

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of November 30, 2021
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 10/31/2021	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 11/30/2021
CASH ON HAND							
Wells Fargo-General Checking	N/A	12,290,854.99	1,072,438.01	-	-	-	13,363,293.00
Wells Fargo-Road Maintenance	N/A	755,801.43	79,287.48	-	-	-	835,088.91
Wells Fargo-Gas Tax	N/A	209,053.19	304,176.90	-	-	-	513,230.09
Mechanics Bank - Payroll Acct	N/A	202,582.67	(30,065.00)	-	-	-	172,517.67
Mechanics Bank-Gas Tax	N/A	121,156.21	(121,156.21)	-	-	-	-
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		13,582,948.49	1,304,681.18	-	-	-	14,887,629.67
INVESTMENTS							
State of California - LAIF	0.20%	7,902,626.86	-	-	-	-	7,902,626.86
Investment Management Acct	1.34%	20,370,345.48	5,160.59	-	-	-	20,375,506.07
Total Investments		28,272,972.34	5,160.59	-	-	-	28,278,132.93
CASH WITH FISCAL AGENT							
Union Bank of California	varies	5,226,209.48	160,461.71	-	-	-	5,386,671.19 ①
Wells Fargo Bank, N.A.	varies	3.84	87,200.00	-	-	-	87,203.84 ②
Wilmington Trust, N. A.	0.00%	-	-	-	-	-	- ③
Total Cash with Fiscal Agent		5,226,213.32	247,661.71	-	-	-	5,473,875.03
Grand Total		47,082,134.15	1,557,503.48	-	-	-	48,639,637.63

Completed By:

E. Stoddard

Reviewed By:

Nathan Statham-Finance Director

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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	0.00%	0.18	-	-	-	-	0.18
A/C #: 6712016202 Interest Account	0.00%	0.06	-	-	-	-	0.06
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%	0.47	-	-	-	-	0.47
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%	0.06	-	-	-	-	0.06
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%	-	-	-	-	-	-
<u>COACHELLA SANITARY DISTRICT: PROJECT FUND 2011</u>							
A/C #: 6711963500 Project Fund 2011	0.0100%	25,269.86	0.11	-	-	-	25,269.86

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	0.30	-	-	-	-	0.30
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%	1.22	-	-	-	-	1.22
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	0.00%	4.03	160,461.60	-	-	-	160,465.63
A/C #: 6712179802 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 6712179803 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712179804 Reserve Account	0.00%	612,331.26	-	-	-	-	612,331.26
A/C #: 6712179805 Project Fund	0.00%	160.41	-	-	-	-	160.41
TOTAL UNION BANK OF CALIFORNIA		5,226,209.48	160,461.71	-	-	-	5,386,671.08 ①
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.00%	2.46	-	-	-	-	2.46
A/C #: 83925301 Interest Account	0.00%	0.47	87,200.00	-	-	-	87,200.47
A/C #: 83925302 Principal Account	0.00%	0.91	-	-	-	-	0.91
A/C #: 83925304 Reserve Fund	0.00%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		3.84	87,200.00	-	-	-	87,203.84 ②

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WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-001 Interest Account	0.00%	-	-	-	-	-	-
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 144613-003 Cost of Issuance	0.00%	-	-	-	-	-	-
A/C #: 144613-004 Unfunded Liability	0.00%	-	-	-	-	-	-
TOTAL WILMINGTON TRUST BANK, N.A.		-	-	-	-	-	-
TOTAL CASH WITH FISCAL AGENT		5,226,213.32	247,661.71	-	-	-	5,473,875.03

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Managed Account Detail of Securities Held

For the Month Ending **November 30, 2021**

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 02/29/2016 1.500% 02/28/2023	912828P79	520,000.00	AA+	Aaa	07/02/18	07/05/18	491,968.75	2.74	1,982.32	512,509.60	527,637.50
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	185,000.00	AA+	Aaa	02/08/19	02/12/19	178,185.35	2.44	472.66	182,808.29	187,832.81
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	584.92	137,721.11	141,859.37
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	431.49	356,497.02	370,198.44
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	26.85	456,640.85	474,303.15
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	912828U00	70,000.00	AA+	Aaa	01/30/19	01/31/19	70,207.81	2.56	768.95	70,087.99	72,931.25
US TREASURY 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	1,121.82	656,459.96	675,468.75
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	912828N9	125,000.00	AA+	Aaa	08/01/19	08/05/19	126,933.59	1.80	887.82	126,032.59	129,492.19
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	912828U3	165,000.00	AA+	Aaa	09/03/19	09/05/19	169,299.02	1.33	786.26	167,368.94	169,872.65
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	912828Y5	295,000.00	AA+	Aaa	10/01/19	10/03/19	303,815.43	1.50	1,067.75	299,997.34	305,924.20
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	250.48	201,621.93	198,778.13
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	24.81	431,025.70	441,070.31
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	33.86	587,158.16	601,931.25
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	763.04	134,668.47	134,468.75

