

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 2/28/2023	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 3/31/2023
CASH ON HAND							
Wells Fargo-General Checking	N/A	10,332,553.87	(1,601,720.84)	-	-	-	8,730,833.03
Wells Fargo-Road Maintenance	N/A	1,673,038.11	74,829.59	-	-	-	1,747,867.70
Wells Fargo-Gas Tax	N/A	1,101,621.87	87,353.21	-	-	-	1,188,975.08
Wells Fargo- Payroll Acct	N/A	161,213.10	(160,358.74)	-	-	-	854.36
Petty Cash	N/A	6,000.00	-	-	-	-	6,000.00
Total Cash on Hand		13,274,426.95	(1,599,896.78)	-	-	-	11,674,530.17
INVESTMENTS							
State of California - LAIF	2.17%	18,095,381.91	-	-	-	-	18,095,381.91
Investment Management Acct	1.47%	32,986,718.54	576,519.74	-	-	-	33,563,238.28
Total Investments		51,082,100.45	576,519.74	-	-	-	51,658,620.19
CASH WITH FISCAL AGENT							
US Bank	varies	1,115,957.86	1,805,015.35	2,046.10	(491,240.34)	-	2,431,778.97 ①
Wells Fargo Bank, N.A.	5.83%	196.01	-	0.59	-	-	196.60 ②
Wilmington Trust, N. A.	0.03%	1,169,781.66	2,023.41	2,220.11	-	-	1,174,025.18 ③
Total Cash with Fiscal Agent		2,285,935.53	1,807,038.76	4,266.80	(491,240.34)	-	3,606,000.75
Grand Total		66,642,462.93	783,661.72	4,266.80	(491,240.34)	-	66,939,151.11

Completed By:

Lourdes Marrón-Accountant

Reviewed By:

William Pattison-Interim Finance Director

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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%	306.94	116.15	342.54	-	-	765.63
A/C #: 6712104702 Interest Account	0.00%	137,256.25		116.15	(137,372.40)	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Principal Account	0.00%	-	827,612.50	-	-	-	827,612.50
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	245,712.51	(245,712.51)	178.71	-	-	178.71
A/C #: 6712148602 Interest Account	0.00%	-	60,712.51	-	-	-	60,712.51
A/C #: 6712148603 Principal Account	0.00%	-	185,000.00	-	-	-	185,000.00
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%	25,742.61	-	85.83	-	-	25,828.44

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	93.81	35.40	104.40	-	-	233.61
A/C #: 6712071402 Interest Account	0.00%	41,831.25	(41,866.65)	35.40	-	-	(0.00)
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	-	406,487.50	-	-	-	406,487.50
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	790.69	299.19	882.38	-	-	1,972.26
A/C #: 6712160602 Interest Account	0.00%	353,568.75	-	299.19	(353,867.94)	-	-
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	480.05	-	1.50	-	-	481.55
A/C #: 6712179802 Interest Account	0.0000%	(0.00)	-	-	-	-	(0.00)
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
A/C #: 6712179804 Reerve Account	0.0000%	-	612,331.26	-	-	-	612,331.26
TOTAL US BANK OF CALIFORNIA		1,115,957.86	1,805,015.35	2,046.10	(491,240.34)	-	2,431,778.97 ①

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WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0000%	170.56		0.52	-	-	171.08
A/C #: 83925301 Interest Account	0.0000%	7.60		0.02	-	-	7.62
A/C #: 83925302 Principal Account	0.0000%	17.85	-	0.05	-	-	17.90
TOTAL WELLS FARGO BANK, N.A.		196.01	-	0.59	-	-	196.60
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-001 Interest Account	0.03%	102.77	-	0.31	-	-	103.08
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
<u>CITY OF COACHELLA 2022A BOND FUND</u>							
A/C #: 154278-000 Bond Fund	1.76%	7,589.09	5,671.52	(1,982.80)	-	-	11,277.81
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%	1,161,766.48	(3,648.11)	4,201.36	-	-	1,162,319.73
<u>CITY OF COACHELLA 2022B BOND FUND</u>							
A/C #: 155657-000 Bond Fund	1.76%	323.32	-	1.24	-	-	324.56
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.		1,169,781.66	2,023.41	2,220.11	-	-	1,174,025.18
TOTAL CASH WITH FISCAL AGENT		2,285,935.53	1,807,038.76	4,266.80	(491,240.34)	-	3,606,000.75

