

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 8/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 9/30/2020	
CASH ON HAND								
Wells Fargo-General Checking	0.00%	8,918,775.05	(107,218.49)	-	-	-	8,811,556.56	①
Wells Fargo-Road Maintenance SB1	0.00%	1,481,567.78	(225,190.29)	-	-	-	1,256,377.49	②
Mechanics Bank - Payroll Acct	0.00%	7,918.52	300,448.87	-	-	-	308,367.39	③
Mechanics Bank - AG Summit Acct	0.00%	13,562.96	-	-	-	-	13,562.96	④
Mechanics Bank - Special Gas Tax Acct	0.00%	478,054.65	191,726.11	-	-	-	669,780.76	⑤
Petty Cash	N/A	3,502.97	(2.97)	-	-	-	3,500.00	⑥
Total Cash on Hand		10,903,381.93	159,763.23	-	-	-	11,063,145.16	
INVESTMENTS								
State of California - LAIF	1.22%	4,768,132.63	-	-	-	-	4,768,132.63	⑦
Investment Management Acct	1.80%	20,490,596.88	(1,556.35)	-	-	-	20,489,040.53	⑧
Saving Account	0.00%	5,080.09	-	-	-	-	5,080.09	⑨
County of Riverside-Investment Pool	0.62%	165,128.44	314.59	-	-	-	165,443.03	⑫
Total Investments		25,428,938.04	(1,556.35)	-	-	-	25,427,696.28	
CASH WITH FISCAL AGENT								
Union Bank of California	2.10%	2,213,970.13	(2,120,003.21)	5.49	-	-	93,972.41	⑩
Wells Fargo Bank, N.A.	varies	2.32	-	-	-	-	2.32	⑪
Total Cash with Fiscal Agent		2,213,972.45	(2,120,003.21)	5.49	-	-	93,974.73	⑬
Grand Total		38,546,292.42	(1,961,796.33)	5.49	-	-	36,584,816.17	

Completed By:

Lynn Germain

Reviewed By:

Nathan Statham-Finance Director

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INVESTMENTS							
STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)							
Successor Agency (#004) 65-33-004	0.69%	2,484.38	-	-	-	-	2,484.38
City General Account (#171) 98-33-171	0.69%	2,878,341.73	-	-	-	-	2,878,341.73
Coachella Sanitary District 70-33-001	0.69%	1,887,182.34	-	-	-	-	1,887,182.34
Redevelopment Bonds 11-33-001	0.69%	124.18	-	-	-	-	124.18
TOTAL LAIF ACCOUNTS		4,768,132.63	-	-	-	-	4,768,132.63 ⑦
INVESTMENT MANAGEMENT ACC							
PFM Funds	1.80%	20,490,596.88	(1,556.35)	-	-	-	20,489,040.53
TOTAL INVESTMENT MANAGEMENT ACCT		20,490,596.88	(1,556.35)	-	-	-	20,489,040.53 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%	165,120.95	314.58	-	-	-	165,435.53
County Of Riverside - Sanitary	0.62%	7.49	0.01	-	-	-	7.50
TOTAL COUNTY INVESTMENT POOL		165,128.44	314.59	-	-	-	165,443.03 ⑫
TOTAL INVESTMENTS		25,428,938.04	(1,241.76)	-	-	-	25,427,696.28

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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%	29.56	2.16	-	-	-	31.72
A/C #: 6712016202 Interest Account	0.11%	-	(0.54)	0.54	-	-	-
A/C #: 6712016203 Principal Account	0.11%	-	(1.62)	1.62	-	-	-
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%	1.00	2.75	-	-	-	3.75
A/C #: 6712104702 Interest Account	0.00%	160,031.25	(160,030.37)	0.88	-	-	1.76
A/C #: 6712104703 Principal Account	0.00%	240,000.00	(240,001.32)	1.32	-	-	-
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	(8.40)	-	-	-	1.00
A/C #: 6712148602 Interest Account	0.12%	-	68,487.51	-	-	-	68,487.51
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%	25,263.52	-	1.13	-	-	25,264.65

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.14%	1.00	2.40	-	-	-	3.40
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%	1.00	9.85	-	-	-	10.85
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		2,213,970.13	(2,120,003.21)	5.49	-	-	93,972.41
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	1.10%	1.94	-	-	-	-	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%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		2.32	-	-	-	-	2.32
TOTAL CASH WITH FISCAL AGENT		2,213,972.45	(2,120,003.21)	5.49	-	-	93,974.73

