

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 1/31/2024
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,675,069.52	(186,271.58)	-	-	-	6,488,797.94
Sweep Account	4.966%	1,398,864.70	8,949,462.33				10,348,327.03
Wells Fargo-Road Maintenance	N/A	499,664.15	76,584.44		-	-	576,248.59
Wells Fargo-Gas Tax	N/A	936,932.17	84,745.65	-	(426,800.00)	-	594,877.82
Wells Fargo- Payroll Acct	N/A	(186,479.27)	176,092.79				(10,386.48)
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		9,330,051.27	9,100,613.63	-	(426,800.00)	-	18,003,864.90
INVESTMENTS							
State of California - LAIF	2.17%	18,525,940.00		186,114.45	-	-	18,712,054.45
Investment Management Acct	1.47%	34,433,771.96		142,625.38	-	-	34,576,397.34
Total Investments		52,959,711.96	-	328,739.83	-	-	53,288,451.79
CASH WITH FISCAL AGENT							
US Bank	varies	4,202,223.38	-	127.01	-	-	4,202,350.39 ①
Wells Fargo Bank, N.A.	5.83%	29.33	-	0.50	-	-	118.97 ②
Wilmington Trust, N. A.	0.03%	1,380,098.02	(24,457.83)	5,215.02	-	-	1,360,855.21 ③
Total Cash with Fiscal Agent		5,582,350.73	(24,457.83)	5,342.53	-	-	5,563,324.57
Grand Total		67,872,113.96	9,076,155.80	334,082.36	(426,800.00)	-	76,855,641.26

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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DESCRIPTION	CURRENT	BALANCE AS OF	NET: DEPOSITS/	INTEREST EARNED /	PAYMENT OF	PAYMENT OF	BALANCE AS OF
	YIELD	12/31/2023	(WITHDRAWALS)	CHANGE IN VALUE	(INTEREST)	(PRINCIPAL)	1/31/2024

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%	174.29	-	0.78	-	-	175.07
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%	66.30	-	0.30	-	-	66.60
A/C #: 6712148602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.00%	310,175.00	-	-	-	-	310,175.00

COACHELLA SANITARY DISTRICT: PROJECT FUND 2011

A/C #: 6711963500 Project Fund 2011	0.0100%	26,819.54	-	119.47	-	-	26,939.01
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	107.10	-	0.48	-	-	107.58
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%	636.22	-	2.83	-	-	639.05
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%	738.89	-	3.15	-	-	742.04
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		4,202,223.38	-	127.01	-	-	4,202,350.39 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%	89.14	-	0.37	-	-	89.51
A/C #: 83925301 Interest Account	0.0000%	10.80	-	0.05	-	-	10.85
A/C #: 83925302 Principal Account	0.0000%	18.53		0.08	-		18.61
TOTAL WELLS FARGO BANK, N.A.		118.47	-	0.50	-	-	118.97
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Account	0.03%	368.76	-	1.99	-	-	370.75
A/C #: 144613-001 Interest Account	0.03%	184,795.90	(184,795.60)	127.03	-	-	127.33
A/C #: 144613-002 Principal Account	0.00%	421.52	-	1.86		-	423.38
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	29,795.86	(29,795.86)	148.27	-	-	148.27
A/C #: 154278-001 Interest Account	0.00%	-	92,400.00	12.60	-	-	92,412.60
A/C #: 154278-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 154278-004 Project FD Account	1.76%	1,163,027.70	(4,909.33)	4,888.62	-	-	1,163,006.99
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	2,057.04	(2,057.04)	22.36		-	22.36
A/C #: 155657-001 Interest Account	0.00%	-	104,700.00	14.28	-	-	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.		1,380,098.02	(24,457.83)	5,215.02	-	-	1,360,855.21
TOTAL CASH WITH FISCAL AGENT		5,582,439.87	(24,457.83)	5,342.53	-	-	5,563,324.57

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Managed Account Detail of Securities Held

For the Month Ending **January 31, 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 01/15/2022 1.125% 01/15/2025	91282CDS7	245,000.00	AA+	Aaa	02/17/22	02/18/22	241,104.88	1.69	128.73	243,719.97	236,731.25
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	1,201.09	131,513.67	126,384.38
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	2,253.01	1,295,567.26	1,268,695.25
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	587.02	552,592.45	520,139.06
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	1,586.54	1,440,754.19	1,405,781.25
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	389.62	456,835.34	430,028.15
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	223.56	342,078.01	326,265.62
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	261.88	406,273.12	382,196.88
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	135.55	207,602.64	195,693.75
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	62.64	188,178.69	176,640.62
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	115.38	349,178.15	325,390.63
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	160,000.00	AA+	Aaa	05/03/22	05/04/22	145,500.00	2.95	1.65	152,262.43	148,324.99
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	18.39	265,867.23	247,310.17
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	270,000.00	AA+	Aaa	02/26/21	02/26/21	264,410.16	0.80	2.78	267,733.01	250,298.42

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For the Month Ending **January 31, 2024**

