1,844,504.17)           | -                         | 4,412,455.07 ③             |
| <b>Total Cash with Fiscal Agent</b> |                  | <b>9,722,617.09</b>        | <b>709,239.05</b>               | <b>9,313.06</b>                      | <b>(1,844,504.17)</b>    | <b>-</b>                  | <b>8,596,665.03</b>        |
| <b>Grand Total</b>                  |                  | <b>80,507,596.90</b>       | <b>(2,724,247.82)</b>           | <b>711,258.91</b>                    | <b>(1,844,504.17)</b>    | <b>-</b>                  | <b>76,650,103.82</b>       |

Completed By:

*Lourdes Marrón-Accountant*

Reviewed By:

*Ruben Ramirez- Controller*

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|---|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <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%            | 287.26                     | -                               | 1.22                                 | -                        | -                         | 288.48                     |
| A/C #: 6712104702 Interest Account  | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| A/C #: 6712104703 Principal Account   | 0.00%            | (0.00)                     | -                               | -                                    | -                        | -                         | (0.00)                     |
| A/C #: 6712104704 Reserve Account   | 0.00%            | 827,612.50                 | -                               | -                                    | -                        | -                         | 827,612.50                 |
| <b>COACHELLA SANITARY DISTRICT</b>  |                  |                            |                                 |                                      |                          |                           |                            |
| <b><u>WASTEWATER SERIES 2015A</u></b>   |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712148601 Bond Fund   | 0.00%            | 1,404.80                   | -                               | 5.98                                 | -                        | -                         | 1,410.78                   |
| A/C #: 6712148602 Interest Account  | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| 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%          | 27,526.19                  | -                               | 117.15                               | -                        | -                         | 27,643.34                  |

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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%            | 79.06                      | -                               | 0.34                                 | -                        | -                         | 79.40                      |
| A/C #: 6712071402 Interest Account                                  | 0.00%            | (0.00)                     | -                               | -                                    | -                        | -                         | (0.00)                     |
| A/C #: 6712071403 Principal Account                                 | 0.00%            | 0.00                       | -                               | -                                    | -                        | -                         | 0.00                       |
| A/C #: 6712071404 Reserve Account                                   | 0.00%            | 406,487.50                 | -                               | -                                    | -                        | -                         | 406,487.50                 |
| <b>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A &amp; 2016B</b> |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712160601 Debt Service                                      | 0.00%            | 1,373.90                   | -                               | 5.85                                 | -                        | -                         | 1,379.75                   |
| A/C #: 6712160602 Interest Account                                  | 0.00%            | 0.00                       | -                               | -                                    | -                        | -                         | 0.00                       |
| A/C #: 6712160603 Principal Account                                 | 0.00%            | 0.00                       | -                               | -                                    | -                        | -                         | 0.00                       |
| A/C #: 6712160604 Reserve Account                                   | 0.00%            | 1,993,663.46               | -                               | -                                    | -                        | -                         | 1,993,663.46               |
| <b>COACHELLA LEASE BONDS 2016</b>                                   |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 6712179801 Payment Account                                   | 0.0000%          | 2,338.88                   | -                               | 135.65                               | -                        | -                         | 2,474.53                   |
| 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>4,183,279.81</b>        | <b>-</b>                        | <b>266.19</b>                        | <b>-</b>                 | <b>-</b>                  | <b>4,183,546.00</b> ①      |
| <b>WELLS FARGO BANK, N.A.</b>                                       |                  |                            |                                 |                                      |                          |                           |                            |
| <b>GAS TAX BONDS SERIES 2019</b>                                    |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 83925300 Debt Service Fund                                   | 0.0000%          | 0.66                       | -                               | -                                    | -                        | -                         | 0.66                       |
| A/C #: 83925301 Interest Account                                    | 0.0000%          | 170.47                     | -                               | 21.98                                | -                        | -                         | 192.45                     |
| A/C #: 83925302 Principal Account                                   | 0.0000%          | 417.07                     | -                               | 53.78                                | -                        | -                         | 470.85                     |
| <b>TOTAL WELLS FARGO BANK, N.A.</b>                                 |                  | <b>588.20</b>              | <b>-</b>                        | <b>75.76</b>                         | <b>-</b>                 | <b>-</b>                  | <b>663.96</b> ②            |

