

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 7/31/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 8/31/2022
CASH ON HAND							
Wells Fargo-General Checking	N/A	9,924,633.23	(3,092,909.10)	-	-	-	6,831,724.13
Wells Fargo-Road Maintenance	N/A	1,448,057.12	70,507.39	-	-	-	1,518,564.51
Wells Fargo-Gas Tax	N/A	79,318.27	98,610.06	-	-	-	177,928.33
Mechanics Bank - Payroll Acct	N/A	209,470.15	251,780.78	-	-	-	461,250.93
Petty Cash	N/A	3,500.00	2,500.00	-	-	-	6,000.00
Total Cash on Hand		11,664,978.77	(2,669,510.87)	-	-	-	8,995,467.90
INVESTMENTS							
State of California - LAIF	1.28%	17,940,295.32	-	-	-	-	17,940,295.32
Investment Management Acct	1.33%	29,399,064.04	3,809,464.90	-	-	-	33,208,528.94
Total Investments		47,339,359.36	3,809,464.90	-	-	-	51,148,824.26
CASH WITH FISCAL AGENT							
US Bank	varies	4,449,237.28	2,456,151.15	31.92	-	-	2,481,647.67 ①
Wells Fargo Bank, N.A.	0.00%	32.30	-	0.04	-	-	32.34 ②
Wilmington Trust, N. A.	0.03%	-	(574,439.18)	1,835.20	-	-	1,161,183.41 ③
Total Cash with Fiscal Agent		4,449,269.58	1,881,711.97	1,867.16	-	-	3,642,863.42
Grand Total		63,453,607.71	3,021,666.00	1,867.16	-	-	63,787,155.58

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	0.00%	0.39	(0.39)	-	-	-	-
A/C #: 6712016202 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.00%	0.21	(0.21)	-	-	-	-
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%	0.51	(0.51)	-	-	-	-
A/C #: 6712104702 Interest Account	0.00%	-	147,756.25	-	-	-	147,756.25
A/C #: 6712104703 Principal Account	0.00%	-	420,000.00	-	-	-	420,000.00
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	21.23	60,691.25	0.03	-	-	60,712.51
A/C #: 6712148602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.00%	25,312.90	-	31.76	-	-	25,344.66

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	0.17	(0.17)	-	-	-	-
A/C #: 6712071402 Interest Account	0.00%	-	46,868.75	-	-	-	46,868.75
A/C #: 6712071403 Principal Account	0.00%	-	310,000.00	-	-	-	310,000.00
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	1.32	(1.32)	-	-	-	-
A/C #: 6712160602 Interest Account	0.00%	-	375,837.50	-	-	-	375,837.50
A/C #: 6712160603 Principal Account	0.00%	-	1,095,000.00	-	-	-	1,095,000.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.00%	127.82	-	0.13	-	-	127.95
A/C #: 6712179802 Interest Account	0.00%	0.05	-	-	-	-	0.05
A/C #: 6712179803 Principal Account	0.00%	-	-	-	-	-	-
TOTAL US BANK OF CALIFORNIA		4,449,237.28	2,456,151.15	31.92	-	-	2,481,647.67 ①
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.00%	6.45	-	0.01	-	-	6.46
A/C #: 83925301 Interest Account	0.00%	8.28	-	0.01	-	-	8.29
A/C #: 83925302 Principal Account	0.00%	17.57	-	0.02	-	-	17.59
TOTAL WELLS FARGO BANK, N.A.		32.30	-	0.04	-	-	32.34 ②

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WILMINGTON TRUST, N. A.							
CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS							
A/C #: 144613-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
CITY OF COACHELLA 2022A BOND FUND							
A/C #: 154278-000 Bond Fund	1.76%	-	1,225.20	1.80	-	-	1,227.00
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%	1,159,299.42	(1,181.05)	1,725.97	-	-	1,159,844.34
CITY OF COACHELLA 2022B BOND FUND							
A/C #: 155657-000 Bond Fund	0.01%	4.64	107.13	0.30	-	-	112.07
A/C #: 155657-001 Interest Account	0.00%	59,483.33	(59,494.41)	11.08	-	-	-
A/C #: 155657-002 Principal Account	0.00%	515,000.00	(515,096.05)	96.05	-	-	-
A/C #: 155657-004 COI Account	-	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		1,733,787.39	(574,439.18)	1,835.20	-	-	1,161,183.41
TOTAL CASH WITH FISCAL AGENT		6,183,056.97	1,881,711.97	1,867.16	-	-	3,642,863.42

