

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2021	
CASH ON HAND								
Wells Fargo-General Checking	N/A	7,978,890.03	7,689,625.14	-	-	-	15,668,515.17	①
Wells Fargo-Road Maintenance SB1	N/A	1,477,727.94	81,327.26	-	-	-	1,559,055.20	②
Mechanics Bank - Payroll Acct	N/A	8,326.29	24,380.68	-	-	-	32,706.97	③
Mechanics Bank - AG Summit Acct	N/A	13,562.96	-	-	-	-	13,562.96	④
Mechanics Bank - Special Gas Tax Acct	N/A	572,885.78	(4.85)	-	-	-	572,880.93	⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00	⑥
Total Cash on Hand		10,054,893.00	7,795,328.23	-	-	-	17,850,221.23	
INVESTMENTS								
State of California - LAIF	0.54%	4,778,257.66	-	7,555.04	-	-	4,785,812.70	⑦
Investment Management Acct	1.69%	20,528,690.09	-	41,936.92	-	-	20,570,627.01	⑧
Savings Account	0.00%	5,080.09	-	-	-	-	5,080.09	⑨
County of Riverside-Investment Pool	0.35%	165,687.20	-	18.64	-	-	165,705.84	⑩
Total Investments		25,477,715.04	-	49,491.96	-	-	25,527,225.64	
CASH WITH FISCAL AGENT								
Union Bank of California	varies	25,487.61	148,256.33	0.53	-	-	173,744.47	⑪
Wells Fargo Bank, N.A.	5.83%	2.46	-	-	-	-	2.46	⑫
Wilmington Trust, N. A.	0.03%	28,297.47	(20,000.00)	0.43	-	-	8,297.90	⑬
Total Cash with Fiscal Agent		53,787.54	128,256.33	0.96	-	-	182,044.83	⑭
Grand Total		35,586,395.58	7,923,584.56	49,492.92	-	-	43,559,491.70	

Completed By:

Lynn Germain

Reviewed By:

Nathan Statham-Finance Director

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2021
INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Successor Agency (#004) 65-33-004	0.46%	2,489.66	-	3.94	-	-	2,493.60
City General Account (#171) 98-33-171	0.46%	2,884,453.83	-	4,560.69	-	-	2,889,014.52
Coachella Sanitary District 70-33-001	0.46%	1,891,189.73	-	2,990.21	-	-	1,894,179.94
Redevelopment Bonds 11-33-001	0.46%	124.44	-	0.20	-	-	124.64
TOTAL LAIF ACCOUNTS		4,778,257.66	-	7,555.04	-	-	4,785,812.70 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	1.63%	20,528,690.09	-	31,936.92	-	-	20,560,627.01
TOTAL INVESTMENT MANAGEMENT ACCT		20,528,690.09	-	31,936.92	-	-	20,560,627.01 ⑧
<u>SAVINGS ACCOUNT</u>							
Police Evidence Acct - Wells Fargo	0.0%	5,080.09	-	-	-	-	5,080.09
TOTAL SAVINGS ACCOUNT		5,080.09	-	-	-	-	5,080.09 ⑨
<u>COUNTY INVESTMENT POOL</u>							
County Of Riverside - Fire	0.34%	165,679.69	-	26.15	-	-	165,705.84
County Of Riverside - Sanitary	0.34%	7.51	-	-	-	-	7.51
TOTAL COUNTY INVESTMENT POOL		165,687.20	-	26.15	-	-	165,713.35 ⑩
TOTAL INVESTMENTS		25,477,715.04	-	39,518.11	-	-	25,517,233.15

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2021
CASH WITH FISCAL AGENT							
UNION BANK OF CALIFORNIA							
COACHELLA WATER AUTHORITY							
CITY OF COACHELLA WATER: WATER REFUNDING BONDS 2012 SERIES							
A/C #: 6712016201 Bond Fund	0.00%	32.17	(31.17)	-	-	-	1.00
A/C #: 6712016202 Interest Account	0.03%	-	148,287.50	-	-	-	148,287.50
A/C #: 6712016203 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712016204 Reserve Fund	0.00%	1.00	-	-	-	-	1.00
COACHELLA FINANCING AUTHORITY							
Successor Agency to the Coachella Redevelopments Agency 2014 Series							
A/C #: 6712104701 Debt Service Fund	0.00%	3.75	-	-	-	-	3.75
A/C #: 6712104702 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	1.00	-	-	-	-	1.00
COACHELLA SANITARY DISTRICT							
WASTEWATER SERIES 2015A							
A/C #: 6712148601 Bond Fund	0.00%	1.21	-	-	-	-	1.21
A/C #: 6712148602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.00%	1.00	-	-	-	-	1.00
A/C #: 6712148605 Redemption Fund	0.00%	-	-	-	-	-	-
COACHELLA SANITARY DISTRICT: PROJECT FUND 2011							
A/C #: 6711963500 Project Fund 2011	0.03%	25,266.74	-	0.53	-	-	25,267.27