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|---|------------------|----------------------------|---------------------------------|--------------------------------------|--------------------------|---------------------------|----------------------------|
| <b>WILMINGTON TRUST, N. A.</b>                            |                  |                            |                                 |                                      |                          |                           |                            |
| <b>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</b> |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 144613-000 Revenue Account                         | 0.03%            | 2,377.29                   | -                               | 9.60                                 | -                        | -                         | 2,386.89                   |
| A/C #: 144613-001 Interest Account                        | 0.03%            | 184,795.77                 | (101.00)                        | 101.01                               | (184,795.77)             | -                         | 0.01                       |
| A/C #: 144613-002 Principal Account                       | 0.00%            | 1,065,582.72               | (580.86)                        | 583.26                               | (1,065,000.00)           | -                         | 585.12                     |
| <b>CITY OF COACHELLA 2022A BOND FUND</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 154278-000 Bond Fund                               | 1.76%            | 24,312.00                  | (19,508.55)                     | 924.12                               | -                        | -                         | 5,727.57                   |
| A/C #: 154278-001 Interest Account                        | 0.00%            | -                          | 92,400.00                       | 25.14                                | -                        | -                         | 92,425.14                  |
| A/C #: 154278-002 Principal Account                       | 0.00%            | -                          | 145,000.00                      | 39.45                                | -                        | -                         | 145,039.45                 |
| A/C #: 154278-004 Project FD Account                      | 1.76%            | 1,162,825.38               | (4,707.01)                      | 4,868.53                             | -                        | -                         | 1,162,986.90               |
| <b>CITY OF COACHELLA 2022B BOND FUND</b>                  |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 155657-000 Bond Fund                               | 1.76%            | 2,049.52                   | 592,667.28                      | 2,258.20                             | (594,708.40)             | -                         | 2,266.60                   |
| A/C #: 155657-001 Interest Account                        | 0.00%            | -                          | 104,700.00                      | 28.48                                | -                        | -                         | 104,728.48                 |
| A/C #: 155657-002 Principal Account                       | 0.00%            | -                          | 490,000.00                      | 133.32                               | -                        | -                         | 490,133.32                 |
| A/C #: 155657-004 COI Account                             | 0.00%            | -                          | -                               | -                                    | -                        | -                         | -                          |
| <b>CITY OF COACHELLA BOFA 2023 ESCROW</b>                 |                  |                            |                                 |                                      |                          |                           |                            |
| A/C #: 166682-000 Bond Fund                               |                  | 3,096,806.40               | (690,630.81)                    |                                      |                          |                           | 2,406,175.59               |
| <b>TOTAL WILMINGTON TRUST BANK, N.A.</b>                  |                  | <b>5,538,749.08</b>        | <b>709,239.05</b>               | <b>8,971.11</b>                      | <b>(1,844,504.17)</b>    | <b>-</b>                  | <b>4,412,455.07</b>        |
| <b>TOTAL CASH WITH FISCAL AGENT</b>                       |                  | <b>9,722,617.09</b>        | <b>709,239.05</b>               | <b>9,313.06</b>                      | <b>(1,844,504.17)</b>    | <b>-</b>                  | <b>8,596,665.03</b>        |

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**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

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

| <b>Security Type/Description</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 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               | 580.64                  | 553,351.85            | 529,157.81          |
| 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               | 1,569.29                | 1,459,441.77          | 1,430,156.25        |
| 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               | 386.48                  | 457,784.22            | 437,215.65          |
| 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               | 221.13                  | 344,337.89            | 331,625.00          |
| 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               | 259.03                  | 407,336.28            | 388,475.00          |
| 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               | 133.40                  | 208,255.81            | 198,745.30          |
| 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               | 61.96                   | 188,652.91            | 179,282.82          |
| 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               | 114.13                  | 349,392.14            | 330,257.83          |
| 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               | 1.63                    | 154,191.52            | 150,524.99          |
| 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               | 18.19                   | 263,157.87            | 248,146.88          |
| 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               | 2.75                    | 268,298.20            | 254,010.92          |
| 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               | 4.84                    | 472,002.61            | 446,871.07          |
| 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               | 13.45                   | 1,292,135.38          | 1,241,831.19        |
| US TREASURY NOTES<br>DTD 02/28/2021 0.500% 02/28/2026 | 91282CBO3    | 310,000.00   | AA+                   | Aaa                   | 03/05/21          | 03/09/21           | 305,676.95           | 0.79               | 648.64                  | 308,629.57            | 291,448.42          |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

