

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 28, 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/28/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	12,518,688.43	(2,186,134.56)	-	-	-	10,332,553.87
Wells Fargo-Road Maintenance	N/A	1,595,839.61	77,198.50	-	-	-	1,673,038.11
Wells Fargo-Gas Tax	N/A	1,101,621.87	-	-	-	-	1,101,621.87
Wells Fargo- Payroll Acct	N/A	1,437.86	418,443.77	-	-	-	419,881.63
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		15,223,587.77	(1,690,492.29)	-	-	-	13,533,095.48
INVESTMENTS							
State of California - LAIF	2.17%	18,095,381.91	-	-	-	-	18,095,381.91
Investment Management Acct	1.47%	33,323,410.55	(336,692.01)	-	-	-	32,986,718.54
Total Investments		51,418,792.46	(336,692.01)	-	-	-	51,082,100.45
CASH WITH FISCAL AGENT							
US Bank	varies	558,937.15	245,563.71	1,282.00	-	-	1,115,957.86 ①
Wells Fargo Bank, N.A.	5.83%	195.38	-	0.63	-	-	196.01 ②
Wilmington Trust, N. A.	0.03%	1,375,347.49	(209,341.20)	3,775.37	-	-	1,169,781.66 ③
Total Cash with Fiscal Agent		1,934,480.02	36,222.51	5,058.00	-	-	2,285,935.53
Grand Total		68,576,860.25	(1,990,961.79)	5,058.00	-	-	66,901,131.46

Completed By: Lourdes Marron-Accountant
Reviewed By: William Pattison-Interim Finance Director

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 28, 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/28/2023
CASH WITH FISCAL AGENT							
US BANK							
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	137,256.25	(137,256.25)	306.94	-	-	306.94
A/C #: 6712104702 Interest Account	0.00%	-	137,256.25		-	-	137,256.25
A/C #: 6712104703 Principal Account	0.00%	-			-	-	-
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	148.29	245,563.71	0.51	-	-	245,712.51
A/C #: 6712148602 Interest Account	0.00%	-			-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.00%	310,175.00	-				310,175.00
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,654.13	-	88.48	-	-	25,742.61

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 28, 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/28/2023
COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	41,831.25	(41,831.25)	93.81	-	-	93.81
A/C #: 6712071402 Interest Account	0.00%	-	41,831.25		-	-	41,831.25
A/C #: 6712071403 Principal Account	0.00%	-			-	-	-
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	353,568.75	(353,568.75)	790.69	-	-	790.69
A/C #: 6712160602 Interest Account	0.00%	-	353,568.75		-	-	353,568.75
A/C #: 6712160603 Principal Account	0.00%	-			-	-	-
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	478.48		1.57	-	-	480.05
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	-	-	-	-	(0.00)
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
TOTAL US BANK OF CALIFORNIA		869,112.15	245,563.71	1,282.00	-	-	1,115,957.86

①

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 28, 2023
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/28/2023
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	170.01		0.55	-	-	170.56
A/C #: 83925301 Interest Account	0.0000%	7.58		0.02	-	-	7.60
A/C #: 83925302 Principal Account	0.0000%	17.79	-	0.06	-	-	17.85
TOTAL WELLS FARGO BANK, N.A.		195.38	-	0.63	-	-	196.01
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-001 Interest Account	0.03%	41.20	(41.20)	102.77	-	-	102.77
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	3,761.71	3,803.97	23.41	-	-	7,589.09
A/C #: 154278-001 Interest Account	0.00%	95,159.64	(95,159.64)	-	-	-	-
A/C #: 154278-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 154278-004 Project FD Account	1.76%	1,161,862.70	(3,744.33)	3,648.11	-	-	1,161,766.48
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	250.61	71.63	1.08	-	-	323.32
A/C #: 155657-001 Interest Account	0.00%	114,271.63	(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.		1,375,347.49	(209,341.20)	3,775.37	-	-	1,169,781.66
TOTAL CASH WITH FISCAL AGENT		2,244,655.02	36,222.51	5,058.00	-	-	2,285,935.53

