

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 7/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 8/31/2020
INVESTMENTS							
STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)							
Successor Agency (#004)	0.78%	2,484.38	-	-	-	-	2,484.38
City General Account (#171)	0.78%	2,878,341.73	-	-	-	-	2,878,341.73
Coachella Sanitary District	0.78%	1,887,179.37	2.97	-	-	-	1,887,182.34
Redevelopment Bonds	0.78%	124.18	-	-	-	-	124.18
TOTAL LAIF ACCOUNTS		4,768,129.66	2.97	-	-	-	4,768,132.63 ⑦
INVESTMENT MANAGEMENT ACC							
PFM Funds	2.07%	20,679,113.17	-	(188,516.29)	-	-	20,490,596.88
TOTAL INVESTMENT MANAGEMENT ACCT		20,679,113.17	-	(188,516.29)	-	-	20,490,596.88 ⑧
SAVINGS ACCOUNT							
Police Evidence Acct - Wells Fargo	0.0%	5,080.09	-	-	-	-	5,080.09
TOTAL SAVINGS ACCOUNT		5,080.09	-	-	-	-	5,080.09 ⑨
COUNTY INVESTMENT POOL							
County Of Riverside - Fire	0.62%	165,723.75	-	(602.80)	-	-	165,120.95
County Of Riverside - Sanitary	0.62%	7.52	-	(0.03)	-	-	7.49
TOTAL COUNTY INVESTMENT POOL		165,731.27	-	(602.83)	-	-	165,128.44 ⑫
TOTAL INVESTMENTS		25,618,054.19	2.97	(189,119.12)	-	-	25,428,938.04

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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	0.11%	1.00	-	28.56	-	-	29.56
A/C #: 6712016202 Interest Account	0.11%	152,837.50	(152,837.50)	-	-	-	-
A/C #: 6712016203 Principal Account	0.11%	455,000.00	(455,000.00)	-	-	-	-
A/C #: 6712016204 Reserve Fund	0.11%	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%	47.24	(46.24)	-	-	-	1.00
A/C #: 6712104702 Interest Account	0.00%	-	160,031.25	-	-	-	160,031.25
A/C #: 6712104703 Principal Account	0.00%	-	240,000.00	-	-	-	240,000.00
A/C #: 6712104704 Reserve Account	0.00%	1.00	-	-	-	-	1.00
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.12%	9.40	-	-	-	-	9.40
A/C #: 6712148602 Interest Account	0.12%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.12%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.12%	1.00	-	-	-	-	1.00
A/C #: 6712148605 Redemption Fund	0.12%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.11%	25,261.41	-	2.11	-	-	25,263.52

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.14%	15.54	(14.54)	-	-	-	1.00
A/C #: 6712071402 Interest Account	0.14%	-	57,243.75	-	-	-	57,243.75
A/C #: 6712071403 Principal Account	0.14%	-	290,000.00	-	-	-	290,000.00
A/C #: 6712071404 Reserve Account	0.14%	1.00	-	-	-	-	1.00
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.11%	120.50	(119.50)	-	-	-	1.00
A/C #: 6712160602 Interest Account	0.11%	-	416,221.88	-	-	-	416,221.88
A/C #: 6712160604 Principal Account	0.11%	-	1,025,000.00	-	-	-	1,025,000.00
A/C #: 6712160604 Reserve Account	0.11%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Interest Account	0.00%	1.36	-	-	-	-	1.36
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	0.00%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		633,460.36	1,580,479.10	30.67	-	-	2,213,970.13
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	1.10%	0.21	1.73	-	-	-	1.94
A/C #: 83925301 Interest Account	0.00%	0.12	-	-	-	-	0.12
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%	1.73	(1.73)	-	-	-	-
A/C #: 83972700 Escrow Account	0.00%	-	-	-	-	-	-
A/C #: 83972700 Other Escrow Fund	0.00%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		2.32	-	-	-	-	2.32
TOTAL CASH WITH FISCAL AGENT		633,462.68	1,580,479.10	30.67	-	-	2,213,972.45

