

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 4/30/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 5/31/2021	
CASH ON HAND								
Wells Fargo-General Checking	N/A	13,491,097.38	4,788,253.50	-	-	-	18,279,350.88	①
Wells Fargo-Road Maintenance	N/A	1,761,032.10	71,755.77	-	-	-	1,832,787.87	②
Wells Fargo-Gas Tax	N/A	-	261,537.56	-	-	-	261,537.56	③
Mechanics Bank - Payroll Acct	N/A	369,796.72	(197,089.25)	-	-	-	172,707.47	④
Mechanics Bank-Gas Tax	N/A	261,537.56	(261,551.35)	-	-	-	(13.79)	⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00	⑥
Total Cash on Hand		15,886,963.76	4,662,906.23	-	-	-	20,549,869.99	
INVESTMENTS								
State of California - LAIF	0.31%	4,791,041.15	-	-	-	-	4,791,041.15	⑦
Investment Management Acct	1.49%	20,487,262.09	-	143,553.57	-	-	20,630,815.66	⑧
Savings Account	0.00%	5,080.09	(5,080.09)	-	-	-	-	⑨
County of Riverside-Investment Pool	0.31%	165,863.10	-	8.58	-	-	165,871.68	⑩
Total Investments		25,449,246.43	(5,080.09)	143,553.57	-	-	25,587,728.49	
CASH WITH FISCAL AGENT								
Union Bank of California	varies	25,447.74	-	446,064.12	-	-	471,511.86	⑪
Wells Fargo Bank, N.A.	5.83%	2.46	-	265,700.00	-	-	265,702.46	⑫
Wilmington Trust, N. A.	0.03%	4,798.12	-	-	-	-	4,798.12	⑬
Total Cash with Fiscal Agent		30,248.32	-	711,764.12	-	-	742,012.44	⑭
Grand Total		41,366,458.51	4,657,826.14	855,317.69	-	-	46,879,610.92	

Completed By:

Carmin Torres

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	0.31%	2,496.32	-	-			2,496.32
City General Account (#171) 98-33-171	0.31%	2,892,170.74	-	-			2,892,170.74
Coachella Sanitary District 70-33-001	0.31%	1,896,249.31	-	-			1,896,249.31
Redevelopment Bonds 11-33-001	0.31%	124.78	-	-			124.78
TOTAL LAIF ACCOUNTS		4,791,041.15	-	-	-	-	4,791,041.15 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	1.49%	20,487,262.09	-	143,553.57			20,630,815.66
TOTAL INVESTMENT MANAGEMENT ACCT		20,487,262.09	-	143,553.57	-	-	20,630,815.66 ⑧
<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		25,444,166.34	-	143,562.15	-	-	25,587,728.49

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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%	1.50	-	-	-	-	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%	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	0.02%	25,268.87	-	0.57	-	-	25,269.44

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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	-	-	-	-	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 #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.03%	3.08	-	446,063.55	-	-	446,066.63
A/C #: 6712179802 Interest Account	0.03%	-	-	-	-	-	-
A/C #: 6712179803 Principal Account	0.03%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.03%	1.00	-	-	-	-	1.00
A/C #: 6712179805 Project Fund	0.02%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		25,447.74	-	446,064.12	-	-	471,511.86
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	0.00%	2.18	-	0.28	-	-	2.46
A/C #: 83925301 Interest Account	0.00%	0.02	-	90,699.98	-	-	90,700.00
A/C #: 83925302 Principal Account	0.00%	0.26	-	174,999.74	-	-	175,000.00
A/C #: 83925304 Reserve Fund	0.00%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		2.46	-	265,700.00	-	-	265,702.46

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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%	4,798.12	-	-	-	-	4,798.12
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		4,798.12	-	-	-	-	4,798.12
TOTAL CASH WITH FISCAL AGENT		30,248.32	-	711,764.12	-	-	742,012.44

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Managed Account Detail of Securities Held

