

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of December 31, 2023
Fiscal Year 2023-2024

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 11/30/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 12/31/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,955,037.65	(279,968.13)	-	-	-	6,675,069.52
Sweep Account	4.966%	1,802,859.01	(410,981.39)	6,987.08			1,398,864.70
Wells Fargo-Road Maintenance	N/A	423,093.50	76,570.65		-	-	499,664.15
Wells Fargo-Gas Tax	N/A	832,410.17	104,522.00	-	-	-	936,932.17
Wells Fargo- Payroll Acct	N/A	(16,661.30)	(169,817.97)				(186,479.27)
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		10,002,739.03	(679,674.84)	6,987.08	-	-	9,330,051.27
INVESTMENTS							
State of California - LAIF	2.17%	18,525,940.00		-	-	-	18,525,940.00
Investment Management Acct	1.47%	33,953,869.85		479,902.11	-	-	34,433,771.96
Total Investments		52,479,809.85	-	479,902.11	-	-	52,959,711.96
CASH WITH FISCAL AGENT							
US Bank	varies	4,350,155.50	(8.05)	741.56	(148,665.63)	-	4,202,223.38 ①
Wells Fargo Bank, N.A.	5.83%	79,720.26	(1.80)	10.87	(79,700.00)	-	29.33 ②
Wilmington Trust, N. A.	0.03%	1,190,309.68	184,643.26	5,145.08	-	-	1,380,098.02 ③
Total Cash with Fiscal Agent		5,620,185.44	184,633.41	5,897.51	(228,365.63)	-	5,582,350.73
Grand Total		68,102,734.32	(495,041.43)	492,786.70	(228,365.63)	-	67,872,113.96

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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 Fiscal Year 2023-2024

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	YIELD	11/30/2023	(WITHDRAWALS)	CHANGE IN VALUE	(INTEREST)	(PRINCIPAL)	12/31/2023

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%	173.54	-	0.75	-	-	174.29
A/C #: 6712104702 Interest Account	0.00%	(0.00)	-	-	-	-	(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

COACHELLA SANITARY DISTRICT

WASTEWATER SERIES 2015A

A/C #: 6712148601 Bond Fund	0.00%	66.02	-	0.28	-	-	66.30
A/C #: 6712148602 Interest Account	0.00%	-	(8.05)	8.05	-	-	-
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%	26,704.44	-	115.10	-	-	26,819.54
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	106.64	-	0.46	-	-	107.10
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
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	633.49	-	2.73	-	-	636.22
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%	2,017,074.78	-	-	-	-	2,017,074.78
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0000%	148,790.33	(148,665.63)	614.19	-	-	738.89
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	148,665.63	-	(148,665.63)	-	(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		4,350,155.50	(8.05)	741.56	(148,665.63)	-	4,202,223.38 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%	1.80	(1.80)		-	-	(0.00)
A/C #: 83925301 Interest Account	0.0000%	79,700.00	-	10.80	(79,700.00)	-	10.80
A/C #: 83925302 Principal Account	0.0000%	18.46		0.07	-		18.53
TOTAL WELLS FARGO BANK, N.A.		79,720.26	(1.80)	10.87	(79,700.00)	-	29.33
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	2,646.66	(2,635.86)	357.96	-	-	368.76
A/C #: 144613-001 Interest Account	0.03%	51.19	184,643.26	101.45	-	-	184,795.90
A/C #: 144613-002 Principal Account	0.00%	419.66	-	1.86		-	421.52
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	24,918.88	4,753.22	123.76	-	-	29,795.86
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%	1,162,871.59	(4,753.22)	4,909.33	-	-	1,163,027.70
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	2,048.36	-	8.68	-	-	2,057.04
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.		1,190,309.68	184,643.26	5,145.08	-	-	1,380,098.02
TOTAL CASH WITH FISCAL AGENT		5,620,185.44	184,633.41	5,897.51	(228,365.63)	-	5,582,350.73

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Managed Account Detail of Securities Held

For the Month Ending **December 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 NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	365,000.00	AA+	Aaa	02/17/22	02/18/22	359,197.07	1.69	1,896.91	362,923.62	351,654.69
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	982.07	131,637.15	126,140.63
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	1,689.75	1,293,049.77	1,264,331.25
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	468.85	552,463.10	518,231.25
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	1,267.17	1,437,571.14	1,400,625.00
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	292.21	456,673.72	428,375.00
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	149.04	341,693.08	325,117.17
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	174.59	406,092.04	380,851.54
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	68.85	207,491.38	195,004.70
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	1.96	188,097.91	176,106.25
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	3.60	349,141.70	324,406.25
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	251.09	151,933.85	147,800.00
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	2,801.19	266,328.72	246,991.42
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	423.71	267,636.74	249,412.50