**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 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               | 1,318.21                | 623,665.32            | 592,298.41          |
| US TREASURY 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               | 368.44                  | 289,767.42            | 271,829.70          |
| US TREASURY 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               | 412.91                  | 312,521.51            | 304,636.74          |
| US TREASURY 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               | 882.17                  | 288,525.29            | 279,515.64          |
| 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               | 3,063.46                | 290,796.16            | 281,678.92          |
| 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               | 9,605.77                | 894,211.08            | 883,230.52          |
| US TREASURY 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               | 1,402.58                | 1,041,652.18          | 1,007,151.62        |
| 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               | 10,903.85               | 1,016,490.39          | 995,531.25          |
| US TREASURY 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               | 6,931.35                | 497,897.72            | 501,250.00          |
| US TREASURY 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               | 3,544.36                | 343,136.22            | 340,850.00          |
| 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               | 1,528.94                | 1,088,930.83          | 1,080,870.25        |
| 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               | 23.03                   | 1,020,310.55          | 1,010,643.75        |
| US TREASURY 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               | 5,969.36                | 489,629.04            | 483,721.88          |
| US TREASURY 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               | 2,415.47                | 531,668.93            | 521,363.31          |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

**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 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               | 3,714.95                | 418,537.35            | 412,781.25           |
| US TREASURY 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               | 4,068.75                | 460,637.94            | 452,093.75           |
| US TREASURY NOTES<br>DTD 05/31/2023 3.625% 05/31/2028                    | 91282CHE4    | 530,000.00           | AA+                   | Aaa                   | 06/01/23          | 06/02/23           | 527,888.28           | 3.71               | 3,254.58                | 528,381.21            | 523,209.38           |
| US TREASURY NOTES<br>DTD 06/30/2023 4.000% 06/30/2028                    | 91282CHK0    | 55,000.00            | AA+                   | Aaa                   | 07/06/23          | 07/10/23           | 54,093.36            | 4.37               | 191.30                  | 54,286.96             | 55,034.38            |
| US TREASURY N/B NOTES<br>DTD 05/31/2024 4.500% 05/31/2029                | 91282CKT7    | 510,000.00           | AA+                   | Aaa                   | 06/05/24          | 06/06/24           | 514,442.58           | 4.30               | 3,887.70                | 514,319.75            | 522,750.00           |
| US TREASURY N/B NOTES<br>DTD 06/30/2024 4.250% 06/30/2029                | 91282CKX8    | 505,000.00           | AA+                   | Aaa                   | 07/02/24          | 07/03/24           | 502,139.65           | 4.38               | 1,866.30                | 502,180.17            | 512,022.63           |
| <b>Security Type Sub-Total</b>   |              | <b>18,465,000.00</b> |                       |                       |                   |                    | <b>17,518,502.73</b> | <b>2.72</b>        | <b>69,369.04</b>        | <b>17,934,514.04</b>  | <b>17,490,212.51</b> |
| <b>Municipal Bond / Note</b>   |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |
| 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               | 282.50                  | 200,000.00            | 197,650.00           |
| 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               | 161.31                  | 135,000.00            | 133,051.95           |
| 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               | 41.93                   | 40,054.01             | 38,610.00            |
| 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               | 115.32                  | 110,000.00            | 106,177.50           |
| 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               | 34.90                   | 40,000.00             | 37,905.60            |
| <b>Security Type Sub-Total</b>   |              | <b>525,000.00</b>    |                       |                       |                   |                    | <b>525,282.80</b>    | <b>0.78</b>        | <b>635.96</b>           | <b>525,054.01</b>     | <b>513,395.05</b>    |
| <b>Federal Agency Commercial Mortgage-Backed Security</b>                |              |                      |                       |                       |                   |                    |                      |                    |                         |                       |                      |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