Managed Account Detail of Securities Held

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

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 07/31/2015 2.000% 07/31/2022	912828XQ8	140,000.00	AA+	Aaa	08/30/17	08/31/17	141,733.59	1.74	243.48	140,674.12	144,943.75
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	240,000.00	AA+	Aaa	04/02/18	04/05/18	233,775.00	2.51	391.30	237,246.48	247,912.51
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	335,000.00	AA+	Aaa	06/04/18	06/06/18	321,325.19	2.76	2,466.73	328,418.40	346,149.20
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	275,000.00	AA+	Aaa	05/02/18	05/04/18	265,826.17	2.80	1,853.26	270,583.59	286,000.00
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	AA+	Aaa	10/02/18	10/04/18	23,806.64	2.93	38.04	24,333.83	25,968.75
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	AA+	Aaa	07/02/18	07/05/18	491,968.75	2.74	21.55	504,986.21	537,550.00
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	185,000.00	AA+	Aaa	02/08/19	02/12/19	178,185.35	2.44	1,167.62	180,747.62	191,475.00
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	152.17	136,009.13	144,462.50
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	2,891.61	357,453.11	384,287.50
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	AA+	Aaa	01/07/19	01/09/19	451,770.31	2.52	2,483.81	454,539.65	489,037.50
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	AA+	Aaa	01/30/19	01/31/19	70,207.81	2.56	314.57	70,140.78	75,687.50
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	4,414.13	657,215.62	698,189.06
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	AA+	Aaa	08/01/19	08/05/19	126,933.59	1.80	230.98	126,516.52	134,335.94
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	450,000.00	AA+	Aaa	09/03/19	09/05/19	461,724.61	1.33	23.31	459,395.13	479,742.21

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	AA+	Aaa	10/01/19	10/03/19	303,815.43	1.50	2,637.67	302,201.20	317,770.31
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	2,294.83	433,535.03	459,000.00
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	3,131.76	590,139.09	626,400.00
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	305,000.00	AA+	Aaa	03/02/20	03/04/20	321,906.05	0.85	281.79	320,214.51	328,685.14
Security Type Sub-Total		5,580,000.00					5,570,371.86	2.05	25,038.61	5,594,350.02	5,917,596.87
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	2,165.63	224,896.12	228,347.55
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	783.75	269,812.31	276,028.02
Security Type Sub-Total		495,000.00					493,873.20	2.77	2,949.38	494,708.43	504,375.57
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	1,900.00	192,974.37	203,030.20
MISSISSIPPI ST-A-TXBL MUNICIPAL 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	78.47	200,000.00	201,800.00
Security Type Sub-Total		390,000.00					393,801.90	1.22	1,978.47	392,974.37	404,830.20
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	53,371.39	AA+	Aaa	04/11/18	04/30/18	54,432.99	2.93	158.34	53,689.00	53,792.14

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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.54	395.39	170,541.25	173,331.38
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	100,138.33	102,536.82
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	100,377.93	103,122.74
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	100,976.46	102,766.64
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,390.71	AA+	Aaa	12/13/19	12/18/19	136,726.89	2.14	363.57	135,661.92	141,618.42
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	114,939.24	120,685.33
Security Type Sub-Total		763,762.10					780,248.94	2.37	1,874.06	776,324.13	797,853.47
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	729.17	199,934.70	206,664.40
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	3,535.94	464,976.72	477,521.52
FREDIE 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	96.88	465,000.00	464,779.59
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	209.69	304,167.47	305,153.11
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	AA+	Aaa	01/07/19	01/09/19	503,510.00	2.58	2,750.00	502,209.44	535,123.50
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	124.13	274,246.13	275,142.73
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	138.13	389,202.08	390,205.14

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Federal Agency Bond / Note											
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	12.84	184,813.19	185,101.57
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	AA+	Aaa	12/03/18	12/06/18	329,333.40	2.92	4,453.85	329,576.53	356,224.77
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	1,478.44	193,770.23	209,114.38
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	1,534.72	249,273.98	262,906.75
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	400,000.00	AA+	Aaa	03/04/20	03/05/20	414,876.00	0.84	975.00	413,362.33	421,072.80
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	250,000.00	AA+	Aaa	04/09/20	04/13/20	250,000.00	1.15	1,134.03	250,000.00	250,207.50
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	375.00	199,083.05	200,712.40
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	573.26	259,502.57	262,422.68
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	360,000.00	AA+	Aaa	06/03/20	06/05/20	361,843.20	0.52	793.75	361,752.18	363,354.48
FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	383.33	199,427.78	200,370.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	175.00	175,195.01	175,480.37
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	305.00	304,394.26	305,837.23
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	73.23	184,098.90	184,400.60
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	8.13	194,089.90	194,356.31

