

**CITY OF COACHELLA**  
**TREASURER'S REPORT - INVESTMENT REPORT**  
As of May 31, 2022  
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 4/30/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 5/31/2022
<b>CASH ON HAND</b>							
Wells Fargo-General Checking	N/A	11,790,326.18	8,696,541.73	-	-	-	20,486,867.91
Wells Fargo-Road Maintenance	N/A	1,220,532.38	77,379.50	-	-	-	1,297,911.88
Wells Fargo-Gas Tax	N/A	298,747.21	94,141.95	-	-	-	392,889.16
Mechanics Bank - Payroll Acct	N/A	325,084.14	44,070.58	-	-	-	369,154.72
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
<b>Total Cash on Hand</b>		<b>13,638,189.91</b>	<b>8,912,133.76</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>22,550,323.67</b>
<b>INVESTMENTS</b>							
State of California - LAIF	0.68%	12,914,367.51	-	-	-	-	12,914,367.51
Investment Management Acct	1.33%	24,160,584.85	-	58,587.98	-	-	24,219,172.83
<b>Total Investments</b>		<b>37,074,952.36</b>	<b>-</b>	<b>58,587.98</b>	<b>-</b>	<b>-</b>	<b>37,133,540.34</b>
<b>CASH WITH FISCAL AGENT</b>							
US Bank	varies	5,676,534.75	(777,000.00)	5.84	-	-	4,899,540.59 ①
Wells Fargo Bank, N.A.	5.83%	4.30	544,398.31	(272,198.31)	-	-	272,204.30 ②
Wilmington Trust, N. A.	0.03%	0.70	-	-	-	-	0.70 ③
<b>Total Cash with Fiscal Agent</b>		<b>5,676,539.75</b>	<b>(232,601.69)</b>	<b>(272,192.47)</b>	<b>-</b>	<b>-</b>	<b>5,171,745.59</b>
<b>Grand Total</b>		<b>56,389,682.02</b>	<b>8,679,532.07</b>	<b>(213,604.49)</b>	<b>-</b>	<b>-</b>	<b>64,855,609.60</b>

Completed By:

**E. Stoddard**

Reviewed By:

**Nathan Statham-Finance Director**

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<b>CASH WITH FISCAL AGENT</b>							
<b>US BANK</b>							
<b>COACHELLA WATER AUTHORITY</b>							
<b><u>CITY OF COACHELLA WATER: WATER REFUNDING BONDS 2012 SERIES</u></b>							
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)	-	-	-	-
<b>COACHELLA FINANCING AUTHORITY</b>							
<b><u>Successor Agency to the Coachella Redevelopments Agency 2014 Series</u></b>							
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
<b>COACHELLA SANITARY DISTRICT</b>							
<b><u>WASTEWATER SERIES 2015A</u></b>							
A/C #: 6712148601 Bond Fund	0.00%	21.20	-	-	-	-	21.20
A/C #: 6712148602 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712148603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712148604 Reserve Account	0.00%	310,175.00	-	-	-	-	310,175.00
A/C #: 6712148605 Redemption Fund	0.00%	-	-	-	-	-	-
<b><u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u></b>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,272.64	-	5.62	-	-	25,278.26

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<b>COACHELLA SUCCESSOR AGENCY</b>							
<b>MERGED PROJECT AREAS BONDS 98 &amp; 99: BONDS 2013</b>							
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
<b>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A &amp; 2016B</b>							
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
<b>COACHELLA LEASE BONDS 2016</b>							
A/C #: 6712179801 Payment Account	0.0000%	450,305.22	-	0.22	-	-	450,305.44
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
<b>TOTAL US BANK OF CALIFORNIA</b>		<b>5,676,534.75</b>	<b>(777,000.00)</b>	<b>5.84</b>	-	-	<b>4,899,540.59</b> ①
<b>WELLS FARGO BANK, N.A.</b>							
<b>GAS TAX BONDS SERIES 2019</b>							
A/C #: 83925300 Debt Service Fund	0.0000%	2.61	272,200.00	(272,198.31)	-	-	4.30
A/C #: 83925301 Interest Account	0.0000%	0.78	87,199.22	-	-	-	87,200.00
A/C #: 83925302 Principal Account	0.0000%	0.91	184,999.09	-	-	-	185,000.00
<b>TOTAL WELLS FARGO BANK, N.A.</b>		<b>4.30</b>	<b>544,398.31</b>	<b>(272,198.31)</b>	-	-	<b>272,204.30</b> ②

