

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of April, 2022
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 3/31/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 4/30/2022
CASH ON HAND							
Wells Fargo-General Checking	N/A	13,843,308.30	(1,908,683.21)	-	-	-	11,934,625.09
Wells Fargo-Road Maintenance	N/A	1,138,600.81	81,931.57	-	-	-	1,220,532.38
Wells Fargo-Gas Tax	N/A	216,519.99	82,227.22	-	-	-	298,747.21
Mechanics Bank - Payroll Acct	N/A	169,756.47	155,327.67	-	-	-	325,084.14
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		15,371,685.57	(1,589,196.75)	-	-	-	13,782,488.82
INVESTMENTS							
State of California - LAIF	0.52%	12,905,685.78	-	8,681.73	-	-	12,914,367.51
Investment Management Acct	1.33%	24,548,642.50	-	(388,057.65)	-	-	24,160,584.85
Total Investments		37,454,328.28	-	(379,375.92)	-	-	37,074,952.36
CASH WITH FISCAL AGENT							
US Bank	varies	5,466,294.02	450,314.33	23.44	(240,097.04)	-	5,676,534.75 ①
Wells Fargo Bank, N.A.	5.83%	4.30	-	-	-	-	4.30 ②
Wilmington Trust, N. A.	0.03%	0.70	-	-	-	-	0.70 ③
Total Cash with Fiscal Agent		5,466,299.02	450,314.33	23.44	(240,097.04)	-	5,676,539.75
Grand Total		58,292,312.87	(1,138,882.42)	(379,352.48)	(240,097.04)	-	56,533,980.93

Completed By:

E. Stoddard

Reviewed By:

Nathan Statham-Finance Director

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CASH WITH FISCAL AGENT							
US Bank							
COACHELLA WATER AUTHORITY							
<u>CITY OF COACHELLA WATER: WATER REFUNDING BONDS 2012 SERIES</u>							
A/C #: 6712016201 Bond Fund	0.03%	0.39	-	-	-	-	0.39
A/C #: 6712016202 Interest Account	0.03%	-	-	-	-	-	-
A/C #: 6712016203 Principal Account	0.00%	0.21	-	-	-	-	0.21
A/C #: 6712016204 Reserve Fund	0.00%	777,000.00	-	-	-	-	777,000.00
COACHELLA FINANCING AUTHORITY							
<u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u>							
A/C #: 6712104701 Debt Service Fund	0.00%	0.51	-	-	-	-	0.51
A/C #: 6712104702 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712104703 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712104704 Reserve Account	0.00%	827,612.50	-	-	-	-	827,612.50
COACHELLA SANITARY DISTRICT							
<u>WASTEWATER SERIES 2015A</u>							
A/C #: 6712148601 Bond Fund	0.00%	-	9.53	11.67	-	-	21.20
A/C #: 6712148602 Interest Account	0.00%	65,087.51	-	2.58	(65,090.09)	-	-
A/C #: 6712148603 Principal Account	0.00%	175,000.00	-	6.95	(175,006.95)	-	-
A/C #: 6712148604 Reserve Account	0.00%	310,175.00	-	-	-	-	310,175.00
A/C #: 6712148605 Redemption Fund	0.00%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,270.40	-	2.24	-	-	25,272.64

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	0.17	-	-	-	-	0.17
A/C #: 6712071402 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	525,984.89	-	-	-	-	525,984.89
SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B							
A/C #: 6712160601 Debt Service	0.00%	1.32	-	-	-	-	1.32
A/C #: 6712160602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	2,147,669.03	-	-	-	-	2,147,669.03
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	0.42	450,304.80	-	-	-	450,305.22
A/C #: 6712179802 Interest Account	0.0000%	-	160.41	-	-	-	160.41
A/C #: 6712179803 Principal Account	0.0000%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.0000%	612,331.26	-	-	-	-	612,331.26
A/C #: 6712179805 Project Fund	0.0000%	160.41	(160.41)	-	-	-	-
TOTAL US Bank		5,466,294.02	450,314.33	23.44	(240,097.04)	-	5,676,534.75 ①
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.0000%	2.61	-	-	-	-	2.61
A/C #: 83925301 Interest Account	0.0000%	0.78	-	-	-	-	0.78
A/C #: 83925302 Principal Account	0.0000%	0.91	-	-	-	-	0.91
TOTAL WELLS FARGO BANK, N.A.		4.30	-	-	-	-	4.30 ②

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WILMINGTON TRUST, N. A.							
CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS							
A/C #: 144613-001 Interest Account	0.03%	0.70	-	-	-	-	0.70
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		0.70	-	-	-	-	0.70
TOTAL CASH WITH FISCAL AGENT		5,466,299.02	450,314.33	23.44	(240,097.04)	-	5,676,539.75

