

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 06/30/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 7/31/2020
CASH ON HAND							
Wells Fargo-General Checking	0.00%	15,664,920.89	(3,190,227.50)	-	-	-	12,474,693.39 ①
Wells Fargo-Road Maintenance SB1	0.00%	1,358,976.85	57,801.42	-	-	-	1,416,778.27 ②
Mechanics Bank - Payroll Acct	0.00%	7,860.03	80.59	0.75	-	-	7,941.37 ③
Mechanics Bank - AG Summit Acct	0.00%	13,560.96	2.00	-	-	-	13,562.96 ④
Mechanics Bank - Special Gas Tax Acct	0.00%	189,476.62	191,489.90	-	-	-	380,966.52 ⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00 ⑥
Total Cash on Hand		17,238,295.35	(2,940,853.59)	0.75	-	-	14,297,442.51
INVESTMENTS							
State of California - LAIF	0.84%	4,750,797.93	-	17,331.73	-	-	4,768,129.66 ⑦
Investment Management Acct	1.97%	20,422,647.00	-	256,466.17	-	-	20,679,113.17 ⑧
Saving Account	0.00%	5,080.09	-	-	-	-	5,080.09 ⑨
County of Riverside-Investment Pool	0.70%	165,055.09	-	676.18	-	-	165,731.27 ⑩
Total Investments		25,343,580.11	-	273,797.90	-	-	25,618,054.19
CASH WITH FISCAL AGENT							
Union Bank of California	2.10%	25,664.41	607,793.83	2.12	-	-	633,460.36 ⑪
Wells Fargo Bank, N.A.	varies	2.32	-	-	-	-	2.32 ⑫
Total Cash with Fiscal Agent		-	607,793.83	2.12	-	-	633,462.68 ⑬
Grand Total		42,581,875.46	(2,333,059.76)	273,800.77	-	-	40,548,959.38

Completed By:

Ruben Ramirez

Reviewed By:

Nathan Statham-Finance Director

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INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Successor Agency (#004)	0.84%	2,475.35	-	9.03	-	-	2,484.38
City General Account (#171)	0.84%	2,867,877.41	-	10,464.32	-	-	2,878,341.73
Coachella Sanitary District	0.84%	1,880,321.44	-	6,857.93	-	-	1,887,179.37
Redevelopment Bonds	0.84%	123.73	-	0.45	-	-	124.18
TOTAL LAIF ACCOUNTS		4,750,797.93	-	17,331.73	-	-	4,768,129.66 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	1.97%	20,422,647.00	-	256,466.17	-	-	20,679,113.17
TOTAL INVESTMENT MANAGEMENT ACCT		20,422,647.00	-	256,466.17	-	-	20,679,113.17 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	0.70%	165,047.61	-	676.14	-	-	165,723.75
County Of Riverside - Sanitary	0.70%	7.48	-	0.04	-	-	7.52
TOTAL COUNTY INVESTMENT POOL		165,055.09	-	676.18	-	-	165,731.27 ⑫
TOTAL INVESTMENTS		25,343,580.11	-	274,474.08	-	-	25,618,054.19

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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%	44.67	(43.67)	-	-	-	1.00
A/C #: 6712016202 Interest Account	0.00%	-	152,837.50	-	-	-	152,837.50
A/C #: 6712016203 Principal Account	0.00%	-	455,000.00	-	-	-	455,000.00
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	0.06%	47.24	-	-	-	-	47.24
A/C #: 6712104702 Interest Account	0.06%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.06%	-	-	-	-	-	-
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	0.00%	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	0.06%	25,259.29	-	2.12	-	-	25,261.41
COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.07%	15.54	-	-	-	-	15.54
A/C #: 6712071402 Interest Account	0.07%	-	-	-	-	-	-
A/C #: 6712071403 Principal Account	0.07%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	1.00	-	-	-	-	1.00

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SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.07%	120.50	-	-	-	-	120.50
A/C #: 6712160602 Interest Account	0.07%	-	-	-	-	-	-
A/C #: 6712160604 Principal Account	0.07%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	1.00	-	-	-	-	1.00
COACHELLA LEASE BONDS 2016							
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		25,664.41	607,793.83	2.12	-	-	633,460.36 ⑩
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.00%	0.21	-	-	-	-	0.21
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 ⑪
TOTAL CASH WITH FISCAL AGENT		25,666.73	607,793.83	2.12	-	-	633,462.68 ⑬

Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	165,000.00	AA+	Aaa	09/04/18	09/06/18	160,133.79	2.75	1,039.70	162,731.34	169,769.52
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	250,000.00	AA+	Aaa	08/30/17	08/31/17	253,095.70	1.74	13.59	251,257.25	259,335.95
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	430,000.00	AA+	Aaa	04/02/18	04/05/18	418,846.88	2.51	21.91	424,847.51	444,982.83
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	1,970.18	328,149.59	346,725.00
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	1,389.95	270,410.29	286,558.58
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	1.19	24,310.42	26,011.72
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	3,264.13	504,474.75	538,362.50
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	932.58	180,607.53	191,792.98
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	4.76	135,892.74	144,703.13
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	2,069.23	357,518.10	385,285.94
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	1,655.87	454,396.81	490,331.25
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	159.78	70,144.37	75,906.25
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	3,310.60	657,266.99	700,031.25
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	7.22	126,549.42	134,726.56

