

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of June 30, 2020
Fiscal Year 2019-2020

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 5/31/2020	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 6/30/2020
CASH ON HAND							
Wells Fargo-General Checking	0.00%	7,412,173.15	8,252,747.74	-	-	-	15,664,920.89 ①
Wells Fargo-Road Maintenance SB1	0.00%	1,295,949.23	63,027.62	-	-	-	1,358,976.85 ②
Mechanics Bank - Payroll Acct	0.00%	7,926.37	(67.25)	0.91	-	-	7,860.03 ③
Mechanics Bank - AG Summit Acct	0.00%	13,574.96	(14.00)	-	-	-	13,560.96 ④
Mechanics Bank - Special Gas Tax Acct	0.00%	350,397.22	(160,920.60)	-	-	-	189,476.62 ⑤
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00 ⑥
Total Cash on Hand		9,083,520.93	8,154,773.51	0.91	-	-	17,238,295.35
INVESTMENTS							
State of California - LAIF	1.22%	4,750,797.93	-	-	-	-	4,750,797.93 ⑦
Investment Management Acct	2.07%	20,379,468.45	-	43,178.55	-	-	20,422,647.00 ⑧
Saving Account	0.00%	5,080.09	-	-	-	-	5,080.09 ⑨
County of Riverside-Investment Pool	0.77%	164,539.71	-	515.38	-	-	165,055.09 ⑫
Total Investments		25,299,886.18	-	43,178.55	-	-	25,343,580.11
CASH WITH FISCAL AGENT							
Union Bank of California	2.10%	462,027.40	-	2.64	(171,365.63)	(265,000.00)	25,664.41 ⑩
Wells Fargo Bank, N.A.	varies	353,685.75	-	0.48	(113,683.91)	(240,000.00)	2.32 ⑪
Total Cash with Fiscal Agent		-	-	3.12	(285,049.54)	(505,000.00)	25,666.73 ⑬
Grand Total		34,383,407.11	8,154,773.51	43,182.58	(285,049.54)	(505,000.00)	42,607,542.19

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)	1.22%	2,475.35	-	-	-	-	2,475.35
City General Account (#171)	1.22%	2,867,877.41	-	-	-	-	2,867,877.41
Coachella Sanitary District	1.22%	1,880,321.44	-	-	-	-	1,880,321.44
Redevelopment Bonds	1.22%	123.73	-	-	-	-	123.73
TOTAL LAIF ACCOUNTS		4,750,797.93	-	-	-	-	4,750,797.93 ⑦
<u>INVESTMENT MANAGEMENT ACC</u>							
PFM Funds	2.07%	20,379,468.45	-	43,178.55	-	-	20,422,647.00
TOTAL INVESTMENT MANAGEMENT ACCT		20,379,468.45	-	43,178.55	-	-	20,422,647.00 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	0.77%	164,532.25	-	515.36	-	-	165,047.61
County Of Riverside - Sanitary	0.77%	7.46	-	0.02	-	-	7.48
TOTAL COUNTY INVESTMENT POOL		164,539.71	-	515.38	-	-	165,055.09 ⑫
TOTAL INVESTMENTS		25,299,886.18	-	43,693.93	-	-	25,343,580.11

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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%	44.67	-	-	-	-	44.67
A/C #: 6712016202 Interest Account	0.11%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.11%	-	-	-	-	-	-
A/C #: 6712016204 Reserve Fund	0.11%	1.00	-	-	-	-	1.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	47.24	-	-	-	-	47.24
A/C #: 6712104702 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	1.00	-	-	-	-	1.00
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.12%	9.40	-	-	-	-	9.40
A/C #: 6712148602 Interest Account	0.12%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.12%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.12%	1.00	-	-	-	-	1.00
A/C #: 6712148605 Redemption Fund	0.12%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.11%	25,257.01	-	2.28	-	-	25,259.29