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Managed Account Detail of Securities Held

For the Month Ending **April 30, 2022**

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 09/15/2019 1.500% 09/15/2022	912828YF1	140,000.00	AA+	Aaa	01/06/22	01/10/22	141,110.16	0.33	268.21	140,613.27	140,131.25
US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	1,270,000.00	AA+	Aaa	02/17/22	02/18/22	1,249,015.23	1.31	464.85	1,251,966.21	1,236,265.63
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	435.08	138,288.02	138,053.13
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	4,503.69	356,180.43	355,998.44
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	4,081.87	457,336.64	456,837.50
US TREASURY NOTES 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	614.19	70,070.50	70,021.88
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	AA+	Aaa	06/03/19	06/05/19	351,585.94	1.90	19.02	350,646.42	345,132.83
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	AA+	Aaa	02/17/22	02/18/22	1,248,206.84	1.59	1,411.02	1,251,224.05	1,219,143.75
US TREASURY NOTES 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	660.39	125,872.34	123,183.60
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	521.23	167,012.66	161,467.98
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	530.96	299,267.56	290,114.06
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	AA+	Aaa	01/11/21	01/12/21	203,630.27	0.33	7.95	200,683.05	188,662.50
US TREASURY NOTES 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	3,771.29	430,194.76	417,164.06
US TREASURY NOTES 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	5,146.70	586,171.05	569,306.25

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For the Month Ending **April 30, 2022**

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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 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	AA+	Aaa	02/17/22	02/18/22	1,244,888.48	1.69	4,167.16	1,246,251.97	1,207,481.97
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	538.67	134,066.99	126,912.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	AA+	Aaa	08/02/21	08/06/21	548,799.61	0.53	233.76	549,917.85	507,998.44
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	AA+	Aaa	09/07/21	09/09/21	452,273.44	0.67	97.40	453,493.42	420,037.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	350,000.00	AA+	Aaa	03/01/22	03/01/22	333,361.33	1.59	2.38	334,118.76	318,937.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	410,000.00	AA+	Aaa	10/04/21	10/06/21	401,319.53	0.78	2.78	402,528.72	373,612.50
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	AA+	Aaa	11/02/21	11/03/21	204,659.77	1.01	328.85	205,302.18	191,756.25
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	190,000.00	AA+	Aaa	04/05/21	04/07/21	185,494.92	0.89	238.15	186,508.50	173,137.50
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	AA+	Aaa	01/11/21	01/12/21	347,867.19	0.50	438.71	348,424.50	318,937.50
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	AA+	Aaa	02/04/21	02/08/21	282,063.87	0.47	1,664.19	275,409.55	252,091.42
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	270,000.00	AA+	Aaa	02/26/21	02/26/21	264,410.16	0.80	251.73	265,742.41	245,404.67
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	475,000.00	AA+	Aaa	07/02/21	07/07/21	465,871.09	0.80	442.85	467,501.06	431,730.45
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,320,000.00	AA+	Aaa	02/17/22	02/18/22	1,246,626.56	1.84	1,230.66	1,250,287.60	1,199,756.18
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	261.14	306,671.47	282,584.38

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	530.71	614,614.20	574,284.37
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	290,000.00	AA+	Aaa	06/02/21	06/04/21	289,365.62	0.79	908.24	289,480.87	265,395.30
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	300,000.00	AA+	Aaa	04/05/22	04/07/22	276,222.66	2.77	222.34	276,571.26	274,218.75
Security Type Sub-Total		13,625,000.00					13,434,126.57	1.41	33,996.17	13,432,418.27	12,875,760.04
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	AAA	Aaa	11/17/20	11/24/20	149,677.50	0.32	163.54	149,831.53	144,631.20
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	AAA	Aaa	09/15/21	09/23/21	299,778.00	0.52	158.33	299,822.56	283,627.50
Security Type Sub-Total		450,000.00					449,455.50	0.46	321.87	449,654.09	428,258.70
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	380.00	191,369.53	189,671.30
MS ST TXBL GO 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	565.00	200,000.00	187,782.00
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	352.34	135,000.00	126,065.70
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	167.73	40,187.08	37,407.60
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	461.27	110,000.00	102,870.90
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	AA+	Aaa	10/30/20	11/10/20	80,000.00	0.77	154.60	80,000.00	73,268.00