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<b>WILMINGTON TRUST, N. A.</b>							
<b>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</b>							
A/C #: 144613-001 Interest Account	0.03%	0.70	-	-	-	-	0.70
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
<b>TOTAL WILMINGTON TRUST BANK, N.A.</b>		<b>0.70</b>	-	-	-	-	<b>0.70</b>
<b>TOTAL CASH WITH FISCAL AGENT</b>		<b>5,676,539.75</b>	<b>(232,601.69)</b>	<b>(272,192.47)</b>	-	-	<b>5,171,745.59</b>

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**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
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	445.11	140,474.50	140,065.63
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	600.79	1,253,236.78	1,241,028.13
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	584.94	138,404.40	138,425.00
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	356,115.43	357,107.81
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	26.71	457,479.48	458,418.75
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	771.55	70,066.92	70,273.43
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	608.70	350,618.97	346,664.08
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	1,823.67	1,252,523.12	1,226,974.28
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	887.86	125,839.45	123,808.60
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	781.84	166,939.51	162,344.52
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	299,117.73	291,681.25
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	254.35	200,490.29	189,789.83
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	24.68	430,024.17	419,289.06
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	33.67	585,968.40	572,206.25

**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	5,385.86	1,246,839.03	1,215,190.63
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	761.33	133,943.51	127,643.75
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	350.65	550,047.20	511,640.63
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	194.81	453,655.04	423,128.15
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	76.09	334,503.69	321,289.08
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	89.13	402,709.81	376,367.21
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	2.15	205,413.43	193,134.38
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	299.17	186,589.27	174,414.07
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	551.11	348,460.94	321,289.08
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	160,000.00	AA+	Aaa	05/03/22	05/04/22	145,500.00	2.95	200.55	145,796.78	146,524.99
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	2,237.41	274,948.07	253,485.94
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	338.43	265,838.67	247,260.92
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	595.39	467,670.62	434,996.07
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	1,654.56	1,251,863.89	1,208,831.19

Managed Account Detail of Securities Held

For the Month Ending May 31, 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
<b>U.S. Treasury Bond / Note</b>											
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	391.71	306,745.22	284,618.75
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	796.06	614,955.13	578,418.75
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	5.94	289,491.66	267,343.75
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	444.67	277,021.53	276,093.75
<b>Security Type Sub-Total</b>		<b>13,785,000.00</b>					<b>13,579,626.57</b>	<b>1.42</b>	<b>22,731.80</b>	<b>13,583,792.64</b>	<b>13,099,747.71</b>
<b>Supra-National Agency Bond / Note</b>											
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	7.29	149,840.66	145,221.30
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	283.33	299,828.84	285,347.40
<b>Security Type Sub-Total</b>		<b>450,000.00</b>					<b>449,455.50</b>	<b>0.46</b>	<b>290.62</b>	<b>449,669.50</b>	<b>430,568.70</b>
<b>Municipal Bond / Note</b>											
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	191,287.57	189,659.90
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	94.17	200,000.00	188,330.00
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	33.96	135,000.00	126,453.15
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	209.67	40,182.07	37,682.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	110,000.00	AA	Aa3	09/03/20	09/16/20	110,000.00	1.26	576.58	110,000.00	103,627.70

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For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
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	206.13	80,000.00	74,034.40
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	AA-	A1	01/22/21	02/04/21	40,000.00	1.05	174.50	40,000.00	36,525.60

**Security Type Sub-Total** **795,000.00** **799,084.70** **1.06** **2,055.01** **796,469.64** **756,313.55**

<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	39,782.21	AA+	Aaa	04/04/18	04/09/18	40,120.97	2.88	102.44	39,795.33	39,780.29
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	89,671.95	AA+	Aaa	09/04/19	09/09/19	90,996.01	1.78	172.39	89,748.36	89,531.21
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	77,547.93	AA+	Aaa	12/13/19	12/18/19	81,316.28	2.14	216.23	79,116.64	77,881.65
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	AA+	Aaa	03/19/20	03/25/20	115,448.44	1.95	280.68	112,908.81	110,171.78