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2021
COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	3.40	-	-	-	-	3.40
A/C #: 6712071402 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	1.00	-	-	-	-	1.00
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.11%	10.85	-	-	-	-	10.85
A/C #: 6712160602 Interest Account	0.11%	-	-	-	-	-	-
A/C #: 6712160604 Principal Account	0.11%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.11%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Interest Account	0.00%	3.08	-	-	-	-	3.08
A/C #: 6712179802 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712179803 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.00%	1.00	-	-	-	-	1.00
A/C #: 6712179805 Project Fund	0.00%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		25,487.61	148,256.33	0.53	-	-	173,744.47
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.00%	2.18	-	-	-	-	2.18
A/C #: 83925301 Interest Account	0.00%	0.02	-	-	-	-	0.02
A/C #: 83925302 Principal Account	0.00%	0.26	-	-	-	-	0.26
A/C #: 83925304 Reserve Fund	0.00%	-	-	-	-	-	-
A/C #: 83925305 Cost of Issuance Fund	0.00%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		2.46	-	-	-	-	2.46

⑪

⑫

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of January 31, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 12/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 1/31/2021
WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-000 Revenue Fund	0.00%	-	-	-	-	-	-
A/C #: 144613-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 144613-003 Cost of Issuance	0.03%	28,297.47	-	0.43	(20,000.00)	-	8,297.90
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		28,297.47	-	0.43	(20,000.00)	-	8,297.90
TOTAL CASH WITH FISCAL AGENT		53,787.54	148,256.33	0.96	(20,000.00)	-	182,044.83

⑬

⑭

Managed Account Detail of Securities Held

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

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	Cost	at Cost	Interest	Cost	Value	
CUSIP											
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	AA+	Aaa	10/02/18	10/04/18	23,806.64	2.93	1.21	24,449.39	25,812.50
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	AA+	Aaa	07/02/18	07/05/18	491,968.75	2.74	3,318.23	507,510.50	534,706.22
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	185,000.00	AA+	Aaa	02/08/19	02/12/19	178,185.35	2.44	945.33	181,439.03	190,463.27
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	4.83	136,583.54	143,850.00
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	2,103.52	357,132.32	380,571.08
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	1,691.83	455,244.66	485,515.65
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	162.43	70,123.07	74,987.50
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	3,365.47	656,962.08	692,867.19
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	7.34	126,354.15	133,242.19
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	450,000.00	AA+	Aaa	09/03/19	09/05/19	461,724.61	1.33	3,589.43	458,410.57	476,156.25
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	2,135.51	301,461.75	315,004.69
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	250,000.00	AA+	Aaa	01/11/21	01/12/21	261,064.45	0.33	963.40	260,905.02	261,484.38
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	1,563.10	432,693.09	454,882.81
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	2,133.17	589,138.91	620,781.25

Managed Account Detail of Securities Held

For the Month Ending January 31, 2021

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	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	1,201.09	135,875.42	138,876.56
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	116.02	347,890.70	349,179.67
Security Type Sub-Total		5,015,000.00					5,031,943.36	1.81	23,301.91	5,042,174.20	5,278,381.21
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	225,000.00	AAA	Aaa	04/12/18	04/19/18	224,505.00	2.70	1,673.44	224,965.22	226,187.10
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	270,000.00	AAA	Aaa	07/18/18	07/25/18	269,368.20	2.83	165.00	269,900.67	273,336.93
INTL BK RECON & DEVELOP CORPORATE 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	69.79	149,697.82	150,128.85
Security Type Sub-Total		645,000.00					643,550.70	2.21	1,908.23	644,563.71	649,652.88
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	1,520.00	192,569.85	201,350.60
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	282.50	200,000.00	201,308.00
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	161.31	135,000.00	135,683.10
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	41.93	40,260.49	41,137.60
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	115.32	110,000.00	113,128.40

