

CITY OF COACHELLA
 TREASURER'S REPORT - INVESTMENT REPORT
 As of May 31, 2020
 Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 4/30/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 5/31/2020
CASH ON HAND							
Wells Fargo-General Checking	0.00%	9,164,215.50	(1,752,042.35)	-	-	-	7,412,173.15 ①
Wells Fargo-Road Maintenance SB1	0.00%	1,260,297.86	35,651.37	-	-	-	1,295,949.23 ②
Mechanics Bank - Payroll Acct	0.00%	8,838.30	(913.20)	1.27	-	-	7,926.37 ③
Mechanics Bank - AG Summit Acct	0.00%	13,562.96	12.00	-	-	-	13,574.96 ④
Mechanics Bank - Special Gas Tax Acct	0.00%	350,397.22	-	-	-	-	350,397.22 ⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00 ⑥
Total Cash on Hand		10,800,811.84	(1,717,292.18)	1.27	-	-	9,083,520.93
INVESTMENTS							
State of California - LAIF	1.36%	4,750,797.93	-	-	-	-	4,750,797.93 ⑦
Investment Management Acct	2.17%	20,305,535.17	-	73,933.28	-	-	20,379,468.45 ⑧
Saving Account	0.00%	5,080.09	-	-	-	-	5,080.09 ⑨
County of Riverside-Investment Pool	0.88%	164,539.71	-	-	-	-	164,539.71 ⑨
Total Investments		25,225,952.90	-	73,933.28	-	-	25,299,886.18
CASH WITH FISCAL AGENT							
Union Bank of California	2.10%	25,762.63	436,260.87	3.90	-	-	462,027.40 ⑩
Wells Fargo Bank, N.A.	varies	13,352.34	340,333.30	0.11	-	-	353,685.75 ⑪
Total Cash with Fiscal Agent		-	776,594.17	4.01	-	-	815,713.15 ⑬
Grand Total		36,026,764.74	(940,698.01)	73,938.56	-	-	35,199,120.26

Completed By: *Ruben Ramirez-Accounting Manager*

Reviewed By: *Nathan Statham-Finance Director*

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INVESTMENTS							
<u>STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)</u>							
Successor Agency (#004)	1.36%	2,475.35	-	-	-	-	2,475.35
City General Account (#171)	1.36%	2,867,877.41	-	-	-	-	2,867,877.41
Coachella Sanitary District	1.36%	1,880,321.44	-	-	-	-	1,880,321.44
Redevelopment Bonds	1.36%	123.73	-	-	-	-	123.73
TOTAL LAIF ACCOUNTS		4,750,797.93	-	-	-	-	4,750,797.93 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	2.17%	20,305,535.17	-	73,933.28	-	-	20,379,468.45
TOTAL INVESTMENT MANAGEMENT ACCT		20,305,535.17	-	73,933.28	-	-	20,379,468.45 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	0.88%	164,532.25	-	-	-	-	164,532.25
County Of Riverside - Sanitary	0.88%	7.46	-	-	-	-	7.46
TOTAL COUNTY INVESTMENT POOL		164,539.71	-	-	-	-	164,539.71 ⑩
TOTAL INVESTMENTS		25,225,952.90	-	73,933.28	-	-	25,299,886.18

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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	0.09%	44.67	-	-	-	-	44.67
A/C #: 6712016202 Interest Account	0.09%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.09%	-	-	-	-	-	-
A/C #: 6712016204 Reserve Fund	0.09%	1.00	-	-	-	-	1.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.11%	47.24	-	-	-	-	47.24
A/C #: 6712104702 Interest Account	0.11%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.11%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.11%	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	0.10%	25,253.11	-	3.90	-	-	25,257.01

