

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 7/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 8/31/2021
CASH ON HAND							
Wells Fargo-General Checking	N/A	13,283,808.69	(1,642,302.21)	-	-	-	11,641,506.48
Wells Fargo-Road Maintenance	N/A	1,985,815.93	74,134.82	-	-	-	2,059,950.75
Wells Fargo-Gas Tax	N/A	432,946.57	103,248.29	-	-	-	536,194.86
Mechanics Bank - Payroll Acct	N/A	19,774.89	132,063.84	-	-	-	151,838.73
Mechanics Bank-Gas Tax	N/A	121,204.01	(15.22)	-	-	-	121,188.79
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		15,847,050.09	(1,332,870.48)	-	-	-	14,514,179.61
INVESTMENTS							
State of California - LAIF	0.22%	8,794,952.85	-	-	-	-	8,794,952.85
Investment Management Acct	1.42%	20,540,983.58	(34,103.16)	31,649.14	-	-	20,538,529.56
Total Investments		29,335,936.43	(34,103.16)	31,649.14	-	-	29,333,482.41
CASH WITH FISCAL AGENT							
Union Bank of California	varies	643,737.66	2,641,422.47	(1,451,634.38)	0.18	-	1,833,525.93 ①
Wells Fargo Bank, N.A.	5.83%	3.84	-	-	-	-	3.84 ②
Wilmington Trust, N. A.	0.03%	0.40	-	-	(0.40)	-	- ③
Total Cash with Fiscal Agent		643,741.90	2,641,422.47	(1,451,634.38)	(0.22)	-	1,833,529.77
Grand Total		45,826,728.42	1,274,448.83	(1,419,985.24)	(0.22)	-	45,681,191.79

Completed By:

Carmin Torres

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%	1.00	0.18	-	-	-	1.18
A/C #: 6712016202 Interest Account	0.01%	148,287.50	(148,287.50)	-	0.04	-	0.04
A/C #: 6712016203 Principal Account	0.01%	470,000.00	(470,000.00)	-	0.14	-	0.14
A/C #: 6712016204 Reserve Fund	0.00%	1.00	-	-	-	-	1.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	1.66	(0.66)	-	-	-	1.00
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							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	2.36	-	-	-	-	2.36
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%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.00%	25,269.84	(0.20)	-	-	-	25,269.64

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	1.24	(0.24)	-	-	-	1.00
A/C #: 6712071402 Interest Account	0.00%	-	51,443.75	-	-	-	51,443.75
A/C #: 6712071403 Principal Account	0.00%	-	305,000.00	-	-	-	305,000.00
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	0.00%	2.62	1,451,632.76	(1,451,634.38)	-	-	1.00
A/C #: 6712160602 Interest Account	0.00%	-	396,634.38	-	-	-	396,634.38
A/C #: 6712160603 Principal Account	0.00%	-	1,055,000.00	-	-	-	1,055,000.00
A/C #: 6712160604 Reserve Account	0.00%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.00%	5.03	-	-	-	-	5.03
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	0.02%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		643,737.66	2,641,422.47	(1,451,634.38)	0.18	-	1,833,525.93
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.00%	2.46	-	-	-	-	2.46
A/C #: 83925301 Interest Account	0.00%	0.47	-	-	-	-	0.47
A/C #: 83925302 Principal Account	0.00%	0.91	-	-	-	-	0.91
A/C #: 83925304 Reserve Fund	0.00%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		3.84	-	-	-	-	3.84

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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%	-	-	-	-	-	-
A/C #: 144613-003 Cost of Issuance	0.00%	0.40	-	-	(0.40)	-	-
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		0.40	-	-	(0.40)	-	-
TOTAL CASH WITH FISCAL AGENT		643,741.90	2,641,422.47	(1,451,634.38)	(0.22)	-	1,833,529.77

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Managed Account Detail of Securities Held