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Managed Account Detail of Securities Held

For the Month Ending **March 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 04/30/2018 2.750% 04/30/2023		9128284L1	295,000.00	AA+	Aaa	03/30/23	03/31/23	294,504.49	4.73	3,406.35	294,521.01	294,492.95
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	290.06	139,545.72	138,337.50
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	3,694.65	355,478.04	350,451.56
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	3,276.24	458,880.28	452,237.50
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	461.91	70,031.72	68,939.07
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	2,939.23	350,349.77	340,265.63
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	10,473.90	1,245,474.18	1,221,484.38
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	1,011.67	1,265,262.44	1,220,147.59
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	440.26	125,516.83	121,289.06
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	269.02	166,222.22	159,379.69
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	17.13	297,648.50	285,642.95
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	1,228.18	198,600.09	186,742.96
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	3,026.96	428,351.28	410,589.87
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	4,130.90	583,981.11	560,334.40

Managed Account Detail of Securities Held

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

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	Cost	at Cost	Interest	Cost	Value		
CUSIP											
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	2,987.78	1,252,596.00	1,198,785.09
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	323.20	132,732.57	124,962.50
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	18.17	1,270,717.22	1,240,225.00
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	120.65	551,315.65	508,432.06
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,500,000.00	AA+	Aaa	07/06/22	07/07/22	1,381,816.41	2.89	326.09	1,409,334.40	1,374,140.70
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	3.14	455,239.98	420,971.85
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	367.40	338,278.43	319,046.87
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	430.39	404,485.62	373,740.63
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	263.94	206,504.45	191,559.38
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	179.11	187,381.37	173,137.50
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	329.94	348,818.37	318,937.50
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	99.45	149,019.01	145,250.00
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	1,109.46	270,422.54	246,632.81
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	167.82	266,782.74	245,109.37

Managed Account Detail of Securities Held

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

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	1,130,000.00	AA+	Aaa	02/07/23	02/08/23	973,962.89	3.82	1,404.70	978,426.00	986,807.76
Security Type Sub-Total		23,635,000.00					22,647,502.15	2.34	63,040.31	22,796,046.48	22,022,301.43
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	149,930.20	145,670.10
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	299,890.42	283,689.60
Security Type Sub-Total		450,000.00					449,455.50	0.46	165.62	449,820.62	429,359.70
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	190,483.83	187,438.80
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	470.83	200,000.00	186,970.00
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	126,215.55
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	40,132.91	37,264.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	110,000.00	AA	Aa3	09/03/20	09/16/20	110,000.00	1.26	345.95	110,000.00	102,476.00
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	73,569.60
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	AA-	A1	01/22/21	02/04/21	40,000.00	1.05	104.70	40,000.00	36,088.00
Security Type Sub-Total		795,000.00					799,084.70	1.06	3,719.01	795,616.74	750,021.95

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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	295.23	469,333.40	431,210.94
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	820.44	1,267,321.63	1,198,312.50
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	134.78	307,468.51	281,712.50
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	273.92	618,298.43	572,512.50
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	728.98	289,597.51	263,764.05
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	816.97	303,405.49	295,597.64
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	7.17	281,437.12	271,687.50
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	825.10	288,585.52	279,466.42
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	2,587.19	878,020.36	876,293.02
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	2,330.39	1,008,365.02	977,320.37
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	2,936.81	1,001,744.95	990,445.26
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	56.35	497,009.48	509,453.10
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	5,888.95	344,426.67	346,587.50
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	2,540.33	1,039,114.85	1,049,864.00