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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	0.07%	1.00	-	-	-	-	1.00
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.10%	120.50	-	-	-	-	120.50
A/C #: 6712160602 Interest Account	0.10%	-	-	-	-	-	-
A/C #: 6712160604 Principal Account	0.10%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.10%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Interest Account	0.01%	105.76	436,260.87	-	-	-	436,366.63
A/C #: 6712179802 Interest Account	0.01%	-	-	-	-	-	-
A/C #: 6712179803 Principal Account	0.01%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.01%	1.00	-	-	-	-	1.00
A/C #: 6712179805 Project Fund	0.01%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		25,762.63	436,260.87	3.90	-	-	462,027.40
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	1.10%	13,350.61	(13,350.61)	0.11	-	-	0.11
A/C #: 83925301 Interest Account	0.00%	-	113,683.91	-	-	-	113,683.91
A/C #: 83925302 Principal Account	0.00%	-	240,000.00	-	-	-	240,000.00
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.		13,352.34	340,333.30	0.11	-	-	353,685.75
TOTAL CASH WITH FISCAL AGENT		39,114.97	776,594.17	4.01	-	-	815,713.15

Managed Account Detail of Securities Held

For the Month Ending **May 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 03/31/2017 1.875% 03/31/2022	912828W89	545,000.00	AA+	Aaa	09/04/18	09/06/18	528,926.76	2.75	1,731.05	536,753.51	561,860.94
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	1,675.82	251,362.45	259,843.75
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	2,702.27	424,416.37	445,721.88
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	993.10	327,620.63	347,196.08
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	478.26	270,069.28	287,031.25
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	AA+	Aaa	10/02/18	10/04/18	23,806.64	2.93	146.63	24,264.35	26,035.16
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	AA+	Aaa	07/02/18	07/05/18	491,968.75	2.74	1,971.20	503,468.33	538,606.22
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	470.08	180,331.87	191,850.77
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	586.54	135,663.72	144,615.63
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	450.99	357,646.00	385,896.08
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	AA+	Aaa	01/07/19	01/09/19	451,770.31	2.52	26.71	454,115.73	490,475.00
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	772.36	70,151.43	75,971.88
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	1,139.13	657,368.08	699,724.19
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	890.28	126,614.15	134,648.44

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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	2,132.30	459,987.15	480,375.00
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	1,061.92	302,645.84	318,415.63
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	24.68	434,041.30	459,796.88
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	33.67	590,740.51	627,487.50
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	415,000.00	AA+	Aaa	03/02/20	03/04/20	438,003.32	0.85	2,439.84	436,871.59	447,875.80
Security Type Sub-Total		6,535,000.00					6,511,829.88	2.10	19,726.83	6,544,132.29	6,923,428.08
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	689.06	224,854.57	229,591.35
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	2,640.00	269,759.18	277,544.34
Security Type Sub-Total		495,000.00					493,873.20	2.77	3,329.06	494,613.75	507,135.69
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	760.00	193,217.60	199,207.40
Security Type Sub-Total		190,000.00					193,801.90	1.87	760.00	193,217.60	199,207.40
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	67,202.87	AA+	Aaa	04/11/18	04/30/18	68,539.59	2.93	199.37	67,703.59	67,778.02

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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											
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	170,643.50	173,264.64
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	100,158.28	102,457.44
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	100,427.67	104,019.56
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	101,104.98	103,123.36
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	131,081.43	AA+	Aaa	12/13/19	12/18/19	137,451.18	2.14	365.50	136,762.33	142,163.42
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	115,235.02	120,423.97

Security Type Sub-Total		778,284.30					795,079.83	2.38	1,917.02	792,035.37	813,230.41
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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	760,000.00	AA+	Aaa	06/27/17	06/29/17	764,856.40	1.85	6,164.44	761,714.89	781,564.24
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	2,041.67	199,922.61	207,743.20
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	1,356.25	464,973.04	479,014.64
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	19.06	304,090.33	304,512.61
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	500,000.00	AA+	Aaa	01/07/19	01/09/19	503,510.00	2.58	6,187.50	502,408.53	537,100.50
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	2,081.98	329,541.31	357,560.28
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	3,081.56	194,060.98	209,917.51