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.14%	15.54	-	-	-	-	15.54
A/C #: 6712071402 Interest Account	0.14%	-	-	-	-	-	-
A/C #: 6712071403 Principal Account	0.14%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.14%	1.00	-	-	-	-	1.00
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.11%	120.50	-	-	-	-	120.50
A/C #: 6712160602 Interest Account	0.11%	-	-	-	-	-	-
A/C #: 6712160604 Principal Account	0.11%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.11%	1.00	-	-	-	-	1.00
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Interest Account	0.00%	436,366.63	(436,365.63)	0.36	-	-	1.36
A/C #: 6712179802 Interest Account	0.00%	-	171,365.63	-	(171,365.63)	-	-
A/C #: 6712179803 Principal Account	0.00%	-	265,000.00	-	-	(265,000.00)	-
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		462,027.40	-	2.64	(171,365.63)	(265,000.00)	25,664.41 ⑩
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
A/C #: 83925300 Debt Service Fund	1.10%	0.11	-	0.10	-	-	0.21
A/C #: 83925301 Interest Account	0.00%	113,683.91	-	0.12	(113,683.91)	-	0.12
A/C #: 83925302 Principal Account	0.00%	240,000.00	-	0.26	-	(240,000.00)	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.		353,685.75	-	0.48	(113,683.91)	(240,000.00)	2.32 ⑪
TOTAL CASH WITH FISCAL AGENT		815,713.15	-	3.12	(285,049.54)	(505,000.00)	25,666.73 ⑬

Managed Account Detail of Securities Held

For the Month Ending June 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 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	2,568.65	537,123.87	561,179.69
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	2,087.91	251,310.71	259,531.25
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	3,366.76	424,628.41	445,318.75
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	1,473.63	327,880.77	346,882.05
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	926.63	270,236.99	286,730.46
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	182.69	24,287.01	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	2,607.07	503,963.29	538,362.50
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	697.54	180,467.44	191,735.15
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	730.77	135,776.36	144,593.75
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	1,246.84	357,583.10	385,507.81
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	827.94	454,253.96	490,187.50
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	70,000.00	AA+	Aaa	01/30/19	01/31/19	70,207.81	2.56	4.99	70,147.96	75,917.18
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	2,207.07	657,318.36	699,417.19
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	1,109.20	126,582.32	134,589.85

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For the Month Ending **June 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 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	2,820.14	459,794.10	480,515.63
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	1,575.75	302,500.85	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	764.94	433,876.22	459,863.26
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	1,043.92	590,544.39	627,578.10
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	3,123.90	436,490.11	447,940.63
Security Type Sub-Total		6,535,000.00					6,511,829.88	2.10	29,366.34	6,544,766.22	6,920,278.10
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	1,181.25	224,868.12	229,203.00
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	3,258.75	269,776.50	277,108.29
Security Type Sub-Total		495,000.00					493,873.20	2.77	4,440.00	494,644.62	506,311.29
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	1,140.00	193,138.29	201,764.80
Security Type Sub-Total		190,000.00					193,801.90	1.87	1,140.00	193,138.29	201,764.80
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	65,694.66	AA+	Aaa	04/11/18	04/30/18	67,001.38	2.93	194.89	66,152.01	66,498.51



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For the Month Ending June 30, 2020

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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	170,000.00	AA+	Aaa	05/16/19	05/21/19	171,062.50	2.54	395.39	170,610.16	173,008.25
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	100,151.78	102,215.71
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	100,411.45	102,808.69
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	101,063.07	103,208.42
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	130,858.15	AA+	Aaa	12/13/19	12/18/19	137,217.05	2.14	364.88	136,405.10	142,293.68
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	115,140.87	120,791.42
Security Type Sub-Total		776,552.81					793,307.49	2.38	1,911.92	789,934.44	810,824.68

Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	170,000.00	AA+	Aaa	06/27/17	06/29/17	171,086.30	1.85	1,662.22	170,363.85	174,571.98
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	2,479.17	199,926.55	207,343.60
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	2,082.81	464,974.24	478,465.94
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	82.60	304,115.49	304,685.85
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	458.33	502,343.61	536,372.00
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	9.55	274,200.67	274,707.68
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	2,872.60	329,552.79	357,063.96

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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	409.69	193,966.17	209,711.17
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	857.64	249,244.07	262,923.75
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	400,000.00	AA+	Aaa	03/04/20	03/05/20	414,876.00	0.84	3,087.50	413,883.71	421,214.80
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	654.86	250,000.00	250,493.50
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	208.33	199,049.33	200,493.60
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	302.43	259,484.37	262,188.68
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	418.75	361,816.31	363,030.48
FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	AA+	Aaa	06/05/20	06/09/20	199,400.00	0.81	133.33	199,407.28	200,211.20
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	50.83	304,372.80	305,480.68
Security Type Sub-Total		4,660,000.00					4,680,677.69	1.43	15,770.64	4,676,701.24	4,808,958.87
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	1,055.56	200,692.00	203,004.40
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	945.00	180,311.70	183,153.42
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GG01	160,000.00	BBB+	A3	11/03/17	11/07/17	175,342.40	2.53	3,593.33	164,417.44	167,997.76