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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	745.41	470,837.57	438,781.25
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	2,071.47	1,281,304.79	1,219,350.00
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	523.76	308,122.79	286,459.38
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	1,064.43	621,322.80	582,159.37
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	190.16	289,693.26	267,706.25
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	213.12	308,542.59	300,015.63
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	667.01	285,431.48	275,625.00
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	2,507.10	289,831.27	280,065.63
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	7,861.24	887,144.23	878,171.87
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	945.33	1,027,123.16	991,195.37
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	8,923.57	1,010,054.37	990,281.25
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	5,240.78	497,510.03	503,437.50
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	2,388.87	343,699.47	342,284.39
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	1,030.49	1,067,187.38	1,064,043.75

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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	3,546.60	1,002,028.97	996,518.75
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	4,513.42	489,569.99	484,793.75
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	1,826.33	524,770.93	515,703.13
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	2,503.84	418,309.61	413,568.75
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	2,742.31	460,737.27	452,956.25
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	1,679.78	528,134.74	524,700.00
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	6.04	54,180.68	55,283.59
Security Type Sub-Total		19,275,000.00					18,247,276.56	2.60	61,662.05	18,578,271.30	17,998,148.51
Supra-National Agency Bond / Note											
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	408.33	299,946.12	290,353.50
Security Type Sub-Total		300,000.00					299,778.00	0.52	408.33	299,946.12	290,353.50
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	188.33	200,000.00	192,870.00
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	97.64	135,000.00	129,736.35
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	251.60	40,088.45	37,986.00

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Municipal Bond / Note											
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	691.90	110,000.00	104,461.50
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	257.67	80,000.00	75,191.20
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	209.40	40,000.00	37,328.00
Security Type Sub-Total		605,000.00					605,282.80	0.78	1,696.54	605,088.45	577,573.05
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	31,250.17	AA+	Aaa	12/13/19	12/18/19	32,768.74	2.14	87.14	31,309.53	31,049.26
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	108,417.42	AA+	Aaa	03/19/20	03/25/20	113,787.47	1.95	276.65	109,468.22	106,247.11
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	239,641.28	AA+	Aaa	05/19/23	05/24/23	232,264.82	4.31	668.40	233,567.58	232,656.90
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	341,732.26	347,783.61
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	194,489.79	197,863.21
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	301,236.22	307,389.57
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028	3137HAMR4	322,297.03	AA+	Aaa	09/20/23	09/28/23	317,239.23	5.19	1,289.19	317,498.25	325,149.07
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028	3137HAMG8	169,579.10	AA+	Aaa	09/07/23	09/14/23	167,043.05	5.01	657.12	167,188.78	171,059.29
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	274,259.37	AA+	Aaa	07/19/23	07/27/23	274,252.50	4.78	1,091.78	274,253.11	275,457.84
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	327,944.86	330,329.66

Managed Account Detail of Securities Held

For the Month Ending **December 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											
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	339,652.41	342,573.80
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	189,277.97	AA+	Aaa	09/19/23	09/28/23	189,277.02	5.27	831.56	189,277.07	193,883.81
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	335,242.96	343,930.58
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	337,714.08	350,212.17
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	251,964.44	265,218.14
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	331,181.90	341,154.60
FHMS K510 A2 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	134,617.60	138,822.91
FHMS K511 A2 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	189,460.89	194,025.44
FHMS K512 A2 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	176,625.32	179,814.38
Security Type Sub-Total		4,669,722.34					4,581,952.55	4.88	16,904.04	4,584,425.27	4,674,621.35
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	213.89	199,744.93	190,011.60
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	311.46	259,859.93	247,172.38
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	431.25	360,493.38	342,238.68

