

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 29, 2020
Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/29/2020
CASH ON HAND							
Wells Fargo-General Checking	0.0%	11,808,461.72	(925,805.14)	-	-	-	10,882,656.58 ①
Wells Fargo-Road Maintenance SB1	0.0%	992,200.96	72,505.71	-	-	-	1,064,706.67 ②
Mechankcs Bank - Payroll Acct	0.0%	8,699.17	23.25	1.64	-	-	8,724.06 ③
Mechankcs Bank - AG Summit Acct	0.0%	13,562.96	-	-	-	-	13,562.96 ④
Mechankcs Bank - Special Gas Tax Acct	0.0%	730,377.64	-	-	-	-	730,377.64 ⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00 ⑥
Total Cash on Hand		13,556,802.45	(853,276.18)	1.64	-	-	12,703,527.91
INVESTMENTS							
State of California - LAIF	1.9%	4,727,007.69	-	-	-	-	4,727,007.69 ⑦
Investment Management Acct	2.3%	19,899,458.84	(73,492.07)	162,378.44	-	-	19,988,345.21 ⑧
Saving Account	0.0%	5,080.09	-	-	-	-	5,080.09 ⑨
Total Investments		24,631,546.62	(73,492.07)	162,378.44	-	-	24,720,432.99
CASH WITH FISCAL AGENT							
Union Bank of California	varies	309,887.73	479,753.58	184.81	-	-	789,826.12 ⑩
Wells Fargo Bank, N.A.	varies	13,630.38	-	13.18	-	-	13,643.56 ⑪
County of Riverside	1.8%	163,635.75	-	-	-	-	163,635.75 ⑫
Total Cash with Fiscal Agent		487,153.86	479,753.58	197.99	-	-	967,105.43
Grand Total		38,675,502.93	(447,014.67)	162,578.07	-	-	38,391,066.33

Prepared by:

Nathan Statham-Finance Director

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 29, 2020
Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/29/2020
INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Redevelopment Agency (#004)	1.9%	2,462.95	-	-	-	-	2,462.95
City General Account (#171)	1.9%	2,853,516.16	-	-	-	-	2,853,516.16
Coachella Sanitary District	1.9%	1,870,905.47	-	-	-	-	1,870,905.47
Redevelopment Bonds	1.9%	123.11	-	-	-	-	123.11
TOTAL LAIF ACCOUNTS		4,727,007.69	-	-	-	-	4,727,007.69 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	2.3%	19,899,458.84	(73,492.07)	162,378.44	-	-	19,988,345.21
TOTAL INVESTMENT MANAGEMENT ACCT		19,899,458.84	(73,492.07)	162,378.44	-	-	19,988,345.21 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
TOTAL INVESTMENTS		24,631,546.62	(73,492.07)	162,378.44	-	-	24,720,432.99

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 29, 2020
Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/29/2020
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	1.5%	1.00	25.16	6.17	-	-	32.33
A/C #: 6712016202 Interest Account	1.5%	152,837.50	(152,843.67)	6.17	-	-	-
A/C #: 6712016203 Principal Account	1.5%	-	-	-	-	-	-
A/C #: 6712016204 Reserve Fund	1.5%	1.00	-	-	-	-	1.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	1.5%	263.63	(262.63)	0.31	-	-	1.31
A/C #: 6712104702 Interest Account	1.5%	-	160,031.25	-	-	-	160,031.25
A/C #: 6712104703 Principal Account	1.5%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	1.5%	1.00	-	-	-	-	1.00
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	1.5%	26.69	-	-	-	-	26.69
A/C #: 6712148602 Interest Account	1.5%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	1.5%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	1.5%	1.00	-	-	-	-	1.00
A/C #: 6712148605 Redemption Fund	1.5%	-	-	-	-	-	-
COACHELLA SANITARY DISTRICT: PROJECT FUND 2011							
A/C #: 6711963500 Project Fund 2011	1.5%	25,176.34	-	31.85	-	-	25,208.19
COACHELLA REDEVELOPMENT AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	1.5%	298.75	(297.75)	0.31	-	-	1.31
A/C #: 6712071402 Interest Account	1.5%	-	57,243.75	-	-	-	57,243.75
A/C #: 6712071403 Principal Account	1.5%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	1.5%	1.00	-	-	-	-	1.00

