

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of October 31 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 9/30/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 10/31/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,856,556.89	217,909.45	-	-	-	7,074,466.34
Sweep Account	4.966%	2,644,015.36	(107,653.59)				2,536,361.77
Wells Fargo-Road Maintenance	N/A	236,307.57	90,019.31		-	-	326,326.88
Wells Fargo-Gas Tax	N/A	624,089.94	208,320.23	-	-	-	832,410.17
Wells Fargo- Payroll Acct	N/A	(197,795.52)	9,624.18				(188,171.34)
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		10,169,174.24	418,219.58	-	-	-	10,587,393.82
INVESTMENTS							
State of California - LAIF	2.17%	18,360,373.52		165,566.48	-	-	18,525,940.00
Investment Management Acct	1.47%	33,375,015.00		65,678.54	-	-	33,440,693.54
Total Investments		51,735,388.52	-	231,245.02	-	-	51,966,633.54
CASH WITH FISCAL AGENT							
US Bank	varies	4,257,748.54	92,028.33	123.46	-	-	4,349,900.33 ①
Wells Fargo Bank, N.A.	5.83%	447.85	-	1.80	-	-	449.65 ②
Wilmington Trust, N. A.	0.03%	1,180,450.21	0.00	4,994.54	-	-	1,185,444.75 ③
Total Cash with Fiscal Agent		5,438,646.60	92,028.33	5,119.80	-	-	5,535,794.73
Grand Total		67,343,209.36	510,247.91	236,364.82	-	-	68,089,822.09

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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CASH WITH FISCAL AGENT							
US BANK							
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	172.04	0.73	-	-	-	172.77
A/C #: 6712104702 Interest Account	0.00%	(0.00)	(0.02)	0.02	-	-	(0.00)
A/C #: 6712104703 Principal Account	0.00%	(0.00)	(0.07)	0.07	-	-	(0.00)
A/C #: 6712104704 Reserve Account	0.00%	827,612.50	-	-	-	-	827,612.50
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	5.33	48.25	4.15	-	-	57.73
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
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	26,472.67	-	113.63	-	-	26,586.30

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	105.72	0.06	0.39	-	-	106.17
A/C #: 6712071402 Interest Account	0.00%	0.00	(0.01)	0.01	-	-	0.00
A/C #: 6712071403 Principal Account	0.00%	0.00	(0.05)	0.05	-	-	0.00
A/C #: 6712071404 Reserve Account	0.00%	406,487.50	-	-	-	-	406,487.50
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	627.99	0.25	2.45	-	-	630.69
A/C #: 6712160602 Interest Account	0.00%	0.00	(0.06)	0.06	-	-	0.00
A/C #: 6712160603 Principal Account	0.00%	0.00	(0.19)	0.19	-	-	0.00
A/C #: 6712160604 Reserve Account	0.00%	2,017,074.78	-	-	-	-	2,017,074.78
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	596.24	148,066.95	2.44	-	-	148,665.63
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	-	-	-	-	(0.00)
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.0000%	612,331.26	-	-	-	-	612,331.26
TOTAL US BANK OF CALIFORNIA		4,257,748.54	92,028.33	123.46	-	-	4,349,900.33 ①

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WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	421.74	-	1.70	-	-	423.44
A/C #: 83925301 Interest Account	0.0000%	7.80	-	0.03	-	-	7.83
A/C #: 83925302 Principal Account	0.0000%	18.31	-	0.07	-	-	18.38
TOTAL WELLS FARGO BANK, N.A.		447.85	-	1.80	-	-	449.65
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	2,624.70	-	11.16	-	-	2,635.86
A/C #: 144613-001 Interest Account	0.03%	50.58	-	0.31	-	-	50.89
A/C #: 144613-002 Principal Account	0.00%	416.00	-	1.86	-	-	417.86
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	15,104.41	4,729.57	82.61	-	-	19,916.59
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%	1,162,847.94	(4,729.57)	4,901.08	-	-	1,163,019.45
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	2,031.28	-	8.68	-	-	2,039.96
A/C #: 155657-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 155657-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		1,180,450.21	0.00	4,994.54	-	-	1,185,444.75
TOTAL CASH WITH FISCAL AGENT		5,438,646.60	92,028.33	5,119.80	-	-	5,535,794.73