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Federal Agency Bond / Note											
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	519.10	249,229.59	262,698.50
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	2,545.83	414,135.98	420,616.40
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	415.28	250,000.00	250,459.25
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	125.00	199,033.02	199,899.60
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	167.01	259,475.56	261,437.02
Security Type Sub-Total		4,110,000.00					4,134,638.94	1.73	24,704.68	4,128,585.84	4,272,523.75
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	638.89	200,772.78	203,148.40
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	551.25	180,343.72	183,358.26
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	2,893.33	164,756.37	167,810.88
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	2,508.50	180,446.05	184,959.00
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	400,000.00	A	A2	02/01/17	02/03/17	400,840.00	2.45	3,444.44	400,279.38	413,467.60
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	440,000.00	AA+	Aa1	01/07/19	01/09/19	433,470.40	3.01	3,422.22	436,419.44	455,191.44
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	185,000.00	A-	A3	04/03/18	04/05/18	181,564.55	3.25	847.92	183,422.57	190,993.45

Managed Account Detail of Securities Held

For the Month Ending **May 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											
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	1,122.92	271,709.14	286,692.45
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	557.22	99,877.90	103,299.10
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	1,619.22	262,407.81	281,541.78
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	360,000.00	AA	Aa2	07/10/19	07/12/19	371,235.60	2.19	4,075.50	368,576.04	391,188.96
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	1.83	881.56	194,321.99	201,223.43
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	A+	A1	05/20/20	05/26/20	60,586.20	1.58	324.00	60,584.16	61,319.34
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	90,000.00	A+	A1	05/20/20	05/26/20	90,879.30	1.58	486.00	90,876.24	91,979.01
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	1,534.41	305,360.30	309,187.73

Security Type Sub-Total		3,380,000.00					3,411,220.15	2.37	24,907.38	3,400,153.89	3,525,360.83
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Certificate of Deposit											
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	4,818.49	319,997.63	320,103.04
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	8,668.38	325,000.00	326,868.75
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	2,142.25	330,000.00	331,142.46
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	3.45	801.36	184,952.72	187,262.37

Managed Account Detail of Securities Held

For the Month Ending **May 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
Certificate of Deposit												
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/16/2019 2.270% 11/16/2020		87019U6D6	370,000.00	A-1	P-1	11/16/17	11/17/17	370,000.00	2.24	326.63	370,000.00	373,204.20
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	1,465.20	185,000.00	188,757.72
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	1,100.56	250,000.00	254,847.75
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	969.00	190,000.00	190,647.90
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	280,000.00	AA-	Aa3	08/27/19	08/29/19	280,000.00	1.84	1,381.33	280,000.00	288,597.96
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	295,000.00	A+	Aa2	08/29/19	09/03/19	295,000.00	1.85	1,463.20	295,000.00	304,124.35
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022		23341VZT1	145,000.00	AA-	Aa2	12/05/19	12/06/19	145,000.00	2.03	1,462.57	145,000.00	150,343.69
Security Type Sub-Total			2,875,000.00					2,874,626.80	2.48	24,598.97	2,874,950.35	2,915,900.19
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	99,998.15	102,865.35
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	79,992.35	82,035.74
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	99,997.20	102,748.66
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	149,980.70	154,075.61
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	64,994.37	66,394.16
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	119,986.87	123,779.12

Managed Account Detail of Securities Held

For the Month Ending **May 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												
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	99,984.31	102,699.16
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	104,981.64	107,498.82
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	104,980.72	107,366.74
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	139,990.61	142,376.79
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	99,981.82	102,740.98
Security Type Sub-Total			1,165,000.00					1,164,835.39	2.43	1,161.99	1,164,868.74	1,194,581.13
Managed Account Sub-Total			19,528,284.30					19,579,906.09	2.17	101,105.93	19,592,557.83	20,351,367.48
Money Market Mutual Fund												
PFM Funds - Govt Select, Instl Cl			28,100.97	AAA	NR			28,100.97		0.00	28,100.97	28,100.97
Money Market Sub-Total			28,100.97					28,100.97		0.00	28,100.97	28,100.97
Securities Sub-Total			\$19,556,385.27					\$19,608,007.06	2.17%	\$101,105.93	\$19,620,658.80	\$20,379,468.45
Accrued Interest												\$101,105.93
Total Investments												\$20,480,574.38