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Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 09/30/2015 1.750% 09/30/2022		912828L57	95,000.00	AA+	Aaa	06/04/18	06/06/18	91,122.07	2.76	4.57	93,207.35	98,057.81
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	2,301.63	270,751.30	285,613.30
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	73.71	24,356.49	25,933.60
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	667.96	505,481.17	536,981.22
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	7.62	180,883.19	191,214.85
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	294.84	136,121.76	144,331.25
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	3,687.47	357,390.21	383,510.94
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	3,285.04	454,677.89	488,318.75
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	464.37	70,137.31	75,545.32
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	5,482.07	657,165.91	697,267.94
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	447.52	126,484.68	134,140.63
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	722.55	459,202.08	479,109.38
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	17.22	302,056.21	317,401.56
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	3,035.09	433,369.95	458,335.94

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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 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	4,142.01	589,942.98	625,493.75
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	779.08	319,934.14	328,256.25
Security Type Sub-Total		4,960,000.00					4,964,660.15	2.01	25,412.75	4,981,162.62	5,269,512.49
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	2,657.81	224,909.67	227,893.05
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	1,402.50	269,829.63	275,465.07
Security Type Sub-Total		495,000.00					493,873.20	2.77	4,060.31	494,739.30	503,358.12
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	2,280.00	192,895.05	202,272.10
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	172.64	200,000.00	200,162.00
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	29.72	135,000.00	134,950.05
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	20.97	40,280.37	40,606.80
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	57.66	110,000.00	111,668.70
Security Type Sub-Total		675,000.00					679,084.70	1.09	2,560.99	678,175.42	689,659.65
Federal Agency Collateralized Mortgage Obligation											

Managed Account Detail of Securities Held

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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	51,801.59	AA+	Aaa	04/11/18	04/30/18	52,831.97	2.93	153.68	52,084.52	52,156.80
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.54	395.39	170,507.91	172,946.78
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	100,131.83	102,298.20
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	100,361.71	103,038.08
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	100,934.55	102,518.18
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,164.47	AA+	Aaa	12/13/19	12/18/19	136,489.66	2.14	362.94	135,302.91	141,060.07
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	114,843.77	120,661.06
Security Type Sub-Total		761,966.06					778,410.69	2.36	1,868.77	774,167.20	794,679.17
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	1,166.67	199,938.64	206,335.00
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	4,262.50	464,977.93	477,153.71
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	213.13	465,000.00	465,189.26
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	273.23	304,192.62	305,266.57
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	3,895.83	502,144.52	534,148.00
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	181.42	274,268.13	275,173.80

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Dated Date/Coupon/Maturity											
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	390,000.00	AA+	Aaa	07/08/20	07/10/20	389,161.50	0.32	219.38	389,225.06	390,249.99
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	51.38	184,818.35	185,123.77
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	500.73	329,588.02	355,553.88
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	2,012.81	193,675.42	208,595.87
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	1,873.26	249,288.45	263,098.50
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	1,516.67	413,110.05	421,607.60
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	1,373.61	250,000.00	250,046.50
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	458.33	199,099.37	200,913.00
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	708.68	259,511.38	262,659.28
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	981.25	361,721.15	363,682.08
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	508.33	199,437.71	200,337.60
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	247.92	175,191.67	175,583.97
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	432.08	304,404.65	306,017.79
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	131.04	184,114.06	184,530.84

Managed Account Detail of Securities Held

For the Month Ending September 30, 2020

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	69.06	194,104.91	194,495.93
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	17.81	284,144.97	284,111.94
Security Type Sub-Total		6,370,000.00					6,386,073.69	1.11	21,095.12	6,381,957.06	6,509,874.88
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	2,305.56	200,444.28	201,989.80
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	2,126.25	180,213.49	182,238.48
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	1,493.33	163,378.04	166,398.56
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	1,638.50	180,342.40	184,712.94
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	1,777.78	400,223.05	411,682.00
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	1,588.89	437,126.28	452,476.20
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	2,543.75	183,710.23	191,010.84
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	3,368.75	272,180.37	287,180.85
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	283.33	99,893.18	103,014.40
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	340.89	262,179.91	280,436.26

Managed Account Detail of Securities Held

For the Month Ending September 30, 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											
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	2,365.50	367,577.69	391,047.48
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	31.29	115,000.00	114,985.28
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	144.00	60,542.68	62,592.54
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	216.00	90,814.02	93,888.81
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	673.99	304,609.08	308,741.69
Security Type Sub-Total		3,300,000.00					3,332,015.75	2.34	20,897.81	3,318,234.70	3,432,396.13
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	474.60	29,999.16	30,036.06
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	3,172.96	370,000.00	370,910.57
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	3,327.23	185,000.00	187,135.27
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	3,498.19	250,000.00	253,275.00
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	123.14	155,000.00	155,132.22
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	446.50	190,000.00	191,732.80