②

③

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 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	140.19	139,429.34	137,834.37
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	2,858.63	355,543.04	349,120.31
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	2,443.75	458,737.44	449,865.65
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	304.56	70,035.31	68,578.13
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	2,339.78	350,377.23	337,585.92
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	7,812.50	1,245,144.84	1,210,156.25
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	599.02	1,263,963.36	1,204,888.22
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	212.79	125,549.73	119,960.94
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	8.41	166,295.37	157,394.52
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	2,617.72	297,798.32	282,232.05
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	977.69	198,792.84	184,275.00
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	2,257.81	428,521.87	405,210.94
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	3,081.25	584,183.76	552,993.75
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	1,769.08	1,252,008.94	1,180,996.16

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 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	100.55	132,856.05	123,195.31
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	2,776.92	1,268,199.73	1,218,820.25
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	3.77	551,186.30	498,459.38
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025		91282CAJ0	1,500,000.00	AA+	Aaa	07/06/22	07/07/22	1,381,816.41	2.89	10.19	1,406,151.35	1,347,187.50
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025		91282CAM3	460,000.00	AA+	Aaa	09/07/21	09/09/21	452,273.44	0.67	480.22	455,078.36	412,346.85
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	292.47	337,893.51	312,484.37
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	342.61	404,304.54	366,053.13
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	196.88	206,393.19	187,589.05
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	118.10	187,300.60	169,485.93
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	217.54	348,781.92	312,210.92
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	48.07	148,690.42	142,124.99
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	536.24	270,884.02	242,090.63
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	81.11	266,686.47	239,835.92
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	142.70	469,163.84	421,933.57

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 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	396.55	1,265,745.35	1,172,531.19
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026		91282CBQ3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	4.21	307,394.75	275,560.92
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026		91282CBQ3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	8.56	617,957.50	560,010.91
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	543.75	289,586.71	257,828.13
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	609.38	302,826.40	288,945.31
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	1,096.15	280,986.84	265,359.36
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	256.70	288,445.09	272,921.08
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	804.90	876,991.85	855,769.48
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	1,855.11	1,006,250.47	951,651.62
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	913.67	1,000,808.26	965,015.63
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	8,612.64	496,953.06	497,421.90
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	4,687.91	344,508.65	338,300.00
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	2,022.24	1,035,950.31	1,020,937.50
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	678.94	975,765.30	958,910.99

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Security Type Sub-Total		23,340,000.00					22,352,997.66	2.31	55,261.26	22,480,122.23	21,316,074.03
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	101.04	149,921.07	144,754.80
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	658.33	299,884.14	279,529.50
Security Type Sub-Total		450,000.00					449,455.50	0.46	759.37	449,805.21	424,284.30
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	1,900.00	190,565.79	186,887.80
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	AA	Aa2	07/24/20	08/06/20	200,000.00	0.57	376.67	200,000.00	186,236.00
OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	AAA	Aa1	09/11/20	09/17/20	135,000.00	0.57	224.99	135,000.00	124,983.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	40,000.00	AA	Aa3	09/03/20	09/16/20	40,282.80	1.11	83.87	40,137.92	36,484.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	110,000.00	AA	Aa3	09/03/20	09/16/20	110,000.00	1.26	230.63	110,000.00	100,333.20
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	AA+	Aaa	10/30/20	11/10/20	80,000.00	0.77	51.53	80,000.00	72,762.40
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	69.80	40,000.00	35,991.60
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,937.49	795,703.71	743,678.80
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	58,847.47	AA+	Aaa	12/13/19	12/18/19	61,707.10	2.14	164.09	59,529.31	58,167.33

