

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 6/30/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 7/31/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,048,662.17	1,138,843.43	-	-	-	7,187,505.60
Sweep Account	4.966%	12,091,553.48	(3,257,975.91)				8,833,577.57
Wells Fargo-Road Maintenance	N/A	6,469.36	84,438.23		-	-	90,907.59
Wells Fargo-Gas Tax	N/A	317,424.20	93,894.04	-	-	-	411,318.24
Wells Fargo- Payroll Acct	N/A	(16,569.60)	27,140.62				10,571.02
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		18,453,539.61	(1,913,659.59)	-	-	-	16,539,880.02
INVESTMENTS							
State of California - LAIF	2.17%	18,217,341.86		143,031.66	-	-	18,360,373.52
Investment Management Acct	1.47%	33,307,143.76		101,165.46	-	-	33,408,309.22
Total Investments		51,524,485.62	-	244,197.12	-	-	51,768,682.74
CASH WITH FISCAL AGENT							
US Bank	varies	4,204,607.86	-	124.31	-	-	4,204,732.17 ①
Wells Fargo Bank, N.A.	5.83%	442.53	-	1.69	-	-	444.22 ②
Wilmington Trust, N. A.	0.03%	2,428,815.01	(446,652.51)	7,859.85	-	-	1,990,022.35 ③
Total Cash with Fiscal Agent		6,633,865.40	(446,652.51)	7,985.85	-	-	6,195,198.74
Grand Total		76,611,890.63	(2,360,312.10)	252,182.97	-	-	74,503,761.50

Completed By: Lourdes Marrón-Accountant

Reviewed By: Ruben Ramirez- Controller

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	YIELD	6/30/2023	(WITHDRAWALS)	CHANGE IN VALUE	(INTEREST)	(PRINCIPAL)	7/31/2023

CASH WITH FISCAL AGENT

US BANK

COACHELLA FINANCING AUTHORITY

Successor Agency to the Coachella Redevelopments Agency 2014 Series

A/C #: 6712104701 Debt Service Fund	0.00%	774.71	-	3.17	-	-	777.88
A/C #: 6712104702 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	827,612.50	-	-	-	-	827,612.50

COACHELLA SANITARY DISTRICT

WASTEWATER SERIES 2015A

A/C #: 6712148601 Bond Fund	0.00%	1,192.10	-	4.89	-	-	1,196.99
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

COACHELLA SANITARY DISTRICT: PROJECT FUND 2011

A/C #: 6711963500 Project Fund 2011	0.0100%	26,136.65	-	107.10	-	-	26,243.75
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	236.38	-	0.97	-	-	237.35
A/C #: 6712071402 Interest Account	0.00%	(0.00)	-	-	-	-	(0.00)
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	406,487.50	-	-	-	-	406,487.50
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	1,995.66	-	8.18	-	-	2,003.84
A/C #: 6712160602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	2,017,074.78	-	-	-	-	2,017,074.78
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0000%	591.32	-	-	-	-	591.32
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		4,204,607.86	-	124.31	-	-	4,204,732.17 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%	416.73	-	1.59	-	-	418.32
A/C #: 83925301 Interest Account	0.0000%	7.71	-	0.03	-	-	7.74
A/C #: 83925302 Principal Account	0.0000%	18.09		0.07	-		18.16
TOTAL WELLS FARGO BANK, N.A.		442.53	-	1.69	-	-	444.22
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	2,593.84	9.23		-	-	2,603.07
A/C #: 144613-001 Interest Account	0.03%	191,129.99	(191,129.99)	49.98	-	-	49.98
A/C #: 144613-002 Principal Account	0.00%	1,050,137.28	(1,050,000.00)	275.10	-	-	412.38
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	24,590.29	(19,986.46)	661.53	-	-	5,265.36
A/C #: 154278-001 Interest Account	0.00%	-	95,100.00	64.58	-	-	95,164.58
A/C #: 154278-002 Principal Account	0.00%	-	135,000.00	91.69	-	-	135,091.69
A/C #: 154278-004 Project FD Account	1.76%	1,162,627.43	(4,509.06)	4,705.09	-	-	1,162,823.46
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	330.02	(327.00)	1,611.70	-	-	1,614.72
A/C #: 155657-001 Interest Account	0.00%	-	114,200.00	77.56	-	-	114,277.56
A/C #: 155657-002 Principal Account	0.00%	-	475,000.00	322.62	-	-	475,322.62
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		2,428,815.01	(446,652.51)	7,859.85	-	-	1,990,022.35
TOTAL CASH WITH FISCAL AGENT		6,633,865.40	(446,652.51)	7,985.85	-	-	6,195,198.74