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U.S. Treasury Bond / Note											
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	352.62	549,287.80	539,217.19
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	195.88	452,706.17	446,775.00
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	87.78	401,646.65	397,443.75
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	2.16	204,760.26	204,290.63
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	298.17	186,115.05	184,715.62
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	549.25	348,246.96	340,265.63
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	2,237.31	277,657.43	271,096.88
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	338.42	265,273.48	262,153.13
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	595.36	466,675.13	461,195.31
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	310,000.00	AA+	Aaa	03/05/21	03/09/21	305,676.95	0.79	393.92	306,312.20	302,346.88
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	420,000.00	AA+	Aaa	06/02/21	06/04/21	419,081.25	0.79	8.65	419,172.02	413,175.00
Security Type Sub-Total		8,205,000.00					8,187,927.54	1.38	14,262.55	8,198,451.10	8,254,443.77
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	7.29	149,787.06	148,719.90
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	299,791.98	296,384.40

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Supra-National Agency Bond / Note

Security Type Sub-Total		450,000.00					449,455.50	0.46	290.62	449,579.04	445,104.30
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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	191,768.76	196,653.80
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	198,340.00
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	132,872.40
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	40,211.49	40,002.80
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	110,007.70
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	79,151.20
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	40,000.00	A+	A2	01/22/21	02/04/21	40,000.00	1.05	174.50	40,000.00	39,551.60

Security Type Sub-Total		795,000.00					799,084.70	1.05	2,055.01	796,980.25	796,579.50
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Federal Agency Commercial Mortgage-Backed Security

FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	44,155.35	AA+	Aaa	05/16/19	05/21/19	44,431.32	2.54	102.70	44,164.30	44,235.55
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	93,443.73	AA+	Aaa	04/02/19	04/05/19	93,677.34	2.63	211.49	93,480.61	93,996.90
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	92,597.08	AA+	Aaa	04/04/18	04/09/18	93,385.60	2.88	238.44	92,718.74	93,582.76
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	100,339.46	101,030.74

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Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	93,147.86	AA+	Aaa	12/13/19	12/18/19	97,674.27	2.14	259.73	95,568.83	97,585.07
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	113,488.02	115,966.17
Security Type Sub-Total		533,344.02					546,093.53	2.28	1,285.29	539,759.96	546,397.19
Federal Agency Bond / Note											
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	254,623.59	254,456.09
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	501,222.66	517,939.00
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	174,733.07	174,521.03
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	279,677.83	279,035.68
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	184,891.56	184,219.49
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	329,751.13	343,783.44
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	249,739.95	248,662.75
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	192,329.14	200,586.42
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	199,331.05	196,918.80
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	259,636.47	257,050.30
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	361,280.52	355,915.80

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2021**

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	199,578.61	198,058.40
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	175,144.20	171,745.18
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	225,795.74	220,815.22
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	304,552.10	299,327.31
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	184,329.23	180,901.51
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	194,318.05	190,429.20
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	418,248.30	410,155.20
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	284,345.33	277,973.33
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	AA+	Aaa	11/09/20	11/12/20	184,337.70	0.57	61.67	184,477.36	181,044.15
Security Type Sub-Total		5,160,000.00					5,160,663.69	0.94	15,373.42	5,158,005.89	5,143,538.30
Corporate Note											
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	240,000.00	AA+	Aa1	01/07/19	01/09/19	236,438.40	3.01	1,866.67	239,778.78	240,551.28
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	184,714.69	186,155.51
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	1,122.92	273,825.80	279,504.23

Managed Account Detail of Securities Held

For the Month Ending November 30, 2021

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											
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	566.67	99,946.53	101,307.90
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	A+	A2	04/02/19	04/04/19	263,146.00	2.69	1,619.22	261,426.14	271,538.80
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	25,000.00	BBB+	A1	04/19/21	04/22/21	25,000.00	0.73	28.43	25,000.00	24,923.58
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	75,000.00	BBB+	A1	04/20/21	04/22/21	75,094.50	0.69	85.28	75,064.94	74,770.72
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	AA	A1	05/10/21	05/12/21	114,832.10	0.50	27.31	114,863.20	113,658.18
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	364,091.62	377,175.60
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	A-	A2	09/09/20	09/16/20	115,000.00	0.65	156.45	115,000.00	114,419.48
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	150,000.00	A-	A2	10/16/20	10/21/20	150,000.00	0.81	124.88	150,000.00	148,941.30
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	200,416.83	199,580.94
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	60,397.83	61,042.68
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	90,596.74	91,564.02
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	301,995.12	299,386.06

