

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

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 2/28/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 3/31/2022
CASH ON HAND							
Wells Fargo-General Checking	N/A	14,411,678.62	(568,370.32)	-	-	-	13,843,308.30
Wells Fargo-Road Maintenance	N/A	1,064,408.36	74,192.45	-	-	-	1,138,600.81
Wells Fargo-Gas Tax	N/A	684,343.32	87,176.67	-	-	(555,000.00)	216,519.99
Mechanics Bank - Payroll Acct	N/A	255,308.61	(85,552.14)	-	-	-	169,756.47
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		16,419,238.91	(492,553.34)	-	-	(555,000.00)	15,371,685.57
INVESTMENTS							
State of California - LAIF	0.37%	12,905,685.78	-	-	-	-	12,905,685.78
Investment Management Acct	1.33%	24,902,068.45	-	(353,425.95)	-	-	24,548,642.50
Total Investments		37,807,754.23	-	(353,425.95)	-	-	37,454,328.28
CASH WITH FISCAL AGENT							
Union Bank of California	varies	5,796,666.97	480,175.66	1.96	(570,463.06)	(240,087.51)	5,466,294.02 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		5,796,671.97	480,175.66	1.96	(570,463.06)	(240,087.51)	5,466,299.02
Grand Total		60,023,665.11	(12,377.68)	(353,423.99)	(570,463.06)	(795,087.51)	58,292,312.87

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	0.03%	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%	-	0.14	0.37	-	-	0.51
A/C #: 6712104702 Interest Account	0.00%	147,756.25	0.14	-	(147,756.39)	-	-
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	240,087.45	-	-	(240,087.51)	-
A/C #: 6712148602 Interest Account	0.00%	-	65,087.51	-	-	-	65,087.51
A/C #: 6712148603 Principal Account	0.00%	-	175,000.00	-	-	-	175,000.00
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%	25,270.30	-	0.10	-	-	25,270.40

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COACHELLA SUCCESSOR AGENCY							
<u>MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013</u>							
A/C #: 6712071401 Interest Account	0.00%	-	0.05	0.12	-	-	0.17
A/C #: 6712071402 Interest Account	0.00%	46,868.75	-	0.05	(46,868.80)	-	-
A/C #: 6712071403 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712071404 Reserve Account	0.00%	525,984.89	-	-	-	-	525,984.89
<u>SA TO COACHELLA RDA REFUNDING BONDS SERIES 2016A & 2016B</u>							
A/C #: 6712160601 Debt Service	0.00%	-	0.37	0.95	-	-	1.32
A/C #: 6712160602 Interest Account	0.00%	375,837.50	-	0.37	(375,837.87)	-	-
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	2,147,669.03	-	-	-	-	2,147,669.03
<u>COACHELLA LEASE BONDS 2016</u>							
A/C #: 6712179801 Payment Account	0.0000%	0.42	-	-	-	-	0.42
A/C #: 6712179802 Interest Account	0.0000%	-	-	-	-	-	-
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 UNION BANK OF CALIFORNIA		5,796,666.97	480,175.66	1.96	(570,463.06)	(240,087.51)	5,466,294.02 ①
WELLS FARGO BANK, N.A.							
<u>GAS TAX BONDS SERIES 2019</u>							
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
A/C #: 83925304 Reserve Fund	0.0000%	-	-	-	-	-	-
TOTAL WELLS FARGO BANK, N.A.		4.30	-	-	-	-	4.30 ②

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WILMINGTON TRUST, N. A.							
<u>CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS</u>							
A/C #: 144613-001 Interest Account	0.03%	0.70	-	-	-	-	0.70
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.		0.70	-	-	-	-	0.70 ③
TOTAL CASH WITH FISCAL AGENT		5,796,671.97	480,175.66	1.96	(570,463.06)	(240,087.51)	5,466,299.02

Managed Account Detail of Securities Held

For the Month Ending **March 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
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	97.01	140,747.57	140,328.13
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	333.29	1,250,736.64	1,239,440.63
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	290.06	138,175.39	138,512.50
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	3,694.65	356,243.33	357,939.83
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	3,276.24	457,198.40	459,281.25
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	461.91	70,073.98	70,426.57
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	2,939.23	350,672.98	347,265.63
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	1,011.67	1,249,966.88	1,226,371.88
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	440.26	125,904.18	124,101.56
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	269.02	167,083.44	162,705.48
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	17.13	299,412.55	292,464.83
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	1,228.18	200,869.58	190,216.42
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	3,026.96	430,359.85	420,750.00
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	4,130.90	586,367.17	574,200.00

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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	2,987.78	1,245,683.85	1,218,353.13
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	323.20	134,186.49	128,171.88
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	120.65	549,792.67	513,548.44
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	3.14	453,337.02	424,853.15
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	367.40	333,746.25	322,656.25
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	430.39	402,353.48	377,968.75
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	263.94	205,194.51	194,118.75
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	179.11	186,430.33	175,423.43
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	329.94	348,389.22	323,148.42
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	1,109.46	275,856.15	255,956.25
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	167.82	265,649.24	248,779.67
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	295.23	467,336.97	437,667.95
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	820.44	1,248,762.17	1,216,256.18
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	134.78	306,600.09	286,604.67