**Security Type Sub-Total** **317,002.09** **327,881.70** **2.07** **771.74** **321,569.14** **317,364.93**

<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	255,000.00	AA+	Aaa	05/20/20	05/22/20	254,232.45	0.35	15.94	254,751.16	250,349.82
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	325,000.00	AA+	Aaa	01/07/19	01/09/19	327,281.50	2.58	4,021.88	325,538.73	326,843.08
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	175,000.00	AA+	Aaa	06/24/20	06/26/20	174,489.00	0.35	188.37	174,818.00	171,376.28
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	280,000.00	AA+	Aaa	07/08/20	07/10/20	279,398.00	0.32	274.17	279,777.89	273,878.36
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	AA+	Aaa	08/19/20	08/21/20	184,811.30	0.28	124.62	184,922.84	180,449.56



**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	329,820.81	332,380.95
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	250,000.00	AA+	Aaa	10/07/20	10/09/20	249,575.00	0.31	121.53	249,811.77	243,212.75
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	191,753.96	192,723.27
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	130.56	199,430.04	187,524.80
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	176.04	259,689.92	244,489.18
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	243.75	361,092.27	338,523.48
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	12.50	199,638.81	188,322.80
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	175,000.00	AA+	Aaa	07/02/20	07/07/20	175,201.25	0.48	398.61	175,123.91	163,300.20
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	225,000.00	AA+	Aaa	10/01/20	10/05/20	226,055.25	0.40	512.50	225,683.82	209,957.40
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	694.72	304,615.10	284,608.92
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	185,000.00	AA+	Aaa	07/21/20	07/23/20	184,078.70	0.48	250.52	184,421.16	171,446.16
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	195,000.00	AA+	Aaa	08/25/20	08/27/20	194,087.40	0.47	195.00	194,409.11	180,245.52
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	420,000.00	AA+	Aaa	10/21/20	10/22/20	417,727.80	0.49	420.00	418,482.20	388,221.12
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	AA+	Aaa	09/23/20	09/25/20	284,142.15	0.44	201.88	284,430.92	263,111.72

**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>												
FANNIE MAE NOTES		3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	61.67	184,543.55	170,929.27
DTD 11/12/2020 0.500% 11/07/2025												
<b>Security Type Sub-Total</b>			<b>4,985,000.00</b>					<b>4,984,435.19</b>	<b>0.88</b>	<b>13,207.80</b>	<b>4,982,755.97</b>	<b>4,761,894.64</b>
<b>Corporate Note</b>												
ADOBE INC CORP NOTE		00724PAA7	100,000.00	A+	A2	01/22/20	02/03/20	99,863.00	1.75	566.67	99,969.32	99,295.80
DTD 02/03/2020 1.700% 02/01/2023												
PFIZER INC CORP NOTES		717081ES8	260,000.00	A+	A2	04/02/19	04/04/19	263,146.00	2.69	1,619.22	261,104.11	261,126.32
DTD 03/11/2019 2.950% 03/15/2024												
MORGAN STANLEY CORP NOTES (CALLABLE)		61772BAA1	25,000.00	A-	A1	04/19/21	04/22/21	25,000.00	0.73	28.43	25,000.00	24,468.80
DTD 04/22/2021 0.731% 04/05/2024												
MORGAN STANLEY CORP NOTES (CALLABLE)		61772BAA1	75,000.00	A-	A1	04/20/21	04/22/21	75,094.50	0.69	85.28	75,040.82	73,406.40
DTD 04/22/2021 0.731% 04/05/2024												
AMAZON.COM INC CORPORATE NOTES		023135BW5	115,000.00	AA	A1	05/10/21	05/12/21	114,832.10	0.50	27.31	114,891.08	110,262.58
DTD 05/12/2021 0.450% 05/12/2024												
TEXAS INSTRUMENTS INC CORP NOTES (CALLAB		882508BB9	300,000.00	A+	Aa3	02/23/22	02/25/22	304,716.00	1.90	350.00	304,111.55	299,641.80
DTD 05/04/2017 2.625% 05/15/2024												
WALMART INC CORPORATE NOTES		931142EL3	360,000.00	AA	Aa2	07/10/19	07/12/19	371,235.60	2.19	4,075.50	362,602.27	361,269.36
DTD 04/23/2019 2.850% 07/08/2024												
JPMORGAN CHASE & CO CORPORATE NOTES (CAL		46647PBS4	115,000.00	A-	A2	09/09/20	09/16/20	115,000.00	0.65	156.45	115,000.00	111,288.26
DTD 09/16/2020 0.653% 09/16/2024												
BANK OF AMERICA CORP (CALLABLE) CORPORAT		06051GJH3	150,000.00	A-	A2	10/16/20	10/21/20	150,000.00	0.81	124.88	150,000.00	144,616.05
DTD 10/21/2020 0.810% 10/24/2024												