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Managed Account Detail of Securities Held

For the Month Ending **October 31, 2023**

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

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	440,000.00	AA+	Aaa	02/17/22	02/18/22	433,004.69	1.69	1,466.17	437,095.17	418,550.00
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	551.09	131,880.14	124,637.50
US TREASURY NOTES DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	1,330,000.00	AA+	Aaa	07/05/22	07/07/22	1,248,953.13	2.83	581.42	1,288,096.01	1,244,381.25
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	AA+	Aaa	08/02/21	08/06/21	548,799.61	0.53	236.33	552,208.57	508,171.88
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,500,000.00	AA+	Aaa	07/06/22	07/07/22	1,381,816.41	2.89	638.74	1,431,307.71	1,373,437.50
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	AA+	Aaa	09/07/21	09/09/21	452,273.44	0.67	100.55	456,355.69	419,893.75
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	350,000.00	AA+	Aaa	03/01/22	03/01/22	333,361.33	1.59	2.40	340,935.65	318,226.58
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	410,000.00	AA+	Aaa	10/04/21	10/06/21	401,319.53	0.78	2.82	405,735.70	372,779.71
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	AA+	Aaa	11/02/21	11/03/21	204,659.77	1.01	331.35	207,272.46	190,771.88
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	190,000.00	AA+	Aaa	04/05/21	04/07/21	185,494.92	0.89	240.08	187,938.97	172,157.82
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	AA+	Aaa	01/11/21	01/12/21	347,867.19	0.50	442.26	349,069.98	317,132.83
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	160,000.00	AA+	Aaa	05/03/22	05/04/22	145,500.00	2.95	151.63	151,287.28	144,375.01
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	AA+	Aaa	02/04/21	02/08/21	282,063.87	0.47	1,691.63	267,236.80	242,090.63
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	270,000.00	AA+	Aaa	02/26/21	02/26/21	264,410.16	0.80	255.88	267,447.31	243,632.83

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For the Month Ending **October 31, 2023**

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	475,000.00	AA+	Aaa	07/02/21	07/07/21	465,871.09	0.80	450.15	470,503.92	428,613.31
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,320,000.00	AA+	Aaa	02/17/22	02/18/22	1,246,626.56	1.84	1,250.95	1,278,203.07	1,191,093.81
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	264.01	307,977.66	279,629.67
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	536.54	620,651.94	568,279.66
US TREASURY NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	290,000.00	AA+	Aaa	06/02/21	06/04/21	289,365.62	0.79	915.16	289,672.02	260,773.45
US TREASURY NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	325,000.00	AA+	Aaa	06/06/22	06/08/22	297,857.42	2.99	1,025.62	307,403.09	292,246.11
US TREASURY NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	300,000.00	AA+	Aaa	04/05/22	04/07/22	276,222.66	2.77	229.51	284,545.46	267,843.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	295,000.00	AA+	Aaa	07/05/22	07/07/22	287,371.48	2.85	1,406.86	289,554.94	271,676.56
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	925,000.00	AA+	Aaa	09/14/22	09/15/22	871,451.17	3.68	4,411.35	885,120.39	851,867.19
US TREASURY NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	1,110,000.00	AA+	Aaa	08/03/22	08/05/22	992,062.50	2.92	15.25	1,022,962.26	955,293.75
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	1,050,000.00	AA+	Aaa	09/01/22	09/06/22	995,490.23	3.40	5,007.47	1,008,211.19	954,843.75
US TREASURY NOTES DTD 09/30/2022 4.125% 09/30/2027	91282CFM8	500,000.00	AA+	Aaa	11/01/22	11/03/22	496,738.28	4.27	1,803.28	497,399.00	486,718.75
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	340,000.00	AA+	Aaa	12/06/22	12/08/22	344,728.13	3.81	38.53	343,860.78	330,756.25
US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	1,210,000.00	AA+	Aaa	01/04/23	01/06/23	1,030,437.89	3.91	16.62	1,060,960.39	1,019,614.00