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 Commercial Mortgage-Backed Security												
FHMS K043 A2		3137BGK24	110,000.00	AA+	Aaa	03/19/20	03/25/20	115,448.44	1.95	280.68	112,039.98	106,085.52
DTD 03/01/2015 3.062% 12/01/2024												
Security Type Sub-Total			168,847.47					177,155.54	2.02	444.77	171,569.29	164,252.85
Federal Agency Bond / Note												
FANNIE MAE NOTES		3135G05G4	280,000.00	AA+	Aaa	07/08/20	07/10/20	279,398.00	0.32	99.17	279,927.98	275,217.88
DTD 07/10/2020 0.250% 07/10/2023												
FREDDIE MAC NOTES		3137EAEV7	185,000.00	AA+	Aaa	08/19/20	08/21/20	184,811.30	0.28	8.99	184,969.75	180,764.43
DTD 08/21/2020 0.250% 08/24/2023												
FANNIE MAE NOTES		3135G0U43	330,000.00	AA+	Aaa	12/03/18	12/06/18	329,333.40	2.92	4,453.85	329,925.34	326,130.75
DTD 09/14/2018 2.875% 09/12/2023												
FEDERAL FARM CREDIT BANK (CALLABLE)		3133EMAM4	250,000.00	AA+	Aaa	10/07/20	10/09/20	249,575.00	0.31	277.78	249,919.50	243,072.50
DTD 09/21/2020 0.250% 09/21/2023												
FEDERAL HOME LOAN BANKS NOTES		3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	1,478.44	190,891.20	187,391.87
DTD 12/09/2013 3.375% 12/08/2023												
FEDERAL HOME LOAN BANK NOTES		3130AJHU6	200,000.00	AA+	Aaa	04/15/20	04/16/20	199,008.00	0.60	380.56	199,578.51	182,672.40
DTD 04/16/2020 0.500% 04/14/2025												
FANNIE MAE NOTES		3135G03U5	260,000.00	AA+	Aaa	04/22/20	04/24/20	259,464.40	0.67	582.29	259,770.08	237,952.26
DTD 04/24/2020 0.625% 04/22/2025												
FANNIE MAE NOTES		3135G03U5	360,000.00	AA+	Aaa	06/03/20	06/05/20	361,843.20	0.52	806.25	360,809.89	329,472.36
DTD 04/24/2020 0.625% 04/22/2025												
FREDDIE MAC NOTES (CALLABLE)		3134GVB31	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	387.50	199,729.11	182,039.00
DTD 05/29/2020 0.750% 05/28/2025												
FANNIE MAE NOTES		3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	179.86	175,093.49	158,936.93
DTD 06/19/2020 0.500% 06/17/2025												
FANNIE MAE NOTES		3135G04Z3	225,000.00	AA+	Aaa	10/01/20	10/05/20	226,055.25	0.40	231.25	225,515.94	204,347.47
DTD 06/19/2020 0.500% 06/17/2025												
FANNIE MAE NOTES		3135G04Z3	305,000.00	AA+	Aaa	06/17/20	06/19/20	304,368.65	0.54	313.47	304,709.59	277,004.36
DTD 06/19/2020 0.500% 06/17/2025												

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	77.08	184,559.05	166,959.36
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	AA+	Aaa	08/25/20	08/27/20	194,087.40	0.47	12.19	194,545.70	175,403.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	420,000.00	AA+	Aaa	10/21/20	10/22/20	417,727.80	0.49	26.25	418,833.06	377,791.26
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	113.76	999,666.91	974,701.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	469.06	284,559.32	255,895.52
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	292.92	184,642.85	166,037.13
Security Type Sub-Total		5,230,000.00					5,228,032.24	1.45	10,190.67	5,227,647.27	4,901,789.57
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	3,536.72	260,621.06	254,072.00
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	74.12	25,000.00	24,875.48
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	222.35	75,004.64	74,626.42
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	156.69	114,932.90	108,850.61
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	2,318.75	302,392.63	291,833.40

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2023**

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											
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	1,510.50	362,913.86	349,393.32
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	344.19	115,000.00	111,977.34
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	428.63	150,000.00	145,376.25
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	336.46	186,848.22	177,162.27
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	270.75	196,016.03	182,844.98
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	54.00	60,243.12	56,149.62
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	90,000.00	A+	A1	05/20/20	05/26/20	90,879.30	1.58	81.00	90,364.67	84,224.43
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	243.78	299,203.21	276,850.13
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	245,000.00	AA	A1	04/11/22	04/13/22	244,610.45	3.06	2,817.50	244,724.90	235,822.30
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	BBB+	A3	04/27/21	05/04/21	50,000.00	0.98	163.50	50,000.00	47,129.45
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.91	179.85	55,056.94	51,842.40