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/15/2019 1.500% 09/15/2022	912828YF1	140,000.00	AA+	Aaa	01/06/22	01/10/22	141,110.16	0.33	268.21	140,613.27	140,131.25
US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	1,270,000.00	AA+	Aaa	02/17/22	02/18/22	1,249,015.23	1.31	464.85	1,251,966.21	1,236,265.63
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	435.08	138,288.02	138,053.13
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	AA+	Aaa	03/06/19	03/08/19	358,591.60	2.52	4,503.69	356,180.43	355,998.44
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	4,081.87	457,336.64	456,837.50
US TREASURY NOTES 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	614.19	70,070.50	70,021.88
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	AA+	Aaa	06/03/19	06/05/19	351,585.94	1.90	19.02	350,646.42	345,132.83
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	AA+	Aaa	02/17/22	02/18/22	1,248,206.84	1.59	1,411.02	1,251,224.05	1,219,143.75
US TREASURY NOTES 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	660.39	125,872.34	123,183.60
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	521.23	167,012.66	161,467.98
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	530.96	299,267.56	290,114.06
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	AA+	Aaa	01/11/21	01/12/21	203,630.27	0.33	7.95	200,683.05	188,662.50
US TREASURY NOTES 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	3,771.29	430,194.76	417,164.06
US TREASURY NOTES 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	5,146.70	586,171.05	569,306.25

Managed Account Detail of Securities Held

For the Month Ending April 30, 2022

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 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	AA+	Aaa	02/17/22	02/18/22	1,244,888.48	1.69	4,167.16	1,246,251.97	1,207,481.97
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	AA+	Aaa	03/02/20	03/04/20	137,205.86	0.85	538.67	134,066.99	126,912.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	AA+	Aaa	08/02/21	08/06/21	548,799.61	0.53	233.76	549,917.85	507,998.44
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	AA+	Aaa	09/07/21	09/09/21	452,273.44	0.67	97.40	453,493.42	420,037.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	350,000.00	AA+	Aaa	03/01/22	03/01/22	333,361.33	1.59	2.38	334,118.76	318,937.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	410,000.00	AA+	Aaa	10/04/21	10/06/21	401,319.53	0.78	2.78	402,528.72	373,612.50
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	AA+	Aaa	11/02/21	11/03/21	204,659.77	1.01	328.85	205,302.18	191,756.25
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	190,000.00	AA+	Aaa	04/05/21	04/07/21	185,494.92	0.89	238.15	186,508.50	173,137.50
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	AA+	Aaa	01/11/21	01/12/21	347,867.19	0.50	438.71	348,424.50	318,937.50
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	255,000.00	AA+	Aaa	02/04/21	02/08/21	282,063.87	0.47	1,664.19	275,409.55	252,091.42
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	270,000.00	AA+	Aaa	02/26/21	02/26/21	264,410.16	0.80	251.73	265,742.41	245,404.67
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	475,000.00	AA+	Aaa	07/02/21	07/07/21	465,871.09	0.80	442.85	467,501.06	431,730.45
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,320,000.00	AA+	Aaa	02/17/22	02/18/22	1,246,626.56	1.84	1,230.66	1,250,287.60	1,199,756.18
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	261.14	306,671.47	282,584.38

Managed Account Detail of Securities Held

For the Month Ending **April 30, 2022**

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 02/28/2021 0.500% 02/28/2026	91282CBQ3	630,000.00	AA+	Aaa	12/03/21	12/07/21	613,019.53	1.15	530.71	614,614.20	574,284.37
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	290,000.00	AA+	Aaa	06/02/21	06/04/21	289,365.62	0.79	908.24	289,480.87	265,395.30
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	300,000.00	AA+	Aaa	04/05/22	04/07/22	276,222.66	2.77	222.34	276,571.26	274,218.75
Security Type Sub-Total		13,625,000.00					13,434,126.57	1.41	33,996.17	13,432,418.27	12,875,760.04
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	AAA	Aaa	11/17/20	11/24/20	149,677.50	0.32	163.54	149,831.53	144,631.20
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	AAA	Aaa	09/15/21	09/23/21	299,778.00	0.52	158.33	299,822.56	283,627.50
Security Type Sub-Total		450,000.00					449,455.50	0.46	321.87	449,654.09	428,258.70
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	380.00	191,369.53	189,671.30
MS ST TXBL GO 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	565.00	200,000.00	187,782.00
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	352.34	135,000.00	126,065.70
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	167.73	40,187.08	37,407.60
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	461.27	110,000.00	102,870.90
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	AA+	Aaa	10/30/20	11/10/20	80,000.00	0.77	154.60	80,000.00	73,268.00