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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	273.92	614,284.27	582,454.66
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	728.98	289,470.42	269,700.00
Security Type Sub-Total		13,325,000.00					13,157,903.91	1.38	29,752.69	13,150,885.07	12,719,666.29
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	132.29	149,822.70	145,099.50
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	33.33	299,816.49	285,643.80
Security Type Sub-Total		450,000.00					449,455.50	0.46	165.62	449,639.19	430,743.30
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	2,280.00	191,448.85	189,941.10
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	470.83	200,000.00	189,532.00
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	288.66	135,000.00	127,191.60
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	125.80	40,191.93	37,977.60
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	345.95	110,000.00	104,438.40
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	103.07	80,000.00	74,069.60
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	104.70	40,000.00	37,296.00

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Security Type Sub-Total		795,000.00					799,084.70	1.06	3,719.01	796,640.78	760,446.30

Federal Agency Commercial Mortgage-Backed Security

FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	43,178.01	AA+	Aaa	04/02/19	04/05/19	43,285.95	2.63	97.73	43,183.72	43,176.63
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	73,094.99	AA+	Aaa	04/04/18	04/09/18	73,717.43	2.88	188.22	73,143.20	73,231.48
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	AA+	Aaa	09/04/19	09/09/19	101,476.56	1.78	192.25	100,170.43	100,064.35
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	91,434.59	AA+	Aaa	12/13/19	12/18/19	95,877.75	2.14	254.95	93,460.79	92,443.01
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	113,102.94	110,854.36
Security Type Sub-Total		417,707.59					429,806.13	2.18	1,013.83	423,061.08	419,769.83

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	255,000.00	AA+	Aaa	05/20/20	05/22/20	254,232.45	0.35	228.44	254,708.40	250,379.15
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	2,532.29	325,624.53	328,139.50
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	115.45	174,789.53	171,338.83
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	157.50	279,744.36	273,714.84
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	47.53	184,912.35	180,280.47
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	500.73	329,797.45	333,424.41
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	17.36	249,787.70	243,127.00

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For the Month Ending **March 31, 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
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	190,000.00	AA+	Aaa	01/30/19	01/31/19	195,600.04	2.72	2,012.81	191,946.74	193,505.31
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	463.89	199,396.86	188,146.80
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	717.71	259,672.00	245,432.46
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	993.75	361,155.36	339,829.56
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	512.50	199,618.63	189,037.60
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	252.78	175,130.71	163,950.68
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	325.00	225,721.33	210,793.72
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	440.55	304,593.98	285,742.61
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	134.90	184,390.35	172,359.14
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	73.13	194,378.59	181,311.59
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	157.50	418,403.81	390,517.26
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	23.75	284,402.23	264,556.38
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	370.00	184,521.37	172,195.78
Security Type Sub-Total		4,985,000.00					4,984,435.19	0.88	10,077.57	4,982,696.28	4,777,783.09

Managed Account Detail of Securities Held

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

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

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	275,000.00	A-	A2	03/01/18	03/05/18	268,545.75	3.00	3,368.75	274,293.16	276,392.05
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	283.33	99,961.68	99,820.30
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	340.89	261,212.04	262,222.48
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	89.35	25,000.00	24,474.83
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	268.04	75,048.91	73,424.47
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	199.81	114,881.73	110,439.10
TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024	882508BB9	300,000.00	A+	Aa3	02/23/22	02/25/22	304,716.00	1.90	2,975.00	304,495.63	300,366.00
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	2,365.50	363,101.45	363,371.04
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	31.29	115,000.00	111,644.42
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	529.88	150,000.00	144,921.75
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	534.38	185,302.42	182,328.37
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	698.25	199,246.51	190,706.99

Managed Account Detail of Securities Held

For the Month Ending **March 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
Corporate Note												
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	144.00	60,356.68	58,199.82
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	216.00	90,535.03	87,299.73
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	673.99	301,252.65	287,740.05
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	204.38	50,000.00	47,634.25
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	224.81	55,112.56	52,397.68
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	1,814.06	146,416.66	137,110.05
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	315.87	115,000.00	109,603.74
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	55.47	50,000.00	47,383.30
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	207.00	71,409.69	66,974.98
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	186.12	220,000.00	219,665.38
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	90.73	24,959.07	24,153.93