Managed Account Detail of Securities Held

For the Month Ending **March 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 Commercial Mortgage-Backed Security												
FANNIEMAE-ACES	04/01/2014 3.346% 03/01/2024	3136AJB54	55,339.34	AA+	Aaa	12/13/19	12/18/19	58,028.50	2.14	154.30	55,926.23	54,094.20
FHMS K043 A2	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	111,941.32	107,185.56
Security Type Sub-Total			165,339.34					173,476.94	2.02	434.98	167,867.55	161,279.76
Federal Agency Bond / Note												
FANNIE MAE NOTES	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	279,945.02	276,489.08
FREDDIE MAC NOTES	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	184,975.08	181,663.16
FANNIE MAE NOTES	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	329,937.21	327,021.09
FEDERAL FARM CREDIT BANK (CALLABLE)	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	249,931.73	244,624.25
FEDERAL HOME LOAN BANKS NOTES	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	190,793.23	188,080.43
FEDERAL HOME LOAN BANK NOTES	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	199,595.37	185,816.40
FANNIE MAE NOTES	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	259,779.18	242,049.08
FANNIE MAE NOTES	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	360,777.83	335,144.88
FREDDIE MAC NOTES (CALLABLE)	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	199,739.36	185,342.80
FANNIE MAE NOTES	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	175,090.04	161,775.60
FANNIE MAE NOTES	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	225,496.88	207,997.20

Managed Account Detail of Securities Held

For the Month Ending **March 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											
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	304,720.32	281,951.76
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	184,574.71	170,061.25
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	194,561.21	178,721.79
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	418,872.90	384,939.24
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	3,526.69	999,678.24	978,406.00
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	284,573.90	260,663.28
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	184,654.12	169,061.70
Security Type Sub-Total		5,230,000.00					5,228,032.24	1.44	10,728.08	5,227,696.33	4,959,808.99
Corporate Note											
MORGAN STANLEY CORP NOTES (CALLED, OMD 4 DTD 04/22/2021 0.731% 04/05/2023	61772BAA1	25,000.00	A-	A1	04/19/21	04/22/21	25,000.00	0.73	89.35	25,000.00	24,996.45
MORGAN STANLEY CORP NOTES (CALLED, OMD 4 DTD 04/22/2021 0.731% 04/05/2023	61772BAA1	75,000.00	A-	A1	04/20/21	04/22/21	75,094.50	0.67	268.04	75,000.53	74,989.35
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	340.89	260,566.21	255,408.66
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	114,937.65	110,074.55

Managed Account Detail of Securities Held

For the Month Ending **March 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												
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	55,052.81	52,271.34
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	142,478.02	130,813.52
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	109,011.95
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	46,957.55
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	71,572.68	65,744.42
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	3,701.72	220,000.00	211,042.48
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	24,967.60	23,113.65
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	124,941.65	115,568.25
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027		06406RBA4	200,000.00	A	A1	01/26/22	01/28/22	200,644.00	1.98	740.28	200,490.27	179,420.20
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	1,110.41	283,068.81	269,130.30
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	1,290.00	334,279.01	334,575.72

Managed Account Detail of Securities Held

For the Month Ending **March 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												
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	302,197.44	293,385.60
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	362,719.60	351,895.68
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	112,217.23
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	145,790.10
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	186,991.70	179,658.68
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	195,716.20	185,101.99
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	60,232.58	57,022.86
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	90,348.86	85,534.29
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	299,012.99	280,139.67
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	244,735.92	238,372.51
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	47,519.40

Managed Account Detail of Securities Held

For the Month Ending **March 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											
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	238,632.86	233,653.68
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	350,000.00	A	A2	01/25/23	01/27/23	330,256.50	4.15	462.78	331,003.74	331,563.75

Security Type Sub-Total **4,787,000.00** **4,749,403.88** **2.32** **25,052.73** **4,723,947.13** **4,544,973.83**

Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	325,000.00	A	A1	10/27/22	10/31/22	325,000.00	5.44	7,506.06	325,000.00	324,818.00

Security Type Sub-Total **325,000.00** **325,000.00** **5.44** **7,506.06** **325,000.00** **324,818.00**

Asset-Backed Security											
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	12,398.49	NR	Aaa	02/19/20	02/26/20	12,396.06	1.61	5.54	12,397.87	12,342.71
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	10,837.39	AAA	Aaa	02/04/20	02/12/20	10,836.61	1.66	8.00	10,837.18	10,803.43
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	21,731.03	AAA	NR	01/14/20	01/22/20	21,726.76	1.89	18.25	21,729.54	21,544.00
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	30,211.19	NR	Aaa	02/17/21	02/24/21	30,210.63	0.27	2.27	30,210.91	29,401.48
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	34,277.18	AAA	NR	04/20/21	04/28/21	34,273.58	0.38	5.79	34,275.16	33,254.42
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	18,566.49	AAA	NR	01/20/21	01/27/21	18,562.81	0.34	2.81	18,564.45	17,955.60
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	69,996.38	67,044.11
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	52,643.42	AAA	NR	04/13/21	04/21/21	52,632.08	0.52	12.17	52,636.65	50,825.16

