

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of July 31, 2024
Fiscal Year 2024-2025

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 6/30/2024	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF (INTEREST)	PAYMENT OF (PRINCIPAL)	BALANCE AS OF 7/31/2024
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,842,970.58	(124,461.50)	-	-	-	6,718,509.08
Sweep Account	4.966%	8,583,565.00	(3,447,495.55)				5,136,069.45
Wells Fargo-Road Maintenance	N/A	1,051,831.09	88,389.15		-	-	1,140,220.24
Wells Fargo-Gas Tax	N/A	623,375.16	100,703.47	-	-	-	724,078.63
Wells Fargo- Payroll Acct	N/A	(13,955.79)	(50,622.44)				(64,578.23)
Petty Cash	N/A	7,000.00	-	-	-	-	7,000.00
Total Cash on Hand		17,094,786.04	(3,433,486.87)	-	-	-	13,661,299.17
INVESTMENTS							
State of California - LAIF	2.17%	18,911,988.11		213,383.40	-	-	19,125,371.51
Investment Management Acct	1.47%	34,778,205.66		488,562.45	-	-	35,266,768.11
Total Investments		53,690,193.77	-	701,945.85	-	-	54,392,139.62
CASH WITH FISCAL AGENT							
US Bank	varies	4,183,279.81	-	266.19	-	-	4,183,546.00 ①
Wells Fargo Bank, N.A.	5.83%	588.20	-	75.76	-	-	663.96 ②
Wilmington Trust, N. A.	0.03%	5,538,749.08	709,239.05	8,971.11	(1,844,504.17)	-	4,412,455.07 ③
Total Cash with Fiscal Agent		9,722,617.09	709,239.05	9,313.06	(1,844,504.17)	-	8,596,665.03
Grand Total		80,507,596.90	(2,724,247.82)	711,258.91	(1,844,504.17)	-	76,650,103.82

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

Ruben Ramirez- Controller

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	YIELD	6/30/2024	(WITHDRAWALS)	CHANGE IN VALUE	(INTEREST)	(PRINCIPAL)	7/31/2024

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%	287.26	-	1.22	-	-	288.48
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%	1,404.80	-	5.98	-	-	1,410.78
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%	27,526.19		117.15	-	-	27,643.34
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	79.06	-	0.34	-	-	79.40
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%	1,373.90	-	5.85	-	-	1,379.75
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%	2,338.88	-	135.65	-	-	2,474.53
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		4,183,279.81	-	266.19	-	-	4,183,546.00 ①
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	0.66	-	-	-	-	0.66
A/C #: 83925301 Interest Account	0.0000%	170.47	-	21.98	-	-	192.45
A/C #: 83925302 Principal Account	0.0000%	417.07	-	53.78	-	-	470.85
TOTAL WELLS FARGO BANK, N.A.		588.20	-	75.76	-	-	663.96 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%	2,377.29	-	9.60	-	-	2,386.89
A/C #: 144613-001 Interest Account	0.03%	184,795.77	(101.00)	101.01	(184,795.77)	-	0.01
A/C #: 144613-002 Principal Account	0.00%	1,065,582.72	(580.86)	583.26	(1,065,000.00)	-	585.12
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	24,312.00	(19,508.55)	924.12	-	-	5,727.57
A/C #: 154278-001 Interest Account	0.00%	-	92,400.00	25.14	-	-	92,425.14
A/C #: 154278-002 Principal Account	0.00%	-	145,000.00	39.45	-	-	145,039.45
A/C #: 154278-004 Project FD Account	1.76%	1,162,825.38	(4,707.01)	4,868.53	-	-	1,162,986.90
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	2,049.52	592,667.28	2,258.20	(594,708.40)	-	2,266.60
A/C #: 155657-001 Interest Account	0.00%	-	104,700.00	28.48	-	-	104,728.48
A/C #: 155657-002 Principal Account	0.00%	-	490,000.00	133.32	-	-	490,133.32
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA BOFA 2023 ESCROW</u>							
A/C #: 166682-000 Bond Fund		3,096,806.40	(690,630.81)				2,406,175.59
TOTAL WILMINGTON TRUST BANK, N.A.		5,538,749.08	709,239.05	8,971.11	(1,844,504.17)	-	4,412,455.07
TOTAL CASH WITH FISCAL AGENT		9,722,617.09	709,239.05	9,313.06	(1,844,504.17)	-	8,596,665.03

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Managed Account Detail of Securities Held