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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	4.89	471,007.13	440,339.82
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	13.60	1,282,881.07	1,223,681.19
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	655.77	308,196.55	287,331.25
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	1,332.69	621,663.73	583,931.25
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	374.38	289,704.05	268,431.25
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	419.57	309,121.68	300,828.13
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	889.34	285,881.75	276,281.25
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	295,000.00	AA+	Aaa	07/05/22	07/07/22	287,371.48	2.85	3,066.24	289,971.70	280,296.08
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	925,000.00	AA+	Aaa	09/14/22	09/15/22	871,451.17	3.68	9,614.47	888,172.74	878,894.48
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	1,417.99	1,029,237.71	993,450.00
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	1,050,000.00	AA+	Aaa	09/01/22	09/06/22	995,490.23	3.40	10,913.72	1,010,991.07	991,265.63
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	6,987.70	497,566.45	502,968.75
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	3,583.31	343,617.50	342,071.89
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	1,545.74	1,070,351.92	1,066,312.50

Managed Account Detail of Securities Held

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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 0.750% 01/31/2028	91282CBJ9	1,130,000.00	AA+	Aaa	02/07/23	02/08/23	973,962.89	3.82	23.28	1,004,689.67	998,460.99
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	6,017.90	489,578.58	484,640.63
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	2,435.11	525,774.87	516,601.56
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	3,755.77	418,342.76	413,306.25
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	4,113.46	460,722.82	452,668.75
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	3,307.07	528,170.61	524,203.13
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	193.41	54,196.15	55,223.44
Security Type Sub-Total		19,155,000.00					18,129,184.37	2.61	67,633.25	18,479,996.67	17,921,068.64
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	533.33	299,952.40	291,348.00
Security Type Sub-Total		300,000.00					299,778.00	0.52	533.33	299,952.40	291,348.00
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	282.50	200,000.00	193,568.00
OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	AAA	Aa1	09/11/20	09/17/20	135,000.00	0.57	161.31	135,000.00	130,474.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	40,000.00	AA	Aa3	09/03/20	09/16/20	40,282.80	1.11	41.93	40,083.43	38,076.40

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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	115.32	110,000.00	104,710.10
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	AA+	Aaa	10/30/20	11/10/20	80,000.00	0.77	309.20	80,000.00	75,433.60
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	AA-	A1	01/22/21	02/04/21	40,000.00	1.05	34.90	40,000.00	37,504.80
Security Type Sub-Total		605,000.00					605,282.80	0.78	945.16	605,083.43	579,767.70
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	23,989.09	AA+	Aaa	12/13/19	12/18/19	25,154.82	2.14	66.89	24,011.11	23,865.70
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	108,238.41	AA+	Aaa	03/19/20	03/25/20	113,599.59	1.95	276.19	109,190.40	106,236.16
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	239,191.89	AA+	Aaa	05/19/23	05/24/23	231,829.26	4.31	667.15	233,311.16	232,376.59
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	342,222.56	347,975.00
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	194,764.51	198,026.46
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	301,702.68	307,555.10
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028	3137HAMR4	321,476.25	AA+	Aaa	09/20/23	09/28/23	316,431.33	5.19	1,285.91	316,773.77	323,899.15
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028	3137HAMG8	169,450.75	AA+	Aaa	09/07/23	09/14/23	166,916.62	5.01	656.62	167,103.46	170,625.80
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	274,118.17	AA+	Aaa	07/19/23	07/27/23	274,111.30	4.78	1,091.22	274,112.03	275,436.05
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	327,888.26	329,367.82

Managed Account Detail of Securities Held

For the Month Ending **January 31, 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											
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	339,753.30	342,255.08
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	189,071.74	AA+	Aaa	09/19/23	09/28/23	189,070.79	5.27	830.66	189,070.85	192,936.56
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	335,320.12	343,335.28
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	337,831.51	349,439.66
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	252,090.32	264,446.51
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	331,242.47	340,012.08
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	134,623.54	138,561.62
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	189,469.30	193,486.03
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	176,600.35	179,018.28
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	196,934.38	197,861.99
Security Type Sub-Total		4,855,536.30					4,769,381.29	4.87	17,644.49	4,774,016.08	4,856,716.92
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	297.22	199,761.79	190,609.60
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	446.88	259,869.04	247,926.12

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For the Month Ending **January 31, 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	618.75	360,461.32	343,282.32
FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	262.50	199,840.57	190,232.20
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	106.94	175,055.94	165,714.15
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	225,000.00	AA+	Aaa	10/01/20	10/05/20	226,055.25	0.40	137.50	225,308.70	213,061.05
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	305,000.00	AA+	Aaa	06/17/20	06/19/20	304,368.65	0.54	186.39	304,826.24	288,816.09
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	AA+	Aaa	07/21/20	07/23/20	184,078.70	0.48	19.27	184,729.27	174,382.85
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	AA+	Aaa	08/25/20	08/27/20	194,087.40	0.47	316.88	194,714.31	183,171.30
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	420,000.00	AA+	Aaa	10/21/20	10/22/20	417,727.80	0.49	682.50	419,266.16	394,522.80
FREDDIE MAC NOTES (CALLABLE) DTD 08/30/2022 4.050% 08/28/2025	3134GXS54	1,000,000.00	AA+	Aaa	08/19/22	08/30/22	999,600.00	4.06	17,212.50	999,790.13	989,449.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	380.00	284,717.81	266,969.19
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	215.83	184,765.41	172,936.89
Security Type Sub-Total		3,995,000.00					3,989,314.50	1.45	20,883.16	3,993,106.69	3,821,073.56
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	655.50	360,802.10	356,041.44
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	2,408.25	192,756.54	186,053.32

