

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of April 30, 2024
Fiscal Year 2023-2024

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2024	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 4/30/2024
CASH ON HAND							
Wells Fargo-General Checking	N/A	7,045,658.13	390,050.92	-	-	-	7,435,709.05
Sweep Account	4.966%	6,570,507.17	(3,315,500.94)				3,255,006.23
Wells Fargo-Road Maintenance	N/A	767,558.27	89,605.89		-	-	857,164.16
Wells Fargo-Gas Tax	N/A	772,883.62	85,893.37	-	-	-	858,776.99
Wells Fargo- Payroll Acct	N/A	(211,696.03)	9,850.95				(201,845.08)
Petty Cash	N/A	7,000.00	-	-	-	-	7,000.00
Total Cash on Hand		14,951,911.16	(2,740,099.81)	-	-	-	12,211,811.35
INVESTMENTS							
State of California - LAIF	2.17%	18,712,054.45		199,933.66	-	-	18,911,988.11
Investment Management Acct	1.47%	34,523,764.03		(194,596.99)	-	-	34,329,167.04
Total Investments		53,235,818.48	-	5,336.67	-	-	53,241,155.15
CASH WITH FISCAL AGENT							
US Bank	varies	4,431,279.30	462,914.34	1,236.88	(56,087.51)	(195,000.00)	4,644,343.01 ①
Wells Fargo Bank, N.A.	5.83%	119.93	-	0.50	-	-	120.43 ②
Wilmington Trust, N. A.	0.03%	6,521,472.53	(1,093,179.83)	4,759.35	-	-	5,433,050.55 ③
Total Cash with Fiscal Agent		10,952,871.76	(630,265.49)	5,996.73	(56,087.51)	(195,000.00)	10,077,513.99
Grand Total		79,140,601.40	(3,370,365.30)	11,333.40	(56,087.51)	(195,000.00)	75,530,480.49

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%	283.54	0.06	1.19	-	-	284.79
A/C #: 6712104702 Interest Account	0.00%	-	(0.06)	0.06	-	-	-
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							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	286.17	249.99	856.56	-	-	1,392.72
A/C #: 6712148602 Interest Account	0.00%	56,087.51	(55.84)	55.84	(56,087.51)	-	-
A/C #: 6712148603 Principal Account	0.00%	195,000.00	(194.15)	194.15	-	(195,000.00)	-
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%	27,170.07		119.60	-	-	27,289.67

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	78.03	0.02	0.33	-	-	78.38
A/C #: 6712071402 Interest Account	0.00%	(0.00)	(0.02)	0.02	-	-	(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
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	1,356.13	0.14	5.83	-	-	1,362.10
A/C #: 6712160602 Interest Account	0.00%	0.00	(0.14)	0.14	-	-	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
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	748.13	462,914.34	3.16	-	-	463,665.63
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		4,431,279.30	462,914.34	1,236.88	(56,087.51)	(195,000.00)	4,644,343.01 ①

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	YIELD	3/31/2024	(WITHDRAWALS)	CHANGE IN VALUE	(INTEREST)	(PRINCIPAL)	4/30/2024
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	90.23	-	0.37	-	-	90.60
A/C #: 83925301 Interest Account	0.0000%	10.94	-	0.05	-	-	10.99
A/C #: 83925302 Principal Account	0.0000%	18.76	-	0.08	-	-	18.84
TOTAL WELLS FARGO BANK, N.A.		119.93	-	0.50	-	-	120.43 ②
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	373.75	-	1.50	-	-	375.25
A/C #: 144613-001 Interest Account	0.03%	128.52	-	0.60	-	-	129.12
A/C #: 144613-002 Principal Account	0.00%	426.98	-	1.80	-	-	428.78
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	11,665.12	2,857.41	62.22	-	-	14,584.75
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%	1,162,975.78	(4,857.41)	4,693.23	-	-	1,162,811.60
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	36.79	-	-	-	-	36.79
A/C #: 155657-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 155657-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA BOFA 2023 ESCROW</u>							
A/C #: 166682-000 Bond Fund		5,346,239.34	(1,091,179.83)	-	-	-	4,255,059.51
TOTAL WILMINGTON TRUST BANK, N.A.		6,521,846.28	(1,093,179.83)	4,759.35	-	-	5,433,050.55 ③
TOTAL CASH WITH FISCAL AGENT		10,953,245.51	(630,265.49)	5,996.73	(56,087.51)	(195,000.00)	10,077,513.99