Managed Account Detail of Securities Held

For the Month Ending **March 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	34,994.57	33,413.74
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	54,991.80	51,683.18
Security Type Sub-Total		340,665.19					340,613.36	0.66	93.90	340,634.51	328,267.83
Managed Account Sub-Total		35,728,004.53					34,712,568.77	2.16	110,740.69	34,826,629.36	33,520,831.49
Securities Sub-Total		\$35,728,004.53					\$34,712,568.77	2.16%	\$110,740.69	\$34,826,629.36	\$33,520,831.49
Accrued Interest											\$110,740.69
Total Investments											\$33,631,572.18

Managed Account Fair Market Value & Analytics

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

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 04/30/2018 2.750% 04/30/2023	9128284L1	295,000.00	CITIGRP		99.83	294,492.95	(11.54)	(28.06)	0.08	4.78
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	140,000.00	NOMURA		98.81	138,337.50	4,265.62	(1,208.22)	0.34	4.82
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	TD		98.72	350,451.56	(8,140.04)	(5,026.48)	0.62	4.85
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	BNP_PARI		98.31	452,237.50	467.19	(6,642.78)	0.66	4.72
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	MERRILL		98.48	68,939.07	(1,268.74)	(1,092.65)	0.75	4.70
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	MORGAN_S		97.22	340,265.63	(11,320.31)	(10,084.14)	1.07	4.66
US TREASURY N/B NOTES	DTD 05/31/2022 2.500% 05/31/2024	91282CER8	1,250,000.00	JPM_CHA		97.72	1,221,484.38	(21,142.57)	(23,989.80)	1.15	4.53
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	RBC		94.95	1,220,147.59	(28,059.25)	(45,114.85)	1.29	4.43
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	MORGAN_S		97.03	121,289.06	(5,644.53)	(4,227.77)	1.32	4.43
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	HSBC		96.59	159,379.69	(9,919.33)	(6,842.53)	1.40	4.38
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	HSBC		96.83	285,642.95	(18,172.48)	(12,005.55)	1.48	4.33
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	BNP_PAR		95.77	186,742.96	(16,887.31)	(11,857.13)	1.56	4.29
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	425,000.00	RBS		96.61	410,589.87	(24,254.86)	(17,761.41)	1.64	4.25
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	580,000.00	NOMURA		96.61	560,334.40	(31,582.79)	(23,646.71)	1.64	4.25
US TREASURY N/B NOTES	DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	BNP_PAR		94.77	1,198,785.09	(46,103.39)	(53,810.91)	1.78	4.19
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	MERRILL		96.13	124,962.50	(12,243.36)	(7,770.07)	1.85	4.16
US TREASURY NOTES	DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	1,330,000.00	RBS		93.25	1,240,225.00	(8,728.13)	(30,492.22)	1.99	4.05

