

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 5/31/2024	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 6/30/2024
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,762,714.28	80,331.72	-	-	-	6,843,046.00
Sweep Account	4.966%	7,763,668.22	819,896.78				8,583,565.00
Wells Fargo-Road Maintenance	N/A	952,624.49	99,206.60				1,051,831.09
Wells Fargo-Gas Tax	N/A	943,861.66	(320,486.50)				623,375.16
Wells Fargo- Payroll Acct	N/A	(16,488.79)	2,533.00				(13,955.79)
Petty Cash	N/A	7,000.00	-				7,000.00
Total Cash on Hand		16,413,379.86	681,481.60	-	-	-	17,094,861.46
INVESTMENTS							
State of California - LAIF	2.17%	18,911,988.11	-	-	-	-	18,911,988.11
Investment Management Acct	1.47%	34,601,803.12		176,402.54			34,778,205.66
Total Investments		53,513,791.23	-	176,402.54	-	-	53,690,193.77
CASH WITH FISCAL AGENT							
US Bank	varies	4,644,853.72	-	2,091.72	(463,665.63)	-	4,183,279.81 ①
Wells Fargo Bank, N.A.	5.83%	274,700.48	-	587.72	(274,700.00)	-	588.20 ②
Wilmington Trust, N. A.	0.03%	4,698,300.38	832,577.39	7,871.31	-	-	5,538,749.08 ③
Total Cash with Fiscal Agent		9,617,854.58	832,577.39	10,550.75	(738,365.63)	-	9,722,617.09
Grand Total		79,545,025.67	1,514,058.99	186,953.29	(738,365.63)	-	80,507,672.32

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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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%	286.00	-	1.26	-	-	287.26
A/C #: 6712104702 Interest Account	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%	1,398.65	-	6.15	-	-	1,404.80
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%	27,405.70		120.49	-	-	27,526.19
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	78.71	-	0.35	-	-	79.06
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%	1,367.89	-	6.01	-	-	1,373.90
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%	1,993,663.46	-	-	-	-	1,993,663.46
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0000%	464,047.05	(463,665.63)	1,957.46	-	-	2,338.88
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	148,665.63	-	(148,665.63)	-	(0.00)
A/C #: 6712179803 Principal Account	0.0000%	-	315,000.00	-	(315,000.00)	-	-
A/C #: 6712179804 Reserve Account	0.0000%	612,331.26	-	-	-	-	612,331.26
TOTAL US BANK OF CALIFORNIA		4,644,853.72	-	2,091.72	(463,665.63)	-	4,183,279.81 ①
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	0.48	-	0.18	-	-	0.66
A/C #: 83925301 Interest Account	0.0000%	79,700.00	-	170.47	(79,700.00)	-	170.47
A/C #: 83925302 Principal Account	0.0000%	195,000.00	-	417.07	(195,000.00)	-	417.07
TOTAL WELLS FARGO BANK, N.A.		274,700.48	-	587.72	(274,700.00)	-	588.20 ②

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WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	376.80	(375.25)	2,375.74	-	-	2,377.29
A/C #: 144613-001 Interest Account	0.03%	129.74	184,565.03	101.00	-	-	184,795.77
A/C #: 144613-002 Principal Account	0.00%	430.64	1,064,569.36	582.72	-	-	1,065,582.72
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	19,358.20	4,857.36	96.44	-	-	24,312.00
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%	1,162,975.73	(4,857.36)	4,707.01	-	-	1,162,825.38
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	2,041.12	-	8.40	-	-	2,049.52
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		3,512,988.15	(416,181.75)	-	-	-	3,096,806.40
TOTAL WILMINGTON TRUST BANK, N.A.		4,698,300.38	832,577.39	7,871.31	-	-	5,538,749.08
TOTAL CASH WITH FISCAL AGENT		9,617,854.58	832,577.39	10,550.75	(738,365.63)	-	9,722,617.09

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Managed Account Detail of Securities Held

For the Month Ending **June 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 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	463.76	553,222.50	524,995.31
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	1,253.39	1,456,258.72	1,418,906.25
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	289.07	457,622.60	433,693.75
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	147.42	343,952.96	328,835.92
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	172.69	407,155.19	385,207.79
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	66.70	208,144.56	196,973.45
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	1.94	188,572.13	177,650.00
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	3.56	349,355.69	327,250.00
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	250.55	153,862.94	149,075.01
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	2,795.19	263,619.35	246,234.38
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	422.80	268,201.93	251,564.08
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	743.82	471,833.05	442,566.43
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	2,067.03	1,290,559.10	1,229,868.81
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	518.07	308,555.81	288,590.63