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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 03/31/2020 0.500% 03/31/2025	91282ZF0	1,330,000.00	AA+	Aaa	07/05/22	07/07/22	1,248,953.13	2.83	563.25	1,302,876.10	1,273,890.63
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	233.76	552,967.97	519,965.63
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	631.80	1,449,995.30	1,405,312.50
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	97.40	457,304.57	429,309.35
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	2.38	343,195.53	325,390.62
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	2.78	406,798.86	381,171.88
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	329.20	207,925.64	194,906.25
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	238.81	188,413.19	175,720.32
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	439.90	349,283.97	323,695.33
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	150.00	153,216.37	147,424.99
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	1,673.44	264,527.43	244,441.42
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	253.13	268,012.50	248,779.67
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	445.31	471,499.40	437,667.95
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	1,237.50	1,287,457.38	1,216,256.19

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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 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	261.14	308,410.68	285,345.33
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	530.71	622,653.53	579,895.34
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	909.22	289,735.38	265,667.20
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	1,018.96	310,802.92	297,730.49
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	222.34	287,189.00	272,437.50
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	1,385.85	290,379.40	274,810.94
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	4,345.47	891,158.73	861,695.31
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	15.08	1,035,376.74	975,759.38
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	4,932.69	1,013,710.51	967,640.63
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	1,746.93	497,730.27	488,906.25
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	38.11	343,379.50	332,243.75
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	16.44	1,079,539.30	1,042,679.75
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	2,118.75	1,012,414.28	973,918.75
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	1,504.47	489,603.54	469,557.79

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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 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	608.78	528,689.51	502,765.63
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	39.95	418,438.98	400,443.75
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	43.75	460,680.85	438,581.25
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	8,031.45	528,274.75	507,392.21
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	737.36	54,241.06	53,401.56
Security Type Sub-Total		18,780,000.00					17,750,873.63	2.62	34,806.11	18,165,883.14	17,314,805.54
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	195,402.00
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	131,785.65
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	40,068.88	38,090.80
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	104,749.70
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	75,684.80
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	37,344.40
Security Type Sub-Total		605,000.00					605,282.80	0.78	1,840.54	605,068.88	583,057.35
Federal Agency Commercial Mortgage-Backed Security											

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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											
Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	107,676.59	AA+	Aaa	03/19/20	03/25/20	113,009.94	1.95	274.75	108,343.26	105,948.10
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	237,776.66	AA+	Aaa	05/19/23	05/24/23	230,457.59	4.31	663.20	232,454.76	227,164.05
FHMS K064 A2 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	343,646.02	341,279.30
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	195,562.08	194,016.54
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	303,056.93	301,313.90
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028	3137HAMR4	318,723.88	AA+	Aaa	09/20/23	09/28/23	313,722.15	5.19	1,274.90	314,313.93	313,676.72
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028	3137HAMG8	169,022.22	AA+	Aaa	09/07/23	09/14/23	166,494.50	5.01	654.96	166,805.25	165,651.41
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	273,627.69	AA+	Aaa	07/19/23	07/27/23	273,620.83	4.78	1,089.27	273,621.91	269,529.69
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	327,723.95	319,604.01
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	340,046.23	332,036.08
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	188,297.23	AA+	Aaa	09/19/23	09/28/23	188,296.28	5.27	827.25	188,296.39	188,203.77
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	335,553.51	332,538.51
FHMS K508 A2 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	338,186.91	338,457.74
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	252,471.49	256,078.60

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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 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	331,425.71	329,338.12
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	134,641.50	134,045.92
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	189,494.75	187,163.31
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	176,524.87	173,271.52
FHMS K513 A2 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	196,844.28	191,168.55
FHMS K514 A2 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	196,865.64	190,041.15
FHMS K518 A2 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	250,811.29	246,779.12
FHMS K517 A2 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	313,920.94	306,673.66
FHMS K515 A2 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	348,840.26	342,323.00
FHMS K516 A2 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	349,914.45	343,468.43
FHMS K520 A2 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	195,791.51	194,875.39
Security Type Sub-Total		6,445,124.27					6,395,030.03	4.84	24,684.26	6,405,157.82	6,324,646.59
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	199,810.74	191,181.80
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	259,895.46	248,580.80