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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 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	3,530.91	459,594.62	481,218.75
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	2,106.71	302,351.02	318,784.38
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	1,529.89	433,705.62	460,460.94
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	2,087.84	590,341.74	628,393.75
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	2,815.38	320,504.22	329,781.25
Security Type Sub-Total		6,045,000.00					6,026,939.64	2.08	27,911.42	6,055,054.33	6,413,162.53
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	225,000.00	AAA	Aaa	04/12/18	04/19/18	224,505.00	2.70	1,673.44	224,882.12	228,816.68
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	165.00	269,794.41	276,593.67
Security Type Sub-Total		495,000.00					493,873.20	2.77	1,838.44	494,676.53	505,410.35
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	1,520.00	193,056.33	202,142.90
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	0.00	200,000.00	200,436.00
Security Type Sub-Total		390,000.00					393,801.90	1.22	1,520.00	393,056.33	402,578.90



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

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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
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	60,925.59	AA+	Aaa	04/11/18	04/30/18	62,137.45	2.93	180.75	61,318.95	61,550.00
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.54	395.39	170,575.71	173,518.17
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	100,145.06	102,609.88
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	100,394.69	103,287.43
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	101,019.76	102,976.84
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,615.98	AA+	Aaa	12/13/19	12/18/19	136,963.11	2.14	364.20	136,024.48	142,129.25
FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	110,000.00	AA+	Aaa	03/19/20	03/25/20	115,448.44	1.97	280.68	115,043.57	120,915.07
Security Type Sub-Total		771,541.57					788,189.62	2.37	1,897.10	784,522.22	806,986.64
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	291.67	199,930.63	207,055.20
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	465,000.00	AA+	Aaa	06/27/17	06/29/17	464,930.25	1.88	2,809.38	464,975.48	478,080.45
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	146.15	304,141.48	305,172.94
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	1,604.17	502,276.52	536,123.50
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	66.84	274,223.40	275,161.15
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	56.88	389,178.35	390,231.66

Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

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

Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Federal Agency Bond / Note											
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	3,663.23	329,564.66	356,914.80
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	944.06	193,868.20	209,579.31
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	1,196.18	249,259.02	263,401.00
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	433.33	413,623.02	422,052.80
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	894.44	250,000.00	250,349.50
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	291.67	199,066.19	201,130.00
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	437.85	259,493.47	262,994.68
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	606.25	361,784.24	364,146.48
FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GV831	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	258.33	199,417.53	200,432.60
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	102.08	175,198.46	175,856.10
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	177.92	304,383.53	306,492.06
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	15.42	184,083.25	184,786.33
Security Type Sub-Total		5,240,000.00					5,258,032.84	1.27	13,995.85	5,254,467.43	5,389,960.56
Corporate Note											



Managed Account Detail of Securities Held

For the Month Ending July 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											
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	1,472.22	200,608.53	202,783.20
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	1,338.75	180,278.61	182,940.66
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	93.33	164,067.20	167,598.72
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	768.50	180,394.22	185,438.88
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JQ5	400,000.00	A	A2	02/01/17	02/03/17	400,840.00	2.45	111.11	400,251.21	412,924.40
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	5,255.56	436,772.86	453,933.92
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	185,000.00	A-	A3	04/03/18	04/05/18	181,564.55	3.25	1,695.83	183,566.40	191,666.11
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	2,245.83	271,944.76	287,472.08
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	840.56	99,885.54	103,435.60
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	2,897.56	262,301.61	282,475.18
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	655.50	368,076.87	392,702.76
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	504.00	60,563.42	62,707.92
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	756.00	90,845.13	94,061.88

Managed Account Detail of Securities Held

For the Month Ending July 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											
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	2,394.83	304,992.66	309,914.61
Security Type Sub-Total		3,185,000.00					3,217,015.75	2.40	21,029.58	3,204,549.02	3,330,055.92
Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	325,000.00	A-1	P-1	08/01/18	08/03/18	325,000.00	3.19	10,425.10	325,000.00	325,087.43
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	330,000.00	A-1+	P-1	08/03/17	08/07/17	330,000.00	2.05	3,269.75	330,000.00	330,054.12
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	302.27	29,995.75	30,203.82
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	1,749.79	370,000.00	372,134.90
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	2,396.21	185,000.00	187,969.25
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	2,299.38	250,000.00	254,238.50
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XD19	190,000.00	A	A1	02/14/20	02/19/20	190,000.00	1.80	1,539.00	190,000.00	192,036.80
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	54.25	155,000.00	154,940.48
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	2,259.06	280,000.00	288,694.00
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	2,392.94	295,000.00	304,220.52
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	493.00	145,000.00	150,622.38
Security Type Sub-Total		2,555,000.00					2,554,959.20	2.24	27,180.75	2,554,995.75	2,590,202.20