Managed Account Detail of Securities Held

For the Month Ending **January 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
Municipal Bond / Note											
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	139.14	80,000.00	80,328.80
NJ TPK AUTH -B-TXBL MUNICIPAL 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	0.00	40,000.00	40,403.60
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,260.20	797,830.34	813,340.10
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	17,105.76	AA+	Aaa	04/11/18	04/30/18	17,446.01	2.93	50.75	17,164.89	17,140.33
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.54	395.39	170,371.21	172,002.76
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	AA+	Aaa	04/02/19	04/05/19	100,250.00	2.63	226.33	100,105.16	101,705.96
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	AA+	Aaa	04/04/18	04/09/18	100,851.56	2.88	257.50	100,295.21	102,673.86
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	100,762.73	102,041.40
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	121,342.16	AA+	Aaa	12/13/19	12/18/19	127,238.63	2.14	338.34	125,659.84	130,990.82
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	114,452.32	120,062.03
Security Type Sub-Total		718,447.92					733,773.70	2.34	1,741.24	728,811.36	746,617.16
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	465,000.00	AA+	Aaa	06/27/17	06/29/17	464,930.25	1.88	2,809.38	464,982.85	474,716.18
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	465,000.00	AA+	Aaa	08/03/20	08/06/20	465,000.00	0.30	678.13	465,000.00	465,389.21

Managed Account Detail of Securities Held

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

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	3135G0403	305,000.00	AA+	Aaa	05/20/20	05/22/20	304,081.95	0.35	146.15	304,295.74	305,707.30
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	1,604.17	501,878.35	530,924.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	275,000.00	AA+	Aaa	06/24/20	06/26/20	274,197.00	0.35	66.84	274,358.33	275,663.85
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	390,000.00	AA+	Aaa	07/08/20	07/10/20	389,161.50	0.32	56.88	389,319.25	390,873.21
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	205.55	184,839.48	185,434.94
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	3,663.23	329,635.11	353,288.10
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	225.69	249,620.38	250,155.75
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	170,000.00	AA+	Aaa	12/02/20	12/04/20	169,831.70	0.28	67.29	169,840.77	170,250.07
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	944.06	193,286.71	207,162.51
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	297.22	199,166.26	201,066.80
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	446.88	259,547.50	262,755.22
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	618.75	361,593.92	363,814.92
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	262.50	199,478.39	200,380.80
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	106.94	175,177.96	175,743.75

Managed Account Detail of Securities Held

For the Month Ending **January 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
Federal Agency Bond / Note											
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	137.50	225,982.07	225,956.25
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	186.39	304,447.22	306,296.25
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	19.27	184,176.18	184,697.34
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	312.81	194,166.45	194,410.32
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	673.75	417,858.89	418,729.92
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEU3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	374.06	284,202.82	284,123.63
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	202.99	184,367.16	185,331.34
Security Type Sub-Total		6,520,000.00					6,519,746.64	0.92	14,106.43	6,517,221.79	6,612,871.66
Corporate Note											
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	200,000.00	A	A1	09/05/17	09/07/17	203,460.00	2.00	1,472.22	200,113.09	200,495.60
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	30,000.00	A-	A2	11/01/17	11/03/17	30,224.70	2.40	223.13	30,013.70	30,150.42
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GG01	160,000.00	BBB+	A2	11/03/17	11/07/17	175,342.40	2.53	93.33	161,988.41	163,799.68
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	180,000.00	BBB+	A3	11/20/17	11/22/17	181,229.40	2.72	768.50	180,237.89	183,591.54
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	400,000.00	A	A2	02/01/17	02/03/17	400,840.00	2.45	111.11	400,166.25	409,118.00

Managed Account Detail of Securities Held

For the Month Ending January 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											
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	440,000.00	AA+	Aa1	01/07/19	01/09/19	433,470.40	3.01	5,255.56	437,838.92	449,436.24
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	1,695.83	184,000.25	189,866.98
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	2,245.83	272,655.46	284,819.98
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	850.00	99,908.58	102,803.20
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	2,897.56	261,962.27	279,931.86
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	655.50	366,571.15	388,617.12
JPMORGAN CHASE & CO CORPORATE NOTES 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	281.61	115,000.00	115,700.47
BANK OF AMERICA CORP CORPORATE NOTES 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	337.51	150,000.00	150,542.25
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	504.00	60,500.85	62,559.00
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	756.00	90,751.28	93,838.50
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	2,394.83	303,854.35	307,804.48
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	135,000.00	A+	A2	10/01/20	10/05/20	154,132.20	0.89	2,412.19	152,779.42	152,689.73