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

| <b>Security Type/Description</b>                                   | <b>S&amp;P</b> | <b>Moody's</b> | <b>Trade</b>  | <b>Settle</b> | <b>Original</b> | <b>YTM</b>     | <b>Accrued</b>  | <b>Amortized</b> | <b>Market</b> |            |            |
|--|----------------|----------------|---------------|---------------|-----------------|----------------|-----------------|------------------|---------------|------------|------------|
| <b>Dated Date/Coupon/Maturity</b>                                  | <b>Par</b>     | <b>Rating</b>  | <b>Rating</b> | <b>Date</b>   | <b>Cost</b>     | <b>at Cost</b> | <b>Interest</b> | <b>Cost</b>      | <b>Value</b>  |            |            |
| <b>CUSIP</b>   |                |                |               |               |                 |                |                 |                  |               |            |            |
| <b>Federal Agency Commercial Mortgage-Backed Security</b>          |                |                |               |               |                 |                |                 |                  |               |            |            |
| FHMS K043 A2<br>DTD 03/01/2015 3.062% 12/01/2024                   | 3137BGK24      | 107,109.04     | AA+           | Aaa           | 03/19/20        | 03/25/20       | 112,414.28      | 1.95             | 273.31        | 107,487.10 | 106,057.07 |
| FHMS K061 A2<br>DTD 01/30/2017 3.347% 11/01/2026                   | 3137BTUM1      | 236,357.21     | AA+           | Aaa           | 05/19/23        | 05/24/23       | 229,081.83      | 4.31             | 659.24        | 231,599.56 | 229,833.01 |
| FHMS K064 A2<br>DTD 05/15/2017 3.224% 03/01/2027                   | 3137BXQY1      | 360,000.00     | AA+           | Aaa           | 08/16/23        | 08/18/23       | 339,581.25      | 4.98             | 967.20        | 345,101.11 | 348,108.82 |
| 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        | 196,377.37 | 198,037.24 |
| 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        | 304,441.26 | 307,799.50 |
| FHMS K507 A1<br>DTD 09/01/2023 4.800% 04/01/2028                   | 3137HAMR4      | 315,932.95     | AA+           | Aaa           | 09/20/23        | 09/28/23       | 310,975.01      | 5.19             | 1,263.73      | 311,814.92 | 318,296.04 |
| FHMS K506 A1<br>DTD 09/01/2023 4.650% 05/01/2028                   | 3137HAMG8      | 168,587.76     | AA+           | Aaa           | 09/07/23        | 09/14/23       | 166,066.53      | 5.01             | 653.28        | 166,502.11 | 169,247.28 |
| FHMS KJ46 A1<br>DTD 07/01/2023 4.777% 06/01/2028                   | 3137HAD45      | 273,129.44     | AA+           | Aaa           | 07/19/23        | 07/27/23       | 273,122.58      | 4.78             | 1,087.28      | 273,124.02 | 274,568.35 |
| 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      | 327,555.98 | 327,886.39 |
| 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      | 340,345.67 | 340,681.94 |
| FHMS KJ47 A1<br>DTD 09/01/2023 5.272% 08/01/2028                   | 3137HAMN3      | 187,509.39     | AA+           | Aaa           | 09/19/23        | 09/28/23       | 187,508.44      | 5.27             | 823.79        | 187,508.60 | 191,702.29 |
| 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      | 335,789.82 | 341,168.70 |
| FHMS K508 A2<br>DTD 10/01/2023 4.740% 08/01/2028                   | 3137HAO74      | 345,000.00     | AA+           | Aaa           | 10/11/23        | 10/19/23       | 337,432.08      | 5.26             | 1,362.75      | 338,547.01 | 347,340.60 |
| FHMS K509 A2<br>DTD 10/01/2023 4.850% 09/01/2028                   | 3137HAST4      | 260,000.00     | AA+           | Aaa           | 10/25/23        | 10/31/23       | 251,710.42      | 5.60             | 1,050.83      | 252,858.03 | 262,832.98 |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

