

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of December 31, 2021
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 11/30/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 12/31/2021
CASH ON HAND							
Wells Fargo-General Checking	N/A	13,363,293.00	(337,987.76)	-	-	-	13,025,305.24
Wells Fargo-Road Maintenance	N/A	835,088.91	76,457.51	-	-	-	911,546.42
Wells Fargo-Gas Tax	N/A	513,230.09	87,527.98	-	-	-	600,758.07
Mechanics Bank - Payroll Acct	N/A	172,517.67	10,237.20	-	-	-	182,754.87
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		14,887,629.67	(163,765.07)	-	-	-	14,723,864.60
INVESTMENTS							
State of California - LAIF	0.21%	7,902,626.86	(1,489.79)	-	-	-	7,901,137.07
Investment Management Acct	1.28%	20,375,506.07	-	(219,591.08)	-	-	20,155,914.99
Total Investments		28,278,132.93	(1,489.79)	(219,591.08)	-	-	28,057,052.06
CASH WITH FISCAL AGENT							
Union Bank of California	varies	5,386,671.19	0.11	(160,465.21)	-	-	5,226,206.09 ①
Wells Fargo Bank, N.A.	5.83%	87,203.84	0.31	(87,199.85)	-	-	4.30 ②
Wilmington Trust, N. A.	0.03%	-	196,626.13	0.42	-	-	196,626.55 ③
Total Cash with Fiscal Agent		5,473,875.03	196,626.55	(247,664.64)	-	-	5,422,836.94
Grand Total		48,639,637.63	31,371.69	(467,255.72)	-	-	48,203,753.60

Completed By:

E. Stoddard

Reviewed By:

Nathan Statham-Finance Director

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CASH WITH FISCAL AGENT							
UNION BANK OF CALIFORNIA							
COACHELLA WATER AUTHORITY							
<u>CITY OF COACHELLA WATER: WATER REFUNDING BONDS 2012 SERIES</u>							
A/C #: 6712016201 Bond Fund	0.00%	0.18	-	-	-	-	0.18
A/C #: 6712016202 Interest Account	0.00%	0.06	-	-	-	-	0.06
A/C #: 6712016203 Principal Account	0.00%	0.21	-	-	-	-	0.21
A/C #: 6712016204 Reserve Fund	0.00%	777,000.00	-	-	-	-	777,000.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	0.47	-	-	-	-	0.47
A/C #: 6712104702 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	827,612.50	-	-	-	-	827,612.50
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	0.06	-	-	-	-	0.06
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
A/C #: 6712148605 Redemption Fund	0.00%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,269.97	0.11	-	-	-	25,270.08

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	0.30	-	-	-	-	0.30
A/C #: 6712071402 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	525,984.89	-	-	-	-	525,984.89
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	1.22	-	-	-	-	1.22
A/C #: 6712160602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	2,147,669.03	-	-	-	-	2,147,669.03
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0420%	160,465.63	(160,465.63)	0.42	-	-	0.42
A/C #: 6712179802 Interest Account	0.0420%	-	160,465.63	(160,465.63)	-	-	-
A/C #: 6712179803 Principal Account	0.0420%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.0420%	612,331.26	-	-	-	-	612,331.26
A/C #: 6712179805 Project Fund	0.0420%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		5,386,671.19	0.11	(160,465.21)	-	-	5,226,206.09
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.0150%	2.46	-	0.15	-	-	2.61
A/C #: 83925301 Interest Account	0.0150%	87,200.47	0.31	(87,200.00)	-	-	0.78
A/C #: 83925302 Principal Account	0.0150%	0.91	-	-	-	-	0.91
A/C #: 83925304 Reserve Fund	0.0150%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		87,203.84	0.31	(87,199.85)	-	-	4.30

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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%	-	196,626.13	0.42	-	-	196,626.55
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 144613-003 Cost of Issuance	0.00%	-	-	-	-	-	-
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		-	196,626.13	0.42	-	-	196,626.55
TOTAL CASH WITH FISCAL AGENT		5,473,875.03	196,626.55	(247,664.64)	-	-	5,422,836.94

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Managed Account Detail of Securities Held

For the Month Ending **December 31, 2021**

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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	185,000.00	AA+	Aaa	02/08/19	02/12/19	178,185.35	2.44	709.00	182,948.37	187,225.77
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	732.34	137,837.49	141,400.00
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	1,267.51	356,432.03	368,367.95
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	859.34	456,783.69	472,290.65
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	5.08	70,084.40	72,603.13
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	655,000.00	AA+	Aaa	06/03/19	06/05/19	657,967.97	1.90	2,243.65	656,408.58	672,705.44
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	1,111.58	125,999.69	128,964.85
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	1,051.19	167,295.80	169,150.77
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	1,601.63	299,847.52	304,587.50
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	500.97	201,429.18	198,046.88
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	793.95	430,855.11	439,078.13
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	1,083.52	586,955.51	599,212.50
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	982.07	134,544.99	133,879.69
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	471.44	549,417.15	537,569.56