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

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
Federal Agency Bond / Note											
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	360,368.23	344,188.80
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	199,870.34	190,485.00
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	175,045.91	165,925.90
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	225,253.36	213,333.30
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	304,857.39	289,185.14
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	184,774.73	174,442.42
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	194,759.34	183,040.85
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	419,381.83	394,241.82
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	999,823.03	983,545.00
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	284,760.14	266,526.30
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	184,798.15	172,467.18
Security Type Sub-Total		3,995,000.00					3,989,314.50	1.44	10,356.59	3,993,398.65	3,817,144.31
Corporate Note											
CITIGROUP INC CORPORATE NOTES (CALLED,OM DTD 05/04/2021 0.981% 05/01/2024	172967MX6	50,000.00	BBB+	A3	04/27/21	05/04/21	50,000.00	0.98	245.25	50,000.00	49,992.85

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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											
CITIGROUP INC CORPORATE NOTES (CALLED,OM DTD 05/04/2021 0.981% 05/01/2024	172967MX6	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.89	269.78	55,000.00	54,992.14
NOVARTIS CAPITAL CORP 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	1,104.20	296,583.11	286,752.10
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	244,876.67	239,224.37
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	138,204.87	132,138.81
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	114,406.14
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	49,305.75
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	71,749.50	67,135.03
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	215,085.20
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	173,798.57	175,262.33
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	24,976.87	23,077.38
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	124,958.34	115,386.87

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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 NY MELLON CORP (CALLABLE) CORP 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	200,348.04	184,059.60
BANK OF NY MELLON CORP (CALLABLE) CORP 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	287,871.64	276,089.40
ADOBE INC (CALLABLE) CORP NOTE 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	1,935.00	341,544.00	332,953.56
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	244,342.30	239,651.10
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	335,627.29	325,012.80
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	115,789.49	116,219.63
JOHN DEERE CAPITAL CORP CORPORATE NOTES 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	1,691.94	114,856.04	114,067.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES 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	1,986.19	136,542.83	133,905.55
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	109,830.35	109,903.31
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	407,713.60
BLACKROCK FUNDING INC CORPORATE NOTES (C 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	184.08	29,946.96	29,410.89

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For the Month Ending **April 30, 2024**

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											
BLACKROCK FUNDING INC CORPORATE NOTES (C) 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	2,147.64	348,391.93	343,127.05
Security Type Sub-Total		4,297,000.00					4,218,406.68	3.63	23,961.58	4,230,238.80	4,134,873.16
Certificate of Deposit											
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	4,769.56	325,000.00	324,997.40
Security Type Sub-Total		325,000.00					325,000.00	5.08	4,769.56	325,000.00	324,997.40
Asset-Backed Security											
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,811.05	NR	Aaa	02/17/21	02/24/21	1,811.01	0.27	0.14	1,811.04	1,805.03
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	5,138.52	AAA	NR	04/20/21	04/28/21	5,137.98	0.38	0.87	5,138.35	5,105.75
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	4,185.49	AAA	NR	01/20/21	01/27/21	4,184.66	0.34	0.63	4,185.21	4,140.42
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	27,924.83	AAA	Aaa	09/21/21	09/27/21	27,922.61	0.43	5.34	27,923.95	27,306.49
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	15,773.78	AAA	NR	04/13/21	04/21/21	15,770.38	0.52	3.65	15,772.51	15,548.59
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	16,731.04	AAA	NR	11/09/21	11/17/21	16,727.30	0.75	5.50	16,729.34	16,385.55
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	54,994.37	53,988.92
CHAIT 2024-A1 A 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	304,957.26	299,796.12
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	214,962.50	214,513.15

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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 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	64,987.54	64,659.39
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	64,993.60	65,132.26
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	234,987.45	234,986.04
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	269,933.53	268,507.39
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	274,989.06	274,145.22
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	94,988.55	94,921.45
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	265.60	119,984.99	119,075.42
GMCAR 2024-1 A3 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	34,993.33	34,547.56
Security Type Sub-Total		1,806,564.71					1,806,292.32	4.86	3,789.25	1,806,332.58	1,794,564.75
Managed Account Sub-Total		36,253,688.98					35,090,199.96	3.13	104,207.89	35,531,079.87	34,294,089.10
Securities Sub-Total		\$36,253,688.98					\$35,090,199.96	3.13%	\$104,207.89	\$35,531,079.87	\$34,294,089.10
Accrued Interest											\$104,207.89
Total Investments											\$34,398,296.99