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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 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	1,052.85	623,324.39	586,490.62
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	184.22	289,756.62	268,929.70
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	206.46	311,942.42	301,386.74
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	659.84	288,075.02	276,093.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027		912828V98	295,000.00	AA+	Aaa	07/05/22	07/07/22	287,371.48	2.85	2,498.18	290,655.73	278,083.58
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	7,833.28	893,182.57	871,956.98
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	935.05	1,039,537.63	991,889.12
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	8,891.83	1,015,553.69	981,093.75
US TREASURY NOTES DTD 09/30/2022 4.125% 09/30/2027		91282CFM8	500,000.00	AA+	Aaa	11/01/22	11/03/22	496,738.28	4.27	5,184.43	497,841.29	494,375.00
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	2,362.91	343,218.20	336,175.00
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	1,019.29	1,085,766.29	1,062,153.13
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	3,539.01	1,017,649.85	991,928.13
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	4,464.89	489,620.45	476,218.75
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	1,806.69	530,665.00	512,019.56

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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 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	2,476.63	418,504.20	406,218.75
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	2,712.50	460,652.40	444,906.25
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	1,627.29	528,345.34	514,928.13
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	5.98	54,271.49	54,157.81
US TREASURY N/B NOTES DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	510,000.00	AA+	Aaa	06/05/24	06/06/24	514,442.58	4.30	1,943.85	514,387.84	513,506.25
Security Type Sub-Total		17,960,000.00					17,016,363.08	2.66	58,601.17	17,413,866.95	16,763,922.81
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	196,856.00
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	132,471.45
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	40,059.02	38,397.20
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	691.90	110,000.00	105,592.30
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	37,634.00
Security Type Sub-Total		525,000.00					525,282.80	0.78	1,438.87	525,059.02	510,950.95
Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	107,302.32	AA+	Aaa	03/19/20	03/25/20	112,617.13	1.95	273.80	107,777.30	105,994.71

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For the Month Ending **June 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 K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	236,839.64	AA+	Aaa	05/19/23	05/24/23	229,549.41	4.31	660.59	231,892.49	228,289.79
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	344,610.81	344,724.52
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	196,102.65	196,029.66
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	303,974.80	304,549.22
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028	3137HAMR4	316,911.40	AA+	Aaa	09/20/23	09/28/23	311,938.11	5.19	1,267.65	312,695.55	315,823.85
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028	3137HAMG8	168,739.79	AA+	Aaa	09/07/23	09/14/23	166,216.29	5.01	653.87	166,610.17	167,549.84
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	273,306.63	AA+	Aaa	07/19/23	07/27/23	273,299.77	4.78	1,087.99	273,301.09	272,214.28
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	327,612.58	324,032.28
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	340,244.77	335,536.11
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	187,793.03	AA+	Aaa	09/19/23	09/28/23	187,792.08	5.27	825.04	187,792.22	189,962.85
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	335,710.72	336,987.29
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	338,426.45	342,964.05
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	252,728.58	259,493.46
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	331,549.17	333,793.03

Managed Account Detail of Securities Held

For the Month Ending **June 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 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	134,653.61	135,808.18
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	189,511.89	189,684.02
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	176,474.04	175,651.74
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	196,783.65	193,760.63
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	196,804.09	192,594.33
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	250,625.47	250,043.99
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	313,634.53	310,770.80
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	348,557.24	346,711.56
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	349,597.05	347,883.49
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	195,766.94	197,569.29
FHMS K522 A2	DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	340,000.00	AA+	Aaa	06/05/24	06/13/24	339,998.98	4.80	1,360.85	339,998.99	339,517.42
Security Type Sub-Total			6,780,892.81					6,730,840.51	4.84	26,029.72	6,743,436.85	6,737,940.39
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	199,843.91	192,815.00
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	259,913.38	250,654.56