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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												
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025		38148LAE6	135,000.00	BBB+	A2	02/12/21	02/17/21	150,819.30	0.94	1,392.19	142,812.53	130,211.96
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	115,000.00	A-	A1	05/24/21	06/01/21	115,000.00	0.82	236.90	115,000.00	107,628.50
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025		46647PCM6	50,000.00	A-	A1	08/03/21	08/10/21	50,000.00	0.77	23.47	50,000.00	46,378.85
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	162.00	71,558.83	64,721.09
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	3,081.32	220,000.00	210,667.82
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	25,000.00	A	A2	01/19/22	01/24/22	24,957.50	1.99	62.29	24,966.88	22,509.55
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	125,000.00	A	A2	01/27/22	01/31/22	124,923.75	1.96	311.46	124,940.35	112,547.75
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	398.61	200,501.41	179,356.40
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027		06406RBA4	300,000.00	A	A1	08/02/22	08/04/22	280,158.00	3.67	597.92	282,692.83	269,034.60
ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027		00724PAC3	360,000.00	A+	A2	12/13/22	12/15/22	332,316.00	4.20	645.00	333,710.29	326,754.36
JPMORGAN CHASE CORP NOTES (CALLABLE) DTD 04/22/2021 1.578% 04/22/2027		46647PCB0	260,000.00	A-	A1	08/02/22	08/04/22	235,172.60	3.81	1,470.17	238,185.91	229,599.76

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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												
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027		437076BT8	350,000.00	A	A2	01/25/23	01/27/23	330,256.50	4.15	4,546.11	330,641.80	322,047.60
Security Type Sub-Total			4,787,000.00					4,749,403.88	2.31	25,666.23	4,723,333.01	4,494,488.64
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	886.56	155,000.00	154,679.00
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	5,975.22	325,000.00	324,818.00
Security Type Sub-Total			480,000.00					480,000.00	3.87	6,861.78	480,000.00	479,497.00
Asset-Backed Security												
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024		43813RAC1	16,369.90	NR	Aaa	02/19/20	02/26/20	16,366.69	1.61	7.32	16,369.02	16,263.29
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024		89232HAC9	16,081.15	AAA	Aaa	02/04/20	02/12/20	16,079.99	1.66	11.86	16,080.82	16,017.52
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024		14315XAC2	25,194.08	AAA	NR	01/14/20	01/22/20	25,189.13	1.89	21.16	25,192.27	24,956.75
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025		43813GAC5	32,873.21	NR	Aaa	02/17/21	02/24/21	32,872.60	0.27	2.47	32,872.90	31,941.83
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025		44933LAC7	36,798.55	AAA	NR	04/20/21	04/28/21	36,794.68	0.38	6.21	36,796.30	35,629.60
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025		14316NAC3	19,749.75	AAA	NR	01/20/21	01/27/21	19,745.84	0.34	2.98	19,747.51	19,181.39
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	69,996.27	66,860.37
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026		14314QAC8	55,807.91	AAA	NR	04/13/21	04/21/21	55,795.89	0.52	12.90	55,800.52	53,888.10

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	34,994.42	33,227.34
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	54,991.60	51,190.55
Security Type Sub-Total		362,874.55					362,819.65	0.69	103.97	362,841.63	349,156.74
Managed Account Sub-Total		35,613,722.02					34,598,949.17	2.13	102,225.54	34,691,022.35	32,873,221.93
Securities Sub-Total		\$35,613,722.02					\$34,598,949.17	2.13%	\$102,225.54	\$34,691,022.35	\$32,873,221.93
Accrued Interest											\$102,225.54
Total Investments											\$32,975,447.47