Managed Account Detail of Securities Held

For the Month Ending May 31, 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
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	190,000.00	A	A2	03/08/22	03/10/22	185,200.60	2.17	930.21	185,584.74	181,644.94
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	AAA	Aaa	03/15/21	03/17/21	202,921.90	0.92	1,553.25	198,656.51	189,208.27
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	60,335.94	57,905.94
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	90,503.91	86,858.91
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	300,878.35	287,280.44
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	245,000.00	AA	A1	04/11/22	04/13/22	244,610.45	3.06	980.00	244,627.87	245,742.60
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	50,000.00	BBB+	A3	04/27/21	05/04/21	50,000.00	0.98	40.88	50,000.00	47,440.30
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	55,000.00	BBB+	A3	04/28/21	05/04/21	55,145.75	0.91	44.96	55,106.46	52,184.33
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	BBB+	A2	02/12/21	02/17/21	150,819.30	0.94	126.56	145,758.42	136,105.52
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	115,000.00	A-	A2	05/24/21	06/01/21	115,000.00	0.82	473.80	115,000.00	109,140.75
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	50,000.00	A-	A2	08/03/21	08/10/21	50,000.00	0.77	119.47	50,000.00	47,058.25

**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES	DTD 11/13/2020 0.750% 11/13/2025	110122DN5	72,000.00	A+	A2	06/17/21	06/21/21	71,282.88	0.98	27.00	71,436.93	66,171.82
BANK OF AMERICA CORP NOTES (CALLABLE)	DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	220,000.00	A-	A2	03/17/22	03/22/22	220,000.00	3.38	1,426.92	220,000.00	217,019.88
TARGET CORP CORPORATE NOTES	DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	25,000.00	A	A2	01/19/22	01/24/22	24,957.50	1.99	171.98	24,960.49	23,581.73
TARGET CORP CORPORATE NOTES	DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	125,000.00	A	A2	01/27/22	01/31/22	124,923.75	1.96	859.90	124,928.85	117,908.62
BANK OF NY MELLON CORP (CALLABLE) CORPOR	DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	200,000.00	A	A1	01/26/22	01/28/22	200,644.00	1.98	1,423.61	200,599.46	187,487.60
<b>Security Type Sub-Total</b>			<b>3,617,000.00</b>					<b>3,671,363.78</b>	<b>1.75</b>	<b>17,556.69</b>	<b>3,646,097.08</b>	<b>3,538,115.27</b>
<b>Certificate of Deposit</b>												
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	A-1	P-1	08/29/19	09/03/19	295,000.00	1.85	1,447.96	295,000.00	295,244.56
BARCLAYS BANK PLC NY CERT DEPOS	DTD 02/03/2022 1.050% 02/01/2023	06742TG34	250,000.00	A-1	P-1	02/02/22	02/03/22	250,000.00	1.05	860.42	250,000.00	247,350.09
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A-1	P-1	03/19/21	03/23/21	155,000.00	0.59	193.06	155,000.00	152,606.49
<b>Security Type Sub-Total</b>			<b>700,000.00</b>					<b>700,000.00</b>	<b>1.29</b>	<b>2,501.44</b>	<b>700,000.00</b>	<b>695,201.14</b>
<b>Asset-Backed Security</b>												
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,274.14	AAA	NR	02/19/19	02/27/19	3,274.05	2.83	3.35	3,274.12	3,276.23
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	688.70	AAA	NR	04/03/19	04/10/19	688.61	2.66	0.81	688.68	689.01

