

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of September 30, 2022
Fiscal Year 2022-2023

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 8/31/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 9/30/2022
CASH ON HAND							
Wells Fargo-General Checking	N/A	6,831,724.13	203,447.31	-	-	-	7,035,171.44
Wells Fargo-Road Maintenance	N/A	1,518,564.51	77,136.29	-	-	-	1,595,700.80
Wells Fargo-Gas Tax	N/A	177,928.33	102,297.77	-	-	-	280,226.10
Mechanics Bank - Payroll Acct	N/A	461,250.93	(201,251.12)	-	-	-	259,999.81
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		8,995,467.90	181,630.25	-	-	-	9,177,098.15
INVESTMENTS							
State of California - LAIF	1.51%	17,940,295.32	-	-	-	-	17,940,295.32
Investment Management Acct	1.37%	33,208,528.94	(507,711.11)	-	-	-	32,700,817.83
Total Investments		51,148,824.26	(507,711.11)	-	-	-	50,641,113.15
CASH WITH FISCAL AGENT							
US Bank	varies	2,481,647.67	(2,395,462.50)	2,847.03	-	-	89,032.20 ①
Wells Fargo Bank, N.A.	5.83%	32.34	-	0.05	-	-	32.39 ②
Wilmington Trust, N. A.	0.03%	1,161,183.41	-	1,916.95	-	-	1,163,100.36 ③
Total Cash with Fiscal Agent		3,642,863.42	(2,395,462.50)	4,764.03	-	-	1,252,164.95
Grand Total		63,787,155.58	(2,721,543.36)	4,764.03	-	-	61,070,376.25

Completed By:

Blanca Flores, Finance Manager

Reviewed By:

Nathan Statham-Finance Director

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CASH WITH FISCAL AGENT							
US BANK							
COACHELLA WATER AUTHORITY							
<u>CITY OF COACHELLA WATER: WATER REFUNDING BONDS 2012 SERIES</u>							
A/C #: 6712016201 Bond Fund	0.03%	-	-	-	-	-	-
A/C #: 6712016202 Interest Account	0.03%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712016204 Reserve Fund	0.00%	-	-	-	-	-	-
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	-	221.22	437.65	-	-	658.87
A/C #: 6712104702 Interest Account	0.00%	147,756.25	(147,813.82)	57.57	-	-	(0.00)
A/C #: 6712104703 Principal Account	0.00%	420,000.00	(420,163.65)	163.65	-	-	(0.00)
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	60,712.51	(60,712.51)	23.68	-	-	23.68
A/C #: 6712148602 Interest Account	0.00%	-	60,712.51	-	-	-	60,712.51
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,344.66	-	43.27	-	-	25,387.93

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	-	139.05	275.09	-	-	414.14
A/C #: 6712071402 Interest Account	0.00%	46,868.75	(46,887.01)	18.26	-	-	(0.00)
A/C #: 6712071403 Principal Account	0.00%	310,000.00	(310,120.79)	120.79	-	-	0.00
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	-	573.09	1,133.79	-	-	1,706.88
A/C #: 6712160602 Interest Account	0.00%	375,837.50	(375,983.94)	146.44	-	-	(0.00)
A/C #: 6712160603 Principal Account	0.00%	1,095,000.00	(1,095,426.65)	426.65	-	-	0.00
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	127.95	-	0.19	-	-	128.14
A/C #: 6712179802 Interest Account	0.0000%	0.05	-	-	-	-	0.05
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
TOTAL US BANK OF CALIFORNIA		4,449,237.28	(2,395,462.50)	2,847.03	-	-	89,032.20 ①
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.0000%	6.46	-	0.01	-	-	6.47
A/C #: 83925301 Interest Account	0.0000%	8.29	-	0.01	-	-	8.30
A/C #: 83925302 Principal Account	0.0000%	17.59	-	0.03	-	-	17.62
TOTAL WELLS FARGO BANK, N.A.		32.34	-	0.05	-	-	32.39 ②