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 29, 2020
Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/29/2020
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	2.7%	365.41	(364.41)	0.37	-	-	1.37
A/C #: 6712160602 Interest Account	2.7%	-	416,221.88	-	-	-	416,221.88
A/C #: 6712160604 Principal Account	2.7%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	2.7%	1.00	-	-	-	-	1.00
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Interest Account	1.2%	105.76	-	-	-	-	105.76
A/C #: 6712179802 Interest Account	1.2%	-	-	-	-	-	-
A/C #: 6712179803 Principal Account	1.2%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	1.2%	1.00	-	-	-	-	1.00
A/C #: 6712179805 Project Fund	1.2%	130,806.65	-	139.63	-	-	130,946.28
TOTAL UNION BANK OF CALIFORNIA		309,887.73	479,753.58	184.81	-	-	789,826.12
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2008-A							
A/C #: 22863900 Revenue Fund	0.0%	-	-	-	-	-	-
A/C #: 22863902 Interest Account	0.0%	22.11	-	0.02	-	-	22.13
A/C #: 22863903 Principal Account	0.0%	286.49	-	0.27	-	-	286.76
A/C #: 22863904 Reserve Fund	0.0%	-	-	-	-	-	-
A/C #: 22863906 Administration Fund	0.0%	-	-	-	-	-	-
A/C #: 22863909 Acquisition Fund	0.0%	-	-	-	-	-	-
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.0%	13,321.78	-	11.16	-	-	13,332.94
A/C #: 83925301 Interest Account	0.0%	-	-	-	-	-	-
A/C #: 83925302 Principal Account	0.0%	-	-	-	-	-	-
A/C #: 83925304 Reserve Fund	0.0%	-	-	-	-	-	-
A/C #: 83925305 Cost of Issuance Fund	0.0%	-	-	1.73	-	-	1.73
A/C #: 83972700 Escrow Account	0.0%	-	-	-	-	-	-
A/C #: 83972700 Other Escrow Fund	0.0%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		13,630.38	-	13.18	-	-	13,643.56

CITY OF COACHELLA
 TREASURER'S REPORT - INVESTMENT REPORT
 As of February 29, 2020
 Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/29/2020
COUNTY OF RIVERSIDE							
County Of Riverside - Fire	1.8%	163,628.34	-	-	-	-	163,628.34
County Of Riverside - Sanitary	1.8%	7.41	-	-	-	-	7.41
TOTAL COUNTY OF RIVERSIDE		163,635.75	-	-	-	-	163,635.75 ⑫
TOTAL CASH WITH FISCAL AGENT		487,153.86	479,753.58	197.99	-	-	967,105.43

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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 03/31/2017 1.875% 03/31/2022	912828W89	535,000.00	AA+	Aaa	01/03/18	01/04/18	528,458.79	2.18	4,193.39	531,714.19	545,616.43
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	550,000.00	AA+	Aaa	08/01/18	08/03/18	531,953.13	2.82	4,310.96	539,510.26	560,914.09
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	600,000.00	AA+	Aaa	09/04/18	09/06/18	582,304.69	2.75	4,702.87	589,463.83	611,906.28
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	250,000.00	AA+	Aaa	08/30/17	08/31/17	253,095.70	1.74	412.09	251,555.92	256,601.55
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	664.49	423,619.48	440,078.13
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	2,450.72	326,631.78	342,380.45
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	1,843.41	269,418.69	282,992.19
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	36.06	24,178.70	25,621.10
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	21.20	501,549.86	529,425.00
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	1,160.04	179,851.32	188,468.75
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	144.23	135,270.28	141,662.50
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	2,869.75	357,879.06	378,851.56
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	2,457.10	453,607.65	480,628.15
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	307.93	70,164.89	74,506.25

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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 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	4,390.66	657,542.83	683,860.94
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	218.92	126,721.67	131,503.90
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	22.93	460,609.20	468,843.75
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	2,620.54	303,115.92	310,856.25
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	2,270.15	434,559.82	448,574.24
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	3,098.09	591,364.66	612,171.90
UNITED STATES TREASURY NOTES DTD 01/31/2018 2.500% 01/31/2025	9128283V0	385,000.00	AA+	Aaa	02/03/20	02/05/20	406,280.27	1.35	793.27	405,996.01	414,055.49
Security Type Sub-Total		7,645,000.00					7,593,896.68	2.19	38,988.80	7,634,326.02	7,929,518.90
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	224,808.41	228,700.13
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	269,699.15	276,056.64
Security Type Sub-Total		495,000.00					493,873.20	2.77	2,949.38	494,507.56	504,756.77
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	1,608.67	193,471.30	199,112.40