Managed Account Detail of Securities Held

For the Month Ending January 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
Security Type Sub-Total		3,435,000.00					3,485,024.45	2.21	22,954.71	3,468,341.87	3,565,765.05
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	185,000.00	A-1	P-1	02/27/19	02/28/19	185,000.00	2.94	5,204.51	185,000.00	185,422.91
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	250,000.00	A-1	P-1	04/03/19	04/04/19	250,000.00	2.83	5,915.49	250,000.00	251,152.75
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	155,000.00	A+	Aa3	08/05/20	08/07/20	155,000.00	0.52	398.52	155,000.00	155,274.20
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	190,000.00	A	A1	02/14/20	02/19/20	190,000.00	1.80	1,586.50	190,000.00	192,781.60
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	155,000.00	A	A1	07/10/20	07/14/20	155,000.00	0.70	72.33	155,000.00	155,658.44
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	AA-	Aa3	08/27/19	08/29/19	280,000.00	1.84	2,287.83	280,000.00	287,306.32
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	A+	Aa2	08/29/19	09/03/19	295,000.00	1.85	2,423.43	295,000.00	302,743.75
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	AA-	Aa2	12/05/19	12/06/19	145,000.00	2.03	501.22	145,000.00	149,920.14
Security Type Sub-Total		1,655,000.00					1,655,000.00	1.90	18,389.83	1,655,000.00	1,680,260.11
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	87,304.45	AAA	NR	02/19/19	02/27/19	87,302.11	2.83	89.22	87,303.22	88,752.05
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	70,918.39	AAA	NR	04/03/19	04/10/19	70,909.05	2.66	83.84	70,913.11	71,951.98
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	NR	Aaa	05/21/19	05/29/19	99,996.27	2.52	70.00	99,997.81	101,757.95
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	128,634.70	AAA	Aaa	02/05/19	02/13/19	128,611.26	2.91	166.37	128,621.71	130,807.43

Managed Account Detail of Securities Held

For the Month Ending **January 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												
ALLYA 2019-1 A3		02004WAC5	50,436.67	NR	Aaa	02/05/19	02/13/19	50,430.58	2.91	65.23	50,433.19	51,249.23
DTD 02/13/2019 2.910% 09/15/2023												
NAROT 2019-A A3		65479KAD2	104,762.83	NR	Aaa	02/05/19	02/13/19	104,746.96	2.90	135.03	104,753.65	106,596.84
DTD 02/13/2019 2.900% 10/15/2023												
COPAR 2019-1 A3		14042WAC4	97,365.69	AAA	Aaa	05/21/19	05/30/19	97,345.96	2.51	108.62	97,353.38	98,893.69
DTD 05/30/2019 2.510% 11/15/2023												
NAROT 2019-B A3		65479HAC1	105,000.00	NR	Aaa	05/21/19	05/28/19	104,976.26	2.51	116.67	104,985.21	106,843.75
DTD 05/28/2019 2.500% 11/15/2023												
HAROT 2020-1 A3		43813RAC1	105,000.00	NR	Aaa	02/19/20	02/26/20	104,979.42	1.61	46.96	104,984.05	107,284.82
DTD 02/26/2020 1.610% 04/22/2024												
TAOT 2020-A A3		89232HAC9	140,000.00	AAA	Aaa	02/04/20	02/12/20	139,989.89	1.66	103.29	139,992.20	142,715.13
DTD 02/12/2020 1.660% 05/15/2024												
CARMX 2020-1 A3		14315XAC2	100,000.00	AAA	NR	01/14/20	01/22/20	99,980.38	1.89	84.00	99,984.50	102,551.04
DTD 01/22/2020 1.890% 12/16/2024												
CARMX 2021-1 A3		14316NAC3	30,000.00	AAA	NR	01/20/21	01/27/21	29,994.07	0.34	1.13	29,994.09	30,016.28
DTD 01/27/2021 0.340% 12/15/2025												
Security Type Sub-Total			1,119,422.73					1,119,262.21	2.34	1,070.36	1,119,316.12	1,139,420.19
Managed Account Sub-Total			19,902,870.65					19,987,385.76	1.63	85,732.91	19,973,259.39	20,486,308.36
Money Market Mutual Fund												
PFM Funds - Govt Select, Instl Cl			84,318.65	AAAm	NR			84,318.65		0.00	84,318.65	84,318.65
Money Market Sub-Total			84,318.65					84,318.65		0.00	84,318.65	84,318.65
Securities Sub-Total			\$19,987,189.30					\$20,071,704.41	1.63%	\$85,732.91	\$20,057,578.04	\$20,570,627.01
Accrued Interest												\$85,732.91
Total Investments												\$20,656,359.92

