

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	4,917,433.24	7,601,255.19	-	-	-	12,518,688.43
Wells Fargo-Road Maintenance	N/A	1,516,452.90	79,386.71		-	-	1,595,839.61
Wells Fargo-Gas Tax	N/A	920,591.60	181,030.27	-	-	-	1,101,621.87
Wells Fargo- Payroll Acct	N/A	231,829.10	(230,391.24)				1,437.86
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		7,592,306.84	7,631,280.93	-	-	-	15,223,587.77
INVESTMENTS							
State of California - LAIF	2.17%	18,001,343.49	94,038.42		-	-	18,095,381.91
Investment Management Acct	1.47%	32,971,270.42	352,140.13		-	-	33,323,410.55
Total Investments		50,972,613.91	446,178.55	-	-	-	51,418,792.46
CASH WITH FISCAL AGENT							
US Bank	varies	28,995.80	529,847.38	93.97	-	-	558,937.15 ①
Wells Fargo Bank, N.A.	5.83%	194.80	-	0.58	-	-	195.38 ②
Wilmington Trust, N. A.	0.03%	1,363,434.80	198,938.14	4,140.24	-	(191,165.69)	1,375,347.49 ③
Total Cash with Fiscal Agent		1,392,625.40	728,785.52	4,234.79	-	(191,165.69)	1,934,480.02
Grand Total		59,957,546.15	8,806,245.00	4,234.79	-	(191,165.69)	68,576,860.25

Completed By:

Lourdes Marron-Accountant

Reviewed By:

William Pattison-Interim Finance Director

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Fiscal Year 2022-2023

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	YIELD	12/31/2022	(WITHDRAWALS)	CHANGE IN VALUE	INTEREST	PRINCIPAL	1/31/2023

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%	663.59	136,590.51	2.15	-	-	137,256.25
A/C #: 6712104702 Interest Account	0.00%	-			-	-	-
A/C #: 6712104703 Principal Account	0.00%	-			-	-	-

COACHELLA SANITARY DISTRICT

WASTEWATER SERIES 2015A

A/C #: 6712148601 Bond Fund	0.00%	147.81		0.48	-	-	148.29
A/C #: 6712148602 Interest Account	0.00%	-			-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-

COACHELLA SANITARY DISTRICT: PROJECT FUND 2011

A/C #: 6711963500 Project Fund 2011	0.0100%	25,571.15	-	82.98	-	-	25,654.13
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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	417.10	41,412.80	1.35	-	-	41,831.25
A/C #: 6712071402 Interest Account	0.00%	-			-	-	-
A/C #: 6712071403 Principal Account	0.00%	-			-	-	-
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	1,719.10	351,844.07	5.58	-	-	353,568.75
A/C #: 6712160602 Interest Account	0.00%	-			-	-	-
A/C #: 6712160603 Principal Account	0.00%	-			-	-	-
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0000%	477.05		1.43	-	-	478.48
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	-	-	-	-	(0.00)
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
TOTAL US BANK OF CALIFORNIA		28,995.80	529,847.38	93.97	-	-	558,937.15
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	169.50		0.51	-	-	170.01
A/C #: 83925301 Interest Account	0.0000%	7.56		0.02	-	-	7.58
A/C #: 83925302 Principal Account	0.0000%	17.74	-	0.05	-	-	17.79
TOTAL WELLS FARGO BANK, N.A.		194.80	-	0.58	-	-	195.38

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WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-001 Interest Account	0.03%	191,165.69		41.20	-	(191,165.69)	41.20
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	10,530.36	(6,991.78)	223.13	-	-	3,761.71
A/C #: 154278-001 Interest Account	0.00%	-	95,100.00	59.64	-	-	95,159.64
A/C #: 154278-002 Principal Account	0.00%	-			-	-	-
A/C #: 154278-004 Project FD Account	1.76%	1,161,625.47	(3,507.10)	3,744.33			1,161,862.70
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	113.28	137.02	0.31	-	-	250.61
A/C #: 155657-001 Interest Account	0.00%	-	114,200.00	71.63	-	-	114,271.63
A/C #: 155657-002 Principal Account	0.00%	-			-	-	-
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		1,363,434.80	198,938.14	4,140.24	-	(191,165.69)	1,375,347.49
TOTAL CASH WITH FISCAL AGENT		1,392,625.40	728,785.52	4,234.79	-	(191,165.69)	1,934,480.02