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2023**

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									
BUY										
02/07/23	02/08/23	US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	1,130,000.00	(973,962.89)	(187.29)	(974,150.18)			
Transaction Type Sub-Total				1,130,000.00	(973,962.89)	(187.29)	(974,150.18)			
INTEREST										
02/01/23	02/01/23	ADOBE INC (CALLABLE) CORP NOTE DTD 02/03/2020 2.150% 02/01/2027	00724PAC3	360,000.00	0.00	3,870.00	3,870.00			
02/01/23	02/01/23	MONEY MARKET FUND	MONEY0002	0.00	0.00	149.35	149.35			
02/01/23	02/01/23	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	0.00	309.20	309.20			
02/01/23	02/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
02/01/23	02/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	60,124.94	0.00	167.64	167.64			
02/09/23	02/09/23	JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	50,000.00	0.00	192.00	192.00			
02/12/23	02/12/23	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	0.00	2,565.00	2,565.00			
02/13/23	02/13/23	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	150,000.00	0.00	1,350.00	1,350.00			
02/14/23	02/14/23	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	0.00	2,581.25	2,581.25			
02/15/23	02/15/23	US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	0.00	1,300.00	1,300.00			
02/15/23	02/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	21,672.41	0.00	29.98	29.98			
02/15/23	02/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	59,095.37	0.00	25.61	25.61			
02/15/23	02/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
02/15/23	02/15/23	US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	1,050,000.00	0.00	11,812.50	11,812.50			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2023**

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										
02/15/23	02/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
02/15/23	02/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
02/15/23	02/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	20,984.75	0.00	5.95	5.95			
02/15/23	02/15/23	US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,220,000.00	0.00	13,725.00	13,725.00			
02/15/23	02/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	39,438.20	0.00	12.49	12.49			
02/15/23	02/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	28,833.86	0.00	45.41	45.41			
02/21/23	02/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	35,693.39	0.00	8.03	8.03			
02/21/23	02/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	20,509.50	0.00	27.52	27.52			
02/24/23	02/24/23	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	0.00	231.25	231.25			
02/25/23	02/25/23	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	615,000.00	0.00	1,153.13	1,153.13			
02/28/23	02/28/23	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	940,000.00	0.00	2,350.00	2,350.00			
02/28/23	02/28/23	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	0.00	1,546.88	1,546.88			
02/28/23	02/28/23	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,055,000.00	0.00	2,568.75	2,568.75			
02/28/23	02/28/23	FREDDIE MAC NOTES (CALLABLE) DTD 08/30/2022 4.050% 08/28/2025	3134GXS54	1,000,000.00	0.00	20,025.00	20,025.00			
Transaction Type Sub-Total				9,041,352.42	0.00	66,405.86	66,405.86			
PAYDOWNS										
02/01/23	02/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	1,277.47	1,277.47	0.00	1,277.47	(62.08)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2023**

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									
PAYDOWNS										
02/15/23	02/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	2,639.65	2,639.65	0.00	2,639.65	0.28	0.00	
02/15/23	02/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	3,639.78	3,639.78	0.00	3,639.78	0.71	0.00	
02/15/23	02/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	1,235.00	1,235.00	0.00	1,235.00	0.24	0.00	
02/15/23	02/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	3,287.46	3,287.46	0.00	3,287.46	0.71	0.00	
02/15/23	02/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	5,591.26	5,591.26	0.00	5,591.26	0.41	0.00	
02/21/23	02/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	2,820.18	2,820.18	0.00	2,820.18	0.05	0.00	
02/21/23	02/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,139.60	4,139.60	0.00	4,139.60	0.81	0.00	
Transaction Type Sub-Total				24,630.40	24,630.40	0.00	24,630.40	(58.87)	0.00	
SELL										
02/07/23	02/08/23	US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	995,000.00	975,255.47	82.46	975,337.93	(3,303.71)	(14,703.11)	FIFO
Transaction Type Sub-Total				995,000.00	975,255.47	82.46	975,337.93	(3,303.71)	(14,703.11)	
Managed Account Sub-Total					25,922.98	66,301.03	92,224.01	(3,362.58)	(14,703.11)	
Total Security Transactions					\$25,922.98	\$66,301.03	\$92,224.01	(\$3,362.58)	(\$14,703.11)	