

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT

As of April 30, 2021

Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2021	
CASH ON HAND								
Wells Fargo-General Checking	N/A	14,428,042.35	(936,944.97)	-	-	-	13,491,097.38	①
Wells Fargo-Road Maintenance SB1	N/A	1,686,857.06	74,175.04	-	-	-	1,761,032.10	②
Mechanics Bank - Payroll Acct	N/A	302,879.93	(235,931.34)	0.80	0.80	-	66,950.19	③
Mechanics Bank - AG Summit Acct	N/A	13,562.96	(13,562.96)	-	-	-	-	④
Mechanics Bank - Special Gas Tax Acct	N/A	387,094.80	(125,557.24)	-	-	-	261,537.56	⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00	⑥
Total Cash on Hand		16,821,937.10	(1,237,821.47)	0.80	0.80	-	15,584,117.23	
INVESTMENTS								
State of California - LAIF	0.34%	4,785,812.70	-	5,228.45	-	-	4,791,041.15	⑦
Investment Management Acct	1.49%	20,437,701.45	-	49,560.64	-	-	20,487,262.09	⑧
Savings Account	0.00%	5,080.09	-	-	-	-	5,080.09	⑨
County of Riverside-Investment Pool	0.34%	165,863.10	-	-	8.58	-	165,871.68	⑩
Total Investments		25,394,457.34	-	54,789.09	-	-	25,449,255.01	
CASH WITH FISCAL AGENT								
Union Bank of California	varies	263,933.27	-	1.98	(68,487.51)	(170,000.00)	25,447.74	⑪
Wells Fargo Bank, N.A.	5.83%	2.46	-	-	-	-	2.46	⑫
Wilmington Trust, N. A.	0.03%	4,797.99	-	0.13	-	-	4,798.12	⑬
Total Cash with Fiscal Agent		268,733.72	-	2.11	(68,487.51)	(170,000.00)	30,248.32	⑭
Grand Total		42,485,128.16	(1,237,821.47)	54,792.00	(68,486.71)	(170,000.00)	41,063,620.56	

Completed By:

Carmin Torres

Reviewed By:

Nathan Statham-Finance Director

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of April 30, 2021
Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2021
INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Successor Agency (#004) 65-33-004	0.34%	2,493.60		2.72	-	-	2,496.32
City General Account (#171) 98-33-171	0.34%	2,889,014.52		3,156.22	-	-	2,892,170.74
Coachella Sanitary District 70-33-001	0.34%	1,894,179.94		2,069.37	-	-	1,896,249.31
Redevelopment Bonds 11-33-001	0.34%	124.64		0.14	-	-	124.78
TOTAL LAIF ACCOUNTS		4,785,812.70	-	5,228.45	-	-	4,791,041.15 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	1.49%	20,437,701.45	-	49,560.64	-	-	20,487,262.09
TOTAL INVESTMENT MANAGEMENT ACCT		20,437,701.45	-	49,560.64	-	-	20,487,262.09 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	0.29%	165,855.58	-	-	8.58	-	165,864.16
County Of Riverside - Sanitary	0.29%	7.52	-	-	-	-	7.52
TOTAL COUNTY INVESTMENT POOL		165,863.10	-	-	8.58	-	165,871.68 ⑩
TOTAL INVESTMENTS		25,394,457.34	-	54,789.09	8.58	-	25,449,255.01

**CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT**

As of April 30, 2021

Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2021
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%	1.50	-	-	-	-	1.50
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%	1.66	-	-	-	-	1.66
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%	1.00	-	1.36	-	-	2.36
A/C #: 6712148602 Interest Account	0.00%	68,487.51	-	-	(68,487.51)	-	-
A/C #: 6712148603 Principal Account	0.00%	170,000.00	-	-	-	(170,000.00)	-
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	0.03%	25,268.25	-	0.62	-	-	25,268.87

**CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT**

As of April 30, 2021

Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2021
COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	1.24	-	-	-	-	1.24
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	0.00%	2.62	-	-	-	-	2.62
A/C #: 6712160602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	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	0.04%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		263,933.27	-	1.98	(68,487.51)	(170,000.00)	25,447.74 ^⑪
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 ^⑫

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
 As of April 30, 2021
 Fiscal Year 2020-2021

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2021	
WILMINGTON TRUST, N. A.								
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>								
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%	4,797.99	-	0.13	-	-	4,798.12	
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-	
TOTAL WILMINGTON TRUST BANK, N.A.		4,797.99	-	0.13	-	-	4,798.12	⑬
TOTAL CASH WITH FISCAL AGENT		268,733.72	-	2.11	(68,487.51)	(170,000.00)	30,248.32	⑭

Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	108.77	24,516.61	25,695.31
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	1,314.13	508,978.88	532,756.22
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	235.04	181,841.22	189,711.73
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	435.08	136,917.68	143,259.37
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	4,503.69	356,945.71	377,409.38
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	4,081.87	455,654.76	482,137.50
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	614.19	70,112.76	74,364.07
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	35.60	656,814.59	687,340.63
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	660.39	126,259.70	131,953.13
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	1,421.54	457,837.86	471,515.63
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	530.96	301,031.61	311,778.13
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	10.19	260,195.56	258,906.25
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	3,771.29	432,203.33	449,703.13
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	5,146.70	588,557.10	613,712.50

Managed Account Detail of Securities Held

For the Month Ending April 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 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	538.67	135,520.91	137,150.00
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	238.15	185,557.45	186,496.87
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	AA+	Aaa	01/11/21	01/12/21	347,867.19	0.50	438.71	347,995.35	343,546.88
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	AA+	Aaa	02/04/21	02/08/21	282,063.87	0.47	1,664.19	280,843.17	276,834.38
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	251.73	264,608.91	264,600.00
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	261.14	305,803.05	305,350.00
Security Type Sub-Total		6,040,000.00					6,069,589.26	1.63	26,262.03	6,078,196.21	6,264,221.11
Supra-National Agency Bond / Note											
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	163.54	149,724.03	149,716.50
Security Type Sub-Total		150,000.00					149,677.50	0.32	163.54	149,724.03	149,716.50
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	380.00	192,334.55	200,130.80
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	565.00	200,000.00	200,242.00
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	352.34	135,000.00	134,835.30
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	167.73	40,246.10	40,424.00

Managed Account Detail of Securities Held

For the Month Ending April 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
Municipal Bond / Note											
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	461.27	110,000.00	111,166.00
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	154.60	80,000.00	79,363.20
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	101.21	40,000.00	39,849.60
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,182.15	797,580.65	806,010.90
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	8,427.25	AA+	Aaa	04/11/18	04/30/18	8,594.88	2.93	25.00	8,444.15	8,427.25
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	167,929.06	AA+	Aaa	05/16/19	05/21/19	168,978.62	2.54	390.58	168,198.04	169,831.72
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	100,085.86	101,701.47
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	99,265.13	AA+	Aaa	04/04/18	04/09/18	100,110.43	2.88	255.61	99,510.40	101,712.05
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	100,638.40	101,850.84
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	119,055.69	AA+	Aaa	12/13/19	12/18/19	124,841.05	2.14	331.97	122,956.57	127,458.93
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	114,169.07	118,464.94
Security Type Sub-Total		704,677.13					719,699.98	2.33	1,702.42	714,002.49	729,447.20
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	629.69	464,986.42	472,731.56

Managed Account Detail of Securities Held

For the Month Ending **April 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
Federal Agency Bond / Note											
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	329.38	465,000.00	465,279.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	305,000.00	AA+	Aaa	05/20/20	05/22/20	304,081.95	0.35	336.77	304,370.36	305,285.48
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	5,041.67	501,685.75	526,900.50
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	151.91	174,633.20	175,133.70
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	215.83	279,560.18	280,168.56
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	86.08	184,854.78	185,074.93
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	1,291.35	329,669.19	350,416.77
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	69.44	249,655.50	249,811.00
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	66.35	64,944.11	64,979.27
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	2,547.19	193,005.44	205,245.79
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	47.22	199,214.67	199,124.60
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	40.63	259,573.63	260,026.52
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	56.25	361,501.87	360,036.72
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	637.50	199,507.83	199,534.00

Managed Account Detail of Securities Held

For the Month Ending **April 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
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	325.69	175,168.04	173,916.93
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	418.75	225,927.34	223,607.47
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	567.64	304,478.03	303,112.36
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	192.71	184,221.14	182,459.58
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	134.06	194,210.98	192,181.08
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	288.75	417,973.27	413,928.48
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	112.81	284,244.68	280,807.08
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	434.24	184,399.53	182,984.06
Security Type Sub-Total			6,205,000.00					6,205,379.09	0.95	14,021.91	6,202,785.94	6,252,745.44
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	2,611.11	400,125.15	406,735.20
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	2,505.56	438,354.56	447,025.48
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	423.96	184,210.11	188,941.61
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	561.46	272,999.22	283,467.80
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	425.00	99,919.73	102,457.60

Managed Account Detail of Securities Held

For the Month Ending April 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											
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	980.06	261,804.79	278,650.58
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	4.57	25,000.00	25,026.43
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	13.71	75,093.31	75,079.27
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	3,220.50	365,842.84	386,311.68
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	93.87	115,000.00	114,872.58
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	23.63	150,000.00	149,997.45
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	1,125.75	202,486.66	203,921.68
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	234.00	60,470.59	62,113.26
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	351.00	90,705.89	93,169.89
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	1,104.20	303,308.24	304,887.52
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	BBB+	NR	04/27/21	05/04/21	50,000.00	0.98	0.00	50,000.00	50,130.25
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	BBB+	NR	04/28/21	05/04/21	55,145.75	0.91	0.00	55,145.75	55,143.28