Managed Account Security Transactions & Interest

For the Month Ending **May 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										
05/06/20	05/08/20	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	(305,504.95)	(1,204.58)	(306,709.53)			
05/20/20	05/22/20	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G0403	305,000.00	(304,081.95)	0.00	(304,081.95)			
05/20/20	05/26/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	60,000.00	(60,586.20)	(309.00)	(60,895.20)			
05/20/20	05/26/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	90,000.00	(90,879.30)	(463.50)	(91,342.80)			

Transaction Type Sub-Total				750,000.00	(761,052.40)	(1,977.08)	(763,029.48)			
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INTEREST										
05/01/20	05/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
05/01/20	05/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	100,000.00	0.00	226.33	226.33			
05/01/20	05/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	74,302.26	0.00	231.38	231.38			
05/01/20	05/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	170,000.00	0.00	395.39	395.39			
05/01/20	05/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	135,000.00	0.00	366.15	366.15			
05/01/20	05/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
05/01/20	05/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	100,000.00	0.00	257.50	257.50			
05/15/20	05/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	105,000.00	0.00	218.75	218.75			
05/15/20	05/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	80,000.00	0.00	177.33	177.33			
05/15/20	05/15/20	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	0.00	4,881.25	4,881.25			

Managed Account Security Transactions & Interest

For the Month Ending May 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										
05/15/20	05/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	120,000.00	0.00	290.00	290.00			
05/15/20	05/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	150,000.00	0.00	363.75	363.75			
05/15/20	05/15/20	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	65,000.00	0.00	157.63	157.63			
05/15/20	05/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
05/15/20	05/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	140,000.00	0.00	193.67	193.67			
05/15/20	05/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
05/18/20	05/18/20	SWEDBANK (NEW YORK) CERT DEPOS DTD 05/16/2019 2.270% 11/16/2020	87019U6D6	370,000.00	0.00	4,246.16	4,246.16			
05/18/20	05/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
05/21/20	05/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	100,000.00	0.00	210.00	210.00			
05/21/20	05/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
05/31/20	05/31/20	US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	1,005,000.00	0.00	10,678.13	10,678.13			
05/31/20	05/31/20	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	0.00	4,887.50	4,887.50			
Transaction Type Sub-Total				4,144,302.26	0.00	28,997.23	28,997.23			
PAYDOWNS										
05/01/20	05/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	5,926.39	5,926.39	0.00	5,926.39	(117.88)	0.00	
05/01/20	05/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	240.24	240.24	0.00	240.24	(11.67)	0.00	
Transaction Type Sub-Total				6,166.63	6,166.63	0.00	6,166.63	(129.55)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **May 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									
SELL										
05/06/20	05/08/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	55,000.00	56,744.53	107.07	56,851.60	3,366.60	2,606.64	FIFO
05/06/20	05/08/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	115,000.00	118,647.66	223.87	118,871.53	7,421.10	5,602.17	FIFO
05/21/20	05/22/20	FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	205,000.00	212,992.95	683.33	213,676.28	5,489.90	6,665.65	FIFO
05/21/20	05/22/20	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	235,000.00	241,885.50	1,788.61	243,674.11	5,383.85	6,346.14	FIFO
Transaction Type Sub-Total				610,000.00	630,270.64	2,802.88	633,073.52	21,661.45	21,220.60	
Managed Account Sub-Total					(124,615.13)	29,823.03	(94,792.10)	21,531.90	21,220.60	
Total Security Transactions					(124,615.13)	\$29,823.03	(\$94,792.10)	\$21,531.90	\$21,220.60	