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Managed Account Detail of Securities Held

For the Month Ending **August 31, 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 09/15/2019 1.500% 09/15/2022		912828YF1	140,000.00	AA+	Aaa	01/06/22	01/10/22	141,110.16	0.33	970.11	140,062.67	139,934.37
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	5,617.36	1,247,569.78	1,242,578.13
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	207.07	1,257,007.48	1,233,289.13
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	152.17	138,749.80	137,200.00
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	2,891.61	355,922.54	351,893.75
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	2,483.81	457,903.41	452,381.25
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	314.57	70,056.26	69,245.32
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	2,358.70	350,537.50	341,742.17
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	7,940.57	1,243,221.89	1,229,296.88
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	628.53	1,256,378.44	1,213,521.88
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	230.98	125,741.81	121,894.53
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	8.55	166,722.44	159,972.65
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	2,637.67	298,673.10	287,164.06
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	985.60	199,918.26	187,078.13

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For the Month Ending **August 31, 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 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	2,294.83	429,517.90	412,515.63
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	3,131.76	585,366.98	562,962.50
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	1,856.25	1,248,581.27	1,197,203.84
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	120.11	133,577.04	125,470.31
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	2,798.09	1,253,500.85	1,232,536.00
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	3.83	550,431.07	503,922.68
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	10.36	1,387,566.44	1,361,953.20
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	483.88	454,134.70	416,875.00
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	294.84	335,646.04	316,203.12
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	345.38	403,247.23	370,409.38
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	200.10	205,743.61	190,017.20
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	121.98	186,828.99	171,475.00
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	224.69	348,569.11	315,875.00
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	52.17	146,771.93	144,024.99

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U.S. Treasury Bond / Note												
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	582.07	273,578.50	248,107.04
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	88.04	266,124.38	243,042.17
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	154.89	468,173.83	427,574.20
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	430.43	1,256,541.89	1,188,206.19
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	4.28	306,964.11	279,678.13
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	8.70	615,966.92	568,378.12
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	552.66	289,523.69	262,540.63
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	619.37	299,445.25	294,226.56
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	1,104.51	278,357.83	270,984.36
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	306.62	287,625.16	280,895.31
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	1,870.11	993,904.21	973,331.25
Security Type Sub-Total			20,845,000.00					20,277,433.60	1.91	45,087.25	20,314,154.31	19,525,600.06
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	149,867.76	143,998.80
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	299,847.48	281,931.60

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Supra-National Agency Bond / Note												
Security Type Sub-Total			450,000.00					449,455.50	0.46	759.37	449,715.24	425,930.40
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	191,044.33	186,794.70
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	376.67	200,000.00	185,012.00
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	125,267.85
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	40,167.19	37,218.40
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	102,350.60
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	72,512.80
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	69.80	40,000.00	36,082.80
Security Type Sub-Total			795,000.00					799,084.70	1.06	2,937.49	796,211.52	745,239.15
Federal Agency Commercial Mortgage-Backed Security												
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	73,540.17	AA+	Aaa	12/13/19	12/18/19	77,113.77	2.14	205.05	74,813.63	72,933.57
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	112,616.02	108,054.25
Security Type Sub-Total			183,540.17					192,562.21	2.03	485.73	187,429.65	180,987.82
Federal Agency Bond / Note												

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For the Month Ending **August 31, 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	Cost	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	175.31	254,815.65	249,627.15
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	1,787.50	325,409.32	323,659.38
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	78.99	174,860.93	170,714.78
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	99.17	279,828.47	272,714.12
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	8.99	184,938.65	179,425.77
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	4,453.85	329,856.04	328,223.28
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	277.78	249,848.07	241,623.75
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	1,478.44	191,463.22	189,816.65
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	380.56	199,480.07	184,709.00
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	582.29	259,716.93	240,772.48
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	806.25	360,997.11	333,377.28
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	387.50	199,669.24	185,309.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	179.86	175,113.66	160,769.88
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	225,000.00	AA+	Aaa	10/01/20	10/05/20	226,055.25	0.40	231.25	225,627.25	206,704.12