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Managed Account Detail of Securities Held

For the Month Ending **July 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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	950,000.00	AA+	Aaa	02/17/22	02/18/22	922,798.83	1.59	164.57	939,187.69	906,062.50
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	AA+	Aaa	08/01/19	08/05/19	126,933.59	1.80	7.22	125,387.35	121,074.23
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	1,294.67	165,934.36	158,941.40
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	AA+	Aaa	10/01/19	10/03/19	303,815.43	1.50	2,106.71	297,058.87	284,306.25
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	AA+	Aaa	01/11/21	01/12/21	203,630.27	0.33	739.20	197,841.52	186,103.13
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	425,000.00	AA+	Aaa	01/03/20	01/07/20	434,844.73	1.63	1,529.89	427,679.92	407,867.19
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	580,000.00	AA+	Aaa	12/02/19	12/04/19	591,917.19	1.69	2,087.84	583,183.58	556,618.75
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	AA+	Aaa	02/17/22	02/18/22	1,244,888.48	1.69	657.42	1,254,906.37	1,193,250.72
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	1,199.45	132,246.60	123,946.88
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	2,234.84	1,280,624.75	1,233,782.75
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	580.64	551,824.70	504,876.56
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	1,569.29	1,421,861.24	1,364,531.25
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	386.48	455,876.04	417,593.75
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	221.13	339,793.29	316,531.25

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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 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	405,198.29	370,793.75
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	133.40	206,942.29	189,984.38
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	61.96	187,699.26	171,593.75
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	114.13	348,961.81	316,093.75
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	1.63	150,312.13	143,975.01
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	18.19	268,606.37	242,807.81
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	2.75	267,161.60	242,957.83
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	4.84	470,000.70	427,425.81
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	13.45	1,273,525.07	1,187,793.81
US TREASURY NOTES 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	307,758.77	279,096.88
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	1,318.21	619,640.15	567,196.87
US TREASURY N/B 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	368.44	289,639.98	261,000.00
US TREASURY N/B 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	412.91	305,684.50	292,500.00
US TREASURY N/B 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	882.17	283,209.16	268,781.25

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U.S. Treasury Bond / Note											
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	3,062.05	289,138.18	274,534.38
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	9,601.35	882,068.04	860,828.12
US TREASURY N/B 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	1,402.58	1,016,686.81	963,618.75
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	10,898.83	1,005,431.31	970,265.63
US TREASURY N/B 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	6,931.35	497,231.54	496,718.75
US TREASURY N/B 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	3,544.36	344,104.06	337,875.00
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	1,528.94	1,051,568.85	1,033,982.75
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	23.03	988,897.13	969,681.25
US TREASURY N/B 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	5,969.36	489,527.57	477,903.13
US TREASURY N/B 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	2,415.47	519,816.04	503,125.00
US TREASURY N/B 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	3,714.95	418,146.03	407,400.00
US TREASURY N/B 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	4,068.75	460,808.62	446,200.00
US TREASURY N/B NOTES DTD 05/31/2023 3.625% 05/31/2028	91282CHE4	740,000.00	AA+	Aaa	06/01/23	06/02/23	737,051.56	3.71	4,544.13	737,148.50	722,309.41
US TREASURY N/B NOTES DTD 06/30/2023 4.000% 06/30/2028	91282CHK0	300,000.00	AA+	Aaa	07/06/23	07/10/23	295,054.69	4.37	1,043.48	295,114.57	297,609.36

Managed Account Detail of Securities Held

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Security Type Sub-Total		23,365,000.00					22,336,331.64	2.47	77,767.73	22,553,433.61	21,499,539.04
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	69.79	149,966.13	147,555.90
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	533.33	299,915.13	283,817.70
Security Type Sub-Total		450,000.00					449,455.50	0.46	603.12	449,881.26	431,373.60
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	1,520.00	190,161.28	189,082.30
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	282.50	200,000.00	187,766.00
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	161.31	135,000.00	127,475.10
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	41.93	40,113.18	37,112.00
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	115.32	110,000.00	102,058.00
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	309.20	80,000.00	73,741.60
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	34.90	40,000.00	36,593.20
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,465.16	795,274.46	753,828.20
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	36,893.10	AA+	Aaa	12/13/19	12/18/19	38,685.88	2.14	102.87	37,141.87	36,384.24