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For the Month Ending December 31, 2021

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 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	AA+	Aaa	09/07/21	09/09/21	452,273.44	0.67	293.82	452,867.79	445,337.50
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	175.55	401,827.74	396,226.54
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	69.23	204,871.51	203,634.38
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	1.97	186,195.83	184,121.87
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	3.62	348,283.41	339,171.88
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	2,801.19	277,195.95	269,622.67
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	423.71	265,369.75	261,225.00
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	745.41	466,844.69	459,562.50
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	526.66	306,385.96	301,135.92
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	1,070.30	613,294.47	611,985.91
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	420,000.00	AA+	Aaa	06/02/21	06/04/21	419,081.25	0.79	276.92	419,187.65	411,403.10
Security Type Sub-Total		8,315,000.00					8,308,978.32	1.28	19,801.65	8,299,164.26	8,308,510.09
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	38.54	149,796.19	148,612.20
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	408.33	299,798.26	296,163.60

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Supra-National Agency Bond / Note											
Security Type Sub-Total		450,000.00					449,455.50	0.46	446.87	449,594.45	444,775.80
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	1,140.00	191,686.80	195,825.40
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	188.33	200,000.00	197,714.00
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	97.64	135,000.00	132,484.95
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	251.60	40,206.48	39,836.80
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	691.90	110,000.00	109,551.20
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	257.67	80,000.00	78,608.80
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	A+	A2	01/22/21	02/04/21	40,000.00	1.05	209.40	40,000.00	39,413.60
Security Type Sub-Total		795,000.00					799,084.70	1.05	2,836.54	796,893.28	793,434.75
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,673.02	AA+	Aaa	05/16/19	05/21/19	3,695.98	2.54	8.54	3,673.02	3,673.02
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	78,845.28	AA+	Aaa	04/02/19	04/05/19	79,042.39	2.63	178.45	78,871.09	79,161.57
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	85,510.67	AA+	Aaa	04/04/18	04/09/18	86,238.84	2.88	220.19	85,608.68	86,252.24
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	AA+	Aaa	09/04/19	09/09/19	101,476.56	1.78	192.25	100,296.15	100,775.06

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Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	92,607.06	AA+	Aaa	12/13/19	12/18/19	97,107.19	2.14	258.22	94,923.09	96,488.20
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	113,389.36	115,529.82
Security Type Sub-Total		470,636.03					483,009.40	2.24	1,138.33	476,761.39	481,879.91
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	69.06	254,645.31	253,930.53
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	AA+	Aaa	01/07/19	01/09/19	503,510.00	2.58	458.33	501,155.57	515,806.00
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	6.08	174,747.53	174,139.18
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	332.50	279,694.88	278,460.28
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	163.16	184,896.89	183,811.01
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	2,872.60	329,763.00	342,137.40
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	173.61	249,752.18	248,078.50
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	409.69	192,231.17	199,525.27
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	213.89	199,347.91	196,349.40
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	311.46	259,645.58	256,274.46
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	431.25	361,248.45	354,841.56

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2021**

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 (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	137.50	199,588.86	197,540.00
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	34.03	175,140.74	171,463.08
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	43.75	225,776.68	220,452.52
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	59.30	304,562.83	298,835.65
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	308.33	184,344.89	180,135.98
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	255.94	194,333.56	189,671.04
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	551.25	418,288.14	408,522.24
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	290.94	284,359.90	276,947.04
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	138.75	184,488.64	180,130.25

Security Type Sub-Total		5,160,000.00					5,160,663.69	0.94	7,261.42	5,158,012.71	5,127,051.39
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Corporate Note											
APPLE INC CORP NOTES (CALLED, OMD) 1/9/22 DTD 02/09/2017 2.500% 01/09/2022	037833CM0	240,000.00	AA+	Aaa	01/07/19	01/09/19	236,438.40	3.02	2,366.67	239,974.00	240,071.04
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	185,000.00	A-	A3	04/03/18	04/05/18	181,564.55	3.25	1,271.88	184,787.79	185,691.35
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	1,684.38	273,945.54	278,946.80