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Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 07/15/2020 0.125% 07/15/2023	912828ZY9	995,000.00	AA+	Aaa	02/17/22	02/18/22	978,559.18	1.31	58.41	989,733.80	974,322.71
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	140,000.00	AA+	Aaa	04/02/19	04/04/19	134,071.88	2.28	4.83	139,324.22	137,571.87
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	2,103.52	355,601.75	349,342.19
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	AA+	Aaa	01/07/19	01/09/19	451,770.31	2.52	1,691.83	458,608.42	450,009.35
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	AA+	Aaa	01/30/19	01/31/19	70,207.81	2.56	162.43	70,038.55	68,654.68
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	AA+	Aaa	06/03/19	06/05/19	351,585.94	1.90	1,798.34	350,402.02	338,734.38
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024	91282CER8	1,250,000.00	AA+	Aaa	07/05/22	07/07/22	1,242,626.95	2.82	5,408.65	1,244,847.36	1,215,820.25
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	AA+	Aaa	02/17/22	02/18/22	1,248,206.84	1.59	226.29	1,262,790.01	1,210,510.09
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	AA+	Aaa	08/01/19	08/05/19	126,933.59	1.80	7.34	125,579.44	120,722.65
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	1,316.13	166,361.43	158,503.13
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	AA+	Aaa	10/01/19	10/03/19	303,815.43	1.50	2,135.51	297,933.64	284,398.44
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	AA+	Aaa	01/11/21	01/12/21	203,630.27	0.33	751.45	198,966.94	185,737.50
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	425,000.00	AA+	Aaa	01/03/20	01/07/20	434,844.73	1.63	1,563.10	428,675.95	408,863.26
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	580,000.00	AA+	Aaa	12/02/19	12/04/19	591,917.19	1.69	2,133.17	584,366.80	557,978.10

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	AA+	Aaa	02/17/22	02/18/22	1,244,888.48	1.69	668.32	1,251,478.70	1,192,064.91
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	132,967.59	124,475.00
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	2,265.38	1,265,925.87	1,232,120.25
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	590.26	551,069.47	504,876.56
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	1,595.31	1,403,276.33	1,364,531.25
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	391.76	454,932.38	417,953.15
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	224.79	337,545.83	316,804.67
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	263.33	404,140.97	371,114.04
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	136.30	206,292.70	190,312.50
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	62.99	187,227.64	172,098.43
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	116.02	348,749.00	317,023.42
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	1.66	148,393.64	144,350.00
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	18.49	271,300.85	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	2.80	266,599.51	243,590.63

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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	4.92	469,010.69	428,539.06
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	13.67	1,264,321.61	1,190,887.50
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	659.39	307,328.13	280,065.63
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	1,340.06	617,649.57	569,165.62
US TREASURY N/B 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	376.44	289,576.96	262,450.00
US TREASURY N/B 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	421.88	302,303.35	294,125.00
US TREASURY N/B 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	894.23	280,580.14	270,609.36
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	288,318.25	279,143.75
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	876,062.87	875,281.25
US TREASURY N/B 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	1,425.83	1,004,340.55	972,810.88
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	999,962.21	988,968.75
US TREASURY N/B 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	7,026.10	496,902.09	510,078.10
US TREASURY N/B 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	3,603.11	344,582.69	347,012.50
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	1,554.28	1,033,092.02	1,045,515.63

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Security Type Sub-Total		23,205,000.00					22,357,593.95	2.20	67,813.84	22,477,161.94	21,613,370.82
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	AAA	Aaa	11/17/20	11/24/20	149,677.50	0.32	69.79	149,912.82	144,662.25
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	299,878.47	281,462.10
Security Type Sub-Total		450,000.00					449,455.50	0.46	603.12	449,791.29	426,124.35
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	1,520.00	190,639.82	186,844.10
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	187,326.00
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	125,737.65
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	40,000.00	AA	Aa3	09/03/20	09/16/20	40,282.80	1.11	41.93	40,142.45	36,971.20
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	115.32	110,000.00	101,670.80
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	73,594.40
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	36,514.80
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,465.16	795,782.27	748,658.95
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	60,124.94	AA+	Aaa	12/13/19	12/18/19	63,046.65	2.14	167.65	60,874.88	59,455.68

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	AA+	Aaa	03/19/20	03/25/20	115,448.44	1.95	280.68	112,129.09	106,822.75
Security Type Sub-Total		170,124.94					178,495.09	2.02	448.33	173,003.97	166,278.43
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	280,000.00	AA+	Aaa	07/08/20	07/10/20	279,398.00	0.32	40.83	279,912.59	274,373.40
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	AA+	Aaa	08/19/20	08/21/20	184,811.30	0.28	201.70	184,964.94	180,284.54
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	AA+	Aaa	12/03/18	12/06/18	329,333.40	2.92	3,663.23	329,914.62	326,040.33
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	250,000.00	AA+	Aaa	10/07/20	10/09/20	249,575.00	0.31	225.69	249,908.45	242,635.75
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	944.06	190,979.69	187,764.84
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	199,563.28	184,645.20
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	446.88	259,761.86	240,634.16
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	360,838.85	333,185.76
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	199,719.85	184,456.40
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	175,096.61	160,809.95
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	225,533.16	206,755.65
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	304,699.90	280,268.77

