

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of September 30, 2021
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 8/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 9/30/2021
CASH ON HAND							
Wells Fargo-General Checking	N/A	11,641,506.48	(1,113,241.04)	-	-	-	10,528,265.44
Wells Fargo-Road Maintenance	N/A	2,059,950.75	(1,393,994.08)	-	-	-	665,956.67
Wells Fargo-Gas Tax	N/A	536,194.86	29,258.33	-	-	-	565,453.19
Mechanics Bank - Payroll Acct	N/A	151,838.73	(40,045.07)	-	-	-	111,793.66
Mechanics Bank-Gas Tax	N/A	121,188.79	(15.99)	-	-	-	121,172.80
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		14,514,179.61	(2,518,037.85)	-	-	-	11,996,141.76
INVESTMENTS							
State of California - LAIF	0.20%	8,794,952.85	0.04	-	-	-	8,794,952.89
Investment Management Acct	1.24%	20,538,529.56	(89,586.35)	31,649.14	-	-	20,480,592.35
Total Investments		29,333,482.41	(89,586.31)	31,649.14	-	-	29,275,545.24
CASH WITH FISCAL AGENT							
Union Bank of California	varies	1,833,525.93	3,457,774.98	1.52	0.39	-	5,291,302.82 ①
Wells Fargo Bank, N.A.	5.83%	3.84	-	-	-	-	3.84 ②
Wilmington Trust, N. A.	0.03%	-	-	-	-	-	- ③
Total Cash with Fiscal Agent		1,833,529.77	3,457,774.98	1.52	0.39	-	5,291,306.66
Grand Total		45,681,191.79	850,150.82	31,650.66	0.39	-	46,562,993.66

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%	1.18		-	-	-	1.18
A/C #: 6712016202 Interest Account	0.01%	0.04	0.02	-	-	-	0.06
A/C #: 6712016203 Principal Account	0.01%	0.14	0.07	-	-	-	0.21
A/C #: 6712016204 Reserve Fund	0.00%	1.00	776,999.00	-	-	-	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%	1.00	0.08	-	0.39	-	1.47
A/C #: 6712104702 Interest Account	0.00%		-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	1.00	827,611.50	-	-	-	827,612.50
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	2.36	(1.36)	-	-	-	1.00
A/C #: 6712148602 Interest Account	0.00%	-	65,087.51	-	-	-	65,087.51
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.00%	1.00	310,174.00	-	-	-	310,175.00
A/C #: 6712148605 Redemption Fund	0.00%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.00%	25,269.64	0.11		-	-	25,269.75

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	1.00	0.05	0.25	-	-	1.30
A/C #: 6712071402 Interest Account	0.00%	51,443.75	(51,443.76)	0.01	-	-	(0.00)
A/C #: 6712071403 Principal Account	0.00%	305,000.00	(305,000.04)	0.04	-	-	0.00
A/C #: 6712071404 Reserve Account	0.00%	1.00	525,983.89	-	-	-	525,984.89
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	1.00	0.21	1.01	-	-	2.22
A/C #: 6712160602 Interest Account	0.00%	396,634.38	(396,634.44)	0.06	-	-	0.00
A/C #: 6712160603 Principal Account	0.00%	1,055,000.00	(1,055,000.15)	0.15	-	-	0.00
A/C #: 6712160604 Reserve Account	0.00%	1.00	2,147,668.03	-	-	-	2,147,669.03
COACHELLA LEASE BONDS 2016							
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	612,330.26	-	-	-	612,331.26
A/C #: 6712179805 Project Fund	0.02%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		1,833,525.93	3,457,774.98	1.52	0.39	-	5,291,302.82
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
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%	-	-	-	-	-	-
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		-	-	-	-	-	-
TOTAL CASH WITH FISCAL AGENT		1,833,529.77	3,457,774.98	1.52	0.39	-	5,291,306.66