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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 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	49,691.90
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	55,124.66	54,661.09
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	147,722.34	144,401.40
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	113,693.37
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	118.40	50,000.00	49,218.85
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	71,355.66	70,360.70
Security Type Sub-Total		3,012,000.00					3,052,860.18	1.75	15,250.51	3,046,320.88	3,066,547.59
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	155,000.00	A-1	P-1	07/10/20	07/14/20	155,000.00	0.70	440.03	155,000.00	155,371.07
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	A-1+	P-1	08/27/19	08/29/19	280,000.00	1.84	1,395.72	280,000.00	283,109.96
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	1,478.44	295,000.00	298,298.40
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	1,495.43	145,000.00	147,317.83
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	A+	A1	03/19/21	03/23/21	155,000.00	0.59	642.69	155,000.00	155,248.31

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

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		1,030,000.00					1,030,000.00	1.51	5,452.31	1,030,000.00	1,039,345.57
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	27,573.13	AAA	NR	02/19/19	02/27/19	27,572.39	2.83	28.18	27,572.89	27,764.58
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	21,573.27	AAA	NR	04/03/19	04/10/19	21,570.43	2.66	25.50	21,572.23	21,694.96
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	40,879.68	NR	Aaa	05/21/19	05/29/19	40,878.15	2.52	28.62	40,879.10	41,209.07
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	49,558.52	AAA	Aaa	02/05/19	02/13/19	49,549.49	2.91	64.10	49,555.21	50,002.87
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	16,667.09	NR	Aaa	02/05/19	02/13/19	16,665.08	2.91	21.56	16,666.31	16,770.82
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	39,426.93	NR	Aaa	02/05/19	02/13/19	39,420.96	2.90	50.82	39,424.54	39,755.97
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	37,300.34	AAA	Aaa	05/21/19	05/30/19	37,292.78	2.51	41.61	37,297.03	37,577.11
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	47,197.62	NR	Aaa	05/21/19	05/28/19	47,186.95	2.51	52.44	47,192.95	47,610.67
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	98,507.34	NR	Aaa	02/19/20	02/26/20	98,488.03	1.61	44.05	98,496.23	99,293.60
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	129,884.21	AAA	Aaa	02/04/20	02/12/20	129,874.83	1.66	95.83	129,878.80	130,858.65
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	98,066.97	AAA	NR	01/14/20	01/22/20	98,047.73	1.89	82.38	98,055.03	99,031.70
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	54,999.18	54,815.44
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	44,995.91	44,745.52
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	29,995.09	29,836.72

Managed Account Detail of Securities Held

For the Month Ending **November 30, 2021**

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											
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	69,994.65	69,410.01
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	AAA	NR	04/13/21	04/21/21	64,985.99	0.52	15.02	64,987.77	64,663.10
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	10.07	34,992.26	34,880.20
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	54,988.64	54,187.18
Security Type Sub-Total		961,635.10					961,495.97	1.55	604.00	961,543.82	964,108.17
Managed Account Sub-Total		20,146,979.12					20,187,581.11	1.33	54,573.71	20,180,640.94	20,256,064.39
Money Market Mutual Fund											
PFM Funds - Govt Select, Instl Cl		119,441.68	AAAm	NR			119,441.68		0.00	119,441.68	119,441.68
Liquid Sub-Total		119,441.68					119,441.68		0.00	119,441.68	119,441.68
Securities Sub-Total		\$20,266,420.80					\$20,307,022.79	1.33%	\$54,573.71	\$20,300,082.62	\$20,375,506.07
Accrued Interest											\$54,573.71
Total Investments											\$20,430,079.78

Managed Account Security Transactions & Interest

For the Month Ending **November 30, 2021**

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

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
11/02/21	11/03/21	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	(204,659.77)	(335.66)	(204,995.43)			
11/09/21	11/17/21	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	(34,992.19)	0.00	(34,992.19)			
Transaction Type Sub-Total				245,000.00	(239,651.96)	(335.66)	(239,987.62)			
INTEREST										
11/01/21	11/01/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	105,000.00	0.00	506.44	506.44			
11/01/21	11/01/21	MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	0.00	565.00	565.00			
11/01/21	11/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.69	280.69			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	95,730.10	0.00	216.67	216.67			
11/01/21	11/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	92,759.35	0.00	238.86	238.86			
11/01/21	11/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	93,329.05	0.00	260.22	260.22			
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	75,372.27	0.00	175.30	175.30			
11/07/21	11/07/21	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	185,000.00	0.00	462.50	462.50			
11/12/21	11/12/21	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	115,000.00	0.00	258.75	258.75			
11/13/21	11/13/21	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			
11/15/21	11/15/21	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	355,000.00	0.00	4,881.25	4,881.25			
11/15/21	11/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	52,142.40	0.00	108.63	108.63			