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

| <b>Security Type/Description</b>                          | <b>S&amp;P</b> | <b>Moody's</b>      | <b>Trade</b>  | <b>Settle</b> | <b>Original</b> | <b>YTM</b>     | <b>Accrued</b>      | <b>Amortized</b> | <b>Market</b>    |                     |                     |
|---|----------------|---------------------|---------------|---------------|-----------------|----------------|---------------------|------------------|------------------|---------------------|---------------------|
| <b>Dated Date/Coupon/Maturity</b>                         | <b>Par</b>     | <b>Rating</b>       | <b>Rating</b> | <b>Date</b>   | <b>Cost</b>     | <b>at Cost</b> | <b>Interest</b>     | <b>Cost</b>      | <b>Value</b>     |                     |                     |
| <b>CUSIP</b>  |                |                     |               |               |                 |                |                     |                  |                  |                     |                     |
| <b>Federal Agency Commercial Mortgage-Backed Security</b> |                |                     |               |               |                 |                |                     |                  |                  |                     |                     |
| 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         | 331,611.30          | 338,063.26          |
| FHMS K510 A2<br>DTD 11/01/2023 5.069% 10/01/2028          | 3137HB3D4      | 135,000.00          | AA+           | Aaa           | 11/14/23        | 11/21/23       | 134,609.72          | 5.14             | 570.26           | 134,659.70          | 137,540.71          |
| FHMS K511 A2<br>DTD 12/01/2023 4.860% 10/01/2028          | 3137HB3G7      | 190,000.00          | AA+           | Aaa           | 11/28/23        | 12/07/23       | 189,454.13          | 4.93             | 769.50           | 189,520.52          | 192,155.67          |
| FHMS K512 A2<br>DTD 12/01/2023 5.000% 11/01/2028          | 3137HBCF9      | 175,000.00          | AA+           | Aaa           | 12/11/23        | 12/21/23       | 176,634.15          | 4.78             | 729.17           | 176,448.47          | 177,861.29          |
| FHMS K513 A2<br>DTD 01/01/2024 4.724% 12/01/2028          | 3137HBFY5      | 195,000.00          | AA+           | Aaa           | 01/10/24        | 01/18/24       | 196,947.86          | 4.50             | 767.65           | 196,753.16          | 196,296.26          |
| FHMS K514 A2<br>DTD 02/01/2024 4.572% 12/01/2028          | 3137HBLV4      | 195,000.00          | AA+           | Aaa           | 02/01/24        | 02/08/24       | 196,949.81          | 4.34             | 742.95           | 196,773.15          | 195,120.92          |
| FHMS K518 A2<br>DTD 03/01/2024 5.400% 01/01/2029          | 3137HC2L5      | 245,000.00          | AA+           | Aaa           | 03/19/24        | 03/28/24       | 250,915.53          | 4.83             | 1,102.50         | 250,532.00          | 253,125.99          |
| FHMS K517 A2<br>DTD 03/01/2024 5.355% 01/01/2029          | 3137HC2C5      | 305,000.00          | AA+           | Aaa           | 03/05/24        | 03/14/24       | 314,145.73          | 4.66             | 1,361.06         | 313,490.49          | 314,622.84          |
| FHMS K515 A2<br>DTD 02/01/2024 5.400% 01/01/2029          | 3137HBPD0      | 340,000.00          | AA+           | Aaa           | 02/14/24        | 02/22/24       | 349,159.60          | 4.78             | 1,530.00         | 348,414.88          | 350,973.21          |
| FHMS K516 A2<br>DTD 03/01/2024 5.477% 01/01/2029          | 3137HBPM0      | 340,000.00          | AA+           | Aaa           | 02/29/24        | 03/07/24       | 350,198.98          | 4.78             | 1,551.82         | 349,437.40          | 352,167.38          |
| FHMS K520 A2<br>DTD 04/01/2024 5.180% 03/01/2029          | 3137HCKV3      | 195,000.00          | AA+           | Aaa           | 04/23/24        | 04/30/24       | 195,791.51          | 5.09             | 841.75           | 195,754.77          | 200,092.57          |
| FHMS K524 A2<br>DTD 07/25/2024 4.720% 05/01/2029          | 3137HDV56      | 290,000.00          | AA+           | Aaa           | 07/16/24        | 07/25/24       | 291,780.89          | 4.58             | 228.13           | 291,774.60          | 292,439.87          |
| FHMS K522 A2<br>DTD 06/01/2024 4.803% 05/01/2029          | 3137HDJJ0      | 340,000.00          | AA+           | Aaa           | 06/05/24        | 06/13/24       | 339,998.98          | 4.80             | 1,360.85         | 339,999.01          | 343,808.50          |
| <b>Security Type Sub-Total</b>                            |                | <b>7,068,625.79</b> |               |               |                 |                | <b>7,020,377.28</b> | <b>4.83</b>      | <b>26,249.54</b> | <b>7,034,222.01</b> | <b>7,107,828.68</b> |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