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For the Month Ending **October 31, 2023**

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	1,130,000.00	AA+	Aaa	02/07/23	02/08/23	973,962.89	3.82	2,141.78	996,793.40	953,260.99
US TREASURY NOTES DTD 03/31/2023 3.625% 03/31/2028	91282CGT2	490,000.00	AA+	Aaa	05/01/23	05/02/23	489,502.34	3.65	1,553.01	489,553.08	466,342.21
US TREASURY NOTES DTD 03/31/2021 1.250% 03/31/2028	91282CBS9	575,000.00	AA+	Aaa	05/08/23	05/09/23	517,095.70	3.51	628.42	522,795.45	493,152.32
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	420,000.00	AA+	Aaa	05/01/23	05/01/23	418,047.66	3.60	40.39	418,244.39	397,425.00
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	460,000.00	AA+	Aaa	05/15/23	05/16/23	460,844.53	3.46	44.23	460,765.72	435,275.00
US TREASURY NOTES DTD 05/31/2023 3.625% 05/31/2028	91282CHE4	530,000.00	AA+	Aaa	06/01/23	06/02/23	527,888.28	3.71	8,083.95	528,064.16	503,996.88
US TREASURY NOTES DTD 06/30/2023 4.000% 06/30/2028	91282CHK0	55,000.00	AA+	Aaa	07/06/23	07/10/23	54,093.36	4.37	741.30	54,150.24	53,092.19
Security Type Sub-Total		19,350,000.00					18,321,084.18	2.59	37,296.73	18,611,259.99	17,552,033.77
U.S. Treasury Bill											
US TREASURY BILL DTD 11/03/2022 0.000% 11/02/2023	912796YT0	190,000.00	A-1+	P-1	10/02/23	10/02/23	189,137.20	5.30	0.00	189,972.17	189,972.05
Security Type Sub-Total		190,000.00					189,137.20	5.30	0.00	189,972.17	189,972.05
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES 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	163.54	149,993.23	149,524.05
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	AAA	Aaa	09/15/21	09/23/21	299,778.00	0.52	158.33	299,933.76	286,679.10
Security Type Sub-Total		450,000.00					449,455.50	0.46	321.87	449,926.99	436,203.15

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Municipal Bond / Note												
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024		605581MZ7	200,000.00	AA	Aa2	07/24/20	08/06/20	200,000.00	0.57	565.00	200,000.00	190,022.00
OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024		68607DVA0	135,000.00	AAA	Aa1	09/11/20	09/17/20	135,000.00	0.57	352.34	135,000.00	128,065.05
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	40,000.00	AA	Aa3	09/03/20	09/16/20	40,282.80	1.11	167.73	40,098.31	37,304.40
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	110,000.00	AA	Aa3	09/03/20	09/16/20	110,000.00	1.26	461.27	110,000.00	102,587.10
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025		54438CYK2	80,000.00	AA+	Aaa	10/30/20	11/10/20	80,000.00	0.77	154.60	80,000.00	73,872.80
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026		646140DP5	40,000.00	AA-	A1	01/22/21	02/04/21	40,000.00	1.05	139.60	40,000.00	36,599.20