Managed Account Detail of Securities Held

For the Month Ending **August 31, 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	313.47	304,646.94	280,198.93
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	184,467.63	168,892.79
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	194,455.14	177,496.41
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	418,600.44	382,299.96
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	112.50	999,600.73	995,832.00
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	284,474.19	258,785.99
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	184,577.02	167,947.63
Security Type Sub-Total		5,985,000.00					5,984,035.19	1.44	12,231.21	5,982,446.70	5,698,900.75
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	141.67	99,980.84	99,173.10
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	3,536.72	260,941.32	257,404.16
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	24,451.53
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	75,028.63	73,354.57
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	114,905.17	108,760.79

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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	2,318.75	303,532.28	295,590.00
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	364,048.07	354,768.84
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	A-	A2	09/09/20	09/16/20	115,000.00	0.65	344.19	115,000.00	110,529.15
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	143,576.55
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	336.46	186,010.53	179,509.34
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	197,766.68	186,175.87
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	60,304.66	56,942.22
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	90,456.99	85,413.33
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	300,313.84	281,996.99
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	244,660.57	240,584.61
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	46,947.75

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	55,081.08	51,642.53
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	144,765.67	132,491.84
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025		46647PCH7	115,000.00	A-	A2	05/24/21	06/01/21	115,000.00	0.82	236.90	115,000.00	107,600.79
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025		46647PCM6	50,000.00	A-	A2	08/03/21	08/10/21	50,000.00	0.77	23.47	50,000.00	46,482.30
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	71,478.01	65,424.10
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	3,288.12	220,000.00	211,840.86
TARGET CORP CORPORATE NOTES 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	24,962.65	23,191.63
TARGET CORP CORPORATE NOTES 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	124,932.72	115,958.12
BANK OF NY MELLON CORP (CALLABLE) CORPORATE 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	200,566.42	184,116.00
BANK OF NY MELLON CORP (CALLABLE) CORPORATE 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	280,497.59	276,174.00
JPMORGAN CHASE CORP NOTES (CALLABLE) DTD 04/22/2021 1.578% 04/22/2027		46647PCB0	260,000.00	A-	A2	08/02/22	08/04/22	235,172.60	3.81	1,470.17	235,576.30	231,615.80

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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											
Security Type Sub-Total	4,177,000.00				4,186,694.38	2.00	20,823.59	4,160,810.02	3,991,716.77		
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	1,531.25	250,000.00	247,154.97
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	426.77	155,000.00	152,378.95
Security Type Sub-Total	405,000.00				405,000.00	0.87	1,958.02	405,000.00	399,533.92		
Asset-Backed Security											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,128.71	NR	Aaa	05/21/19	05/29/19	2,128.63	2.52	1.49	2,128.69	2,128.57
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	2,549.18	AAA	Aaa	02/05/19	02/13/19	2,548.72	2.91	3.30	2,549.09	2,549.17
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	759.50	NR	Aaa	02/05/19	02/13/19	759.38	2.90	0.98	759.47	759.49
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,201.85	AAA	Aaa	05/21/19	05/30/19	1,201.60	2.51	1.34	1,201.78	1,201.74
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	8,406.19	NR	Aaa	05/21/19	05/28/19	8,404.29	2.51	9.34	8,405.68	8,402.38
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	43,280.96	NR	Aaa	02/19/20	02/26/20	43,272.48	1.61	19.36	43,277.61	42,908.86
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	53,246.70	AAA	Aaa	02/04/20	02/12/20	53,242.86	1.66	39.28	53,245.16	52,904.15
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	49,039.11	AAA	NR	01/14/20	01/22/20	49,029.49	1.89	41.19	49,034.61	48,612.81
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	51,477.57	NR	Aaa	02/17/21	02/24/21	51,476.62	0.27	3.86	51,476.97	50,225.66
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	44,996.72	43,615.17

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	28,138.17	AAA	NR	01/20/21	01/27/21	28,132.61	0.34	4.25	28,134.42	27,364.79
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	69,995.62	66,490.81
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	64,989.95	63,048.41
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	34,993.56	33,432.69
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	54,990.42	51,424.96
Security Type Sub-Total		510,227.94					510,152.77	0.90	186.08	510,179.75	495,069.66
Managed Account Sub-Total		33,350,768.11					32,804,418.35	1.77	84,468.74	32,805,947.19	31,462,978.53
Securities Sub-Total		\$33,350,768.11					\$32,804,418.35	1.77%	\$84,468.74	\$32,805,947.19	\$31,462,978.53
Accrued Interest											\$84,468.74
Total Investments											\$31,547,447.27