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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%	-	-	-	-	-	-
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	1,227.00	1,725.97	4.78	-	-	2,957.75
A/C #: 154278-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 154278-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 154278-004 Project FD Account	1.76%	1,159,844.34	(1,725.97)	1,911.88	-	-	1,160,030.25
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	112.07	-	0.29	-	-	112.36
A/C #: 155657-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 155657-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 155657-004 COI Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		1,161,183.41	-	1,916.95	-	-	1,163,100.36
TOTAL CASH WITH FISCAL AGENT		5,610,453.03	(2,395,462.50)	4,764.03	-	-	1,252,164.95

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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 07/02/2018 2.625% 06/30/2023	9128284U1	1,250,000.00	AA+	Aaa	07/05/22	07/07/22	1,247,119.14	2.86	8,292.29	1,247,811.19	1,236,328.13
US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	1,270,000.00	AA+	Aaa	02/17/22	02/18/22	1,249,015.23	1.31	336.48	1,258,237.05	1,229,915.63
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	294.84	138,862.43	136,587.50
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	3,687.47	355,859.64	348,732.05
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	3,285.04	458,041.65	448,787.50
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	464.37	70,052.79	68,545.32
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	2,929.35	350,510.94	337,476.58
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	10,502.05	1,243,540.61	1,213,671.88
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	1,021.37	1,257,635.61	1,199,467.19
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	447.52	125,709.97	120,234.38
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	264.93	166,651.65	157,729.69
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	17.22	298,528.11	283,015.63
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	1,224.05	199,731.73	184,335.94
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	3,035.09	429,352.81	406,140.63

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	4,142.01	585,170.87	554,262.50
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	3,016.41	1,249,149.40	1,178,031.25
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	332.07	133,457.54	123,337.50
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	18.27	1,255,937.13	1,213,001.50
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	118.82	550,556.25	494,296.88
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	321.13	1,390,646.81	1,335,937.50
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	3.16	454,291.10	408,753.15
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	366.17	336,018.55	309,859.37
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	428.94	403,422.47	362,978.13
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	264.65	205,851.27	186,145.30
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	180.06	186,907.15	168,001.57
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	331.69	348,604.39	309,476.58
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	101.09	147,089.91	140,950.00
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	1,127.75	273,131.90	242,329.69

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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	270,000.00	AA+	Aaa	02/26/21	02/26/21	264,410.16	0.80	170.58	266,217.54	237,853.13
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	300.10	468,337.92	418,445.31
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	833.97	1,258,067.33	1,162,837.50
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	132.74	307,035.49	273,526.58
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	269.75	616,296.85	555,876.59
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	730.94	289,534.14	256,151.55
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	819.16	300,005.66	287,066.39
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	7.21	278,793.58	263,953.14
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	847.72	287,761.06	272,690.63
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	2,658.12	871,982.01	855,046.87
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	2,322.55	995,950.55	944,193.75
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	3,017.32	996,245.63	964,687.50
Security Type Sub-Total			22,680,000.00					22,003,264.84	2.06	58,664.45	22,056,988.68	20,890,657.91
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	132.29	149,876.60	143,245.50

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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	33.33	299,853.55	278,503.50
Security Type Sub-Total		450,000.00					449,455.50	0.46	165.62	449,730.15	421,749.00
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	2,280.00	190,965.02	186,471.70
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	470.83	200,000.00	182,902.00
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	288.66	135,000.00	123,730.20
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	125.80	40,162.34	36,309.60
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	345.95	110,000.00	99,851.40
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	103.07	80,000.00	71,724.80
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	104.70	40,000.00	35,678.40
Security Type Sub-Total		795,000.00					799,084.70	1.06	3,719.01	796,127.36	736,668.10
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	73,392.38	AA+	Aaa	12/13/19	12/18/19	76,958.80	2.14	204.64	74,593.58	72,513.07
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	112,520.54	106,678.84
Security Type Sub-Total		183,392.38					192,407.24	2.03	485.32	187,114.12	179,191.91