Managed Account Detail of Securities Held

For the Month Ending June 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											
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	333.50	180,420.56	185,383.98
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	4,277.78	400,265.53	412,893.60
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	4,338.89	436,593.25	454,533.20
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	1,271.88	183,493.31	191,716.06
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	1,684.38	271,825.02	286,680.63
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	698.89	99,881.66	103,587.70
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	2,258.39	262,355.58	281,078.72
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	4,930.50	368,330.55	390,513.60
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	414.00	60,573.96	61,975.26
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	621.00	90,860.94	92,962.89
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	1,964.62	305,179.50	308,293.29
Security Type Sub-Total		3,185,000.00					3,217,015.75	2.40	28,387.72	3,205,201.00	3,323,774.51
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	9,532.34	325,000.00	325,974.03

Managed Account Detail of Securities Held

For the Month Ending June 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											
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	2,706.00	330,000.00	330,597.96
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	1,323.98	184,963.07	186,750.29
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	370,000.00	A-1	P-1	11/16/17	11/17/17	370,000.00	0.00	1,026.54	370,000.00	372,587.04
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	1,923.08	185,000.00	188,357.38
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	1,690.14	250,000.00	254,500.50
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	1,254.00	190,000.00	191,179.90
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	1,813.00	280,000.00	288,503.32
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	1,920.45	295,000.00	304,021.99
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	238.28	145,000.00	150,542.05
Security Type Sub-Total		2,555,000.00					2,554,748.40	2.08	23,427.81	2,554,963.07	2,593,014.46
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	99,998.21	102,745.01
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	79,992.56	82,000.47
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	99,997.27	103,001.04
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	149,981.21	154,423.61



Managed Account Detail of Securities Held

For the Month Ending June 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											
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	64,994.51	66,619.01
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	119,987.19	123,614.23
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	99,984.69	102,637.52
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	104,982.08	108,059.29
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	104,981.13	107,452.62
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	139,990.80	143,251.78
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	99,982.14	102,888.72
Security Type Sub-Total		1,165,000.00					1,164,835.39	2.43	1,161.99	1,164,871.79	1,196,693.30
Managed Account Sub-Total		19,561,552.81					19,610,089.70	2.03	105,606.42	19,624,220.67	20,361,620.01
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		61,026.99	AAAm	NR			61,026.99		0.00	61,026.99	61,026.99
Money Market Sub-Total		61,026.99					61,026.99		0.00	61,026.99	61,026.99
Securities Sub-Total		\$19,622,579.80					\$19,671,116.69	2.07%	\$105,606.42	\$19,685,247.66	\$20,422,647.00
Accrued Interest											\$105,606.42
Total Investments											\$20,528,253.42

Managed Account Security Transactions & Interest

For the Month Ending **June 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
PAYDOWNS												
06/01/20	06/25/20			FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,508.21	1,508.21	0.00	1,508.21	(30.00)	0.00	
06/01/20	06/25/20			FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	223.28	223.28	0.00	223.28	(10.85)	0.00	
Transaction Type Sub-Total						1,731.49	1,731.49	0.00	1,731.49	(40.85)	0.00	
SELL												
06/05/20	06/09/20			WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	195,000.00	200,758.35	957.40	201,715.75	6,553.95	6,432.86	FIFO
06/17/20	06/19/20			FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	295,000.00	303,035.80	2,687.78	305,723.58	6,150.75	7,390.70	FIFO
06/25/20	06/26/20			FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	295,000.00	303,009.25	2,802.50	305,811.75	6,124.20	7,372.15	FIFO
Transaction Type Sub-Total						785,000.00	806,803.40	6,447.68	813,251.08	18,828.90	21,195.71	
Managed Account Sub-Total							(11,273.96)	30,432.21	19,158.25	18,909.65	21,195.71	
Total Security Transactions							(\$11,273.96)	\$30,432.21	\$19,158.25	\$18,909.65	\$21,195.71	