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Security Type Sub-Total		6,085,000.00					6,101,931.54	1.14	19,859.52	6,098,076.45	6,226,152.23
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	1,888.89	200,525.06	202,428.00
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	180,000.00	A-	A2	11/01/17	11/03/17	181,348.20	2.40	1,732.50	180,245.52	182,685.78
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	793.33	163,716.97	166,969.12
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	1,203.50	180,367.89	185,347.08
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	400,000.00	A	A2	02/01/17	02/03/17	400,840.00	2.45	944.44	400,236.90	412,414.00
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	672.22	436,952.47	453,346.96
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	185,000.00	A-	A3	04/03/18	04/05/18	181,564.55	3.25	2,119.79	183,639.50	191,489.62
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	2,807.29	272,064.49	287,068.65
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	A	A2	01/22/20	02/03/20	99,863.00	1.75	141.67	99,889.42	103,408.90
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	AA-	A1	04/02/19	04/04/19	263,146.00	2.69	3,536.72	262,247.64	281,101.08
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	AA	Aa2	07/10/19	07/12/19	371,235.60	2.19	1,510.50	367,823.19	391,064.04
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	54.00	60,552.88	62,741.34

Managed Account Detail of Securities Held

For the Month Ending August 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											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	90,000.00	A+	A1	05/20/20	05/26/20	90,879.30	1.58	81.00	90,829.32	94,112.01
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	AA-	A1	05/06/20	05/08/20	305,504.95	0.98	243.78	304,793.17	308,553.78
Security Type Sub-Total		3,185,000.00					3,217,015.75	2.40	17,729.63	3,203,884.42	3,322,730.36
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	30,000.00	A-1	P-1	10/16/18	10/18/18	29,959.20	3.45	389.85	29,997.48	30,119.13
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	370,000.00	A-1	P-1	11/16/17	11/17/17	370,000.00	2.27	2,473.04	370,000.00	371,519.22
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	2,869.35	185,000.00	187,555.22
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	2,908.61	250,000.00	253,748.00
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	155,000.00	A+	A1	08/05/20	08/07/20	155,000.00	0.52	55.97	155,000.00	155,028.68
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	161.50	190,000.00	192,321.80
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	147.68	155,000.00	155,030.23
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	86.33	280,000.00	288,407.84
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	91.45	295,000.00	303,916.38
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	AA-	Aa2	12/05/19	12/06/19	145,000.00	2.03	747.72	145,000.00	150,415.75

Managed Account Detail of Securities Held

For the Month Ending August 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		2,055,000.00					2,054,959.20	1.99	9,931.50	2,054,997.48	2,088,062.25
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	AAA	NR	02/19/19	02/27/19	99,997.32	2.83	102.19	99,998.32	102,336.00
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	AAA	NR	04/03/19	04/10/19	79,989.47	2.66	94.58	79,992.99	81,750.40
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	99,997.43	102,647.53
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	AAA	Aaa	02/05/19	02/13/19	149,972.67	2.91	194.00	149,982.26	153,750.00
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	NR	Aaa	02/05/19	02/13/19	64,992.15	2.91	84.07	64,994.80	66,480.21
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	NR	Aaa	02/05/19	02/13/19	119,981.82	2.90	154.67	119,987.86	123,116.17
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	99,985.46	102,430.19
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	104,982.98	107,905.99
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	104,981.97	107,499.24
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	139,991.20	143,344.66
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	99,982.82	102,978.88
Security Type Sub-Total		1,165,000.00					1,164,835.39	2.43	1,161.99	1,164,878.09	1,194,239.27
Managed Account Sub-Total		19,718,762.10					19,777,037.78	1.86	80,523.16	19,780,193.39	20,455,840.22
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		34,756.66	AAA	NR			34,756.66		0.00	34,756.66	34,756.66