Managed Account Detail of Securities Held

For the Month Ending **June 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 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	431.25	360,305.13	347,060.16
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	199,890.52	192,027.60
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	175,039.11	167,396.25
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	225,215.85	215,223.75
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	304,878.51	291,747.75
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	184,805.54	175,958.50
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	194,789.86	184,682.75
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	419,460.22	397,778.22
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	999,845.34	987,191.00
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	284,788.83	269,286.53
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	184,820.33	174,314.96
Security Type Sub-Total		3,995,000.00					3,989,314.50	1.44	16,613.89	3,993,596.53	3,846,137.03
Corporate Note											
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	1,964.62	296,208.81	288,361.03

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For the Month Ending **June 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												
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	244,898.35	240,427.81
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	137,546.63	132,808.28
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	49,717.35
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	71,776.74	67,706.06
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	216,191.58
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	173,885.93	176,095.68
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	24,978.29	23,251.75
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	124,960.91	116,258.75
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	200,326.13	185,722.20
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	288,611.47	278,583.30
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	3,225.00	342,663.10	336,129.12
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	245,221.79	242,961.16

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For the Month Ending **June 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
Corporate Note											
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	336,339.51	327,113.15
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	116,192.53	117,149.50
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 04/22/2024 5.571% 04/22/2028	46647PEE2	110,000.00	A-	A1	06/03/24	06/04/24	110,733.70	5.38	1,174.55	110,716.27	111,068.32
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	2,640.69	114,861.76	115,023.69
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	3,099.94	136,481.52	135,027.81
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	109,836.12	111,164.68
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	115,000.00	A+	Aa3	05/01/24	05/03/24	117,224.10	5.30	1,705.44	117,150.23	118,102.13
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	5,931.95	400,000.00	410,790.00
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	419.08	29,948.57	29,852.01
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	4,889.31	348,440.78	348,273.45
MASTERCARD INC CORP NOTES (CALLABLE) DTD 05/31/2019 2.950% 06/01/2029	57636QAM6	300,000.00	A+	Aa3	06/26/24	06/27/24	275,595.00	4.82	737.50	275,643.02	275,958.00
Security Type Sub-Total		4,602,000.00					4,501,813.73	3.93	46,090.94	4,516,688.46	4,453,736.81

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For the Month Ending **June 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
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	7,521.22	325,000.00	323,792.30
Security Type Sub-Total		325,000.00					325,000.00	5.08	7,521.22	325,000.00	323,792.30
Bank Note											
MORGAN STANLEY BANK NA BANK NOTES (CALLA DTD 05/30/2024 5.504% 05/26/2028	61690U8B9	325,000.00	A+	Aa3	05/30/24	05/31/24	325,685.75	5.44	1,540.36	325,667.87	327,294.50
Security Type Sub-Total		325,000.00					325,685.75	5.44	1,540.36	325,667.87	327,294.50
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,447.73	AAA	NR	04/20/21	04/28/21	1,447.58	0.38	0.24	1,447.69	1,444.08
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	2,313.94	AAA	NR	01/20/21	01/27/21	2,313.48	0.34	0.35	2,313.80	2,299.64
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	21,592.05	AAA	Aaa	09/21/21	09/27/21	21,590.34	0.43	4.13	21,591.44	21,238.99
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	10,989.71	AAA	NR	04/13/21	04/21/21	10,987.34	0.52	2.54	10,988.91	10,869.91
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	13,230.36	AAA	NR	11/09/21	11/17/21	13,227.40	0.75	4.35	13,229.13	13,000.60
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	54,994.77	54,415.46
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	304,959.74	301,542.09
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	215,000.00	AAA	NR	08/15/23	08/22/23	214,955.67	5.42	420.03	214,964.15	215,269.37
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	64,988.06	64,800.05

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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-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	64,993.82	65,523.66
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	234,987.94	235,490.89
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	269,935.80	270,212.98
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	274,989.43	276,013.46
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	94,988.93	95,606.67
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	119,985.48	119,814.47
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	34,993.54	34,680.20
Security Type Sub-Total		1,784,573.79					1,784,304.52	4.91	3,784.73	1,784,352.63	1,782,222.52
Managed Account Sub-Total		36,297,466.60					35,198,604.89	3.25	161,620.90	35,627,668.31	34,745,997.31
Securities Sub-Total		\$36,297,466.60					\$35,198,604.89	3.25%	\$161,620.90	\$35,627,668.31	\$34,745,997.31
Accrued Interest											\$161,620.90
Total Investments											\$34,907,618.21