For the Month Ending **July 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 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	580.64	553,351.85	529,157.81
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	1,569.29	1,459,441.77	1,430,156.25
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	386.48	457,784.22	437,215.65
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	221.13	344,337.89	331,625.00
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	259.03	407,336.28	388,475.00
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	133.40	208,255.81	198,745.30
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	61.96	188,652.91	179,282.82
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	114.13	349,392.14	330,257.83
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	1.63	154,191.52	150,524.99
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	18.19	263,157.87	248,146.88
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	2.75	268,298.20	254,010.92
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	4.84	472,002.61	446,871.07
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	13.45	1,292,135.38	1,241,831.19
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	648.64	308,629.57	291,448.42

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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 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	1,318.21	623,665.32	592,298.41
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	368.44	289,767.42	271,829.70
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	412.91	312,521.51	304,636.74
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	882.17	288,525.29	279,515.64
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	3,063.46	290,796.16	281,678.92
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	9,605.77	894,211.08	883,230.52
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	1,402.58	1,041,652.18	1,007,151.62
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	10,903.85	1,016,490.39	995,531.25
US TREASURY NOTES DTD 09/30/2022 4.125% 09/30/2027	91282CFM8	500,000.00	AA+	Aaa	11/01/22	11/03/22	496,738.28	4.27	6,931.35	497,897.72	501,250.00
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	3,544.36	343,136.22	340,850.00
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	1,528.94	1,088,930.83	1,080,870.25
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	23.03	1,020,310.55	1,010,643.75
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	5,969.36	489,629.04	483,721.88
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	2,415.47	531,668.93	521,363.31

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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	3,714.95	418,537.35	412,781.25
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	4,068.75	460,637.94	452,093.75
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	3,254.58	528,381.21	523,209.38
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	191.30	54,286.96	55,034.38
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	3,887.70	514,319.75	522,750.00
US TREASURY N/B NOTES DTD 06/30/2024 4.250% 06/30/2029	91282CKX8	505,000.00	AA+	Aaa	07/02/24	07/03/24	502,139.65	4.38	1,866.30	502,180.17	512,022.63
Security Type Sub-Total		18,465,000.00					17,518,502.73	2.72	69,369.04	17,934,514.04	17,490,212.51
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	197,650.00
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	133,051.95
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	40,054.01	38,610.00
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	106,177.50
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	37,905.60
Security Type Sub-Total		525,000.00					525,282.80	0.78	635.96	525,054.01	513,395.05
Federal Agency Commercial Mortgage-Backed Security											

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	107,109.04	AA+	Aaa	03/19/20	03/25/20	112,414.28	1.95	273.31	107,487.10	106,057.07
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	236,357.21	AA+	Aaa	05/19/23	05/24/23	229,081.83	4.31	659.24	231,599.56	229,833.01
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	345,101.11	348,108.82
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	196,377.37	198,037.24
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	304,441.26	307,799.50
FHMS K507 A1 DTD 09/01/2023 4.800% 04/01/2028	3137HAMR4	315,932.95	AA+	Aaa	09/20/23	09/28/23	310,975.01	5.19	1,263.73	311,814.92	318,296.04
FHMS K506 A1 DTD 09/01/2023 4.650% 05/01/2028	3137HAMG8	168,587.76	AA+	Aaa	09/07/23	09/14/23	166,066.53	5.01	653.28	166,502.11	169,247.28
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	273,129.44	AA+	Aaa	07/19/23	07/27/23	273,122.58	4.78	1,087.28	273,124.02	274,568.35
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	327,555.98	327,886.39
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	340,345.67	340,681.94
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	187,509.39	AA+	Aaa	09/19/23	09/28/23	187,508.44	5.27	823.79	187,508.60	191,702.29
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	335,789.82	341,168.70
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	338,547.01	347,340.60
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	252,858.03	262,832.98

Managed Account Detail of Securities Held

For the Month Ending **July 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											
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	331,611.30	338,063.26
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	134,659.70	137,540.71
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	189,520.52	192,155.67
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	176,448.47	177,861.29
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	196,753.16	196,296.26
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	196,773.15	195,120.92
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	250,532.00	253,125.99
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	313,490.49	314,622.84
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	348,414.88	350,973.21
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	349,437.40	352,167.38
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	195,754.77	200,092.57
FHMS K524 A2 DTD 07/25/2024 4.720% 05/01/2029	3137HDV56	290,000.00	AA+	Aaa	07/16/24	07/25/24	291,780.89	4.58	228.13	291,774.60	292,439.87
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	339,999.01	343,808.50
Security Type Sub-Total		7,068,625.79					7,020,377.28	4.83	26,249.54	7,034,222.01	7,107,828.68