**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>                                     |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| 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               | 262.50                  | 199,900.77            | 193,192.60          |
| 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               | 106.94                  | 175,035.66            | 168,462.88          |
| 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               | 137.50                  | 225,196.78            | 216,595.12          |
| 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               | 186.39                  | 304,889.24            | 293,606.73          |
| 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               | 19.27                   | 184,821.20            | 177,281.43          |
| 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               | 316.88                  | 194,805.37            | 186,171.18          |
| 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               | 682.50                  | 419,500.06            | 400,984.08          |
| 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               | 17,212.50               | 999,856.67            | 991,168.00          |
| 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               | 380.00                  | 284,803.41            | 271,301.19          |
| 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               | 215.83                  | 184,831.61            | 175,661.76          |
| <b>Security Type Sub-Total</b>  |              | <b>3,175,000.00</b> |                       |                       |                   |                    | <b>3,168,998.90</b>  | <b>1.66</b>        | <b>19,520.31</b>        | <b>3,173,640.77</b>   | <b>3,074,424.97</b> |
| <b>Corporate Note</b>   |              |                     |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| NOVARTIS CAPITAL CORP<br>DTD 02/14/2020 1.750% 02/14/2025             | 66989HAP3    | 295,000.00          | AA-                   | Aa3                   | 05/06/20          | 05/08/20           | 305,504.95           | 0.98               | 2,394.83                | 296,018.59            | 289,349.87          |
| AMAZON.COM INC CORPORATE NOTES<br>DTD 04/13/2022 3.000% 04/13/2025    | 023135CE4    | 80,000.00           | AA                    | A1                    | 04/11/22          | 04/13/22           | 79,872.80            | 3.06               | 720.00                  | 79,970.41             | 78,906.64           |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

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

| <b>Security Type/Description</b>  | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>S&amp;P Par 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>   |                                   |              |                           |                       |                   |                    |                      |                    |                         |                       |                     |            |
| GOLDMAN SACHS GROUP INC CORPORATE 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                    | 970.31                | 137,212.11          | 133,318.44 |
| JPMORGAN CHASE & CO CORP NOTES (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                    | 183.47                | 50,000.00           | 49,949.60  |
| BRISTOL-MYERS SQUIBB CO CORPORATE 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                    | 117.00                | 71,790.58           | 68,395.32  |
| 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                    | 2,460.92              | 220,000.00          | 217,018.56 |
| BANK OF AMERICA NA CORPORATE NOTES<br>DTD 08/18/2023 5.526% 08/18/2026        |                                   | 06428CAA2    | 175,000.00                | A+                    | Aa1               | 10/23/23           | 10/24/23             | 173,526.50         | 5.85                    | 4,378.59              | 173,930.32          | 177,447.03 |
| 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                    | 21.67                 | 24,979.02           | 23,573.70  |
| 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                    | 108.33                | 124,962.21          | 117,868.50 |
| 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                    | 56.94                 | 200,315.00          | 188,053.00 |
| 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                    | 85.42                 | 288,987.45          | 282,079.50 |
| ADOBE INC (CALLABLE) CORP NOTE<br>DTD 02/03/2020 2.150% 02/01/2027            |                                   | 00724PAC3    | 360,000.00                | A+                    | A1                | 12/13/22           | 12/15/22             | 332,316.00         | 4.20                    | 3,870.00              | 343,231.83          | 339,912.72 |
| 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                    | 1,128.27              | 245,668.74          | 245,665.68 |
| 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                    | 3,729.44              | 336,701.45          | 332,545.15 |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