For the Month Ending **August 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 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	38.04	24,609.51	25,570.31
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	21.55	511,008.22	530,562.50
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	1,167.62	182,397.06	188,931.25
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	137,379.46	142,821.87
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	356,687.82	374,525.00
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	456,221.53	479,262.50
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	912828U00	70,000.00	AA+	Aaa	01/30/19	01/31/19	70,207.81	2.56	314.57	70,098.52	73,817.18
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	4,414.13	656,610.76	683,963.31
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	912828N9	125,000.00	AA+	Aaa	08/01/19	08/05/19	126,933.59	1.80	230.98	126,129.17	131,308.60
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	912828U3	450,000.00	AA+	Aaa	09/03/19	09/05/19	461,724.61	1.33	23.31	457,046.35	469,757.79
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	912828Y5	295,000.00	AA+	Aaa	10/01/19	10/03/19	303,815.43	1.50	2,637.67	300,437.15	310,349.20
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	1,263.59	259,215.06	258,359.38
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	912828J7	425,000.00	AA+	Aaa	01/03/20	01/07/20	434,844.73	1.63	2,294.83	431,526.47	447,777.37
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	912828J7	580,000.00	AA+	Aaa	12/02/19	12/04/19	591,917.19	1.69	3,131.76	587,753.04	611,084.40

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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 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	135,030.96	136,642.19
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	548,908.10	546,848.44
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	185,877.94	187,506.25
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	348,139.96	345,406.25
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	279,012.11	276,475.79
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	264,990.88	266,203.13
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	475,000.00	AA+	Aaa	07/02/21	07/07/21	465,871.09	0.80	154.89	466,177.39	468,320.31
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	4.28	306,095.69	307,190.63
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	800.41	419,126.13	420,131.25
Security Type Sub-Total		7,490,000.00					7,503,341.21	1.45	23,165.94	7,510,479.28	7,682,814.90
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	149,760.26	149,788.95
Security Type Sub-Total		150,000.00					149,677.50	0.32	101.04	149,760.26	149,788.95
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	192,009.35	198,861.60

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Municipal Bond / Note												
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	199,644.00
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	135,128.25
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	40,226.21	40,509.20
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	111,400.30
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	80,324.00
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	69.80	40,000.00	40,077.60
Security Type Sub-Total			795,000.00					799,084.70	1.05	2,937.49	797,235.56	805,944.95
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	3.47	AA+	Aaa	04/11/18	04/30/18	3.54	2.93	0.01	3.47	3.47
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022		3137BHXY8	137,659.77	AA+	Aaa	05/16/19	05/21/19	138,520.15	2.54	320.17	137,769.57	138,336.79
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	96,832.99	AA+	Aaa	04/02/19	04/05/19	97,075.07	2.63	219.17	96,890.31	97,925.24
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	95,389.91	AA+	Aaa	04/04/18	04/09/18	96,202.21	2.88	245.63	95,562.17	97,008.46
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	100,466.58	101,544.32
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	106,717.72	AA+	Aaa	12/13/19	12/18/19	111,903.53	2.14	297.56	109,798.80	113,434.15
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	113,777.63	118,112.56

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Federal Agency Collateralized Mortgage Obligation											
Security Type Sub-Total		646,603.86					660,629.50	2.32	1,555.47	654,268.53	666,364.99
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	350,000.00	AA+	Aaa	06/27/17	06/29/17	349,947.50	1.88	2,661.46	349,993.49	353,737.30
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G0403	255,000.00	AA+	Aaa	05/20/20	05/22/20	254,232.45	0.35	175.31	254,559.80	255,248.37
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	2,750.00	501,419.58	522,865.00
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	78.99	174,690.60	175,147.88
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	279,627.80	280,251.16
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	184,875.92	185,140.23
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	329,716.28	347,729.91
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	249,704.04	249,935.25
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	65,000.00	AA+	Aaa	12/02/20	12/04/20	64,935.65	0.28	39.27	64,951.58	64,997.60
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	192,616.72	203,420.46
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	199,281.56	199,701.80
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	582.29	259,609.75	260,592.80

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Federal Agency Bond / Note											
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	361,374.64	360,820.80
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	199,548.51	200,136.40
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	175,154.34	174,661.03
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	225,851.70	224,564.17
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	304,520.60	304,409.22
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	184,283.26	183,221.78
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	194,272.52	192,928.52
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	418,131.35	415,538.34
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	284,302.53	281,800.88
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	184,444.26	183,586.60
Security Type Sub-Total		5,575,000.00					5,575,546.84	0.99	15,781.94	5,572,930.83	5,620,435.50
Corporate Note											
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	944.44	400,068.35	403,731.20
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	240,000.00	AA+	Aa1	01/07/19	01/09/19	236,438.40	3.01	366.67	239,491.20	241,972.08
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	2,119.79	184,500.13	187,368.93