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	at Cost	Interest	Cost	Value		
CUSIP											
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	255,000.00	AA+	Aaa	05/20/20	05/22/20	254,232.45	0.35	228.44	254,836.68	248,957.78
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	325,000.00	AA+	Aaa	01/07/19	01/09/19	327,281.50	2.58	2,532.29	325,367.12	321,898.53
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	175,000.00	AA+	Aaa	06/24/20	06/26/20	174,489.00	0.35	115.45	174,874.93	170,137.10
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	157.50	279,844.96	271,832.12
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	47.53	184,943.80	178,668.38
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	500.73	329,867.52	325,877.64
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	17.36	249,859.91	240,679.25
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	2,012.81	191,368.41	187,871.81
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	463.89	199,496.39	181,739.80
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	717.71	259,725.74	236,841.28
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	993.75	360,966.08	327,934.08
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	512.50	199,679.16	181,997.60
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	252.78	175,110.32	157,979.50
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	325.00	225,608.80	203,116.50

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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 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	440.55	304,657.33	275,335.70
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	134.90	184,482.78	165,858.05
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	73.13	194,470.15	174,184.34
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	157.50	418,638.99	375,166.26
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	3,487.50	999,611.70	979,782.00
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	23.75	284,488.30	253,884.84
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	370.00	184,587.93	164,725.11
Security Type Sub-Total			5,985,000.00					5,984,035.19	1.44	13,565.07	5,982,487.00	5,624,467.67
Corporate Note												
ADOBE INC CORP NOTE	DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	A+	A2	01/22/20	02/03/20	99,863.00	1.75	283.33	99,984.60	99,123.00
PFIZER INC CORP NOTES	DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	A+	A2	04/02/19	04/04/19	263,146.00	2.69	340.89	260,888.24	255,095.36
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	89.35	25,000.00	24,408.73
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	268.04	75,024.65	73,226.17
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	199.81	114,909.77	107,868.74

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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											
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	2,975.00	303,343.39	292,432.50
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	2,365.50	363,860.08	349,244.64
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	31.29	115,000.00	109,720.47
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	529.88	150,000.00	142,499.55
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	534.38	186,149.37	176,060.84
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	698.25	197,476.52	182,306.33
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	144.00	60,294.46	56,042.10
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	216.00	90,441.69	84,063.15
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	673.99	300,129.75	276,689.65
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	3,430.00	244,671.23	236,302.01
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	204.38	50,000.00	46,278.65

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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												
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	224.81	55,077.08	50,906.52
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	1,814.06	144,441.94	129,164.63
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	315.87	115,000.00	106,437.91
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	55.47	50,000.00	46,040.90
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	207.00	71,491.41	64,019.30
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	3,908.52	220,000.00	208,131.44
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	102.92	24,963.35	22,409.20
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	514.58	124,933.99	112,046.00
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	740.28	200,555.64	177,479.00
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	1,110.41	280,861.44	266,218.50
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	1,812.07	236,008.83	224,205.80

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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		4,177,000.00					4,186,694.38	1.99	23,790.08	4,160,507.43	3,918,421.09
Certificate of Deposit											
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	250,000.00	A-1	P-1	02/02/22	02/03/22	250,000.00	1.05	1,750.00	250,000.00	247,098.55
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A-1	P-1	03/19/21	03/23/21	155,000.00	0.59	502.98	155,000.00	152,348.11
Security Type Sub-Total		405,000.00					405,000.00	0.87	2,252.98	405,000.00	399,446.66
Asset-Backed Security											
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,864.34	NR	Aaa	05/21/19	05/28/19	4,863.24	2.51	5.40	4,864.06	4,862.62
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	38,190.19	NR	Aaa	02/19/20	02/26/20	38,182.71	1.61	17.08	38,187.38	37,842.48
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	45,974.72	AAA	Aaa	02/04/20	02/12/20	45,971.40	1.66	33.92	45,973.46	45,706.72
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	44,539.11	AAA	NR	01/14/20	01/22/20	44,530.37	1.89	37.41	44,535.17	44,118.76
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	47,942.24	NR	Aaa	02/17/21	02/24/21	47,941.36	0.27	3.60	47,941.70	46,569.16
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	AAA	NR	04/20/21	04/28/21	44,995.27	0.38	7.60	44,996.81	43,438.98
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	26,498.59	AAA	NR	01/20/21	01/27/21	26,493.35	0.34	4.00	26,495.15	25,602.50
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	69,995.73	66,213.61
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	AAA	NR	04/13/21	04/21/21	64,985.99	0.52	15.02	64,990.19	62,933.30
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	34,993.70	33,052.97