Managed Account Detail of Securities Held

For the Month Ending **August 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
Money Market Mutual Fund												
Money Market Sub-Total			34,756.66					34,756.66		0.00	34,756.66	34,756.66
Securities Sub-Total			\$19,753,518.76					\$19,811,794.44	1.86%	\$80,523.16	\$19,814,950.05	\$20,490,596.88
Accrued Interest											\$80,523.16	
Total Investments											\$20,571,120.04	

Managed Account Security Transactions & Interest

For the Month Ending **August 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										
07/24/20	08/06/20	MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	(200,000.00)	0.00	(200,000.00)			
08/03/20	08/06/20	FREDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	465,000.00	(465,000.00)	0.00	(465,000.00)			
08/05/20	08/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	155,000.00	(155,000.00)	0.00	(155,000.00)			
08/19/20	08/21/20	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	(184,811.30)	0.00	(184,811.30)			
08/25/20	08/27/20	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	(194,087.40)	0.00	(194,087.40)			
Transaction Type Sub-Total				1,200,000.00	(1,198,898.70)	0.00	(1,198,898.70)			
INTEREST										
08/01/20	08/01/20	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	0.00	840.56	840.56			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	60,925.59	0.00	182.56	182.56			
08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,615.98	0.00	364.18	364.18			
08/01/20	08/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
08/01/20	08/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
08/09/20	08/09/20	APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	440,000.00	0.00	5,500.00	5,500.00			

Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/13/20	08/13/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	150,000.00	0.00	1,350.00	1,350.00			
08/14/20	08/14/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	190,000.00	0.00	1,662.50	1,662.50			
08/14/20	08/14/20	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	0.00	2,581.25	2,581.25			
08/15/20	08/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	0.00	290.00	290.00			
08/15/20	08/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
08/15/20	08/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	0.00	363.75	363.75			
08/15/20	08/15/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	305,000.00	0.00	3,050.00	3,050.00			
08/15/20	08/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
08/15/20	08/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
08/15/20	08/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	0.00	157.63	157.63			
08/15/20	08/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			
08/15/20	08/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
08/18/20	08/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
08/21/20	08/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
08/21/20	08/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
08/26/20	08/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	0.00	2,773.98	2,773.98			

Managed Account Security Transactions & Interest

For the Month Ending August 31, 2020

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											
	08/26/20	08/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	0.00	2,618.78	2,618.78			
	08/31/20	08/31/20	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	0.00	3,900.00	3,900.00			
	08/31/20	08/31/20	US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	450,000.00	0.00	4,218.75	4,218.75			
Transaction Type Sub-Total					4,961,541.57	0.00	32,749.22	32,749.22			
MATURITY											
	08/03/20	08/03/20	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	325,000.00	325,000.00	10,482.69	335,482.69	0.00	0.00	
	08/03/20	08/03/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	330,000.00	330,000.00	3,307.33	333,307.33	0.00	0.00	
Transaction Type Sub-Total					655,000.00	655,000.00	13,790.02	668,790.02	0.00	0.00	
PAYDOWNS											
	08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	7,554.20	7,554.20	0.00	7,554.20	(150.26)	0.00	
	08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	225.27	225.27	0.00	225.27	(10.95)	0.00	
Transaction Type Sub-Total					7,779.47	7,779.47	0.00	7,779.47	(161.21)	0.00	
SELL											
	08/05/20	08/07/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	165,000.00	169,756.64	1,090.42	170,847.06	9,622.85	7,002.87	FIFO
	08/20/20	08/21/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	110,000.00	113,983.20	125.54	114,108.74	2,621.09	3,445.19	FIFO
	08/25/20	08/27/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	190,000.00	196,293.75	261.38	196,555.13	11,221.87	8,489.23	FIFO
Transaction Type Sub-Total					465,000.00	480,033.59	1,477.34	481,510.93	23,465.81	18,937.29	

Managed Account Security Transactions & Interest

For the Month Ending **August 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									
Managed Account Sub-Total					(56,085.64)	48,016.58	(8,069.06)	23,304.60	18,937.29	
Total Security Transactions					(\$56,085.64)	\$48,016.58	(\$8,069.06)	\$23,304.60	\$18,937.29	