Managed Account Security Transactions & Interest

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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										
11/15/21	11/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	55,733.39	0.00	135.15	135.15			
11/15/21	11/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	0.00	28.17	28.17			
11/15/21	11/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	42,023.45	0.00	87.90	87.90			
11/15/21	11/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
11/15/21	11/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
11/15/21	11/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	25,622.91	0.00	56.80	56.80			
11/15/21	11/15/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
11/15/21	11/15/21	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			
11/15/21	11/15/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
11/15/21	11/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	100,000.00	0.00	157.50	157.50			
11/15/21	11/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	44,684.35	0.00	107.99	107.99			
11/15/21	11/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	19,370.97	0.00	46.97	46.97			
11/15/21	11/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	139,823.95	0.00	193.42	193.42			
11/18/21	11/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	32,121.93	0.00	75.75	75.75			
11/21/21	11/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
11/21/21	11/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	105,000.00	0.00	140.88	140.88			
11/21/21	11/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	45,993.27	0.00	96.59	96.59			

Managed Account Security Transactions & Interest

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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										
11/22/21	11/22/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	255,000.00	0.00	318.75	318.75			
11/22/21	11/22/21	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			
11/24/21	11/24/21	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	150,000.00	0.00	187.50	187.50			
11/28/21	11/28/21	FREDDIE MAC NOTES (CALLABLE) DTD 05/29/2020 0.750% 05/28/2025	3134GVB31	200,000.00	0.00	750.00	750.00			
11/30/21	11/30/21	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			
11/30/21	11/30/21	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	420,000.00	0.00	1,575.00	1,575.00			
11/30/21	11/30/21	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	210,000.00	0.00	393.75	393.75			
11/30/21	11/30/21	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				5,551,707.39	0.00	31,334.40	31,334.40			

PAYDOWNS										
11/01/21	11/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	181.19	181.19	0.00	181.19	(8.80)	0.00	
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	2,286.37	2,286.37	0.00	2,286.37	(5.72)	0.00	
11/01/21	11/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	162.27	162.27	0.00	162.27	(1.38)	0.00	
11/01/21	11/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	31,216.92	31,216.92	0.00	31,216.92	(195.11)	0.00	
11/15/21	11/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	9,939.74	9,939.74	0.00	9,939.74	0.72	0.00	
11/15/21	11/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	5,257.42	5,257.42	0.00	5,257.42	0.80	0.00	
11/15/21	11/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,174.87	6,174.87	0.00	6,174.87	1.12	0.00	

Managed Account Security Transactions & Interest

For the Month Ending November 30, 2021

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											
	11/15/21	11/15/21	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,703.88	2,703.88	0.00	2,703.88	0.33	0.00	
	11/15/21	11/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,944.78	4,944.78	0.00	4,944.78	1.12	0.00	
	11/15/21	11/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,723.11	4,723.11	0.00	4,723.11	0.96	0.00	
	11/15/21	11/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,933.03	1,933.03	0.00	1,933.03	0.38	0.00	
	11/15/21	11/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	4,049.64	4,049.64	0.00	4,049.64	0.53	0.00	
	11/18/21	11/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,548.80	4,548.80	0.00	4,548.80	0.12	0.00	
	11/21/21	11/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	6,492.66	6,492.66	0.00	6,492.66	1.27	0.00	
	11/21/21	11/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	5,113.59	5,113.59	0.00	5,113.59	0.19	0.00	
Transaction Type Sub-Total					89,728.27	89,728.27	0.00	89,728.27	(203.47)	0.00	
SELL											
	11/15/21	11/17/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	25,000.00	25,442.38	129.59	25,571.97	1,635.74	774.71	FIFO
Transaction Type Sub-Total					25,000.00	25,442.38	129.59	25,571.97	1,635.74	774.71	
Managed Account Sub-Total						(124,481.31)	31,128.33	(93,352.98)	1,432.27	774.71	
Total Security Transactions						(\$124,481.31)	\$31,128.33	(\$93,352.98)	\$1,432.27	\$774.71	