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Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 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	73.71	24,632.17	25,527.35
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	667.96	511,503.18	529,750.00
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	7.62	182,532.63	188,642.19
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	294.84	137,492.09	142,559.37
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	3,687.47	356,624.92	373,304.69
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	AA+	Aaa	01/07/19	01/09/19	451,770.31	2.52	3,285.04	456,359.77	477,896.85
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	464.37	70,095.05	73,565.63
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	5,482.07	656,561.04	681,609.38
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	447.52	126,097.33	130,781.25
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	912828U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	264.93	167,512.87	171,548.44
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	17.22	300,292.16	309,058.58
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	AA+	Aaa	01/11/21	01/12/21	203,630.27	0.33	1,224.05	202,001.21	200,728.13
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	3,035.09	431,361.38	445,785.13
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	4,142.01	587,556.92	608,365.60

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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
Municipal Bond / Note												
CA ST TXBL GO BONDS	DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	2,280.00	191,930.03	198,133.90
MS ST TXBL GO BONDS	DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	AA	Aa2	07/24/20	08/06/20	200,000.00	0.57	470.83	200,000.00	198,974.00
OR ST DEPT TRANS TXBL REV BONDS	DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	AAA	Aa1	09/11/20	09/17/20	135,000.00	0.57	288.66	135,000.00	134,704.35
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	40,000.00	AA	Aa3	09/03/20	09/16/20	40,282.80	1.11	125.80	40,221.36	40,425.20
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	345.95	110,000.00	111,169.30
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	103.07	80,000.00	79,616.00
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	104.70	40,000.00	39,747.60
Security Type Sub-Total			795,000.00					799,084.70	1.06	3,719.01	797,151.39	802,770.35

Federal Agency Commercial Mortgage-Backed Security												
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	126,223.51	AA+	Aaa	05/16/19	05/21/19	127,012.41	2.54	293.57	126,299.43	126,658.35
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	95,911.02	AA+	Aaa	04/02/19	04/05/19	96,150.80	2.63	217.08	95,961.55	96,815.37
FHLMC SERIES K721 A2	DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	95,228.71	AA+	Aaa	04/04/18	04/09/18	96,039.64	2.88	245.21	95,385.23	96,650.79
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	100,424.67	101,395.96
FANNIEMAE-ACES	DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	101,135.05	AA+	Aaa	12/13/19	12/18/19	106,049.58	2.14	282.00	103,958.90	107,109.59
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	113,682.15	117,182.07

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Federal Agency Commercial Mortgage-Backed Security												
Security Type Sub-Total			628,498.29					642,177.43	2.31	1,510.79	635,711.93	645,812.13
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	255,000.00	AA+	Aaa	05/20/20	05/22/20	254,232.45	0.35	228.44	254,580.83	255,086.70
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	3,895.83	501,354.66	521,492.50
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	115.45	174,704.60	175,032.55
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	157.50	279,644.30	280,028.00
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	47.53	184,881.07	184,949.68
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	500.73	329,727.77	346,589.10
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	17.36	249,715.88	249,627.75
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	2,012.81	192,521.91	202,529.55
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	463.89	199,297.88	198,853.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	260,000.00	AA+	Aaa	04/22/20	04/24/20	259,464.40	0.67	717.71	259,618.56	259,640.68
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	993.75	361,343.61	359,502.48
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	512.50	199,558.43	199,611.40

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Federal Agency Bond / Note											
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	252.78	175,150.99	173,692.05
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	325.00	225,833.25	223,318.35
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	305,000.00	AA+	Aaa	06/17/20	06/19/20	304,368.65	0.54	440.55	304,530.99	302,720.43
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	AA+	Aaa	07/21/20	07/23/20	184,078.70	0.48	134.90	184,298.42	182,166.91
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	AA+	Aaa	08/25/20	08/27/20	194,087.40	0.47	73.13	194,287.53	192,089.24
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	420,000.00	AA+	Aaa	10/21/20	10/22/20	417,727.80	0.49	157.50	418,169.90	413,730.66
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	23.75	284,316.64	280,551.72
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	370.00	184,455.18	182,291.42
Security Type Sub-Total		5,160,000.00					5,160,663.69	0.94	11,441.11	5,157,992.40	5,183,504.17
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	1,777.78	400,054.49	402,959.20
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	866.67	239,586.01	241,501.20
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	2,543.75	184,570.86	186,848.52
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	3,368.75	273,590.18	280,947.15
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	283.33	99,938.89	101,880.70