**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>   |                                   |              |            |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| 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               | 1,606.52                | 116,397.36            | 118,626.63          |
| JPMORGAN CHASE & CO CORPORATE NOTES (CAL)<br>DTD 04/22/2024 5.571% 04/22/2028 |                                   | 46647PEE2    | 110,000.00 | A-                    | A1                    | 06/03/24          | 06/04/24           | 110,733.70           | 5.38               | 1,685.23                | 110,696.18            | 112,147.75          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 07/14/2023 4.950% 07/14/2028   |                                   | 24422EXB0    | 115,000.00 | A                     | A1                    | 07/11/23          | 07/14/23           | 114,828.65           | 4.98               | 268.81                  | 114,864.66            | 117,053.67          |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES<br>DTD 07/14/2023 4.950% 07/14/2028   |                                   | 24422EXB0    | 135,000.00 | A                     | A1                    | 07/13/23          | 07/17/23           | 136,833.30           | 4.64               | 315.57                  | 136,450.36            | 137,410.83          |
| 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               | 2,245.83                | 109,839.07            | 112,753.08          |
| CITIBANK NA CORP NOTES (CALLABLE)<br>DTD 09/29/2023 5.803% 09/29/2028         |                                   | 17325FBB3    | 115,000.00 | A+                    | Aa3                   | 05/01/24          | 05/03/24           | 117,224.10           | 5.30               | 2,261.56                | 117,111.17            | 119,513.18          |
| 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               | 7,866.29                | 400,000.00            | 415,698.00          |
| BLACKROCK FUNDING INC CORPORATE NOTES (C)<br>DTD 03/14/2024 4.700% 03/14/2029 |                                   | 09290DAA9    | 30,000.00  | AA-                   | Aa3                   | 03/05/24          | 03/14/24           | 29,945.70            | 4.74               | 536.58                  | 29,949.40             | 30,272.16           |
| BLACKROCK FUNDING INC CORPORATE NOTES (C)<br>DTD 03/14/2024 4.700% 03/14/2029 |                                   | 09290DAA9    | 350,000.00 | AA-                   | Aa3                   | 04/09/24          | 04/11/24           | 348,376.00           | 4.81               | 6,260.14                | 348,465.75            | 353,175.20          |
| MASTERCARD INC CORP NOTES (CALLABLE)<br>DTD 05/31/2019 2.950% 06/01/2029      |                                   | 57636OAM6    | 300,000.00 | A+                    | Aa3                   | 06/26/24          | 06/27/24           | 275,595.00           | 4.82               | 1,475.00                | 276,016.00            | 281,811.60          |
| PEPSICO INC CORPORATE NOTES (CALLABLE)<br>DTD 07/17/2024 4.500% 07/17/2029    |                                   | 713448FX1    | 165,000.00 | A+                    | A1                    | 07/15/24          | 07/17/24           | 164,744.25           | 4.54               | 288.75                  | 164,746.11            | 166,120.19          |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

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

| Security Type/Description<br>Dated Date/Coupon/Maturity | CUSIP | Par                 | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost    | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost   | Market<br>Value     |
|---|-------|---------------------|---------------|-------------------|---------------|----------------|---------------------|----------------|---------------------|---------------------|---------------------|
| <b>Security Type Sub-Total</b>                          |       | <b>4,602,000.00</b> |               |                   |               |                | <b>4,501,820.33</b> | <b>3.99</b>    | <b>45,035.47</b>    | <b>4,518,303.77</b> | <b>4,508,666.00</b> |

**Certificate of Deposit**

|  |           |            |    |     |          |          |            |      |        |            |            |
|--|-----------|------------|----|-----|----------|----------|------------|------|--------|------------|------------|
| 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 | 642.06 | 325,000.00 | 325,366.28 |
|--|-----------|------------|----|-----|----------|----------|------------|------|--------|------------|------------|

|                                |  |                   |  |  |  |  |                   |             |               |                   |                   |
|--------------------------------|--|-------------------|--|--|--|--|-------------------|-------------|---------------|-------------------|-------------------|
| <b>Security Type Sub-Total</b> |  | <b>325,000.00</b> |  |  |  |  | <b>325,000.00</b> | <b>5.08</b> | <b>642.06</b> | <b>325,000.00</b> | <b>325,366.28</b> |
|--------------------------------|--|-------------------|--|--|--|--|-------------------|-------------|---------------|-------------------|-------------------|

**Bank Note**

|   |           |            |    |     |          |          |            |      |          |            |            |
|---|-----------|------------|----|-----|----------|----------|------------|------|----------|------------|------------|
| MORGAN STANLEY BANK NA BANK NOTES<br>(CALLA<br>DTD 05/30/2024 5.504% 05/26/2028 | 61690U8B9 | 325,000.00 | A+ | Aa3 | 05/30/24 | 05/31/24 | 325,685.75 | 5.44 | 3,031.02 | 325,649.91 | 331,129.50 |
|---|-----------|------------|----|-----|----------|----------|------------|------|----------|------------|------------|

|                                |  |                   |  |  |  |  |                   |             |                 |                   |                   |
|--------------------------------|--|-------------------|--|--|--|--|-------------------|-------------|-----------------|-------------------|-------------------|
| <b>Security Type Sub-Total</b> |  | <b>325,000.00</b> |  |  |  |  | <b>325,685.75</b> | <b>5.44</b> | <b>3,031.02</b> | <b>325,649.91</b> | <b>331,129.50</b> |
|--------------------------------|--|-------------------|--|--|--|--|-------------------|-------------|-----------------|-------------------|-------------------|