For the Month Ending **May 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
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	146.24	24,540.03	25,679.69
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	1,971.20	509,490.34	532,431.22
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	470.08	181,981.31	189,625.00
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	584.94	137,034.06	143,281.25
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	450.99	356,880.72	377,132.05
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	26.71	455,797.61	481,993.75
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	771.55	70,109.17	74,320.32
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	1,139.13	656,763.22	687,545.31
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	887.86	126,226.80	131,992.19
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	2,132.30	457,638.37	471,937.50
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	1,061.92	300,881.79	312,008.58
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	326.09	259,948.44	259,218.75
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	24.68	432,032.74	450,035.13
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	33.67	588,354.45	614,165.60

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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	761.33	135,397.42	137,271.88
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	299.17	185,638.23	187,120.32
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	551.11	348,031.79	344,695.33
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	2,237.41	280,381.68	277,312.50
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	338.43	264,705.18	265,570.33
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	391.71	305,876.80	306,415.63
Security Type Sub-Total		6,040,000.00					6,069,589.26	1.63	14,606.52	6,077,710.15	6,269,752.33
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	7.29	149,733.16	149,960.55
Security Type Sub-Total		150,000.00					149,677.50	0.32	7.29	149,733.16	149,960.55
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	760.00	192,252.59	200,161.20
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	94.17	200,000.00	200,914.00
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	33.96	135,000.00	135,490.05
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	209.67	40,241.08	40,550.00

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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	576.58	110,000.00	111,512.50
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	206.13	80,000.00	79,582.40
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	136.11	40,000.00	40,003.60
Security Type Sub-Total		795,000.00					799,084.70	1.06	2,016.62	797,493.67	808,213.75
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	7,253.67	AA+	Aaa	04/11/18	04/30/18	7,397.96	2.93	21.52	7,264.55	7,253.67
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	164,572.98	AA+	Aaa	05/16/19	05/21/19	165,601.56	2.54	382.77	164,803.23	166,189.88
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	100,079.14	101,619.44
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	99,097.28	AA+	Aaa	04/04/18	04/09/18	99,941.15	2.88	255.18	99,325.53	101,406.28
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	100,595.09	101,861.79
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	115,645.04	AA+	Aaa	12/13/19	12/18/19	121,264.66	2.14	322.46	119,320.67	123,809.49
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	114,070.42	118,905.06
Security Type Sub-Total		696,568.97					711,380.33	2.33	1,681.19	705,458.63	721,045.61
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	1,020.83	349,990.71	355,337.85

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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	445.63	465,000.00	465,188.33
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	19.06	304,396.35	305,657.28
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	6,187.50	501,618.67	526,592.00
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	188.37	174,647.67	175,358.93
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	274.17	279,577.23	280,515.20
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	124.62	184,860.11	185,318.94
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	AA+	Aaa	12/03/18	12/06/18	329,333.40	2.92	2,081.98	329,681.06	350,211.18
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	121.53	249,667.73	249,996.75
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	79.90	64,946.17	65,044.66
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	3,081.56	192,907.47	204,990.05
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	130.56	199,231.53	199,751.00
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	176.04	259,582.74	260,924.56
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	243.75	361,469.80	361,280.16
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	12.50	199,518.08	199,733.00

Managed Account Detail of Securities Held

For the Month Ending May 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
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	398.61	175,164.59	174,423.55
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	512.50	225,908.28	224,258.85
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	694.72	304,488.76	303,995.33
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	250.52	184,236.80	183,067.12
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	195.00	194,226.49	192,755.16
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	420.00	418,013.11	415,164.96
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	201.88	284,259.26	281,299.28
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	61.67	184,410.80	183,378.48
Security Type Sub-Total		6,090,000.00					6,090,396.34	0.93	16,922.90	6,087,803.41	6,144,242.62
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	3,444.44	400,110.83	406,120.00
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	3,422.22	438,534.17	446,373.40
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	847.92	184,283.20	188,370.89
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	1,122.92	273,118.96	283,088.30
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	566.67	99,923.61	102,420.60