Managed Account Detail of Securities Held

For the Month Ending **January 31, 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 CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	504.00	60,128.53	58,074.90
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	756.00	90,192.79	87,112.35
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	AA-	A1	05/06/20	05/08/20	305,504.95	0.98	2,394.83	297,135.35	285,969.46
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	245,000.00	AA	A1	04/11/22	04/13/22	244,610.45	3.06	2,205.00	244,844.68	240,170.32
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	BBB+	A3	04/27/21	05/04/21	50,000.00	0.98	122.62	50,000.00	49,321.95
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.91	134.89	55,012.00	54,254.15
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	BBB+	A2	02/12/21	02/17/21	150,819.30	0.94	970.31	139,176.04	132,793.16
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	115,000.00	A-	A1	05/24/21	06/01/21	115,000.00	0.82	157.93	115,000.00	113,082.61
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	183.47	50,000.00	48,668.60
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	117.00	71,709.31	67,339.80

Managed Account Detail of Securities Held

For the Month Ending **January 31, 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											
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	220,000.00	A-	A1	03/17/22	03/22/22	220,000.00	3.38	2,460.92	220,000.00	215,088.28
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	4,378.59	173,669.70	177,824.68
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	21.67	24,974.76	23,372.45
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	125,000.00	A	A2	01/27/22	01/31/22	124,923.75	1.96	108.33	124,954.54	116,862.25
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	200,000.00	A	A1	01/26/22	01/28/22	200,644.00	1.98	56.94	200,380.37	186,521.80
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	85.42	286,780.09	279,782.70
ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	360,000.00	A+	A2	12/13/22	12/15/22	332,316.00	4.20	3,870.00	339,892.87	337,874.40
JPMORGAN CHASE CORP NOTES (CALLABLE) DTD 04/22/2021 1.578% 04/22/2027	46647PCB0	260,000.00	A-	A1	08/02/22	08/04/22	235,172.60	3.81	1,128.27	243,044.70	241,393.88
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	3,729.44	334,576.49	332,561.95
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	1,606.52	115,194.84	117,407.13
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	115,000.00	A	A2	07/11/23	07/14/23	114,828.65	4.98	268.81	114,847.60	117,382.34
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	135,000.00	A	A2	07/13/23	07/17/23	136,833.30	4.64	315.57	136,633.29	137,796.66

Managed Account Detail of Securities Held

For the Month Ending **January 31, 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 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	2,245.83	109,821.90	113,051.51
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	7,866.29	400,000.00	415,158.40
Security Type Sub-Total		4,617,000.00					4,565,707.98	3.25	38,752.40	4,551,528.49	4,490,960.49
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	4,888.81	325,000.00	325,469.88
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	642.06	325,000.00	324,232.35
Security Type Sub-Total		650,000.00					650,000.00	5.26	5,530.87	650,000.00	649,702.23
Asset-Backed Security											
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	7,260.71	NR	Aaa	02/17/21	02/24/21	7,260.58	0.27	0.54	7,260.67	7,190.12
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	11,001.67	AAA	NR	04/20/21	04/28/21	11,000.51	0.38	1.86	11,001.24	10,867.08
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	7,155.42	AAA	NR	01/20/21	01/27/21	7,154.01	0.34	1.08	7,154.88	7,034.79
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	37,889.62	AAA	Aaa	09/21/21	09/27/21	37,886.60	0.43	7.24	37,888.25	36,948.88
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	23,407.78	AAA	NR	04/13/21	04/21/21	23,402.74	0.52	5.41	23,405.64	22,931.27
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	22,306.45	AAA	NR	11/09/21	11/17/21	22,301.47	0.75	7.34	22,303.92	21,751.95

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For the Month Ending **January 31, 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	54,993.79	53,445.04
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	38.97	304,953.59	306,055.61
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	214,960.07	217,491.57
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	64,986.76	65,334.59
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	64,993.27	66,068.16
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	234,986.73	237,148.02
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	269,930.18	274,115.12
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	274,988.51	279,800.18
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	94,987.99	96,765.68
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	119,984.26	121,354.87
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	66.01	34,993.01	35,082.95
Security Type Sub-Total		1,844,021.65					1,843,744.29	4.77	3,207.28	1,843,772.76	1,859,385.88
Managed Account Sub-Total		36,021,557.95					34,852,393.23	3.00	155,129.94	35,197,456.52	34,470,023.42



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CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)						
Securities Sub-Total	\$36,021,557.95	\$34,852,393.23	3.00%	\$155,129.94	\$35,197,456.52	\$34,470,023.42
Accrued Interest						\$155,129.94
Total Investments						\$34,625,153.36