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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Corporate Note											
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	340.89	261,534.07	274,269.58
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	80.72	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	242.15	75,073.03	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	199.81	114,853.85	114,770.46
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	AA	Aa2	07/10/19	07/12/19	371,235.60	2.19	2,365.50	364,590.80	381,689.28
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	31.29	115,000.00	115,232.99
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	A-	A2	10/16/20	10/21/20	150,000.00	0.81	529.88	150,000.00	150,577.95
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	698.25	201,006.83	201,278.97
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	144.00	60,418.57	61,572.00
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	216.00	90,627.85	92,358.00
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	AA-	A1	05/06/20	05/08/20	305,504.95	0.98	673.99	302,369.42	302,756.44
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	200.29	50,000.00	50,120.95

Managed Account Detail of Securities Held

For the Month Ending September 30, 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	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.91	220.31	55,130.76	55,133.05
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	BBB+	A2	02/12/21	02/17/21	150,819.30	0.94	1,814.06	148,380.58	146,016.14
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	315.87	115,000.00	114,545.75
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	54.40	50,000.00	49,817.70
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	72,000.00	A+	A2	06/17/21	06/21/21	71,282.88	0.98	207.00	71,328.43	71,082.22
Security Type Sub-Total		3,412,000.00					3,453,700.18	1.83	17,174.69	3,448,054.62	3,495,614.55
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	256.18	155,000.00	155,598.15
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	518.00	280,000.00	284,132.52
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	548.70	295,000.00	299,380.46
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	994.22	145,000.00	148,070.23
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	487.73	155,000.00	155,464.38
Security Type Sub-Total		1,030,000.00					1,030,000.00	1.52	2,804.83	1,030,000.00	1,042,645.74

Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	37,032.10	AAA	NR	02/19/19	02/27/19	37,031.11	2.83	37.84	37,031.74	37,335.75
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	29,621.93	AAA	NR	04/03/19	04/10/19	29,618.03	2.66	35.02	29,620.34	29,836.27
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	51,344.96	NR	Aaa	05/21/19	05/29/19	51,343.04	2.52	35.94	51,344.15	51,836.79
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	62,389.99	AAA	Aaa	02/05/19	02/13/19	62,378.63	2.91	80.69	62,385.40	63,025.30
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	22,125.71	NR	Aaa	02/05/19	02/13/19	22,123.04	2.91	28.62	22,124.57	22,305.34
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	50,190.48	NR	Aaa	02/05/19	02/13/19	50,182.88	2.90	64.69	50,187.16	50,660.36
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	46,978.15	AAA	Aaa	05/21/19	05/30/19	46,968.63	2.51	52.41	46,973.62	47,400.92
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	57,420.72	NR	Aaa	05/21/19	05/28/19	57,407.74	2.51	63.80	57,414.56	57,982.95
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	104,987.33	106,093.38
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	139,993.77	141,348.79
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	99,987.15	101,341.96
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	54,999.14	54,928.90
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	44,995.73	44,971.56
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	29,994.89	29,932.88

Managed Account Detail of Securities Held

For the Month Ending September 30, 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	3.34	69,994.43	69,913.95
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	AAA	NR	04/13/21	04/21/21	64,985.99	0.52	15.02	64,987.29	65,103.62
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	3.54	54,988.25	54,859.16
Security Type Sub-Total		1,022,104.04					1,021,959.75	1.66	671.42	1,022,009.52	1,028,877.88
Managed Account Sub-Total		20,107,602.33					20,162,796.13	1.38	64,336.95	20,156,854.89	20,391,108.38
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		89,483.97	AAA	NR			89,483.97		0.00	89,483.97	89,483.97
Liquid Sub-Total		89,483.97					89,483.97		0.00	89,483.97	89,483.97
Securities Sub-Total		\$20,197,086.30					\$20,252,280.10	1.38%	\$64,336.95	\$20,246,338.86	\$20,480,592.35
Accrued Interest											\$64,336.95
Total Investments											\$20,544,929.30