Managed Account Detail of Securities Held

For the Month Ending **April 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												
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	2,235.94	150,031.57	148,012.38
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES	DTD 07/15/2020 3.875% 08/15/2025	110122DC9	64,000.00	A+	A2	10/01/20	10/05/20	73,070.08	0.89	523.56	71,949.12	71,234.62
Security Type Sub-Total			3,324,000.00					3,372,687.28	2.00	16,437.88	3,372,447.53	3,447,178.56
Certificate of Deposit												
SOCIETE GENERALE NY CERT DEPOS	DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	190,000.00	A-1	P-1	02/14/20	02/19/20	190,000.00	1.80	731.50	190,000.00	192,086.20
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	340.57	155,000.00	155,790.04
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	920.89	280,000.00	286,108.48
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	975.47	295,000.00	301,474.66
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	1,232.50	145,000.00	149,150.77
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A+	Aa3	03/19/21	03/23/21	155,000.00	0.59	99.07	155,000.00	154,976.13
Security Type Sub-Total			1,220,000.00					1,220,000.00	1.56	4,300.00	1,220,000.00	1,239,586.28
Asset-Backed Security												
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	66,507.49	AAA	NR	02/19/19	02/27/19	66,505.71	2.83	67.97	66,506.66	67,337.77
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	54,285.15	AAA	NR	04/03/19	04/10/19	54,278.00	2.66	64.18	54,281.52	54,892.42

Managed Account Detail of Securities Held

For the Month Ending April 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 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	82,676.26	NR	Aaa	05/21/19	05/29/19	82,673.18	2.52	57.87	82,674.64	83,867.12
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	101,586.67	AAA	Aaa	02/05/19	02/13/19	101,568.16	2.91	131.39	101,577.43	103,171.54
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	39,004.24	NR	Aaa	02/05/19	02/13/19	38,999.53	2.91	50.45	39,001.80	39,549.68
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	82,881.29	NR	Aaa	02/05/19	02/13/19	82,868.73	2.90	106.82	82,874.68	84,066.86
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	76,819.08	AAA	Aaa	05/21/19	05/30/19	76,803.52	2.51	85.70	76,810.22	77,775.75
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	89,515.53	NR	Aaa	05/21/19	05/28/19	89,495.29	2.51	99.46	89,504.02	90,819.35
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	104,985.25	106,670.48
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	139,992.78	142,246.27
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	99,985.48	102,298.51
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	54,999.03	54,840.73
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	1.43	44,995.28	44,984.94
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	29,994.38	29,931.08
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	9.39	64,986.07	65,023.97
Security Type Sub-Total		1,133,275.71					1,133,116.13	2.01	917.57	1,133,169.24	1,147,476.47

Managed Account Detail of Securities Held

For the Month Ending **April 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
Managed Account Sub-Total		19,571,952.84					19,669,233.94	1.49	65,987.50	19,667,906.09	20,036,382.46
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		450,879.63	AAAm	NR			450,879.63		0.00	450,879.63	450,879.63
Money Market Sub-Total		450,879.63					450,879.63		0.00	450,879.63	450,879.63
Securities Sub-Total		\$20,022,832.47					\$20,120,113.57	1.49%	\$65,987.50	\$20,118,785.72	\$20,487,262.09
Accrued Interest											\$65,987.50
Total Investments											\$20,553,249.59

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

For the Month Ending April 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										
04/05/21	04/07/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	190,000.00	(185,494.92)	(190.92)	(185,685.84)			
04/13/21	04/21/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	(64,985.99)	0.00	(64,985.99)			
04/19/21	04/22/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	25,000.00	(25,000.00)	0.00	(25,000.00)			
04/20/21	04/22/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	75,000.00	(75,094.50)	0.00	(75,094.50)			
04/20/21	04/28/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	(44,995.27)	0.00	(44,995.27)			
04/27/21	05/04/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	(50,000.00)	0.00	(50,000.00)			
04/28/21	05/04/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	(55,145.75)	0.00	(55,145.75)			
Transaction Type Sub-Total				505,000.00	(500,716.43)	(190.92)	(500,907.35)			
INTEREST										
04/01/21	04/01/21	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	0.00	2,280.00	2,280.00			
04/01/21	04/01/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	0.00	0.00	1,710.00	1,710.00			
04/01/21	04/01/21	UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	0.00	3,368.75	3,368.75			
04/01/21	04/01/21	BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	185,000.00	0.00	2,543.75	2,543.75			
04/01/21	04/01/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	0.00	0.00	(1,729.00)	(1,729.00)			

