

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 11/30/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 12/31/2020	
CASH ON HAND								
Wells Fargo-General Checking	0.00%	7,887,018.92	91,871.11	-	-	-	7,978,890.03	①
Wells Fargo-Road Maintenance SB1	0.00%	1,411,805.73	65,922.21	-	-	-	1,477,727.94	②
Mechanics Bank - Payroll Acct	0.00%	8,100.12	226.17	-	-	-	8,326.29	③
Mechanics Bank - AG Summit Acct	0.00%	13,562.96	-	-	-	-	13,562.96	④
Mechanics Bank - Special Gas Tax Acct	0.00%	383,416.76	189,469.02	-	-	-	572,885.78	⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00	⑥
Total Cash on Hand		9,707,404.49	347,488.51	-	-	-	10,054,893.00	
INVESTMENTS								
State of California - LAIF	0.54%	4,778,257.66	-	-	-	-	4,778,257.66	⑦
Investment Management Acct	1.69%	20,511,431.67	-	17,258.42	-	-	20,528,690.09	⑧
Savings Account	0.00%	5,080.09	-	-	-	-	5,080.09	⑨
County of Riverside-Investment Pool	0.35%	165,463.74	-	223.46	-	-	165,687.20	⑩
Total Investments		25,460,233.16	-	17,258.42	-	-	25,477,715.04	
CASH WITH FISCAL AGENT								
Union Bank of California	varies	191,550.56	-	2.68	(166,065.63)	-	25,487.61	⑪
Wells Fargo Bank, N.A.	5.83%	90,702.32	-	0.14	(90,700.00)	-	2.46	⑫
Wilmington Trust, N. A.	0.03%	17,455,000.00	-	0.47	(222,200.00)	(17,204,503.00)	28,297.47	⑬
Total Cash with Fiscal Agent		17,737,252.88	-	3.29	(478,965.63)	(17,204,503.00)	53,787.54	⑭
Grand Total		52,904,890.53	347,488.51	17,261.71	(478,965.63)	(17,204,503.00)	35,586,395.58	

Completed By:

Ruben Ramirez

Reviewed By:

Nathan Statham-Finance Director

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INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Successor Agency (#004) 65-33-004	0.54%	2,489.66	-	-	-	-	2,489.66
City General Account (#171) 98-33-171	0.54%	2,884,453.83	-	-	-	-	2,884,453.83
Coachella Sanitary District 70-33-001	0.54%	1,891,189.73	-	-	-	-	1,891,189.73
		-					
Redevelopment Bonds 11-33-001	0.54%	124.44	-	-	-	-	124.44
TOTAL LAIF ACCOUNTS		4,778,257.66	-	-	-	-	4,778,257.66 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	1.69%	20,511,431.67		17,258.42	-	-	20,528,690.09
TOTAL INVESTMENT MANAGEMENT ACCT		20,511,431.67	-	17,258.42	-	-	20,528,690.09 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	0.35%	165,456.24		223.45	-	-	165,679.69
County Of Riverside - Sanitary	0.35%	7.50		0.01	-	-	7.51
TOTAL COUNTY INVESTMENT POOL		165,463.74	-	223.46	-	-	165,687.20 ⑩
TOTAL INVESTMENTS		25,460,233.16	-	17,481.88	-	-	25,477,715.04

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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%	32.17	-	-	-	-	32.17
A/C #: 6712016202 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.00%	-	-	-	-	-	-
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%	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							
<u>WASTEWATER SERIES 2015A</u>							
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%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.01%	25,266.14	-	0.60	-	-	25,266.74

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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%	166,066.63	(166,065.63)	2.08	-	-	3.08
A/C #: 6712179802 Interest Account	0.00%	-	166,065.63	-	(166,065.63)	-	-
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		191,550.56	-	2.68	(166,065.63)	-	25,487.61
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	5.83%	2.06	-	0.12	-	-	2.18
A/C #: 83925301 Interest Account	0.00%	90,700.00	-	0.02	(90,700.00)	-	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.		90,702.32	-	0.14	(90,700.00)	-	2.46

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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%	250,497.00	-	0.47	(222,200.00)	-	28,297.47
A/C #: 144613-004 Unfunded Liability	0.00%	17,204,503.00	-	-	-	(17,204,503.00)	-
TOTAL WILMINGTON TRUST BANK, N.A.		17,455,000.00	-	0.47	(222,200.00)	(17,204,503.00)	28,297.47
TOTAL CASH WITH FISCAL AGENT		17,737,252.88	-	3.29	(478,965.63)	(17,204,503.00)	53,787.54