Managed Account Detail of Securities Held

For the Month Ending May 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											
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	1,619.22	261,749.94	277,856.54
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	19.80	25,000.00	25,070.13
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	59.39	75,089.20	75,210.37
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	27.31	114,835.16	115,200.10
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	4,075.50	365,589.16	386,499.60
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	156.45	115,000.00	115,392.15
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	124.88	150,000.00	150,807.60
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	1,553.25	202,186.82	203,901.54
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	324.00	60,460.05	62,098.26
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	486.00	90,690.08	93,147.39
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	1,534.41	303,118.02	305,765.73
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	36.79	50,000.00	50,317.35

Managed Account Detail of Securities Held

For the Month Ending May 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											
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	40.46	55,142.95	55,349.09
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	126.56	149,697.06	148,669.56
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	0.00	115,000.00	115,290.03
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	730.22	71,782.05	71,612.80
Security Type Sub-Total		3,554,000.00					3,602,519.38	1.91	20,318.41	3,601,311.26	3,678,561.43
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	1,016.50	190,000.00	191,985.50
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	434.00	155,000.00	155,774.69
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	1,366.94	280,000.00	285,963.16
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	1,447.96	295,000.00	301,319.20
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	1,487.22	145,000.00	149,014.47
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	177.82	155,000.00	155,175.15
Security Type Sub-Total		1,220,000.00					1,220,000.00	1.56	5,930.44	1,220,000.00	1,239,232.17
Asset-Backed Security											

Managed Account Detail of Securities Held

For the Month Ending May 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											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	59,898.13	AAA	NR	02/19/19	02/27/19	59,896.53	2.83	61.21	59,897.42	60,622.93
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	48,806.06	AAA	NR	04/03/19	04/10/19	48,799.63	2.66	57.70	48,802.93	49,365.26
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	75,714.97	NR	Aaa	05/21/19	05/29/19	75,712.15	2.52	53.00	75,713.54	76,715.77
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	93,047.92	AAA	Aaa	02/05/19	02/13/19	93,030.97	2.91	120.34	93,039.79	94,458.79
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	35,255.80	NR	Aaa	02/05/19	02/13/19	35,251.54	2.91	45.60	35,253.67	35,657.87
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	75,784.43	NR	Aaa	02/05/19	02/13/19	75,772.95	2.90	97.68	75,778.60	76,823.90
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	70,185.77	AAA	Aaa	05/21/19	05/30/19	70,171.55	2.51	78.30	70,177.94	71,057.91
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	82,312.37	NR	Aaa	05/21/19	05/28/19	82,293.76	2.51	91.46	82,302.14	83,467.08
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	104,985.67	106,642.24
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	139,992.98	141,992.84
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	99,985.82	102,039.78
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	54,999.05	54,954.05
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	44,995.37	45,008.78
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	29,994.49	30,002.40

Managed Account Detail of Securities Held

For the Month Ending **May 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											
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	64,986.32	64,997.60
Security Type Sub-Total		1,081,005.45					1,080,853.09	1.98	870.82	1,080,905.73	1,093,807.20
Managed Account Sub-Total		19,626,574.42					19,723,500.60	1.48	62,354.19	19,720,416.01	20,104,815.66
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		525,282.12	AAA	NR			525,282.12		0.00	525,282.12	525,282.12
Money Market Sub-Total		525,282.12					525,282.12		0.00	525,282.12	525,282.12
Securities Sub-Total		\$20,151,856.54					\$20,248,782.72	1.48%	\$62,354.19	\$20,245,698.13	\$20,630,097.78
Accrued Interest											\$62,354.19
Total Investments											\$20,692,451.97

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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

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

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	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)			
	05/10/21	05/12/21	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	(114,832.10)	0.00	(114,832.10)			
	05/24/21	06/01/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	115,000.00	(115,000.00)	0.00	(115,000.00)			

Transaction Type Sub-Total **335,000.00** **(334,977.85)** **0.00** **(334,977.85)**