**Asset-Backed Security**

|  |           |            |     |     |          |          |            |      |        |            |            |
|--|-----------|------------|-----|-----|----------|----------|------------|------|--------|------------|------------|
| CARMX 2021-1 A3<br>DTD 01/27/2021 0.340% 12/15/2025  | 14316NAC3 | 1,410.74   | AAA | NR  | 01/20/21 | 01/27/21 | 1,410.46   | 0.34 | 0.21   | 1,410.66   | 1,405.26   |
| TAOT 2021-C A3<br>DTD 09/27/2021 0.430% 01/15/2026   | 89239BAC5 | 18,745.15  | AAA | Aaa | 09/21/21 | 09/27/21 | 18,743.67  | 0.43 | 3.58   | 18,744.65  | 18,475.93  |
| CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026  | 14314OAC8 | 8,674.86   | AAA | NR  | 04/13/21 | 04/21/21 | 8,672.99   | 0.52 | 2.00   | 8,674.26   | 8,600.32   |
| HART 2021-C A3<br>DTD 11/17/2021 0.740% 05/15/2026   | 44935FAD6 | 11,564.44  | AAA | NR  | 11/09/21 | 11/17/21 | 11,561.85  | 0.75 | 3.80   | 11,563.41  | 11,389.82  |
| 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  | 54,994.97  | 54,653.27  |
| CHAIT 2024-A1 A<br>DTD 01/31/2024 4.600% 01/15/2027  | 161571HV9 | 305,000.00 | AAA | NR  | 01/24/24 | 01/31/24 | 304,953.55 | 4.61 | 623.56 | 304,961.01 | 305,060.30 |
| HAROT 2023-3 A3<br>DTD 08/22/2023 5.410% 02/18/2028  | 43815OAC1 | 215,000.00 | AAA | NR  | 08/15/23 | 08/22/23 | 214,955.67 | 5.42 | 420.03 | 214,964.99 | 216,352.31 |
| 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 | 64,988.33  | 65,263.43  |

**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2024**

**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>  |              |                        |                       |                       |                   |                    |                        |                    |                         |                        |                        |
| TAOT 2023-D A3<br>DTD 11/14/2023 5.540% 08/15/2028                    | 89239FAD4    | 65,000.00              | AAA                   | NR                    | 11/07/23          | 11/14/23           | 64,992.99              | 5.54               | 160.04                  | 64,993.93              | 65,925.87              |
| 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                  | 234,988.19             | 236,645.71             |
| 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                  | 269,936.96             | 272,589.98             |
| 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               | 639.22                  | 274,989.63             | 278,245.30             |
| HART 2023-C A3<br>DTD 11/13/2023 5.540% 10/16/2028                    | 44918CAD4    | 95,000.00              | AAA                   | NR                    | 11/03/23          | 11/13/23           | 94,987.51              | 5.54               | 233.91                  | 94,989.13              | 96,094.86              |
| BACCT 2023-A2 A2<br>DTD 12/14/2023 4.980% 11/15/2028                  | 05522RDH8    | 120,000.00             | NR                    | Aaa                   | 12/07/23          | 12/14/23           | 119,983.88             | 4.98               | 265.60                  | 119,985.74             | 120,900.14             |
| GMCAR 2024-1 A3<br>DTD 01/17/2024 4.850% 12/18/2028                   | 36268GAD7    | 35,000.00              | NR                    | Aaa                   | 01/09/24          | 01/17/24           | 34,992.96              | 4.85               | 70.73                   | 34,993.65              | 34,956.13              |
| <b>Security Type Sub-Total</b>  |              | <b>1,775,395.19</b>    |                       |                       |                   |                    | <b>1,775,127.35</b>    | <b>4.93</b>        | <b>3,782.71</b>         | <b>1,775,179.51</b>    | <b>1,786,558.63</b>    |
| <b>Managed Account Sub-Total</b>                                      |              | <b>36,261,020.98</b>   |                       |                       |                   |                    | <b>35,160,795.14</b>   | <b>3.35</b>        | <b>168,266.11</b>       | <b>35,611,564.02</b>   | <b>35,137,581.62</b>   |
| <b>Securities Sub-Total</b>   |              | <b>\$36,261,020.98</b> |                       |                       |                   |                    | <b>\$35,160,795.14</b> | <b>3.35%</b>       | <b>\$168,266.11</b>     | <b>\$35,611,564.02</b> | <b>\$35,137,581.62</b> |
| <b>Accrued Interest</b>   |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$168,266.11</b>    |
| <b>Total Investments</b>  |              |                        |                       |                       |                   |                    |                        |                    |                         |                        | <b>\$35,305,847.73</b> |