

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 29, 2024
Fiscal Year 2023-2024

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2024	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 2/29/2024
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,488,797.94	(976,741.06)	-	-	-	5,512,056.88
Sweep Account	4.966%	10,348,327.03	(206,688.37)				10,141,638.66
Wells Fargo-Road Maintenance	N/A	576,248.59	104,054.76		-	-	680,303.35
Wells Fargo-Gas Tax	N/A	594,877.82	91,424.24	-	-	-	686,302.06
Wells Fargo- Payroll Acct	N/A	(10,386.48)	(67,779.89)				(78,166.37)
Petty Cash	N/A	6,000.00	1,000.00	-	-	-	7,000.00
Total Cash on Hand		18,003,864.90	(1,054,730.32)	-	-	-	16,949,134.58
INVESTMENTS							
State of California - LAIF	2.17%	18,712,054.45		-	-	-	18,712,054.45
Investment Management Acct	1.47%	34,576,397.34		(173,236.37)	-	-	34,403,160.97
Total Investments		53,288,451.79	-	(173,236.37)	-	-	53,115,215.42
CASH WITH FISCAL AGENT							
US Bank	varies	4,202,350.39	752,656.71	126.94	-	-	4,955,134.04 ①
Wells Fargo Bank, N.A.	5.83%	118.97	-	0.50	-	-	119.47 ②
Wilmington Trust, N. A.	0.03%	1,360,855.21	(197,100.00)	4,574.73	-	-	1,168,329.94 ③
Total Cash with Fiscal Agent		5,563,324.57	555,556.71	4,702.17	-	-	6,123,583.45
Grand Total		76,855,641.26	(499,173.61)	(168,534.20)	-	-	76,187,933.45

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%	175.07	(175.07)	0.78	-	-	0.78
A/C #: 6712104702 Interest Account	0.00%	(0.00)	132,306.25	-	-	-	132,306.25
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%	66.60	251,020.61	0.30	-	-	251,087.51
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
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	26,939.01	-	119.40	-	-	27,058.41

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	107.58	(107.58)	0.48	-	-	0.48
A/C #: 6712071402 Interest Account	0.00%	0.00	36,231.25	-	-	-	36,231.25
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%	639.05	-	2.83	-	-	641.88
A/C #: 6712160602 Interest Account	0.00%	0.00	333,381.25	-	-	-	333,381.25
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
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	742.04	-	3.15	-	-	745.19
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		4,202,350.39	752,656.71	126.94	-	-	4,955,134.04 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%	89.51	-	0.37	-	-	89.88
A/C #: 83925301 Interest Account	0.0000%	10.85	-	0.05	-	-	10.90
A/C #: 83925302 Principal Account	0.0000%	18.61	-	0.08	-	-	18.69
TOTAL WELLS FARGO BANK, N.A.		118.97	-	0.50	-	-	119.47
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	368.76	-	3.44	-	-	372.20
A/C #: 144613-001 Interest Account	0.03%	127.33	-	0.57	-	-	127.90
A/C #: 144613-002 Principal Account	0.00%	423.38	-	1.74	-	-	425.12
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	148.27	4,901.22	19.11	-	-	5,068.60
A/C #: 154278-001 Interest Account	0.00%	92,412.60	-	-	(92,412.60)	-	-
A/C #: 154278-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 154278-004 Project FD Account	1.76%	1,163,006.99	(4,888.62)	4,553.17	-	-	1,162,671.54
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	22.36	14.28	0.14	-	-	36.78
A/C #: 155657-001 Interest Account	0.00%	104,714.28	-	-	(104,714.28)	-	-
A/C #: 155657-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		1,360,855.21	26.88	4,574.73	(197,126.88)	-	1,168,329.94
TOTAL CASH WITH FISCAL AGENT		5,563,324.57	752,683.59	4,702.17	(197,126.88)	-	6,123,583.45

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Managed Account Detail of Securities Held

For the Month Ending **February 29, 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 01/15/2022 1.125% 01/15/2025	91282CDS7	220,000.00	AA+	Aaa	02/17/22	02/18/22	216,502.34	1.69	312.77	218,946.09	212,575.00
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	107.14	131,398.15	126,221.88
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	2,779.92	1,297,922.33	1,267,448.50
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	3.77	552,713.45	518,664.82
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	10.19	1,443,731.88	1,401,796.80
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	480.74	456,986.54	428,518.75
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	293.27	342,438.10	325,007.83
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	343.54	406,442.53	380,723.46
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	197.95	207,706.72	194,807.80
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	119.40	188,254.25	175,750.00
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	219.95	349,212.25	323,750.00
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	49.45	152,569.81	147,524.99
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	551.68	265,435.52	245,596.88
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	83.45	267,823.07	248,948.42