Managed Account Detail of Securities Held

For the Month Ending **December 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	137.50	199,830.32	189,521.60
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	34.03	175,059.39	165,201.93
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	43.75	225,327.77	212,402.47
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	59.30	304,815.51	287,923.36
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	308.33	184,713.61	173,835.44
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	255.94	194,698.80	182,599.95
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	551.25	419,226.32	393,292.20
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	13,837.50	999,778.79	986,594.00
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	290.94	284,703.23	266,232.18
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	138.75	184,754.14	172,487.53
Security Type Sub-Total		3,995,000.00					3,989,314.50	1.45	16,613.89	3,993,006.12	3,809,513.32
Corporate Note											
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	80,000.00	A	A2	04/02/19	04/04/19	80,968.00	2.69	694.89	80,024.50	79,534.56
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	1,006.25	300,465.93	296,734.50

Managed Account Detail of Securities Held

For the Month Ending **December 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											
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	4,930.50	360,996.35	355,545.36
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	1,980.75	193,056.38	185,901.13
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	414.00	60,139.07	57,981.90
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	621.00	90,208.60	86,972.85
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	1,964.62	297,325.57	285,300.99
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	1,592.50	244,833.66	239,713.15
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	81.75	50,000.00	49,184.55
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	89.93	55,016.14	54,103.01
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	548.44	139,510.55	132,142.73
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	78.97	115,000.00	113,007.97
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	151.47	50,000.00	48,386.45

Managed Account Detail of Securities Held

For the Month Ending **December 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	72.00	71,695.47	67,091.11
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	1,840.52	220,000.00	214,210.92
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	3,572.71	173,625.31	178,367.35
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	224.79	24,974.04	23,329.55
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	1,123.96	124,953.24	116,647.75
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	1,765.28	200,391.50	186,029.00
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	2,647.91	286,404.11	279,043.50
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	3,225.00	339,324.14	337,800.24
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	786.37	242,597.75	240,018.22
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	2,912.78	334,214.54	332,769.85
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	1,299.55	114,990.01	117,640.75
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	2,640.69	114,844.69	117,918.24

Managed Account Detail of Securities Held

For the Month Ending **December 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	135,000.00	A	A2	07/13/23	07/17/23	136,833.30	4.64	3,099.94	136,664.44	138,425.76
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	1,764.58	109,818.99	113,518.13
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	5,931.96	400,000.00	416,438.80
Security Type Sub-Total		4,997,000.00					4,951,391.98	3.16	47,063.11	4,931,074.98	4,863,758.32
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	3,357.97	325,000.00	325,433.48
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	7,383.64	325,000.00	318,757.73
Security Type Sub-Total		650,000.00					650,000.00	5.26	10,741.61	650,000.00	644,191.21
Asset-Backed Security											
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	9,147.07	NR	Aaa	02/17/21	02/24/21	9,146.90	0.27	0.69	9,147.02	9,035.74
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	13,014.10	AAA	NR	04/20/21	04/28/21	13,012.73	0.38	2.20	13,013.57	12,836.44
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	8,120.78	AAA	NR	01/20/21	01/27/21	8,119.18	0.34	1.23	8,120.14	7,974.17
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	41,193.01	AAA	Aaa	09/21/21	09/27/21	41,189.73	0.43	7.87	41,191.45	40,110.56
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	26,016.20	AAA	NR	04/13/21	04/21/21	26,010.60	0.52	6.01	26,013.73	25,439.37

Managed Account Detail of Securities Held

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

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

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Asset-Backed Security											
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	24,168.00	AAA	NR	11/09/21	11/17/21	24,162.60	0.75	7.95	24,165.15	23,522.87
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	54,993.58	53,178.92
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	215,000.00	AAA	NR	08/15/23	08/22/23	214,955.67	5.42	420.03	214,959.24	217,988.13
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	64,986.50	65,559.61
TAOT 2023-D A3 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	64,993.16	66,259.59
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	234,986.48	237,572.94
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	269,929.07	274,160.70
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	274,988.33	279,725.96
HART 2023-C A3 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	94,987.81	96,751.24
BACCT 2023-A2 A2 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	282.20	119,984.02	121,241.33
Security Type Sub-Total		1,516,659.16					1,516,433.61	4.77	3,121.38	1,516,459.25	1,531,357.57
Managed Account Sub-Total		36,008,381.50					34,841,430.00	2.96	158,210.95	35,158,271.49	34,389,516.83
Securities Sub-Total		\$36,008,381.50					\$34,841,430.00	2.96%	\$158,210.95	\$35,158,271.49	\$34,389,516.83
Accrued Interest											\$158,210.95
Total Investments											\$34,547,727.78