Managed Account Security Transactions & Interest

For the Month Ending January 31, 2021

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

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	01/11/21	01/12/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	250,000.00	(261,064.45)	(756.22)	(261,820.67)			
	01/11/21	01/12/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	(347,867.19)	(43.51)	(347,910.70)			
	01/20/21	01/27/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	(29,994.07)	0.00	(29,994.07)			
	01/22/21	02/04/21	NJ TPK AUTH -B-TXBL MUNICIPAL BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	(40,000.00)	0.00	(40,000.00)			
Transaction Type Sub-Total					670,000.00	(678,925.71)	(799.73)	(679,725.44)			
INTEREST											
	01/01/21	01/01/21	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	150,000.00	0.00	550.38	550.38			
	01/01/21	01/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	128,636.82	0.00	537.15	537.15			
	01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	43,649.89	0.00	129.49	129.49			
	01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	0.00	192.25	192.25			
	01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
	01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
	01/01/21	01/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
	01/01/21	01/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
	01/08/21	01/08/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKJ2	155,000.00	0.00	536.47	536.47			

Managed Account Security Transactions & Interest

For the Month Ending January 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										
01/08/21	01/08/21	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	0.00	5,130.00	5,130.00			
01/10/21	01/10/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	390,000.00	0.00	487.50	487.50			
01/11/21	01/11/21	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	200,000.00	0.00	2,625.00	2,625.00			
01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
01/15/21	01/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	54,425.55	0.00	131.98	131.98			
01/15/21	01/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	112,377.80	0.00	271.58	271.58			
01/15/21	01/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
01/15/21	01/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
01/15/21	01/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
01/15/21	01/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	138,254.80	0.00	335.27	335.27			
01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	76,803.45	0.00	170.25	170.25			
01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	94,421.06	0.00	222.68	222.68			
01/21/21	01/21/21	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	0.00	343.02	343.02			
01/21/21	01/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
01/21/21	01/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
01/23/21	01/23/21	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	270,000.00	0.00	3,712.50	3,712.50			

Managed Account Security Transactions & Interest

For the Month Ending January 31, 2021

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

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	01/27/21	01/27/21	IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200J05	400,000.00	0.00	5,000.00	5,000.00			
	01/27/21	01/27/21	GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGO1	160,000.00	0.00	4,200.00	4,200.00			
	01/31/21	01/31/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	0.00	218.75	218.75			
	01/31/21	01/31/21	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	140,000.00	0.00	875.00	875.00			
	01/31/21	01/31/21	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	912828N9	125,000.00	0.00	1,328.13	1,328.13			
Transaction Type Sub-Total					4,438,569.37	0.00	29,287.27	29,287.27			
PAYDOWNS											
	01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	26,544.13	26,544.13	0.00	26,544.13	(527.99)	0.00	
	01/01/21	01/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	7,294.66	7,294.66	0.00	7,294.66	(354.48)	0.00	
	01/15/21	01/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	7,614.97	7,614.97	0.00	7,614.97	1.15	0.00	
	01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	5,885.06	5,885.06	0.00	5,885.06	0.77	0.00	
	01/15/21	01/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	9,620.10	9,620.10	0.00	9,620.10	1.75	0.00	
	01/15/21	01/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	3,988.88	3,988.88	0.00	3,988.88	0.48	0.00	
	01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	2,634.31	2,634.31	0.00	2,634.31	0.53	0.00	
	01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	7,116.61	7,116.61	0.00	7,116.61	0.19	0.00	
Transaction Type Sub-Total					70,698.72	70,698.72	0.00	70,698.72	(877.60)	0.00	
SELL											

Managed Account Security Transactions & Interest

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

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

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
SELL										
01/11/21	01/12/21	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	200,000.00	205,022.00	14.58	205,036.58	5,166.00	5,069.82	FIFO
01/11/21	01/12/21	FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	250,000.00	262,462.50	981.77	263,444.27	13,340.00	13,124.36	FIFO
Transaction Type Sub-Total				450,000.00	467,484.50	996.35	468,480.85	18,506.00	18,194.18	
Managed Account Sub-Total					(140,742.49)	29,483.89	(111,258.60)	17,628.40	18,194.18	
Total Security Transactions					(\$140,742.49)	\$29,483.89	(\$111,258.60)	\$17,628.40	\$18,194.18	

Bolded items are forward settling trades.