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2022**

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										
04/05/22	04/07/22	US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	300,000.00	(276,222.66)	(50.20)	(276,272.86)			
04/11/22	04/13/22	AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	245,000.00	(244,610.45)	0.00	(244,610.45)			
Transaction Type Sub-Total				545,000.00	(520,833.11)	(50.20)	(520,883.31)			
INTEREST										
04/01/22	04/01/22	UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	0.00	3,368.75	3,368.75			
04/01/22	04/01/22	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	0.00	2,280.00	2,280.00			
04/01/22	04/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	2.85	2.85			
04/01/22	04/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	91,434.59	0.00	300.19	300.19			
04/01/22	04/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
04/01/22	04/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
04/01/22	04/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	43,178.01	0.00	97.17	97.17			
04/01/22	04/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	73,094.99	0.00	188.22	188.22			
04/05/22	04/05/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	100,000.00	0.00	365.50	365.50			
04/14/22	04/14/22	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	200,000.00	0.00	500.00	500.00			
04/15/22	04/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	7,321.45	0.00	16.23	16.23			
04/15/22	04/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	26,644.31	0.00	64.61	64.61			
04/15/22	04/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	7,163.59	0.00	17.37	17.37			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2022**

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										
04/15/22	04/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	20,520.33	0.00	49.59	49.59			
04/15/22	04/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	0.00	28.17	28.17			
04/15/22	04/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	92,917.81	0.00	128.54	128.54			
04/15/22	04/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
04/15/22	04/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	28,320.67	0.00	59.00	59.00			
04/15/22	04/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	74,778.69	0.00	117.78	117.78			
04/15/22	04/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
04/15/22	04/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
04/15/22	04/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
04/15/22	04/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
04/15/22	04/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	19,900.78	0.00	41.63	41.63			
04/18/22	04/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	10,898.79	0.00	25.70	25.70			
04/21/22	04/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
04/21/22	04/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	22,065.43	0.00	46.34	46.34			
04/21/22	04/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	71,835.72	0.00	96.38	96.38			
04/22/22	04/22/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	620,000.00	0.00	1,937.50	1,937.50			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2022**

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											
	04/24/22	04/24/22	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	0.00	607.50	607.50			
	04/30/22	04/30/22	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	350,000.00	0.00	3,500.00	3,500.00			
	04/30/22	04/30/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	760,000.00	0.00	950.00	950.00			
	04/30/22	04/30/22	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	195,000.00	0.00	1,462.50	1,462.50			

Transaction Type Sub-Total					3,995,075.16	0.00	16,832.82	16,832.82			
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PAYDOWNS											
	04/01/22	04/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	247.76	247.76	0.00	247.76	(0.62)	0.00	
	04/01/22	04/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,435.05	5,435.05	0.00	5,435.05	(264.11)	0.00	
	04/01/22	04/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	7,667.13	7,667.13	0.00	7,667.13	(113.21)	0.00	
	04/01/22	04/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	26,647.37	26,647.37	0.00	26,647.37	(226.92)	0.00	
	04/01/22	04/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	34,916.06	34,916.06	0.00	34,916.06	(87.29)	0.00	
	04/15/22	04/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,348.45	4,348.45	0.00	4,348.45	0.88	0.00	
	04/15/22	04/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,487.99	3,487.99	0.00	3,487.99	0.46	0.00	
	04/15/22	04/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	9,434.84	9,434.84	0.00	9,434.84	0.68	0.00	
	04/15/22	04/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	6,038.11	6,038.11	0.00	6,038.11	1.18	0.00	
	04/15/22	04/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,645.44	4,645.44	0.00	4,645.44	1.05	0.00	
	04/15/22	04/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	4,734.83	4,734.83	0.00	4,734.83	0.72	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2022**

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										
04/15/22	04/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	5,747.02	5,747.02	0.00	5,747.02	1.05	0.00	
04/15/22	04/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,381.46	2,381.46	0.00	2,381.46	0.29	0.00	
04/18/22	04/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,975.17	3,975.17	0.00	3,975.17	0.11	0.00	
04/21/22	04/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	6,661.48	6,661.48	0.00	6,661.48	1.31	0.00	
04/21/22	04/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,521.21	4,521.21	0.00	4,521.21	0.17	0.00	
Transaction Type Sub-Total				130,889.37	130,889.37	0.00	130,889.37	(684.25)	0.00	
SELL										
04/05/22	04/07/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	280,684.88	575.56	281,260.44	684.88	684.88	FIFO
04/11/22	04/13/22	UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	276,113.75	224.58	276,338.33	7,568.00	1,774.24	FIFO
Transaction Type Sub-Total				555,000.00	556,798.63	800.14	557,598.77	8,252.88	2,459.12	
Managed Account Sub-Total					166,854.89	17,582.76	184,437.65	7,568.63	2,459.12	
Total Security Transactions					\$166,854.89	\$17,582.76	\$184,437.65	\$7,568.63	\$2,459.12	