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2021**

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												
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	708.33	99,950.41	101,101.70
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	2,258.39	261,371.29	270,832.12
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	25,000.00	BBB+	A1	04/19/21	04/22/21	25,000.00	0.73	43.66	25,000.00	24,913.20
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	75,000.00	BBB+	A1	04/20/21	04/22/21	75,094.50	0.69	130.97	75,060.84	74,739.60
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	70.44	114,867.95	113,802.74
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	4,930.50	363,837.94	376,117.92
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	219.03	115,000.00	114,408.90
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	226.13	150,000.00	149,012.25
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	1,980.75	200,117.00	198,490.53
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	414.00	60,387.29	60,897.48
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	621.00	90,580.93	91,346.22
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	1,964.62	301,804.90	298,756.53

Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

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 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	81.75	50,000.00	49,548.20
CITIGROUP INC 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	89.93	55,121.56	54,503.02
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	548.44	147,387.83	143,691.57
JPMORGAN CHASE & CO CORPORATE NOTES 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	78.97	115,000.00	113,627.02
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	150.40	50,000.00	49,221.20
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	72.00	71,369.51	70,094.74
Security Type Sub-Total		3,012,000.00					3,052,860.18	1.75	19,912.24	3,045,564.78	3,059,814.13
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	155,000.00	A-1	P-1	07/10/20	07/14/20	155,000.00	0.70	533.46	155,000.00	155,290.16
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	A-1+	P-1	08/27/19	08/29/19	280,000.00	1.84	1,841.78	280,000.00	282,686.60
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	A-1	P-1	08/29/19	09/03/19	295,000.00	1.85	1,950.93	295,000.00	297,849.41
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	A-1+	P-1	12/05/19	12/06/19	145,000.00	2.03	246.50	145,000.00	147,061.76
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A+	A1	03/19/21	03/23/21	155,000.00	0.59	721.44	155,000.00	154,965.59

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2021**

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
Security Type Sub-Total		1,030,000.00					1,030,000.00	1.51	5,294.11	1,030,000.00	1,037,853.52
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	23,217.73	AAA	NR	02/19/19	02/27/19	23,217.11	2.83	23.73	23,217.54	23,355.41
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	17,892.56	AAA	NR	04/03/19	04/10/19	17,890.20	2.66	21.15	17,891.74	17,970.72
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	35,919.27	NR	Aaa	05/21/19	05/29/19	35,917.93	2.52	25.14	35,918.79	36,176.05
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	43,335.66	AAA	Aaa	02/05/19	02/13/19	43,327.76	2.91	56.05	43,332.92	43,693.45
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	14,136.02	NR	Aaa	02/05/19	02/13/19	14,134.32	2.91	18.28	14,135.39	14,207.24
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	34,219.09	NR	Aaa	02/05/19	02/13/19	34,213.91	2.90	44.10	34,217.11	34,435.57
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	32,714.53	AAA	Aaa	05/21/19	05/30/19	32,707.90	2.51	36.49	32,711.75	32,922.37
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	42,223.05	NR	Aaa	05/21/19	05/28/19	42,213.50	2.51	46.91	42,219.05	42,515.90
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	91,520.23	NR	Aaa	02/19/20	02/26/20	91,502.29	1.61	40.93	91,510.27	92,085.22
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	119,953.56	AAA	Aaa	02/04/20	02/12/20	119,944.90	1.66	88.50	119,948.74	120,795.60
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	92,012.21	AAA	NR	01/14/20	01/22/20	91,994.16	1.89	77.29	92,001.32	92,863.98
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	NR	Aaa	02/17/21	02/24/21	54,998.99	0.27	4.13	54,999.20	54,630.49
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	44,996.00	44,558.75
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	AAA	NR	01/20/21	01/27/21	29,994.07	0.34	4.53	29,995.20	29,743.96

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2021**

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											
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	69,994.76	69,270.91
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	AAA	NR	04/13/21	04/21/21	64,985.99	0.52	15.02	64,988.02	64,447.14
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	34,992.40	34,767.95
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	54,988.84	54,154.69
Security Type Sub-Total		902,143.91					902,013.13	1.50	548.92	902,059.04	902,595.40
Managed Account Sub-Total		20,134,779.94					20,186,064.92	1.28	57,240.08	20,158,049.91	20,155,914.99
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		0.00	AAAm	NR			0.00		0.00	0.00	0.00
Liquid Sub-Total		0.00					0.00		0.00	0.00	0.00
Securities Sub-Total		\$20,134,779.94					\$20,186,064.92	1.28%	\$57,240.08	\$20,158,049.91	\$20,155,914.99
Accrued Interest											\$57,240.08
Total Investments											\$20,213,155.07

Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2021**

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										
12/03/21	12/07/21	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	630,000.00	(613,019.53)	(852.76)	(613,872.29)			
Transaction Type Sub-Total				630,000.00	(613,019.53)	(852.76)	(613,872.29)			
INTEREST										
12/01/21	12/01/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	115,000.00	0.00	473.80	473.80			
12/01/21	12/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	93,443.73	0.00	211.49	211.49			
12/01/21	12/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	44,155.35	0.00	102.70	102.70			
12/01/21	12/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	92,597.08	0.00	238.44	238.44			
12/01/21	12/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
12/01/21	12/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	0.00	192.25	192.25			
12/01/21	12/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	93,147.86	0.00	265.53	265.53			
12/02/21	12/02/21	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	0.00	1,503.65	1,503.65			
12/08/21	12/08/21	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	0.00	3,206.25	3,206.25			
12/15/21	12/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	98,066.97	0.00	154.46	154.46			
12/15/21	12/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	0.00	28.17	28.17			
12/15/21	12/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	47,197.62	0.00	98.33	98.33			
12/15/21	12/15/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
12/15/21	12/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	37,300.34	0.00	78.02	78.02			

Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2021**

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										
12/15/21	12/15/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
12/15/21	12/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
12/15/21	12/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	21,573.27	0.00	47.82	47.82			
12/15/21	12/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	39,426.93	0.00	95.28	95.28			
12/15/21	12/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	129,884.21	0.00	179.67	179.67			
12/15/21	12/15/21	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	20.14	20.14			
12/15/21	12/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	16,667.09	0.00	40.42	40.42			
12/15/21	12/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
12/15/21	12/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	49,558.52	0.00	120.18	120.18			
12/17/21	12/17/21	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	705,000.00	0.00	1,762.50	1,762.50			
12/18/21	12/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	27,573.13	0.00	65.03	65.03			
12/19/21	12/19/21	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	0.00	6,875.00	6,875.00			
12/21/21	12/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	98,507.34	0.00	132.16	132.16			
12/21/21	12/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	40,879.68	0.00	85.85	85.85			
12/21/21	12/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
12/26/21	12/26/21	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	175,000.00	0.00	218.75	218.75			
12/29/21	12/29/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	0.61	0.61			

Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2021**

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										
12/31/21	12/31/21	US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	0.00	918.75	918.75			
12/31/21	12/31/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	540,000.00	0.00	1,012.50	1,012.50			
Transaction Type Sub-Total				3,934,979.12	0.00	18,495.22	18,495.22			
PAYDOWNS										
12/01/21	12/01/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	7,086.41	7,086.41	0.00	7,086.41	(60.35)	0.00	
12/01/21	12/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	40,482.33	40,482.33	0.00	40,482.33	(253.01)	0.00	
12/01/21	12/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	14,598.45	14,598.45	0.00	14,598.45	(36.50)	0.00	
12/01/21	12/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	540.80	540.80	0.00	540.80	(26.28)	0.00	
12/15/21	12/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	5,207.84	5,207.84	0.00	5,207.84	0.79	0.00	
12/15/21	12/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,585.81	4,585.81	0.00	4,585.81	0.93	0.00	
12/15/21	12/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,680.71	3,680.71	0.00	3,680.71	0.48	0.00	
12/15/21	12/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,222.86	6,222.86	0.00	6,222.86	1.13	0.00	
12/15/21	12/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,531.07	2,531.07	0.00	2,531.07	0.31	0.00	
12/15/21	12/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	6,054.76	6,054.76	0.00	6,054.76	1.19	0.00	
12/15/21	12/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	9,930.65	9,930.65	0.00	9,930.65	0.72	0.00	
12/15/21	12/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,974.57	4,974.57	0.00	4,974.57	1.12	0.00	
12/18/21	12/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,355.40	4,355.40	0.00	4,355.40	0.12	0.00	

Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

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										
12/21/21	12/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	6,987.11	6,987.11	0.00	6,987.11	1.37	0.00	
12/21/21	12/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,960.41	4,960.41	0.00	4,960.41	0.19	0.00	
Transaction Type Sub-Total				122,199.18	122,199.18	0.00	122,199.18	(367.79)	0.00	
SELL										
12/03/21	12/07/21	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	527,210.94	2,111.60	529,322.54	35,242.19	14,602.35	FIFO
Transaction Type Sub-Total				520,000.00	527,210.94	2,111.60	529,322.54	35,242.19	14,602.35	
Managed Account Sub-Total					36,390.59	19,754.06	56,144.65	34,874.40	14,602.35	
Total Security Transactions					\$36,390.59	\$19,754.06	\$56,144.65	\$34,874.40	\$14,602.35	