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For the Month Ending **July 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											
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	199,900.77	193,192.60
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	106.94	175,035.66	168,462.88
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	225,196.78	216,595.12
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	304,889.24	293,606.73
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	184,821.20	177,281.43
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	194,805.37	186,171.18
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	419,500.06	400,984.08
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	999,856.67	991,168.00
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	284,803.41	271,301.19
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	184,831.61	175,661.76
Security Type Sub-Total		3,175,000.00					3,168,998.90	1.66	19,520.31	3,173,640.77	3,074,424.97
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	2,394.83	296,018.59	289,349.87
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	80,000.00	AA	A1	04/11/22	04/13/22	79,872.80	3.06	720.00	79,970.41	78,906.64

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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											
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	137,212.11	133,318.44
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	49,949.60
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	71,790.58	68,395.32
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	217,018.56
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	173,930.32	177,447.03
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	24,979.02	23,573.70
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	108.33	124,962.21	117,868.50
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	56.94	200,315.00	188,053.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	300,000.00	A	A1	08/02/22	08/04/22	280,158.00	3.67	85.42	288,987.45	282,079.50
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	3,870.00	343,231.83	339,912.72
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	245,668.74	245,665.68
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	336,701.45	332,545.15

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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
Corporate Note											
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	116,397.36	118,626.63
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	1,685.23	110,696.18	112,147.75
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	268.81	114,864.66	117,053.67
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	315.57	136,450.36	137,410.83
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	109,839.07	112,753.08
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	2,261.56	117,111.17	119,513.18
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	415,698.00
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	536.58	29,949.40	30,272.16
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	6,260.14	348,465.75	353,175.20
MASTERCARD INC CORP NOTES (CALLABLE) DTD 05/31/2019 2.950% 06/01/2029	57636OAM6	300,000.00	A+	Aa3	06/26/24	06/27/24	275,595.00	4.82	1,475.00	276,016.00	281,811.60
PEPSICO INC CORPORATE NOTES (CALLABLE) DTD 07/17/2024 4.500% 07/17/2029	713448FX1	165,000.00	A+	A1	07/15/24	07/17/24	164,744.25	4.54	288.75	164,746.11	166,120.19

Managed Account Detail of Securities Held

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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
Security Type Sub-Total		4,602,000.00					4,501,820.33	3.99	45,035.47	4,518,303.77	4,508,666.00
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	642.06	325,000.00	325,366.28
Security Type Sub-Total		325,000.00					325,000.00	5.08	642.06	325,000.00	325,366.28
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	3,031.02	325,649.91	331,129.50
Security Type Sub-Total		325,000.00					325,685.75	5.44	3,031.02	325,649.91	331,129.50
Asset-Backed Security											
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	1,410.74	AAA	NR	01/20/21	01/27/21	1,410.46	0.34	0.21	1,410.66	1,405.26
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	18,745.15	AAA	Aaa	09/21/21	09/27/21	18,743.67	0.43	3.58	18,744.65	18,475.93
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	8,674.86	AAA	NR	04/13/21	04/21/21	8,672.99	0.52	2.00	8,674.26	8,600.32
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	11,564.44	AAA	NR	11/09/21	11/17/21	11,561.85	0.75	3.80	11,563.41	11,389.82
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	54,994.97	54,653.27
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	304,961.01	305,060.30
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	214,964.99	216,352.31
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	64,988.33	65,263.43



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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	64,993.93	65,925.87
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	234,988.19	236,645.71
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	269,936.96	272,589.98
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	274,989.63	278,245.30
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	94,989.13	96,094.86
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	119,985.74	120,900.14
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	34,993.65	34,956.13
Security Type Sub-Total		1,775,395.19					1,775,127.35	4.93	3,782.71	1,775,179.51	1,786,558.63
Managed Account Sub-Total		36,261,020.98					35,160,795.14	3.35	168,266.11	35,611,564.02	35,137,581.62
Securities Sub-Total		\$36,261,020.98					\$35,160,795.14	3.35%	\$168,266.11	\$35,611,564.02	\$35,137,581.62
Accrued Interest											\$168,266.11
Total Investments											\$35,305,847.73