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Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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	183.08	24,425.98	25,835.94
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	2,650.28	506,999.04	535,275.00
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	709.00	181,298.94	190,607.81
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	136,467.16	143,981.25
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	357,197.31	381,403.13
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	455,101.81	486,306.25
US TREASURY N/B 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	5.08	70,126.65	75,118.75
US TREASURY N/B 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	657,013.45	694,197.69
US TREASURY N/B 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	1,111.58	126,387.05	133,515.63
US TREASURY N/B 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	2,866.89	458,610.06	477,070.29
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	1,601.63	301,611.57	315,742.19
US TREASURY N/B 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	432,863.68	455,945.31
US TREASURY N/B 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	589,341.56	622,231.25
US TREASURY N/B 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	135,998.91	139,181.25

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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			4,415,000.00					4,423,011.72	1.99	17,089.92	4,433,443.17	4,676,411.74

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	1,181.25	224,951.22	226,573.65
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	3,258.75	269,882.76	273,870.45
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	38.54	149,688.69	150,096.75

Security Type Sub-Total			645,000.00					643,550.70	2.21	4,478.54	644,522.67	650,540.85
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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	192,651.81	201,669.80
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	201,274.00
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	135,645.30
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	146.77	40,265.50	40,907.60
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	403.61	110,000.00	112,495.90
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	87.61	80,000.00	81,048.00

Security Type Sub-Total			755,000.00					759,084.70	1.06	2,063.96	757,917.31	773,040.60
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Federal Agency Collateralized Mortgage Obligation

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Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	43,649.89	AA+	Aaa	04/11/18	04/30/18	44,518.13	2.93	129.49	43,822.83	43,746.57
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	170,405.66	172,140.91
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	100,111.88	101,791.28
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	100,311.97	102,682.33
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWQH1	100,000.00	AA+	Aaa	09/04/19	09/09/19	101,476.56	1.78	192.25	100,806.03	102,132.09
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	128,636.82	AA+	Aaa	12/13/19	12/18/19	134,887.77	2.14	358.68	133,340.30	139,159.18
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	114,550.98	120,368.52
Security Type Sub-Total			752,286.71					768,494.96	2.36	1,840.32	763,349.65	782,020.88
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022		3135G0U92	200,000.00	AA+	Aaa	01/09/19	01/11/19	199,856.00	2.65	2,479.17	199,950.73	205,119.60
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	2,082.81	464,981.61	475,183.04
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	561.88	465,000.00	465,372.93
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	305,000.00	AA+	Aaa	05/20/20	05/22/20	304,081.95	0.35	82.60	304,269.75	305,670.39
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	501,945.43	531,663.50
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	9.55	274,335.60	275,560.18

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

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Federal Agency Bond / Note											
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	463.13	389,295.51	390,709.02
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	167.01	184,834.16	185,303.96
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	329,623.24	353,682.45
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	249,608.15	250,117.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	170,000.00	AA+	Aaa	12/02/20	12/04/20	169,831.70	0.28	31.88	169,836.00	170,209.61
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	193,384.67	207,556.95
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	250,000.00	AA+	Aaa	10/22/19	10/23/19	249,122.50	1.70	857.64	249,332.83	262,903.25
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	199,149.40	201,082.40
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	259,538.40	262,799.42
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	361,625.99	363,876.12
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	199,468.14	200,404.60
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	175,181.41	175,753.38
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	226,001.13	225,968.62
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	304,436.49	306,313.03

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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 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	304.48	184,160.53	184,772.27
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	251.88	194,150.94	194,576.07
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	542.50	417,819.05	419,086.92
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	285.00	284,188.24	284,237.06
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	125.90	184,355.89	185,510.23
Security Type Sub-Total		6,970,000.00					6,968,725.14	1.00	13,390.84	6,966,473.29	7,083,432.00
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	1,055.56	200,196.56	200,910.80
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	157.50	30,019.21	30,205.74
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGO1	160,000.00	BBB+	A3	11/03/17	11/07/17	175,342.40	2.53	3,593.33	162,338.64	164,395.84
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	333.50	180,264.23	183,814.20
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	4,277.78	400,180.56	409,778.80
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	4,338.89	437,659.31	450,211.08
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	1,271.88	183,927.16	190,029.04

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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	911312AQ9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	1,684.38	272,535.72	285,189.30
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	99,904.70	102,851.30
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	262,017.12	280,149.48
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	366,824.83	389,342.88
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	219.03	115,000.00	115,220.80
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	236.26	150,000.00	151,257.30
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	60,511.39	62,822.76
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	90,767.09	94,234.14
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	304,044.57	309,379.78
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	1,976.25	153,131.82	153,926.33
Security Type Sub-Total		3,435,000.00					3,485,024.45	2.21	30,041.20	3,469,322.91	3,573,719.57
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	4,731.37	185,000.00	185,766.27