Managed Account Detail of Securities Held

For the Month Ending **July 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 K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	AA+	Aaa	03/19/20	03/25/20	115,448.44	1.95	280.68	111,553.06	106,285.10
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	233,018.02	228,679.80
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	275,000.00	AA+	Aaa	07/19/23	07/27/23	274,993.13	4.78	1,094.73	274,993.15	272,107.14
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	328,224.19	325,188.68
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	339,154.42	336,602.70
Security Type Sub-Total		1,331,893.10					1,329,137.22	4.29	4,657.46	1,324,084.71	1,305,247.66
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	944.06	190,407.68	188,544.60
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	297.22	199,661.72	185,216.40
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	446.88	259,815.01	241,111.52
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	618.75	360,651.64	333,846.72
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	262.50	199,779.71	184,624.40
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	106.94	175,076.44	160,914.43
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	137.50	225,421.85	206,889.97
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	186.39	304,762.55	280,450.86

Managed Account Detail of Securities Held

For the Month Ending **July 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 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	184,636.33	169,195.64
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	316.88	194,622.25	177,690.44
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	682.50	419,029.69	382,717.86
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	17,178.37	999,722.85	974,601.00
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	380.00	284,631.27	259,013.70
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	215.83	184,698.49	167,658.47
Security Type Sub-Total		4,185,000.00					4,184,914.54	1.52	21,793.09	4,182,917.48	3,912,476.01
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	2,897.56	260,350.34	255,796.32
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	113.56	114,956.34	110,610.22
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	1,662.50	301,429.28	293,216.40
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	655.50	361,955.11	351,531.72
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	A-	A1	09/09/20	09/16/20	115,000.00	0.65	281.61	115,000.00	114,289.53

Managed Account Detail of Securities Held

For the Month Ending **July 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											
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	A-	A1	10/16/20	10/21/20	150,000.00	0.81	327.38	150,000.00	148,176.45
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	2,408.25	194,536.21	183,291.10
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	504.00	60,191.09	56,951.40
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	756.00	90,286.64	85,427.10
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	2,394.83	298,264.39	280,643.24
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	2,205.00	244,779.28	236,803.77
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	122.62	50,000.00	48,088.60
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	134.89	55,036.54	52,897.46
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	970.31	141,161.54	130,294.71
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	157.93	115,000.00	110,002.33
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	183.47	50,000.00	47,305.35

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For the Month Ending **July 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											
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	117.00	71,627.15	65,289.38
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	2,460.92	220,000.00	211,797.08
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	21.67	24,970.46	22,908.43
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	108.33	124,946.79	114,542.12
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	56.94	200,446.45	180,465.40
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	85.42	284,548.47	270,698.10
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	3,870.00	336,517.22	331,385.40
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	1,128.27	240,391.83	234,425.62
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	3,729.44	332,428.17	325,571.40
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	268.81	114,830.34	115,600.88
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	315.57	136,818.22	135,705.37
Security Type Sub-Total		4,747,000.00					4,715,770.73	2.49	27,937.78	4,690,471.86	4,513,714.88

Managed Account Detail of Securities Held

For the Month Ending **July 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
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	13,530.65	325,000.00	324,827.49
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	504.47	325,000.00	317,823.35
Security Type Sub-Total		650,000.00					650,000.00	5.26	14,035.12	650,000.00	642,650.84
Asset-Backed Security											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	7,604.73	AAA	NR	01/14/20	01/22/20	7,603.23	1.89	6.39	7,604.31	7,576.59
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	19,834.51	NR	Aaa	02/17/21	02/24/21	19,834.14	0.27	1.49	19,834.36	19,434.79
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	24,178.10	AAA	NR	04/20/21	04/28/21	24,175.56	0.38	4.08	24,176.87	23,596.52
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	13,587.45	AAA	NR	01/20/21	01/27/21	13,584.76	0.34	2.05	13,586.14	13,213.59
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	59,757.00	AAA	Aaa	09/21/21	09/27/21	59,752.24	0.43	11.42	59,754.28	57,640.21
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	39,962.07	AAA	NR	04/13/21	04/21/21	39,953.46	0.52	9.24	39,957.52	38,616.96
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	34,224.53	AAA	NR	11/09/21	11/17/21	34,216.89	0.75	11.26	34,219.79	32,983.81
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	54,992.59	52,004.27
Security Type Sub-Total		254,148.39					254,108.50	0.54	60.11	254,125.86	245,066.74
Managed Account Sub-Total		35,778,041.49					34,718,802.83	2.41	149,319.57	34,900,189.24	33,303,896.97



Managed Account Detail of Securities Held

For the Month Ending July 31, 2023

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)						
Securities Sub-Total	\$35,778,041.49	\$34,718,802.83	2.41%	\$149,319.57	\$34,900,189.24	\$33,303,896.97
Accrued Interest						\$149,319.57
Total Investments						\$33,453,216.54