**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	13,344.45	NR	Aaa	05/21/19	05/29/19	13,343.95	2.52	9.34	13,344.32	13,363.90
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	15,980.44	AAA	Aaa	02/05/19	02/13/19	15,977.53	2.91	20.67	15,979.70	16,014.04
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,670.78	NR	Aaa	02/05/19	02/13/19	2,670.46	2.91	3.45	2,670.69	2,670.51
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	11,805.14	NR	Aaa	02/05/19	02/13/19	11,803.35	2.90	15.22	11,804.61	11,824.64
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	11,698.73	AAA	Aaa	05/21/19	05/30/19	11,696.35	2.51	13.05	11,697.95	11,713.74
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	19,558.61	NR	Aaa	05/21/19	05/28/19	19,554.18	2.51	21.73	19,557.17	19,591.27
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	59,314.14	NR	Aaa	02/19/20	02/26/20	59,302.52	1.61	26.53	59,308.85	59,145.29
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	75,503.70	AAA	Aaa	02/04/20	02/12/20	75,498.25	1.66	55.70	75,501.20	75,347.22
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	63,745.42	AAA	NR	01/14/20	01/22/20	63,732.91	1.89	53.55	63,738.93	63,525.06
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	NR	Aaa	02/17/21	02/24/21	54,998.99	0.27	4.13	54,999.30	53,902.66
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	AAA	NR	04/20/21	04/28/21	44,995.27	0.38	7.60	44,996.45	43,794.50
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	AAA	NR	01/20/21	01/27/21	29,994.07	0.34	4.53	29,995.70	29,422.17
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	AAA	Aaa	09/21/21	09/27/21	69,994.42	0.43	13.38	69,995.30	67,319.16
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	AAA	NR	04/13/21	04/21/21	64,985.99	0.52	15.02	64,989.22	62,641.62

**Managed Account Detail of Securities Held**

For the Month Ending **May 31, 2022**

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

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	AAA	NR	11/09/21	11/17/21	34,992.19	0.75	11.51	34,993.12	33,686.06
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	AAA	Aaa	09/20/21	09/27/21	54,988.22	0.58	14.18	54,989.82	52,039.81
<b>Security Type Sub-Total</b>		<b>632,584.25</b>					<b>632,491.31</b>	<b>1.15</b>	<b>293.75</b>	<b>632,525.13</b>	<b>619,966.89</b>
<b>Managed Account Sub-Total</b>		<b>25,281,586.34</b>					<b>25,144,338.75</b>	<b>1.33</b>	<b>59,408.85</b>	<b>25,112,879.10</b>	<b>24,219,172.83</b>
<b>Securities Sub-Total</b>		<b>\$25,281,586.34</b>					<b>\$25,144,338.75</b>	<b>1.33%</b>	<b>\$59,408.85</b>	<b>\$25,112,879.10</b>	<b>\$24,219,172.83</b>
<b>Accrued Interest</b>											<b>\$59,408.85</b>
<b>Total Investments</b>											<b>\$24,278,581.68</b>

**Managed Account Security Transactions & Interest**

For the Month Ending **May 31, 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									
<b>BUY</b>										
05/03/22	05/04/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	160,000.00	(145,500.00)	(154.14)	(145,654.14)			
<b>Transaction Type Sub-Total</b>				<b>160,000.00</b>	<b>(145,500.00)</b>	<b>(154.14)</b>	<b>(145,654.14)</b>			
<b>INTEREST</b>										
05/01/22	05/01/22	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	105,000.00	0.00	515.03	515.03			
05/01/22	05/01/22	MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	0.00	565.00	565.00			
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	46,447.62	0.00	119.60	119.60			
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	92,332.87	0.00	177.51	177.51			
05/01/22	05/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	85,999.54	0.00	291.96	291.96			
05/01/22	05/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	8,014.19	0.00	18.14	18.14			
05/02/22	05/02/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	16.86	16.86			
05/07/22	05/07/22	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	0.00	462.50	462.50			
05/12/22	05/12/22	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	0.00	258.75	258.75			
05/13/22	05/13/22	BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	72,000.00	0.00	270.00	270.00			
05/15/22	05/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
05/15/22	05/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
05/15/22	05/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,833.46	0.00	8.50	8.50			