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2022**

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		254683CP8	55,000.00	AAA	Aaa	09/20/21	09/27/21	54,988.22	0.58	14.18	54,990.62	50,918.35
DTD 09/27/2021 0.580% 09/15/2026												
Security Type Sub-Total			478,009.19					477,938.52	0.84	163.10	477,963.97	461,259.45
Managed Account Sub-Total			35,153,401.57					34,497,880.37	1.87	102,805.63	34,515,918.71	32,631,861.79
Securities Sub-Total			\$35,153,401.57					\$34,497,880.37	1.87%	\$102,805.63	\$34,515,918.71	\$32,631,861.79
Accrued Interest												\$102,805.63
Total Investments												\$32,734,667.42

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2022**

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										
09/15/22	09/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,201.85	0.00	2.51	2.51			
09/15/22	09/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	0.00	28.17	28.17			
09/15/22	09/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
09/16/22	09/16/22	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	0.00	375.48	375.48			
09/21/22	09/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	51,477.57	0.00	11.58	11.58			
09/21/22	09/21/22	FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	250,000.00	0.00	312.50	312.50			
09/21/22	09/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	43,280.96	0.00	58.07	58.07			
09/21/22	09/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,128.71	0.00	4.47	4.47			
09/23/22	09/23/22	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	0.00	534.38	534.38			
09/23/22	09/23/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	0.00	750.00	750.00			
09/30/22	09/30/22	US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	0.00	575.00	575.00			
09/30/22	09/30/22	US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	300,000.00	0.00	1,312.50	1,312.50			
09/30/22	09/30/22	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	0.00	3,134.38	3,134.38			
09/30/22	09/30/22	US TREASURY NOTES DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	1,330,000.00	0.00	3,325.00	3,325.00			
Transaction Type Sub-Total				4,618,768.11	0.00	24,420.78	24,420.78			

MATURITY

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2022**

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									
MATURITY										
09/15/22	09/15/22	US TREASURY NOTES DTD 09/15/2019 1.500% 09/15/2022	912828YF1	140,000.00	140,000.00	1,050.00	141,050.00	(1,110.16)	0.00	
Transaction Type Sub-Total				140,000.00	140,000.00	1,050.00	141,050.00	(1,110.16)	0.00	
PAYDOWNS										
09/01/22	09/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	147.79	147.79	0.00	147.79	(7.18)	0.00	
09/15/22	09/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	2,549.18	2,549.18	0.00	2,549.18	0.46	0.00	
09/15/22	09/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	759.50	759.50	0.00	759.50	0.12	0.00	
09/15/22	09/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	3,541.85	3,541.85	0.00	3,541.85	0.80	0.00	
09/15/22	09/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	1,639.58	1,639.58	0.00	1,639.58	0.32	0.00	
09/15/22	09/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	7,271.98	7,271.98	0.00	7,271.98	0.52	0.00	
09/15/22	09/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,201.84	1,201.84	0.00	1,201.84	0.25	0.00	
09/15/22	09/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	4,500.00	4,500.00	0.00	4,500.00	0.88	0.00	
09/21/22	09/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	5,090.77	5,090.77	0.00	5,090.77	1.00	0.00	
09/21/22	09/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	3,535.33	3,535.33	0.00	3,535.33	0.07	0.00	
09/21/22	09/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,128.71	2,128.71	0.00	2,128.71	0.08	0.00	
Transaction Type Sub-Total				32,366.53	32,366.53	0.00	32,366.53	(2.68)	0.00	
Managed Account Sub-Total					(1,694,574.87)	22,305.19	(1,672,269.68)	(1,112.84)	0.00	
Total Security Transactions					(\$1,694,574.87)	\$22,305.19	(\$1,672,269.68)	(\$1,112.84)	\$0.00	