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 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	184,544.91	168,976.60
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	194,531.69	177,764.93
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	418,797.07	382,878.30
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	16,987.50	999,656.67	984,821.00
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	284,546.15	259,286.73
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	184,632.66	168,396.62
Security Type Sub-Total		5,230,000.00					5,228,032.24	1.45	25,733.67	5,227,602.95	4,943,978.93
Corporate Note											
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	A+	A1	04/02/19	04/04/19	263,146.00	2.69	2,897.56	260,670.60	254,947.42
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	25,000.00	A-	A1	04/19/21	04/22/21	25,000.00	0.73	58.89	25,000.00	24,785.10
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	75,000.00	A-	A1	04/20/21	04/22/21	75,094.50	0.69	176.66	75,008.35	74,355.30
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	AA	A1	05/10/21	05/12/21	114,832.10	0.50	113.56	114,928.61	109,055.77
TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024	882508BB9	300,000.00	A+	Aa3	02/23/22	02/25/22	304,716.00	1.90	1,662.50	302,568.93	292,709.10

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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											
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	363,089.32	351,657.36
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	A-	A1	09/09/20	09/16/20	115,000.00	0.65	281.61	115,000.00	111,752.98
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	A-	A2	10/16/20	10/21/20	150,000.00	0.81	327.38	150,000.00	145,365.90
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	190,000.00	A	A2	03/08/22	03/10/22	185,200.60	2.17	138.54	186,718.64	178,676.57
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	196,286.85	184,604.19
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	60,252.64	56,662.68
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	90,378.96	84,994.02
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	299,375.02	280,153.83
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	244,714.95	237,952.33
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	47,264.85
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	55,060.67	51,991.34

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
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	143,114.68	132,026.76
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	108,067.00
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	46,570.85
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	71,546.33	65,452.32
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	220,000.00	A-	A2	03/17/22	03/22/22	220,000.00	3.38	2,460.92	220,000.00	212,948.78
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	24,966.22	23,059.73
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	124,939.17	115,298.62
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	200,511.46	183,380.20
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	85.42	282,353.23	275,070.30
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	333,196.60	334,202.76
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	237,782.22	233,599.86

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
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	3,729.44	330,314.88	329,646.10
Security Type Sub-Total		4,787,000.00					4,749,403.88	2.32	27,727.49	4,722,778.33	4,546,252.02
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A-2	P-2	03/19/21	03/23/21	155,000.00	0.59	815.43	155,000.00	154,151.69
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	4,592.52	325,000.00	324,820.34
Security Type Sub-Total		480,000.00					480,000.00	3.88	5,407.95	480,000.00	478,972.03
Asset-Backed Security											
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	20,509.50	NR	Aaa	02/19/20	02/26/20	20,505.48	1.61	9.17	20,508.32	20,351.29
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	21,672.41	AAA	Aaa	02/04/20	02/12/20	21,670.84	1.66	15.99	21,671.94	21,560.87
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	28,833.86	AAA	NR	01/14/20	01/22/20	28,828.20	1.89	24.22	28,831.70	28,513.54
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	35,693.39	NR	Aaa	02/17/21	02/24/21	35,692.73	0.27	2.68	35,693.04	34,656.88
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	39,438.20	AAA	NR	04/20/21	04/28/21	39,434.05	0.38	6.66	39,435.72	38,132.01
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	20,984.75	AAA	NR	01/20/21	01/27/21	20,980.60	0.34	3.17	20,982.31	20,258.27
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	AAA	Aaa	09/21/21	09/27/21	69,994.42	0.43	13.38	69,996.17	66,716.02
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	59,095.37	AAA	NR	04/13/21	04/21/21	59,082.64	0.52	13.66	59,087.34	57,017.25

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For the Month Ending **January 31, 2023**

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											
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	AAA	NR	11/09/21	11/17/21	34,992.19	0.75	11.51	34,994.29	33,200.35
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	54,991.42	51,554.29
Security Type Sub-Total		386,227.48					386,169.37	0.72	114.62	386,192.25	371,960.77
Managed Account Sub-Total		35,503,352.42					34,628,234.73	2.06	130,314.18	34,712,313.00	33,295,596.30
Securities Sub-Total		\$35,503,352.42					\$34,628,234.73	2.06%	\$130,314.18	\$34,712,313.00	\$33,295,596.30
Accrued Interest											\$130,314.18
Total Investments											\$33,425,910.48