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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	146.81	471,165.75	437,964.82
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	407.97	1,284,355.66	1,217,081.19
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	4.21	308,265.55	285,781.25
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	8.56	621,982.67	580,781.25
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	546.72	289,714.15	266,573.45
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	612.71	309,663.41	298,746.11
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	1,097.34	286,302.97	273,937.50
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	273.52	290,103.07	277,300.00
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	857.66	889,134.89	869,500.00
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	1,860.16	1,031,215.84	983,217.13
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	973.56	1,011,867.33	978,796.88
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	8,621.93	497,619.24	495,937.50
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	4,700.69	343,540.81	337,237.50
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	2,027.75	1,073,312.30	1,053,267.25

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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	698.49	1,007,178.71	985,395.26
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	7,425.31	489,586.62	477,137.50
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	3,004.61	526,714.03	509,414.06
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	4,926.92	418,373.76	407,006.25
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	5,396.16	460,709.29	445,768.75
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	4,829.37	528,204.17	515,921.88
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	368.68	54,210.62	54,338.28
Security Type Sub-Total		19,130,000.00					18,104,581.83	2.61	54,342.35	18,474,801.53	17,748,438.94

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	376.67	200,000.00	194,026.00
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	224.99	135,000.00	130,758.30
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	83.87	40,078.74	38,013.20
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	230.63	110,000.00	104,536.30
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	51.53	80,000.00	75,357.60
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	69.80	40,000.00	37,396.00

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Municipal Bond / Note												
Security Type Sub-Total			605,000.00					605,282.80	0.78	1,037.49	605,078.74	580,087.40
Federal Agency Commercial Mortgage-Backed Security												
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	10,004.95	AA+	Aaa	12/13/19	12/18/19	10,491.13	2.14	27.90	10,004.95	10,004.95
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024		3137BGK24	108,058.78	AA+	Aaa	03/19/20	03/25/20	113,411.06	1.95	275.73	108,918.52	106,089.25
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026		3137BTUM1	238,740.99	AA+	Aaa	05/19/23	05/24/23	231,392.24	4.31	665.89	233,040.89	230,020.34
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	342,681.23	344,675.75
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	195,021.50	196,048.18
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	302,139.05	304,456.26
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028		3137HAMR4	320,651.57	AA+	Aaa	09/20/23	09/28/23	315,619.59	5.19	1,282.61	316,045.39	318,717.83
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028		3137HAMG8	169,321.79	AA+	Aaa	09/07/23	09/14/23	166,789.59	5.01	656.12	167,017.65	168,168.59
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028		3137HAD45	273,976.21	AA+	Aaa	07/19/23	07/27/23	273,969.34	4.78	1,090.65	273,970.19	271,719.31
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	327,835.32	325,158.89
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	339,847.69	337,274.23
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028		3137HAMN3	188,854.50	AA+	Aaa	09/19/23	09/28/23	188,853.55	5.27	829.70	188,853.63	190,588.87

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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 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	335,397.59	338,031.10
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	337,949.46	344,252.70
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	252,216.78	260,672.09
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	331,303.29	335,119.21
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	134,629.50	136,511.41
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	189,477.75	190,484.69
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	176,575.29	176,468.37
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	196,904.46	194,530.05
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	196,926.75	193,262.84
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	349,121.05	349,294.59
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	310.36	350,198.98	350,200.00
Security Type Sub-Total		5,714,608.79					5,649,102.47	4.84	20,181.76	5,656,076.91	5,671,749.50
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	380.56	199,777.56	190,432.20
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	582.29	259,877.55	247,677.82

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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 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	806.25	360,431.32	342,938.52
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	387.50	199,850.17	189,914.60
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	179.86	175,052.71	165,464.43
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	231.25	225,290.87	212,739.97
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	313.47	304,836.28	288,380.86
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	77.08	184,743.91	174,067.06
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	12.19	194,728.82	182,746.98
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	26.25	419,303.43	393,608.88
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	337.50	999,800.73	985,638.00
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	469.06	284,731.45	266,308.28
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	292.92	184,775.96	172,407.79
Security Type Sub-Total			3,995,000.00					3,989,314.50	1.45	4,096.18	3,993,200.76	3,812,325.39
Corporate Note												
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	235,000.00	AA	Aa2	07/10/19	07/12/19	242,334.35	2.19	986.02	235,404.96	232,750.11