Managed Account Detail of Securities Held

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

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
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	99,998.26	102,723.00
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	79,992.77	81,979.98
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	99,997.35	103,005.20
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	149,981.73	154,234.92
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	64,994.66	66,614.60
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	119,987.52	123,323.63
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	99,985.07	102,500.50
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	104,982.53	108,073.44
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	104,981.55	107,258.80
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	139,991.00	143,309.59
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	99,982.48	103,090.00
Security Type Sub-Total		1,165,000.00					1,164,835.39	2.43	1,161.99	1,164,874.92	1,196,113.66
Managed Account Sub-Total		19,846,541.57					19,897,647.54	1.97	96,535.13	19,906,196.53	20,634,470.76
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		44,642.41	AAAam	NR			44,642.41		0.00	44,642.41	44,642.41

Managed Account Detail of Securities Held

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

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Money Market Sub-Total		44,642.41				44,642.41		0.00	44,642.41	44,642.41
Securities Sub-Total		\$19,891,183.98				\$19,942,289.95	1.97%	\$96,535.13	\$19,950,838.94	\$20,679,113.17
Accrued Interest										\$96,535.13
Total Investments										\$20,775,648.30

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending July 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
BUY											
	07/02/20	07/07/20	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	(175,201.25)	(43.75)	(175,245.00)			
	07/08/20	07/10/20	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	390,000.00	(389,161.50)	0.00	(389,161.50)			
	07/10/20	07/14/20	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	155,000.00	(155,000.00)	0.00	(155,000.00)			
	07/21/20	07/23/20	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	(184,078.70)	0.00	(184,078.70)			
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)			
Transaction Type Sub-Total					1,105,000.00	(1,103,441.45)	(43.75)	(1,103,485.20)			

INTEREST											
	07/01/20	07/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,858.15	0.00	364.86	364.86			
	07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	0.00	192.25	192.25			
	07/01/20	07/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
	07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
	07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	65,694.66	0.00	204.33	204.33			
	07/01/20	07/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
	07/01/20	07/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
	07/05/20	07/05/20	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	170,000.00	0.00	1,700.00	1,700.00			
	07/07/20	07/07/20	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	400,000.00	0.00	3,195.83	3,195.83			



Managed Account Security Transactions & Interest

For the Month Ending July 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											
	07/08/20	07/08/20	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	0.00	5,130.00	5,130.00			
	07/11/20	07/11/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	200,000.00	0.00	2,625.00	2,625.00			
	07/15/20	07/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
	07/15/20	07/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	0.00	157.63	157.63			
	07/15/20	07/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
	07/15/20	07/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
	07/15/20	07/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
	07/15/20	07/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			
	07/15/20	07/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	0.00	290.00	290.00			
	07/15/20	07/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	0.00	363.75	363.75			
	07/18/20	07/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
	07/21/20	07/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
	07/21/20	07/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
	07/23/20	07/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	270,000.00	0.00	3,712.50	3,712.50			
	07/27/20	07/27/20	IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JQ5	400,000.00	0.00	5,000.00	5,000.00			
	07/27/20	07/27/20	GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGQ1	160,000.00	0.00	4,200.00	4,200.00			

Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

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

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
07/31/20	07/31/20	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	0.00	218.75	218.75			
07/31/20	07/31/20	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	140,000.00	0.00	875.00	875.00			
07/31/20	07/31/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	430,000.00	0.00	4,031.25	4,031.25			
07/31/20	07/31/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	250,000.00	0.00	2,500.00	2,500.00			
07/31/20	07/31/20	US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	125,000.00	0.00	1,328.13	1,328.13			
Transaction Type Sub-Total				4,871,552.81	0.00	38,792.31	38,792.31			
PAYDOWNS										
07/01/20	07/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	242.17	242.17	0.00	242.17	(11.77)	0.00	
07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	4,769.07	4,769.07	0.00	4,769.07	(94.86)	0.00	
Transaction Type Sub-Total				5,011.24	5,011.24	0.00	5,011.24	(106.63)	0.00	
SELL										
07/02/20	07/07/20	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	170,000.00	174,574.70	18.89	174,593.59	3,488.40	4,214.79	FIFO
07/09/20	07/10/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	380,000.00	391,207.03	1,966.19	393,173.22	22,414.06	16,621.18	FIFO
07/10/20	07/14/20	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	155,000.00	156,264.80	1,299.03	157,563.83	1,475.60	1,291.98	FIFO
07/22/20	07/23/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	110,000.00	118,761.33	960.99	119,722.32	2,664.06	3,139.30	FIFO
Transaction Type Sub-Total				815,000.00	840,807.86	4,245.10	845,052.96	30,042.12	25,267.25	
Managed Account Sub-Total					(257,622.35)	42,993.66	(214,628.69)	29,935.49	25,267.25	