Security Type Sub-Total			605,000.00					605,282.80	0.78	1,840.54	605,098.31	568,450.55
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Federal Agency Commercial Mortgage-Backed Security												
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	31,406.17	AA+	Aaa	12/13/19	12/18/19	32,932.32	2.14	87.57	31,526.47	31,098.99
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024		3137BGK24	108,784.07	AA+	Aaa	03/19/20	03/25/20	114,172.28	1.95	277.58	110,030.41	105,639.32
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026		3137BTUM1	240,000.00	AA+	Aaa	05/19/23	05/24/23	232,612.50	4.31	669.40	233,558.71	226,778.12
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027		3137BXOY1	360,000.00	AA+	Aaa	08/16/23	08/18/23	339,581.25	4.98	967.20	340,767.47	336,911.13
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	205,000.00	AA+	Aaa	08/16/23	08/18/23	193,284.57	4.97	554.01	193,949.21	191,370.81
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027		3137F2LJ3	320,000.00	AA+	Aaa	08/17/23	08/22/23	299,250.00	5.01	831.20	300,318.35	296,881.16
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028		3137HAMR4	324,058.75	AA+	Aaa	09/20/23	09/28/23	318,973.30	5.19	1,296.24	319,065.32	315,199.47

Managed Account Detail of Securities Held

For the Month Ending **October 31, 2023**

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028		3137HAMG8	169,853.70	AA+	Aaa	09/07/23	09/14/23	167,313.54	5.01	658.18	167,377.39	163,631.81
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028		3137HAD45	274,570.24	AA+	Aaa	07/19/23	07/27/23	274,563.37	4.78	1,093.02	274,563.75	268,324.62
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028		3137HACX2	325,000.00	AA+	Aaa	07/13/23	07/20/23	328,246.10	4.59	1,305.15	328,056.23	315,859.07
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028		3136BODE6	345,000.00	AA+	Aaa	07/18/23	07/31/23	339,151.17	4.58	1,204.63	339,453.86	326,437.93
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028		3137HAMN3	189,742.05	AA+	Aaa	09/19/23	09/28/23	189,741.10	5.27	833.60	189,741.12	188,105.97
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028		3137HAMH6	340,000.00	AA+	Aaa	09/07/23	09/14/23	334,970.38	4.99	1,317.50	335,089.62	326,681.14
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028		3137HAQ74	345,000.00	AA+	Aaa	10/11/23	10/19/23	337,432.08	5.26	1,362.75	337,480.75	333,416.00
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028		3137HAST4	260,000.00	AA+	AAA	10/25/23	10/31/23	251,710.42	5.60	1,050.83	251,714.43	251,710.42
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028		3137HAMS2	335,000.00	AA+	Aaa	09/20/23	09/28/23	330,995.75	5.07	1,340.00	331,061.52	325,079.61
Security Type Sub-Total			4,173,414.98					4,084,930.13	4.87	14,848.86	4,083,754.61	4,003,125.57
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	200,000.00	AA+	Aaa	04/15/20	04/16/20	199,008.00	0.60	47.22	199,711.75	186,753.60
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	260,000.00	AA+	Aaa	04/22/20	04/24/20	259,464.40	0.67	40.63	259,842.02	242,947.12
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	360,000.00	AA+	Aaa	06/03/20	06/05/20	361,843.20	0.52	56.25	360,556.48	336,388.32