Managed Account Detail of Securities Held

For the Month Ending August 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											
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	2,807.29	273,474.31	281,626.68
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	99,935.13	102,090.70
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	3,536.72	261,587.16	275,672.80
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	65.49	25,000.00	25,064.08
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	196.46	75,077.00	75,192.22
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	114,849.26	114,973.90
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	364,836.30	383,231.52
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	115,192.97
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	150,505.20
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	201,296.99	202,444.62
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	60,428.77	61,866.18
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	90,643.15	92,799.27

Managed Account Detail of Securities Held

For the Month Ending August 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											
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	302,553.50	304,410.80
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	159.41	50,000.00	50,253.30
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	175.36	55,133.75	55,278.63
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	148,704.30	146,966.67
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	236.90	115,000.00	115,140.88
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	22.40	50,000.00	49,881.10
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	71,315.03	71,664.19

Security Type Sub-Total		3,412,000.00					3,453,700.18	1.83	15,416.33	3,448,894.33	3,507,327.92
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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	165.76	155,000.00	155,621.24
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	86.33	280,000.00	284,458.16
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	91.45	295,000.00	299,725.90
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	747.72	145,000.00	148,252.50

Managed Account Detail of Securities Held

For the Month Ending **August 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
Certificate of Deposit											
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	411.53	155,000.00	155,222.89
Security Type Sub-Total		1,030,000.00					1,030,000.00	1.52	1,502.79	1,030,000.00	1,043,280.69
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	42,231.70	AAA	NR	02/19/19	02/27/19	42,230.57	2.83	43.16	42,231.27	42,633.57
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	34,035.01	AAA	NR	04/03/19	04/10/19	34,030.53	2.66	40.24	34,033.10	34,313.21
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	57,049.21	NR	Aaa	05/21/19	05/29/19	57,047.08	2.52	39.93	57,048.27	57,658.80
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	69,744.01	AAA	Aaa	02/05/19	02/13/19	69,731.31	2.91	90.20	69,738.64	70,518.86
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	25,164.97	NR	Aaa	02/05/19	02/13/19	25,161.93	2.91	32.55	25,163.62	25,392.96
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	56,159.46	NR	Aaa	02/05/19	02/13/19	56,150.96	2.90	72.38	56,155.60	56,773.89
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	52,342.36	AAA	Aaa	05/21/19	05/30/19	52,331.75	2.51	58.39	52,337.12	52,848.89
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	63,284.01	NR	Aaa	05/21/19	05/28/19	63,269.70	2.51	70.32	63,276.95	64,141.79
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	NR	Aaa	02/19/20	02/26/20	104,979.42	1.61	46.96	104,986.92	106,284.15
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	AAA	Aaa	02/04/20	02/12/20	139,989.89	1.66	103.29	139,993.58	141,538.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	AAA	NR	01/14/20	01/22/20	99,980.38	1.89	84.00	99,986.83	101,495.68
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	54,999.12	54,968.28

Managed Account Detail of Securities Held

For the Month Ending August 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											
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	44,995.64	45,003.48
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	29,994.79	29,962.62
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	64,987.05	65,119.83
Security Type Sub-Total		940,010.73					939,877.84	1.87	712.70	939,928.50	948,654.47
Managed Account Sub-Total		20,038,614.59					20,111,857.77	1.42	61,173.70	20,103,497.29	20,424,612.37
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		113,917.19	AAAm	NR			113,917.19		0.00	113,917.19	113,917.19
Liquid Sub-Total		113,917.19					113,917.19		0.00	113,917.19	113,917.19
Securities Sub-Total		\$20,152,531.78					\$20,225,774.96	1.42%	\$61,173.70	\$20,217,414.48	\$20,538,529.56
Accrued Interest											\$61,173.70
Total Investments											\$20,599,703.26

Managed Account Security Transactions & Interest

For the Month Ending August 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										
08/02/21	08/06/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	(548,799.61)	(599.49)	(549,399.10)			
08/03/21	08/10/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	50,000.00	(50,000.00)	0.00	(50,000.00)			
Transaction Type Sub-Total				605,000.00	(598,799.61)	(599.49)	(599,399.10)			
INTEREST										
08/01/21	08/01/21	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	0.00	309.20	309.20			
08/01/21	08/01/21	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	0.00	850.00	850.00			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	152,388.04	0.00	354.42	354.42			
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	95,550.59	0.00	246.04	246.04			
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	984.01	0.00	2.92	2.92			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	219.55	219.55			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
08/01/21	08/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	106,918.89	0.00	298.11	298.11			
08/01/21	08/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.69	280.69			
08/09/21	08/09/21	APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	240,000.00	0.00	3,000.00	3,000.00			
08/12/21	08/12/21	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	0.00	2,565.00	2,565.00			
08/13/21	08/13/21	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	150,000.00	0.00	1,350.00	1,350.00			

Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/14/21	08/14/21	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	0.00	2,581.25	2,581.25			
08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	58,273.74	0.00	121.89	121.89			
08/15/21	08/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
08/15/21	08/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
08/15/21	08/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	28,325.03	0.00	68.69	68.69			
08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	38,705.26	0.00	85.80	85.80			
08/15/21	08/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	77,297.61	0.00	187.45	187.45			
08/15/21	08/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
08/15/21	08/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	69,298.39	0.00	144.37	144.37			
08/15/21	08/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	0.00	28.17	28.17			
08/15/21	08/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
08/15/21	08/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	62,432.22	0.00	150.88	150.88			
08/15/21	08/15/21	US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	0.00	1,300.00	1,300.00			
08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	47,939.54	0.00	113.06	113.06			
08/21/21	08/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
08/21/21	08/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	63,083.83	0.00	132.48	132.48			
08/21/21	08/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			

Managed Account Security Transactions & Interest

For the Month Ending August 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										
08/24/21	08/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	0.00	231.25	231.25			
08/25/21	08/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	615,000.00	0.00	1,153.13	1,153.13			
08/26/21	08/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	0.00	2,604.39	2,604.39			
08/26/21	08/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	0.00	2,758.74	2,758.74			
08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	310,000.00	0.00	775.00	775.00			
08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	0.00	693.75	693.75			
08/31/21	08/31/21	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	0.00	3,900.00	3,900.00			
08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	450,000.00	0.00	4,218.75	4,218.75			
Transaction Type Sub-Total				6,046,197.15	0.00	31,444.41	31,444.41			
MATURITY										
08/06/21	08/06/21	FREDDIE MAC NOTES (CALLED, OMD 2/6/23) DTD 08/06/2020 0.300% 08/06/2021	3134GWLD6	465,000.00	465,000.00	697.50	465,697.50	0.00	0.00	
Transaction Type Sub-Total				465,000.00	465,000.00	697.50	465,697.50	0.00	0.00	
PAYDOWNS										
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	980.54	980.54	0.00	980.54	(19.50)	0.00	
08/01/21	08/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	201.17	201.17	0.00	201.17	(9.78)	0.00	
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	160.68	160.68	0.00	160.68	(1.37)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending August 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
PAYDOWNS											
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHY8	14,728.27	14,728.27	0.00	14,728.27	(92.05)	0.00	
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	171.79	171.79	0.00	171.79	(0.43)	0.00	
	08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	2,995.22	2,995.22	0.00	2,995.22	(7.49)	0.00	
	08/15/21	08/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	3,160.06	3,160.06	0.00	3,160.06	0.38	0.00	
	08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	5,931.38	5,931.38	0.00	5,931.38	1.20	0.00	
	08/15/21	08/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	6,014.38	6,014.38	0.00	6,014.38	1.36	0.00	
	08/15/21	08/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	6,272.76	6,272.76	0.00	6,272.76	0.95	0.00	
	08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	4,670.25	4,670.25	0.00	4,670.25	0.62	0.00	
	08/15/21	08/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	7,553.60	7,553.60	0.00	7,553.60	1.38	0.00	
	08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	5,707.84	5,707.84	0.00	5,707.84	0.15	0.00	
	08/21/21	08/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	6,034.62	6,034.62	0.00	6,034.62	0.22	0.00	
Transaction Type Sub-Total					64,582.56	64,582.56	0.00	64,582.56	(124.36)	0.00	
SELL											
	08/09/21	08/10/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	50,000.00	50,053.50	27.08	50,080.58	204.00	142.84	FIFO
Transaction Type Sub-Total					50,000.00	50,053.50	27.08	50,080.58	204.00	142.84	
Managed Account Sub-Total						(19,163.55)	31,569.50	12,405.95	79.64	142.84	
Total Security Transactions						(\$19,163.55)	\$31,569.50	\$12,405.95	\$79.64	\$142.84	