Managed Account Security Transactions & Interest

For the Month Ending **April 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										
04/01/21	04/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	99,423.70	0.00	256.02	256.02			
04/01/21	04/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
04/01/21	04/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	15,909.19	0.00	47.20	47.20			
04/01/21	04/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
04/01/21	04/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	119,875.66	0.00	349.76	349.76			
04/01/21	04/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	168,217.62	0.00	391.25	391.25			
04/01/21	04/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
04/05/21	04/05/21	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	465,000.00	0.00	4,359.38	4,359.38			
04/14/21	04/14/21	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	200,000.00	0.00	500.00	500.00			
04/15/21	04/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
04/15/21	04/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	60,362.32	0.00	133.80	133.80			
04/15/21	04/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	84,331.15	0.00	176.39	176.39			
04/15/21	04/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	43,138.31	0.00	104.61	104.61			
04/15/21	04/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
04/15/21	04/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
04/15/21	04/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	97,123.47	0.00	202.34	202.34			
04/15/21	04/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	111,810.85	0.00	271.14	271.14			

Managed Account Security Transactions & Interest

For the Month Ending April 30, 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											
	04/15/21	04/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	90,891.26	0.00	219.65	219.65			
	04/18/21	04/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	73,910.36	0.00	174.31	174.31			
	04/21/21	04/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	90,323.66	0.00	189.68	189.68			
	04/21/21	04/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
	04/21/21	04/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
	04/22/21	04/22/21	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	620,000.00	0.00	1,937.50	1,937.50			
	04/24/21	04/24/21	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	0.00	617.63	617.63			
	04/30/21	04/30/21	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	655,000.00	0.00	6,550.00	6,550.00			
	04/30/21	04/30/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	250,000.00	0.00	1,875.00	1,875.00			
Transaction Type Sub-Total					4,785,317.55	0.00	27,741.35	27,741.35			
MATURITY											
	04/02/21	04/02/21	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	250,000.00	250,000.00	7,094.65	257,094.65	0.00	0.00	
	04/19/21	04/19/21	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	30,000.00	30,000.00	393.75	30,393.75	(224.70)	0.00	
Transaction Type Sub-Total					280,000.00	280,000.00	7,488.40	287,488.40	(224.70)	0.00	
PAYDOWNS											
	04/01/21	04/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	288.56	288.56	0.00	288.56	(1.80)	0.00	
	04/01/21	04/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	158.57	158.57	0.00	158.57	(1.35)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **April 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										
04/01/21	04/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	7,481.94	7,481.94	0.00	7,481.94	(148.82)	0.00	
04/01/21	04/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	819.97	819.97	0.00	819.97	(39.85)	0.00	
04/15/21	04/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	4,134.07	4,134.07	0.00	4,134.07	0.50	0.00	
04/15/21	04/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	6,077.17	6,077.17	0.00	6,077.17	0.80	0.00	
04/15/21	04/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	7,512.07	7,512.07	0.00	7,512.07	1.52	0.00	
04/15/21	04/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	8,009.97	8,009.97	0.00	8,009.97	1.21	0.00	
04/15/21	04/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	7,607.94	7,607.94	0.00	7,607.94	1.72	0.00	
04/15/21	04/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	10,224.18	10,224.18	0.00	10,224.18	1.86	0.00	
04/18/21	04/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	7,402.87	7,402.87	0.00	7,402.87	0.20	0.00	
04/21/21	04/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	7,647.40	7,647.40	0.00	7,647.40	0.29	0.00	
Transaction Type Sub-Total				67,364.71	67,364.71	0.00	67,364.71	(183.72)	0.00	
SELL										
04/05/21	04/07/21	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	180,000.00	182,793.60	1,725.50	184,519.10	1,564.20	2,610.93	FIFO
04/19/21	04/21/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	65,000.00	65,050.05	45.59	65,095.64	189.80	153.43	FIFO
04/20/21	04/22/21	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	100,000.00	100,128.00	80.56	100,208.56	420.00	340.00	FIFO
04/21/21	04/28/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	45,000.00	45,041.85	33.75	45,075.60	138.60	112.80	FIFO

Managed Account Security Transactions & Interest

For the Month Ending April 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									
SELL										
04/27/21	05/03/21	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	50,000.00	49,949.50	51.74	50,001.24	(1.00)	(7.78)	FIFO
04/28/21	05/04/21	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	55,000.00	54,952.15	57.29	55,009.44	6.60	(0.91)	FIFO
Transaction Type Sub-Total				495,000.00	497,915.15	1,994.43	499,909.58	2,318.20	3,208.47	
Managed Account Sub-Total					344,563.43	37,033.26	381,596.69	1,909.78	3,208.47	
Total Security Transactions					\$344,563.43	\$37,033.26	\$381,596.69	\$1,909.78	\$3,208.47	

Bolded items are forward settling trades.