Managed Account Fair Market Value & Analytics

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

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	WELLS_F		91.61	508,432.06	(40,367.55)	(42,883.59)	2.41	3.92
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,500,000.00	RBS		91.61	1,374,140.70	(7,675.71)	(35,193.70)	2.41	3.92
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	HSBC		91.52	420,971.85	(31,301.59)	(34,268.13)	2.49	3.84
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	350,000.00	RBC		91.16	319,046.87	(14,314.46)	(19,231.56)	2.57	3.88
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	410,000.00	TD		91.16	373,740.63	(27,578.90)	(30,744.99)	2.57	3.88
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	NOMURA		91.22	191,559.38	(13,100.39)	(14,945.07)	2.65	3.87
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	190,000.00	JPM_CHA		91.13	173,137.50	(12,357.42)	(14,243.87)	2.74	3.80
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	BNP_PAR		91.13	318,937.50	(28,929.69)	(29,880.87)	2.74	3.80
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	160,000.00	JPM_CHA		90.78	145,250.00	(250.00)	(3,769.01)	2.82	3.84
US TREASURY NOTES	DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	JPM_CHA		96.72	246,632.81	(35,431.06)	(23,789.73)	2.74	3.86
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	270,000.00	MERRILL		90.78	245,109.37	(19,300.79)	(21,673.37)	2.82	3.84
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	475,000.00	BNP_PAR		90.78	431,210.94	(34,660.15)	(38,122.46)	2.82	3.84
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,320,000.00	RBC		90.78	1,198,312.50	(48,314.06)	(69,009.13)	2.82	3.84
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	310,000.00	RBC		90.88	281,712.50	(23,964.45)	(25,756.01)	2.90	3.84
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	630,000.00	WELLS_F		90.88	572,512.50	(40,507.03)	(45,785.93)	2.90	3.84
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	290,000.00	RBC		90.95	263,764.05	(25,601.57)	(25,833.46)	3.13	3.81
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	325,000.00	CITIGRP		90.95	295,597.64	(2,259.78)	(7,807.85)	3.13	3.81

Managed Account Fair Market Value & Analytics

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

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES		91282CCZ2	300,000.00	RBC		90.56	271,687.50	(4,535.16)	(9,749.62)	3.45	3.78
DTD 09/30/2021 0.875% 09/30/2026											
US TREASURY NOTES		912828V98	295,000.00	JPM_CHA		94.73	279,466.42	(7,905.06)	(9,119.10)	3.72	3.72
DTD 02/15/2017 2.250% 02/15/2027											
US TREASURY NOTES		912828V98	925,000.00	CITIGRP		94.73	876,293.02	4,841.85	(1,727.34)	3.72	3.72
DTD 02/15/2017 2.250% 02/15/2027											
US TREASURY N/B NOTES		912828ZN3	1,110,000.00	NOMURA		88.05	977,320.37	(14,742.13)	(31,044.65)	4.03	3.68
DTD 04/30/2020 0.500% 04/30/2027											
US TREASURY NOTES		9128282R0	1,050,000.00	HSBC		94.33	990,445.26	(5,044.97)	(11,299.69)	4.18	3.66
DTD 08/15/2017 2.250% 08/15/2027											
US TREASURY N/B NOTES		91282CFM8	500,000.00	MERRILL		101.89	509,453.10	12,714.82	12,443.62	4.16	3.67
DTD 09/30/2022 4.125% 09/30/2027											
US TREASURY N/B NOTES		91282CFU0	340,000.00	NOMURA		101.94	346,587.50	1,859.37	2,160.83	4.16	3.66
DTD 10/31/2022 4.125% 10/31/2027											
US TREASURY NOTES		91282CAU5	1,210,000.00	WELLS_F		86.77	1,049,864.00	19,426.11	10,749.15	4.52	3.66
DTD 10/31/2020 0.500% 10/31/2027											
US TREASURY NOTES		91282CBJ9	1,130,000.00	CITIGRP		87.33	986,807.76	12,844.87	8,381.76	4.75	3.63
DTD 01/31/2021 0.750% 01/31/2028											
Security Type Sub-Total			23,635,000.00				22,022,301.43	(625,200.72)	(773,745.05)	2.62	4.01
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES		459058JM6	150,000.00	TD		97.11	145,670.10	(4,007.40)	(4,260.10)	0.65	4.81
DTD 11/24/2020 0.250% 11/24/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DZ8	300,000.00	JPM_CHA		94.56	283,689.60	(16,088.40)	(16,200.82)	1.48	4.33
DTD 09/23/2021 0.500% 09/23/2024											
Security Type Sub-Total			450,000.00				429,359.70	(20,095.80)	(20,460.92)	1.20	4.49
Municipal Bond / Note											
CA ST TXBL GO BONDS		13063DRJ9	190,000.00	MORGAN_S		98.65	187,438.80	(6,363.10)	(3,045.03)	0.50	5.15
DTD 10/24/2019 2.400% 10/01/2023											
MS ST TXBL GO BONDS		605581MZ7	200,000.00	WELLS_F		93.49	186,970.00	(13,030.00)	(13,030.00)	1.58	4.88
DTD 08/06/2020 0.565% 11/01/2024											