Managed Account Detail of Securities Held

For the Month Ending **October 31, 2023**

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	637.50	199,810.14	186,232.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	325.69	175,066.19	162,122.45
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	225,000.00	AA+	Aaa	10/01/20	10/05/20	226,055.25	0.40	418.75	225,365.28	208,443.15
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	305,000.00	AA+	Aaa	06/17/20	06/19/20	304,368.65	0.54	567.64	304,794.40	282,556.27
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	AA+	Aaa	07/21/20	07/23/20	184,078.70	0.48	192.71	184,682.80	170,398.32
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	AA+	Aaa	08/25/20	08/27/20	194,087.40	0.47	134.06	194,668.28	178,835.67
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	420,000.00	AA+	Aaa	10/21/20	10/22/20	417,727.80	0.49	288.75	419,147.93	385,184.52
FREDDIE MAC NOTES (CALLABLE) DTD 08/30/2022 4.050% 08/28/2025	3134GXS54	1,000,000.00	AA+	Aaa	08/19/22	08/30/22	999,600.00	4.06	7,087.50	999,756.49	975,880.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	112.81	284,674.54	260,604.57
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	447.08	184,731.95	168,720.00
Security Type Sub-Total		3,995,000.00					3,989,314.50	1.45	10,356.59	3,992,808.25	3,745,065.99
Corporate Note											
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	A+	A1	04/02/19	04/04/19	263,146.00	2.69	980.06	260,187.56	257,393.76
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	AA	A1	05/10/21	05/12/21	114,832.10	0.50	242.94	114,970.43	111,885.80

Managed Account Detail of Securities Held

For the Month Ending **October 31, 2023**

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

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024	882508BB9	300,000.00	A+	Aa3	02/23/22	02/25/22	304,716.00	1.90	3,631.25	300,850.01	295,135.20
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	AA	Aa2	07/10/19	07/12/19	371,235.60	2.19	3,220.50	361,378.60	352,978.92
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	1,125.75	193,646.37	183,759.64
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	234.00	60,159.81	57,140.46
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	90,000.00	A+	A1	05/20/20	05/26/20	90,879.30	1.58	351.00	90,239.72	85,710.69
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	AA-	A1	05/06/20	05/08/20	305,504.95	0.98	1,104.20	297,699.87	281,739.75
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	245,000.00	AA	A1	04/11/22	04/13/22	244,610.45	3.06	367.50	244,811.98	236,757.96
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	BBB+	A3	04/27/21	05/04/21	50,000.00	0.98	245.25	50,000.00	48,427.75
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.91	269.78	55,024.27	53,270.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	BBB+	A2	02/12/21	02/17/21	150,819.30	0.94	2,235.94	140,168.79	130,107.20
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	115,000.00	A-	A1	05/24/21	06/01/21	115,000.00	0.82	394.83	115,000.00	111,098.63

Managed Account Detail of Securities Held

For the Month Ending **October 31, 2023**

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

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Cost	at Cost	Interest	Cost	Value		
CUSIP											
Corporate Note											
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	50,000.00	A-	A1	08/03/21	08/10/21	50,000.00	0.77	87.47	50,000.00	47,755.70
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	72,000.00	A+	A2	06/17/21	06/21/21	71,282.88	0.98	252.00	71,668.23	65,659.75
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	220,000.00	A-	A1	03/17/22	03/22/22	220,000.00	3.38	599.72	220,000.00	210,971.42
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	175,000.00	A+	Aa1	10/23/23	10/24/23	173,526.50	5.85	1,960.96	173,537.96	173,020.05
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	25,000.00	A	A2	01/19/22	01/24/22	24,957.50	1.99	143.54	24,972.61	22,516.38
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	125,000.00	A	A2	01/27/22	01/31/22	124,923.75	1.96	717.71	124,950.67	112,581.87
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	200,000.00	A	A1	01/26/22	01/28/22	200,644.00	1.98	1,081.94	200,413.41	177,012.60
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	300,000.00	A	A1	08/02/22	08/04/22	280,158.00	3.67	1,622.92	285,664.28	265,518.90
ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	360,000.00	A+	A2	12/13/22	12/15/22	332,316.00	4.20	1,935.00	338,205.04	325,465.20
JPMORGAN CHASE CORP NOTES (CALLABLE) DTD 04/22/2021 1.578% 04/22/2027	46647PCB0	260,000.00	A-	A1	08/02/22	08/04/22	235,172.60	3.81	102.57	241,718.27	230,651.46
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	350,000.00	A	A2	01/25/23	01/27/23	330,256.50	4.15	1,279.44	333,502.33	318,323.25
JPMORGAN CHASE CORP NOTES (CALLABLE) DTD 02/24/2022 2.947% 02/24/2028	46647PCW4	125,000.00	A-	A1	09/14/23	09/18/23	114,296.25	5.13	685.59	114,586.97	112,535.00