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

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

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
BUY										
01/04/23	01/06/23	US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	1,210,000.00	(1,030,437.89)	(1,119.75)	(1,031,557.64)			
01/25/23	01/27/23	HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	350,000.00	(330,256.50)	(3,620.56)	(333,877.06)			
Transaction Type Sub-Total				1,560,000.00	(1,360,694.39)	(4,740.31)	(1,365,434.70)			
INTEREST										
01/01/23	01/01/23	NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	0.00	209.40	209.40			
01/01/23	01/01/23	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	150,000.00	0.00	943.50	943.50			
01/01/23	01/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	61,087.18	0.00	170.32	170.32			
01/01/23	01/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
01/03/23	01/03/23	MONEY MARKET FUND	MONEY0002	0.00	0.00	175.54	175.54			
01/08/23	01/08/23	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	0.00	5,130.00	5,130.00			
01/10/23	01/10/23	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	280,000.00	0.00	350.00	350.00			
01/10/23	01/10/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	190,000.00	0.00	1,187.50	1,187.50			
01/15/23	01/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	32,625.53	0.00	51.39	51.39			
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	27,376.89	0.00	37.87	37.87			
01/15/23	01/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
01/15/23	01/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	42,047.94	0.00	13.32	13.32			

Managed Account Security Transactions & Interest

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

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/15/23	01/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	22,261.98	0.00	6.31	6.31			
01/15/23	01/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
01/15/23	01/15/23	US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	0.00	7,115.63	7,115.63			
01/15/23	01/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
01/15/23	01/15/23	US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	1,270,000.00	0.00	793.75	793.75			
01/15/23	01/15/23	TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	150,000.00	0.00	1,462.50	1,462.50			
01/15/23	01/15/23	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	0.00	2,409.38	2,409.38			
01/15/23	01/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	62,610.45	0.00	27.13	27.13			
01/21/23	01/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	38,568.34	0.00	8.68	8.68			
01/21/23	01/21/23	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	0.00	346.88	346.88			
01/21/23	01/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	24,752.64	0.00	33.21	33.21			
01/26/23	01/26/23	BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	500,000.00	0.00	5,125.00	5,125.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	2,225,000.00	0.00	4,171.88	4,171.88			
01/31/23	01/31/23	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	140,000.00	0.00	875.00	875.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	0.00	1,328.13	1,328.13			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	0.00	3,346.88	3,346.88			

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

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

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
Transaction Type Sub-Total				9,001,330.95	0.00	35,673.12	35,673.12			
PAYDOWNS										
01/01/23	01/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	962.24	962.24	0.00	962.24	(46.76)	0.00	
01/15/23	01/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	2,609.74	2,609.74	0.00	2,609.74	0.27	0.00	
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	5,704.48	5,704.48	0.00	5,704.48	0.41	0.00	
01/15/23	01/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	3,791.67	3,791.67	0.00	3,791.67	0.74	0.00	
01/15/23	01/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	3,515.08	3,515.08	0.00	3,515.08	0.76	0.00	
01/15/23	01/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	1,277.23	1,277.23	0.00	1,277.23	0.25	0.00	
01/21/23	01/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,243.14	4,243.14	0.00	4,243.14	0.83	0.00	
01/21/23	01/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	2,874.95	2,874.95	0.00	2,874.95	0.05	0.00	
Transaction Type Sub-Total				24,978.53	24,978.53	0.00	24,978.53	(43.45)	0.00	
SELL										
01/04/23	01/06/23	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	325,000.00	322,019.75	422.05	322,441.80	(5,261.75)	(3,210.93)	FIFO
01/04/23	01/06/23	US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	510,000.00	505,338.28	221.89	505,560.17	(3,486.33)	(4,087.16)	FIFO
01/04/23	01/06/23	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	175,000.00	171,304.00	12.15	171,316.15	(3,185.00)	(3,616.20)	FIFO
01/25/23	01/27/23	US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	275,000.00	269,188.48	11.40	269,199.88	(1,267.57)	(4,311.66)	FIFO
Transaction Type Sub-Total				1,285,000.00	1,267,850.51	667.49	1,268,518.00	(13,200.65)	(15,225.95)	
Managed Account Sub-Total					(67,865.35)	31,600.30	(36,265.05)	(13,244.10)	(15,225.95)	
Total Security Transactions					(67,865.35)	31,600.30	(36,265.05)	(13,244.10)	(15,225.95)	