**Managed Account Security Transactions & Interest**

For the Month Ending **May 31, 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									
<b>INTEREST</b>										
05/15/22	05/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	0.00	28.17	28.17			
05/15/22	05/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	68,740.58	0.00	108.27	108.27			
05/15/22	05/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	20,897.29	0.00	50.68	50.68			
05/15/22	05/15/22	TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024	882508BB9	300,000.00	0.00	3,937.50	3,937.50			
05/15/22	05/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	15,552.33	0.00	32.53	32.53			
05/15/22	05/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
05/15/22	05/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	4,782.13	0.00	11.60	11.60			
05/15/22	05/15/22	OR ST DEPT TRANS TXBL REV BONDS DTD 09/17/2020 0.566% 11/15/2024	68607DVA0	135,000.00	0.00	382.05	382.05			
05/15/22	05/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	15,785.50	0.00	38.15	38.15			
05/15/22	05/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
05/15/22	05/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	83,482.97	0.00	115.48	115.48			
05/15/22	05/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
05/15/22	05/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	23,675.23	0.00	49.32	49.32			
05/15/22	05/15/22	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	0.00	4,881.25	4,881.25			
05/18/22	05/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	6,923.62	0.00	16.33	16.33			
05/21/22	05/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			



**Managed Account Security Transactions & Interest**

For the Month Ending **May 31, 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									
<b>INTEREST</b>										
05/21/22	05/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	17,544.22	0.00	36.84	36.84			
05/21/22	05/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	65,174.24	0.00	87.44	87.44			
05/22/22	05/22/22	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	135,000.00	0.00	2,531.25	2,531.25			
05/22/22	05/22/22	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	255,000.00	0.00	318.75	318.75			
05/24/22	05/24/22	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	0.00	187.50	187.50			
05/28/22	05/28/22	FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	0.00	750.00	750.00			
05/31/22	05/31/22	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	0.00	393.75	393.75			
05/31/22	05/31/22	US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	1,005,000.00	0.00	10,678.13	10,678.13			
05/31/22	05/31/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	290,000.00	0.00	1,087.50	1,087.50			
05/31/22	05/31/22	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	460,000.00	0.00	4,887.50	4,887.50			
<b>Transaction Type Sub-Total</b>				<b>5,196,185.79</b>	<b>0.00</b>	<b>33,702.89</b>	<b>33,702.89</b>			

<b>PAYDOWNS</b>										
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	6,665.41	6,665.41	0.00	6,665.41	(56.76)	0.00	
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	8,014.19	8,014.19	0.00	8,014.19	(20.03)	0.00	
05/01/22	05/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,660.92	2,660.92	0.00	2,660.92	(39.29)	0.00	
05/01/22	05/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	8,451.61	8,451.61	0.00	8,451.61	(410.70)	0.00	
05/15/22	05/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,111.35	2,111.35	0.00	2,111.35	0.25	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **May 31, 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									
<b>PAYDOWNS</b>										
05/15/22	05/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	3,980.36	3,980.36	0.00	3,980.36	0.60	0.00	
05/15/22	05/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	4,916.85	4,916.85	0.00	4,916.85	0.90	0.00	
05/15/22	05/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,144.76	3,144.76	0.00	3,144.76	0.41	0.00	
05/15/22	05/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	3,853.60	3,853.60	0.00	3,853.60	0.78	0.00	
05/15/22	05/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,116.62	4,116.62	0.00	4,116.62	0.93	0.00	
05/15/22	05/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	7,979.27	7,979.27	0.00	7,979.27	0.58	0.00	
05/15/22	05/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	4,995.16	4,995.16	0.00	4,995.16	0.98	0.00	
05/18/22	05/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,649.48	3,649.48	0.00	3,649.48	0.09	0.00	
05/21/22	05/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,199.77	4,199.77	0.00	4,199.77	0.16	0.00	
05/21/22	05/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	5,860.10	5,860.10	0.00	5,860.10	1.15	0.00	
<b>Transaction Type Sub-Total</b>				<b>74,599.45</b>	<b>74,599.45</b>	<b>0.00</b>	<b>74,599.45</b>	<b>(519.95)</b>	<b>0.00</b>	
<b>SELL</b>										
05/03/22	05/04/22	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	144,949.80	1,257.15	146,206.95	(50.20)	(50.20)	FIFO
<b>Transaction Type Sub-Total</b>				<b>145,000.00</b>	<b>144,949.80</b>	<b>1,257.15</b>	<b>146,206.95</b>	<b>(50.20)</b>	<b>(50.20)</b>	
<b>Managed Account Sub-Total</b>					<b>74,049.25</b>	<b>34,805.90</b>	<b>108,855.15</b>	<b>(570.15)</b>	<b>(50.20)</b>	
<b>Total Security Transactions</b>					<b>\$74,049.25</b>	<b>\$34,805.90</b>	<b>\$108,855.15</b>	<b>(\$570.15)</b>	<b>(\$50.20)</b>	