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For the Month Ending **October 31, 2023**

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	115,000.00	A	A2	07/11/23	07/14/23	114,828.65	4.98	1,691.94	114,838.97	112,017.02
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	135,000.00	A	A2	07/13/23	07/17/23	136,833.30	4.64	1,986.19	136,725.75	131,498.23
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 09/11/2023 5.250% 09/11/2028	89236TLB9	110,000.00	A+	A1	09/06/23	09/11/23	109,808.60	5.29	802.08	109,813.31	108,037.38
CITIBANK NA CORP NOTES (CALLABLE)	DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	400,000.00	A+	Aa3	09/26/23	09/29/23	400,000.00	5.80	2,063.29	400,000.00	395,135.60
Security Type Sub-Total			5,292,000.00					5,248,402.08	3.07	31,415.36	5,224,735.21	5,014,106.10
Certificate of Deposit												
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	325,000.00	A	A1	10/27/22	10/31/22	325,000.00	5.44	345.67	325,000.00	325,000.00
COOPERAT RABOBANK UA/NY CERT DEPOS	DTD 07/20/2023 5.080% 07/17/2026	21684LGS5	325,000.00	A+	Aa2	07/17/23	07/20/23	325,000.00	5.08	4,631.97	325,000.00	318,369.68
Security Type Sub-Total			650,000.00					650,000.00	5.26	4,977.64	650,000.00	643,369.68
Asset-Backed Security												
HAROT 2021-1 A3	DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	13,173.70	NR	Aaa	02/17/21	02/24/21	13,173.45	0.27	0.99	13,173.61	12,970.43
HART 2021-A A3	DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	17,263.17	AAA	NR	04/20/21	04/28/21	17,261.35	0.38	2.92	17,262.39	16,942.25
CARMX 2021-1 A3	DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	10,171.80	AAA	NR	01/20/21	01/27/21	10,169.79	0.34	1.54	10,170.93	9,950.45

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For the Month Ending **October 31, 2023**

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	48,332.30	AAA	Aaa	09/21/21	09/27/21	48,328.45	0.43	9.24	48,330.32	46,762.87
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	31,286.64	AAA	NR	04/13/21	04/21/21	31,279.91	0.52	7.23	31,283.44	30,439.44
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	27,966.17	AAA	NR	11/09/21	11/17/21	27,959.92	0.75	9.20	27,962.64	27,022.14
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	AAA	Aaa	09/20/21	09/27/21	54,988.22	0.58	14.18	54,993.19	52,451.56
HAROT 2023-3 A3 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	214,957.59	213,419.94
TAOT 2023-C A3 DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	65,000.00	AAA	NR	08/08/23	08/15/23	64,985.30	5.17	149.07	64,985.97	64,261.15
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	235,000.00	AAA	Aaa	08/15/23	08/23/23	234,985.43	5.53	577.58	234,985.99	233,941.30
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	270,000.00	AAA	NR	09/07/23	09/15/23	269,925.16	5.17	619.20	269,926.86	267,454.17
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	275,000.00	AAA	NR	09/12/23	09/19/23	274,987.71	5.23	639.22	274,987.97	272,491.92
Security Type Sub-Total		1,263,193.78					1,263,000.36	4.56	2,450.40	1,263,020.90	1,248,107.62
Managed Account Sub-Total		35,968,608.76					34,800,606.75	2.89	103,507.99	35,070,576.43	33,400,434.48
Securities Sub-Total		\$35,968,608.76					\$34,800,606.75	2.89%	\$103,507.99	\$35,070,576.43	\$33,400,434.48
Accrued Interest											\$103,507.99
Total Investments											\$33,503,942.47