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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											
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	270.75	192,476.05	185,843.18
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	54.00	60,118.67	58,044.66
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	81.00	90,178.00	87,066.99
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	243.78	296,957.41	285,800.13
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	2,817.50	244,854.99	239,165.08
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	163.50	50,000.00	49,561.30
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	179.85	55,008.13	54,517.43
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	1,392.19	138,863.10	132,308.10
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	236.90	115,000.00	113,496.61
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	23.47	50,000.00	48,878.60
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	162.00	71,722.26	66,997.01

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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
Corporate Note											
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	3,081.32	220,000.00	214,850.46
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	349.21	173,711.22	176,421.35
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	62.29	24,975.44	23,122.70
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	311.46	124,955.77	115,613.50
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	398.61	200,369.95	184,102.80
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	597.92	287,131.81	276,154.20
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	645.00	340,424.90	335,803.68
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	1,470.17	243,462.82	240,665.88
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	4,546.11	334,915.08	327,721.10
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	71.63	115,386.45	117,128.88
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	743.19	114,850.31	115,607.20
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	872.44	136,604.14	135,712.80

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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												
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TLB9	110,000.00	A+	A1	09/06/23	09/11/23	109,808.60	5.29	2,727.08	109,824.63	111,683.88	
DTD 09/11/2023 5.250% 09/11/2028												
CITIBANK NA CORP NOTES (CALLABLE)	17325FBB3	400,000.00	A+	Aa3	09/26/23	09/29/23	400,000.00	5.80	9,800.62	400,000.00	410,284.80	
DTD 09/29/2023 5.803% 09/29/2028												
Security Type Sub-Total		4,492,000.00					4,436,806.73	3.28	32,288.01	4,427,196.09	4,339,302.43	
Certificate of Deposit												
TORONTO DOMINION BANK NY CERT DEPOS	89115B6F2	325,000.00	A	A1	10/27/22	10/31/22	325,000.00	5.44	6,320.89	325,000.00	324,599.60	
DTD 10/31/2022 5.470% 10/25/2024												
COOPERAT RABOBANK UA/NY CERT DEPOS	21684LGS5	325,000.00	A+	Aa2	07/17/23	07/20/23	325,000.00	5.08	2,017.89	325,000.00	324,241.13	
DTD 07/20/2023 5.080% 07/17/2026												
Security Type Sub-Total		650,000.00					650,000.00	5.26	8,338.78	650,000.00	648,840.73	
Asset-Backed Security												
HAROT 2021-1 A3	43813GAC5	5,392.09	NR	Aaa	02/17/21	02/24/21	5,391.99	0.27	0.40	5,392.06	5,352.50	
DTD 02/24/2021 0.270% 04/21/2025												
HART 2021-A A3	44933LAC7	9,008.67	AAA	NR	04/20/21	04/28/21	9,007.72	0.38	1.52	9,008.34	8,915.25	
DTD 04/28/2021 0.380% 09/15/2025												
CARMX 2021-1 A3	14316NAC3	6,146.95	AAA	NR	01/20/21	01/27/21	6,145.74	0.34	0.93	6,146.51	6,054.20	
DTD 01/27/2021 0.340% 12/15/2025												
TAOT 2021-C A3	89239BAC5	34,383.62	AAA	Aaa	09/21/21	09/27/21	34,380.88	0.43	6.57	34,382.43	33,583.60	
DTD 09/27/2021 0.430% 01/15/2026												
CARMX 2021-2 A3	14314QAC8	20,794.97	AAA	NR	04/13/21	04/21/21	20,790.49	0.52	4.81	20,793.15	20,410.15	
DTD 04/21/2021 0.520% 02/17/2026												
HART 2021-C A3	44935FAD6	20,422.80	AAA	NR	11/09/21	11/17/21	20,418.24	0.75	6.72	20,420.56	19,927.41	
DTD 11/17/2021 0.740% 05/15/2026												

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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
Asset-Backed Security											
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	54,993.97	53,571.91
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	304,954.78	302,724.27
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	214,960.86	215,926.39
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	64,987.01	65,015.35
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	64,993.37	65,652.54
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	234,986.96	235,387.44
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	269,931.26	271,181.79
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	274,988.69	276,883.81
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	94,988.17	95,899.76
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	119,984.50	120,319.20
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	34,993.11	34,874.21
Security Type Sub-Total		1,831,149.10					1,830,873.44	4.80	3,794.07	1,830,905.73	1,831,679.78
Managed Account Sub-Total		36,417,757.89					35,265,961.77	3.06	124,078.64	35,637,259.76	34,632,424.17

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

Securities Sub-Total	\$36,417,757.89	\$35,265,961.77	3.06%	\$124,078.64	\$35,637,259.76	\$34,632,424.17
Accrued Interest						\$124,078.64
Total Investments						\$34,756,502.81

Bolded items are forward settling trades.