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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 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	5,306.25	250,000.00	251,637.25
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	329.12	155,000.00	155,278.69
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	1,301.50	190,000.00	193,117.90
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	515.38	155,000.00	155,407.03
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	1,841.78	280,000.00	287,681.52
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	1,950.93	295,000.00	303,141.41
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	246.50	145,000.00	150,135.47
Security Type Sub-Total		1,655,000.00					1,655,000.00	1.90	16,222.83	1,655,000.00	1,682,165.54
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	94,421.06	AAA	NR	02/19/19	02/27/19	94,418.53	2.83	96.49	94,419.68	96,019.25
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	76,803.45	AAA	NR	04/03/19	04/10/19	76,793.34	2.66	90.80	76,797.52	77,899.78
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	99,997.74	101,846.68
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	138,254.80	AAA	Aaa	02/05/19	02/13/19	138,229.61	2.91	178.81	138,240.35	140,683.44
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	54,425.55	NR	Aaa	02/05/19	02/13/19	54,418.98	2.91	70.39	54,421.68	55,381.90

Managed Account Detail of Securities Held

For the Month Ending **December 31, 2020**

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											
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	112,377.80	NR	Aaa	02/05/19	02/13/19	112,360.78	2.90	144.84	112,367.65	114,426.92
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	AAA	Aaa	05/21/19	05/30/19	99,979.74	2.51	111.56	99,986.97	101,703.61
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	NR	Aaa	05/21/19	05/28/19	104,976.26	2.51	116.67	104,984.76	107,026.36
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	104,983.63	107,186.59
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	139,992.00	142,753.30
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	99,984.16	102,600.69
Security Type Sub-Total		1,126,282.66					1,126,123.20	2.41	1,113.81	1,126,176.14	1,147,528.52
Managed Account Sub-Total		19,753,569.37					19,829,014.87	1.69	86,241.42	19,816,205.14	20,368,859.70
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		159,830.39	AAAm	NR			159,830.39		0.00	159,830.39	159,830.39
Money Market Sub-Total		159,830.39					159,830.39		0.00	159,830.39	159,830.39
Securities Sub-Total		\$19,913,399.76					\$19,988,845.26	1.69%	\$86,241.42	\$19,976,035.53	\$20,528,690.09
Accrued Interest											\$86,241.42
Total Investments											\$20,614,931.51

Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2020**

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										
12/02/20	12/04/20	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	170,000.00	(169,831.70)	0.00	(169,831.70)			
Transaction Type Sub-Total				170,000.00	(169,831.70)	0.00	(169,831.70)			
INTEREST										
12/01/20	12/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	47,208.35	0.00	140.32	140.32			
12/01/20	12/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
12/01/20	12/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	170,000.00	0.00	395.39	395.39			
12/01/20	12/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	0.00	192.25	192.25			
12/01/20	12/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
12/01/20	12/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	128,882.32	0.00	359.35	359.35			
12/01/20	12/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
12/02/20	12/02/20	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			
12/08/20	12/08/20	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			
12/08/20	12/08/20	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	180,000.00	0.00	2,610.00	2,610.00			
12/15/20	12/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	58,207.96	0.00	141.15	141.15			
12/15/20	12/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	119,738.60	0.00	289.37	289.37			
12/15/20	12/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
12/15/20	12/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			

Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2020**

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										
12/15/20	12/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
12/15/20	12/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
12/15/20	12/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	147,409.36	0.00	357.47	357.47			
12/15/20	12/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
12/17/20	12/17/20	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	705,000.00	0.00	1,742.92	1,742.92			
12/18/20	12/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
12/19/20	12/19/20	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	0.00	6,875.00	6,875.00			
12/21/20	12/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
12/21/20	12/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
12/26/20	12/26/20	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	275,000.00	0.00	343.75	343.75			
12/31/20	12/31/20	US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	0.00	918.75	918.75			
Transaction Type Sub-Total				3,976,446.59	0.00	21,383.26	21,383.26			
PAYDOWNS										
12/01/20	12/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	3,558.46	3,558.46	0.00	3,558.46	(70.78)	0.00	
12/01/20	12/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	245.50	245.50	0.00	245.50	(11.93)	0.00	
12/15/20	12/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	3,782.41	3,782.41	0.00	3,782.41	0.46	0.00	
12/15/20	12/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	9,154.56	9,154.56	0.00	9,154.56	1.67	0.00	

Managed Account Security Transactions & Interest

For the Month Ending December 31, 2020

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										
12/15/20	12/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,196.55	3,196.55	0.00	3,196.55	0.42	0.00	
12/15/20	12/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	7,360.80	7,360.80	0.00	7,360.80	1.12	0.00	
12/18/20	12/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	5,578.94	5,578.94	0.00	5,578.94	0.15	0.00	
Transaction Type Sub-Total				32,877.22	32,877.22	0.00	32,877.22	(78.89)	0.00	
Managed Account Sub-Total					(136,954.48)	21,383.26	(115,571.22)	(78.89)	0.00	
Total Security Transactions					(136,954.48)	\$21,383.26	(115,571.22)	(\$78.89)	\$0.00	