Managed Account Detail of Securities Held

For the Month Ending February 29, 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		190,000.00					193,801.90	1.87	1,608.67	193,471.30	199,112.40

Federal Agency Collateralized Mortgage Obligation

FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	75,548.39	AA+	Aaa	04/11/18	04/30/18	77,051.12	2.27	224.13	76,202.59	76,214.39
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.20	395.39	170,705.22	173,269.33
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	100,000.00	AA+	Aaa	04/02/19	04/05/19	100,250.00	2.46	226.33	100,136.46	102,691.76
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	100,000.00	AA+	Aaa	04/04/18	04/09/18	100,851.56	2.61	257.50	100,416.49	103,373.68
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	100,000.00	AA+	Aaa	09/04/19	09/09/19	101,476.56	1.25	192.25	101,236.12	102,320.94
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	135,000.00	AA+	Aaa	12/13/19	12/18/19	141,560.16	1.04	376.41	141,308.78	145,025.45
Security Type Sub-Total		680,548.39					692,251.90	1.93	1,672.01	690,005.66	702,895.55

Federal Agency Bond / Note

FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	205,000.00	AA+	Aaa	02/27/19	02/27/19	207,503.05	2.52	2,374.58	206,560.04	211,597.72
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	995,000.00	AA+	Aaa	06/27/17	06/29/17	1,001,358.05	1.85	3,095.56	997,660.39	1,013,634.36
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	199,909.36	206,075.40
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	464,970.60	473,776.41
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	502,646.75	529,034.50
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	329,503.69	351,791.22

Managed Account Detail of Securities Held

For the Month Ending February 29, 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											
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	194,415.41	206,884.92
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	1,500.87	249,182.88	257,190.25
Security Type Sub-Total		3,135,000.00					3,151,213.29	2.23	19,918.41	3,144,849.12	3,249,984.78
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	201,047.10	202,243.20
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	1,732.50	180,453.88	182,250.54
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	165,963.53	167,978.40
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	180,541.16	183,783.78
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	400,333.63	409,019.20
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	440,000.00	AA+	Aa1	01/07/19	01/09/19	433,470.40	3.01	672.22	435,828.65	450,684.96
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	183,151.39	189,265.18
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	271,248.11	280,803.88
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	132.22	99,866.48	101,398.50
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	262,600.92	275,131.48

Managed Account Detail of Securities Held

For the Month Ending February 29, 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	1,510.50	369,869.18	380,682.72
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	195,000.00	A	A2	09/03/19	09/06/19	194,204.40	1.84	28.44	194,278.57	197,322.06
Security Type Sub-Total		2,935,000.00					2,954,249.70	2.55	17,369.84	2,945,182.60	3,020,563.90
Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.234% 04/10/2020	13606BVF0	250,000.00	A-1	P-1	04/06/18	04/10/18	250,000.00	2.78	791.21	250,000.00	250,211.50
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	320,000.00	A-1	P-1	06/05/18	06/07/18	319,878.40	3.10	2,354.49	319,983.66	321,306.56
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	3.23	6,018.91	325,000.00	327,330.25
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	451.00	330,000.00	330,690.03
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	185,000.00	A-1	P-1	10/16/18	10/18/18	184,748.40	3.46	2,386.65	184,905.58	187,087.36
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	2.30	2,426.38	370,000.00	371,708.66
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	2.99	61.05	185,000.00	187,287.53
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	250,000.00	A+	Aa3	04/03/19	04/04/19	250,000.00	2.85	6,524.72	250,000.00	253,321.50
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	114.00	190,000.00	189,891.70
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	1.87	57.56	280,000.00	280,584.92

Managed Account Detail of Securities Held

For the Month Ending February 29, 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											
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	1.88	60.97	295,000.00	295,687.94
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	145,000.00	AA-	Aa2	12/05/19	12/06/19	145,000.00	2.04	714.85	145,000.00	146,010.80
Security Type Sub-Total		3,125,000.00					3,124,626.80	2.53	21,961.79	3,124,889.24	3,141,118.75
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	99,998.00	102,092.09
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	2.67	94.58	79,991.69	81,502.35
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	99,996.96	101,958.85
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	2.92	194.00	149,978.98	153,512.79
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	3.13	84.07	64,993.90	66,277.87
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	2.91	154.67	119,985.79	122,678.69
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	2.52	111.56	99,982.94	101,879.30
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	104,980.05	107,019.45
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/21/2024	43813RAC1	105,000.00	NR	Aaa	02/19/20	02/26/20	104,979.42	1.62	23.48	104,979.48	106,073.04
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	122.66	139,990.03	141,510.08
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	100,000.00	AAA	NR	01/14/20	01/22/20	99,980.38	1.90	84.00	99,980.75	101,412.46