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/07/21	09/09/21	US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	(452,273.44)	(509.02)	(452,782.46)			
09/15/21	09/23/21	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	(299,778.00)	0.00	(299,778.00)			
09/20/21	09/27/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	(54,988.22)	0.00	(54,988.22)			
09/21/21	09/27/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	(69,994.42)	0.00	(69,994.42)			

Transaction Type Sub-Total **885,000.00** **(877,034.08)** **(509.02)** **(877,543.10)**

INTEREST										
09/01/21	09/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	106,717.72	0.00	394.04	394.04			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	96,832.99	0.00	219.16	219.16			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	137,659.77	0.00	320.17	320.17			
09/01/21	09/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	95,389.91	0.00	245.63	245.63			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
09/01/21	09/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.69	280.69			
09/12/21	09/12/21	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	0.00	4,743.75	4,743.75			
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	52,342.36	0.00	109.48	109.48			
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	34,035.01	0.00	75.44	75.44			
09/15/21	09/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
09/15/21	09/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/30/21	09/30/21	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	0.00	3,134.38	3,134.38			
09/30/21	09/30/21	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	9128280Z9	185,000.00	0.00	1,387.50	1,387.50			
Transaction Type Sub-Total				3,766,611.12	0.00	18,007.32	18,007.32			
MATURITY										
09/01/21	09/01/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	3.47	3.47	0.01	3.48	(0.07)	0.00	
Transaction Type Sub-Total				3.47	3.47	0.01	3.48	(0.07)	0.00	
PAYDOWNS										
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	11,436.26	11,436.26	0.00	11,436.26	(71.48)	0.00	
09/01/21	09/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	161.20	161.20	0.00	161.20	(1.37)	0.00	
09/01/21	09/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,582.67	5,582.67	0.00	5,582.67	(271.28)	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	921.97	921.97	0.00	921.97	(2.30)	0.00	
09/15/21	09/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	7,354.02	7,354.02	0.00	7,354.02	1.34	0.00	
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	5,364.21	5,364.21	0.00	5,364.21	1.09	0.00	
09/15/21	09/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	5,968.98	5,968.98	0.00	5,968.98	0.90	0.00	
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	4,413.08	4,413.08	0.00	4,413.08	0.58	0.00	
09/15/21	09/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	3,039.26	3,039.26	0.00	3,039.26	0.37	0.00	
09/15/21	09/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	5,863.29	5,863.29	0.00	5,863.29	1.33	0.00	

Managed Account Security Transactions & Interest

For the Month Ending September 30, 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										
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	5,199.60	5,199.60	0.00	5,199.60	0.14	0.00	
09/21/21	09/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	5,704.25	5,704.25	0.00	5,704.25	0.21	0.00	
Transaction Type Sub-Total				61,008.79	61,008.79	0.00	61,008.79	(340.47)	0.00	
SELL										
09/07/21	09/09/21	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	350,000.00	353,650.50	2,807.29	356,457.79	3,703.00	3,656.77	FIFO
09/15/21	09/23/21	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	285,000.00	297,123.63	339.52	297,463.15	4,698.04	7,750.60	FIFO
09/22/21	09/27/21	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	65,000.00	64,956.45	51.01	65,007.46	20.80	3.35	FIFO
09/22/21	09/27/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	55,000.00	56,718.75	336.28	57,055.03	(715.43)	(262.97)	FIFO
Transaction Type Sub-Total				755,000.00	772,449.33	3,534.10	775,983.43	7,706.41	11,147.75	
Managed Account Sub-Total					(43,572.49)	21,032.41	(22,540.08)	7,365.87	11,147.75	
Total Security Transactions					(43,572.49)	\$21,032.41	(\$22,540.08)	\$7,365.87	\$11,147.75	