INTEREST											
	05/01/21	05/01/21	MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	0.00	565.00	565.00			
	05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	167,929.06	0.00	390.58	390.58			
	05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
	05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
	05/01/21	05/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
	05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	8,427.25	0.00	25.00	25.00			
	05/01/21	05/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	99,265.13	0.00	255.61	255.61			
	05/01/21	05/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	119,055.69	0.00	331.95	331.95			
	05/07/21	05/07/21	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	0.00	449.65	449.65			
	05/15/21	05/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	39,004.24	0.00	94.59	94.59			

Managed Account Security Transactions & Interest

For the Month Ending **May 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										
05/15/21	05/15/21	OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	0.00	382.05	382.05			
05/15/21	05/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	89,515.53	0.00	186.49	186.49			
05/15/21	05/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
05/15/21	05/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
05/15/21	05/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	8.07	8.07			
05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	76,819.08	0.00	160.68	160.68			
05/15/21	05/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	101,586.67	0.00	246.35	246.35			
05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	54,285.15	0.00	120.33	120.33			
05/15/21	05/15/21	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	0.00	4,881.25	4,881.25			
05/15/21	05/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	82,881.29	0.00	200.30	200.30			
05/15/21	05/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	0.00	22.53	22.53			
05/15/21	05/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	66,507.49	0.00	156.85	156.85			
05/21/21	05/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	82,676.26	0.00	173.62	173.62			
05/21/21	05/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
05/21/21	05/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
05/22/21	05/22/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	305,000.00	0.00	381.25	381.25			

Managed Account Security Transactions & Interest

For the Month Ending May 31, 2021

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

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	05/22/21	05/22/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	0.00	2,531.25	2,531.25			
	05/24/21	05/24/21	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	0.00	187.50	187.50			
	05/28/21	05/28/21	FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	0.00	750.00	750.00			
	05/31/21	05/31/21	US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	1,005,000.00	0.00	10,678.13	10,678.13			
	05/31/21	05/31/21	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	0.00	4,887.50	4,887.50			
Transaction Type Sub-Total					4,967,952.84	0.00	29,278.72	29,278.72			

PAYDOWNS											
	05/01/21	05/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	167.85	167.85	0.00	167.85	(1.43)	0.00	
	05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,173.58	1,173.58	0.00	1,173.58	(23.34)	0.00	
	05/01/21	05/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,410.65	3,410.65	0.00	3,410.65	(165.74)	0.00	
	05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	3,356.08	3,356.08	0.00	3,356.08	(20.98)	0.00	
	05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	6,633.31	6,633.31	0.00	6,633.31	1.34	0.00	
	05/15/21	05/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	7,203.16	7,203.16	0.00	7,203.16	1.63	0.00	
	05/15/21	05/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	7,096.86	7,096.86	0.00	7,096.86	1.08	0.00	
	05/15/21	05/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	3,748.44	3,748.44	0.00	3,748.44	0.45	0.00	
	05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	5,479.09	5,479.09	0.00	5,479.09	0.72	0.00	
	05/15/21	05/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	8,538.75	8,538.75	0.00	8,538.75	1.56	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **May 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									
PAYDOWNS										
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	6,609.36	6,609.36	0.00	6,609.36	0.18	0.00	
05/21/21	05/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	6,961.29	6,961.29	0.00	6,961.29	0.26	0.00	
Transaction Type Sub-Total				60,378.42	60,378.42	0.00	60,378.42	(204.27)	0.00	
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
05/11/21	05/12/21	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	115,000.00	116,872.20	221.61	117,093.81	1,889.45	1,875.45	FIFO
Transaction Type Sub-Total				220,000.00	221,773.85	330.64	222,104.49	1,895.05	1,866.76	
Managed Account Sub-Total					(52,825.58)	29,609.36	(23,216.22)	1,690.78	1,866.76	
Total Security Transactions					(52,825.58)	\$29,609.36	(23,216.22)	\$1,690.78	\$1,866.76	

Bolded items are forward settling trades.