Managed Account Detail of Securities Held

For the Month Ending **February 29, 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												
Security Type Sub-Total			1,165,000.00					1,164,835.39	2.45	1,157.88	1,164,858.57	1,185,916.97
Managed Account Sub-Total			19,370,548.39					19,368,748.86	2.32	105,626.78	19,392,090.07	19,933,868.02
Money Market Mutual Fund												
PFM Funds - Govt Select, Instl Cl			54,477.19	AAAm	NR			54,477.19		0.00	54,477.19	54,477.19
Money Market Sub-Total			54,477.19					54,477.19		0.00	54,477.19	54,477.19
Securities Sub-Total			\$19,425,025.58					\$19,423,226.05	2.32%	\$105,626.78	\$19,446,567.26	\$19,988,345.21
Accrued Interest												\$105,626.78
Total Investments												\$20,093,971.99

Managed Account Security Transactions & Interest

For the Month Ending **February 29, 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										
01/22/20	02/03/20	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	(99,863.00)	0.00	(99,863.00)			
02/03/20	02/05/20	UNITED STATES TREASURY NOTES DTD 01/31/2018 2.500% 01/31/2025	9128283V0	385,000.00	(406,280.27)	(132.21)	(406,412.48)			
02/04/20	02/12/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	(139,989.89)	0.00	(139,989.89)			
02/14/20	02/19/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	190,000.00	(190,000.00)	0.00	(190,000.00)			
02/19/20	02/26/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/21/2024	43813RAC1	105,000.00	(104,979.42)	0.00	(104,979.42)			

Transaction Type Sub-Total **920,000.00** **(941,112.58)** **(132.21)** **(941,244.79)**

INTEREST										
02/01/20	02/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	76,190.42	0.00	226.49	226.49			
02/01/20	02/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
02/01/20	02/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	135,000.00	0.00	376.41	376.41			
02/01/20	02/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
02/01/20	02/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
02/07/20	02/07/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	330,000.00	0.00	3,382.50	3,382.50			
02/09/20	02/09/20	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			
02/15/20	02/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
02/15/20	02/15/20	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 **February 29, 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										
02/15/20	02/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	100,000.00	0.00	120.75	120.75			
02/15/20	02/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	0.00	290.00	290.00			
02/15/20	02/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	0.00	157.63	157.63			
02/15/20	02/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			
02/15/20	02/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	0.00	363.75	363.75			
02/18/20	02/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
02/21/20	02/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
02/26/20	02/26/20	MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	185,000.00	0.00	5,540.29	5,540.29			
02/26/20	02/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	0.00	2,604.39	2,604.39			
02/26/20	02/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	0.00	2,682.53	2,682.53			
02/28/20	02/28/20	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	195,000.00	0.00	1,630.42	1,630.42			
02/29/20	02/29/20	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	0.00	3,900.00	3,900.00			
02/29/20	02/29/20	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				4,296,190.42	0.00	33,116.46	33,116.46			
PAYDOWNS										
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	642.03	642.03	0.00	642.03	(12.77)	0.00	
Transaction Type Sub-Total				642.03	642.03	0.00	642.03	(12.77)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 29, 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									
SELL										
02/03/20	02/05/20	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	385,000.00	388,789.84	99.16	388,889.00	4,496.67	4,104.85	FIFO
02/04/20	02/06/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	140,000.00	141,356.25	925.20	142,281.45	2,663.28	2,019.98	FIFO
02/14/20	02/19/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	190,000.00	191,758.98	1,382.17	193,141.15	3,532.81	2,645.21	FIFO
02/20/20	02/24/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	90,000.00	90,854.30	677.77	91,532.07	1,694.53	1,271.45	FIFO
02/20/20	02/24/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	15,000.00	15,142.38	112.96	15,255.34	325.78	235.21	FIFO
Transaction Type Sub-Total				820,000.00	827,901.75	3,197.26	831,099.01	12,713.07	10,276.70	
Managed Account Sub-Total					(112,568.80)	36,181.51	(76,387.29)	12,700.30	10,276.70	
Total Security Transactions					(112,568.80)	\$36,181.51	(\$76,387.29)	\$12,700.30	\$10,276.70	