Managed Account Detail of Securities Held

For the Month Ending **September 30, 2020**

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
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	238.10	155,000.00	155,167.71
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	518.00	280,000.00	288,272.88
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	548.70	295,000.00	303,772.12
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	994.22	145,000.00	150,376.46
Security Type Sub-Total			2,055,000.00					2,054,959.20	1.99	13,341.64	2,054,999.16	2,085,811.09
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	99,998.37	102,110.74
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	79,993.19	81,622.32
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	99,997.50	102,473.63
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	149,982.77	153,415.22
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	64,994.94	66,293.94
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	119,988.18	122,856.26
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	99,985.83	102,254.70
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	104,983.42	107,604.00
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	104,982.38	107,500.79

Managed Account Detail of Securities Held

For the Month Ending September 30, 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											
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	139,991.40	143,064.00
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	99,983.15	102,627.37
Security Type Sub-Total		1,165,000.00					1,164,835.39	2.43	1,161.99	1,164,881.13	1,191,822.97
Managed Account Sub-Total		19,781,966.06					19,853,912.77	1.80	90,399.38	19,848,316.59	20,477,114.50
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		11,926.03	AAAm	NR			11,926.03		0.00	11,926.03	11,926.03
Money Market Sub-Total		11,926.03					11,926.03		0.00	11,926.03	11,926.03
Securities Sub-Total		\$19,793,892.09					\$19,865,838.80	1.80%	\$90,399.38	\$19,860,242.62	\$20,489,040.53
Accrued Interest											\$90,399.38
Total Investments											\$20,579,439.91

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/03/20	09/16/20	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	110,000.00	(110,000.00)	0.00	(110,000.00)			
09/03/20	09/16/20	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	40,000.00	(40,282.80)	0.00	(40,282.80)			
09/09/20	09/16/20	JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	(115,000.00)	0.00	(115,000.00)			
09/11/20	09/17/20	OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	(135,000.00)	0.00	(135,000.00)			
09/23/20	09/25/20	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	(284,142.15)	0.00	(284,142.15)			
Transaction Type Sub-Total				685,000.00	(684,424.95)	0.00	(684,424.95)			
INTEREST										
09/01/20	09/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
09/01/20	09/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
09/01/20	09/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	53,371.39	0.00	158.81	158.81			
09/01/20	09/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
09/01/20	09/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,390.71	0.00	363.56	363.56			
09/01/20	09/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
09/01/20	09/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
09/12/20	09/12/20	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	0.00	4,743.75	4,743.75			
09/15/20	09/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			

Managed Account Security Transactions & Interest

For the Month Ending September 30, 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											
	09/15/20	09/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
	09/15/20	09/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	0.00	157.63	157.63			
	09/15/20	09/15/20	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	0.00	3,835.00	3,835.00			
	09/15/20	09/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	0.00	290.00	290.00			
	09/15/20	09/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
	09/15/20	09/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
	09/15/20	09/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	0.00	363.75	363.75			
	09/15/20	09/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			
	09/18/20	09/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
	09/21/20	09/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
	09/21/20	09/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
	09/25/20	09/25/20	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	0.00	0.00	1,649.37	1,649.37			
	09/25/20	09/25/20	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	0.00	0.00	(1,630.42)	(1,630.42)			
	09/30/20	09/30/20	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	0.00	3,134.38	3,134.38			
	09/30/20	09/30/20	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	9128280Z9	185,000.00	0.00	1,387.50	1,387.50			
	09/30/20	09/30/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	95,000.00	0.00	831.25	831.25			
Transaction Type Sub-Total					3,093,762.10	0.00	18,179.86	18,179.86			

Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2020**

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

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
09/01/20	09/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	226.24	226.24	0.00	226.24	(10.99)	0.00	
09/01/20	09/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,569.80	1,569.80	0.00	1,569.80	(31.22)	0.00	
Transaction Type Sub-Total				1,796.04	1,796.04	0.00	1,796.04	(42.21)	0.00	
SELL										
09/10/20	09/16/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	115,000.00	118,715.04	275.39	118,990.43	6,697.85	5,006.08	FIFO
09/11/20	09/16/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	125,000.00	129,082.03	299.34	129,381.37	7,324.22	5,485.34	FIFO
09/16/20	09/17/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	105,000.00	108,650.39	273.91	108,924.30	2,350.20	3,156.39	FIFO
09/24/20	09/25/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	240,000.00	247,790.63	2,042.62	249,833.25	17,587.51	12,356.71	FIFO
09/24/20	09/25/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	35,000.00	36,204.49	106.52	36,311.01	771.09	1,041.75	FIFO
Transaction Type Sub-Total				620,000.00	640,442.58	2,997.78	643,440.36	34,730.87	27,046.27	
Managed Account Sub-Total						(42,186.33)	21,177.64	(21,008.69)	34,688.66	27,046.27
Total Security Transactions						(\$42,186.33)	\$21,177.64	(\$21,008.69)	\$34,688.66	\$27,046.27