Managed Account Detail of Securities Held

For the Month Ending **March 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
Corporate Note											
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	453.65	124,926.28	120,769.62
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	740.28	200,621.37	192,496.20
Security Type Sub-Total		3,647,000.00					3,695,299.08	1.75	17,010.83	3,678,133.52	3,591,540.53
Certificate of Deposit											
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	460.44	280,000.00	280,777.00
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	518.22	295,000.00	295,830.43
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	145,000.00	A-1+	P-1	12/05/19	12/06/19	145,000.00	2.03	986.00	145,000.00	145,398.17
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	415.63	250,000.00	247,565.14
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	38.10	155,000.00	152,740.41
Security Type Sub-Total		1,125,000.00					1,125,000.00	1.52	2,418.39	1,125,000.00	1,122,311.15
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	10,898.79	AAA	NR	02/19/19	02/27/19	10,898.50	2.83	11.14	10,898.72	10,916.45
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	7,321.45	AAA	NR	04/03/19	04/10/19	7,320.49	2.66	8.66	7,321.17	7,326.38
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	22,065.43	NR	Aaa	05/21/19	05/29/19	22,064.60	2.52	15.45	22,065.18	22,118.75
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	26,644.31	AAA	Aaa	02/05/19	02/13/19	26,639.45	2.91	34.46	26,642.89	26,704.68

Managed Account Detail of Securities Held

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

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

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	7,163.59	NR	Aaa	02/05/19	02/13/19	7,162.73	2.91	9.26	7,163.32	7,177.37
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	20,520.33	NR	Aaa	02/05/19	02/13/19	20,517.22	2.90	26.45	20,519.30	20,559.55
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	19,900.78	AAA	Aaa	05/21/19	05/30/19	19,896.74	2.51	22.20	19,899.31	19,948.03
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	28,320.67	NR	Aaa	05/21/19	05/28/19	28,314.26	2.51	31.47	28,318.34	28,409.89
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	71,835.72	NR	Aaa	02/19/20	02/26/20	71,821.64	1.61	32.13	71,828.74	71,780.69
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	92,917.81	AAA	Aaa	02/04/20	02/12/20	92,911.10	1.66	68.55	92,914.46	92,850.00
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	74,778.69	AAA	NR	01/14/20	01/22/20	74,764.02	1.89	62.81	74,770.58	74,702.87
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	54,999.26	53,793.65
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	44,996.27	43,843.61
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	29,995.50	29,264.82
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	69,995.08	67,719.83
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	64,988.73	63,497.23
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	34,992.83	33,611.98
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	54,989.43	52,156.13

Managed Account Detail of Securities Held

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

CITY OF COACHELLA - OPERATING PORTFOLIO - 995343 - (14201484)											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Security Type Sub-Total		737,367.57					737,259.90	1.32	392.93	737,299.11	726,381.91
Managed Account Sub-Total		25,482,075.16					25,378,244.41	1.33	64,550.87	25,343,355.03	24,548,642.40
Securities Sub-Total		\$25,482,075.16					\$25,378,244.41	1.33%	\$64,550.87	\$25,343,355.03	\$24,548,642.40
Accrued Interest											\$64,550.87
Total Investments											\$24,613,193.27

Managed Account Security Transactions & Interest

For the Month Ending **March 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									
BUY										
03/01/22	03/01/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	350,000.00	(333,361.33)	(292.47)	(333,653.80)			
03/08/22	03/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	190,000.00	(185,200.60)	(395.83)	(185,596.43)			
03/17/22	03/22/22	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	220,000.00	(220,000.00)	0.00	(220,000.00)			

Transaction Type Sub-Total **760,000.00** **(738,561.93)** **(688.30)** **(739,250.23)**

INTEREST										
03/01/22	03/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	28.68	28.68			
03/01/22	03/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	75,310.35	0.00	193.92	193.92			
03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	100,000.00	0.00	192.25	192.25			
03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	57,708.20	0.00	130.61	130.61			
03/01/22	03/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
03/01/22	03/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	91,903.47	0.00	261.17	261.17			
03/12/22	03/12/22	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	330,000.00	0.00	4,743.75	4,743.75			
03/15/22	03/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	80,248.45	0.00	126.39	126.39			
03/15/22	03/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	23,956.74	0.00	50.11	50.11			
03/15/22	03/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	9,394.22	0.00	22.78	22.78			
03/15/22	03/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	31,746.11	0.00	76.98	76.98			
03/15/22	03/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	10,566.45	0.00	23.42	23.42			

Managed Account Security Transactions & Interest

For the Month Ending **March 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									
INTEREST										
03/15/22	03/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
03/15/22	03/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	24,830.83	0.00	60.01	60.01			
03/15/22	03/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
03/15/22	03/15/22	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	260,000.00	0.00	3,835.00	3,835.00			
03/15/22	03/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
03/15/22	03/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	101,161.46	0.00	139.94	139.94			
03/15/22	03/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	65,000.00	0.00	28.17	28.17			
03/15/22	03/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			
03/15/22	03/15/22	US TREASURY NOTES DTD 09/15/2019 1.500% 09/15/2022	912828YF1	140,000.00	0.00	1,050.00	1,050.00			
03/15/22	03/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
03/15/22	03/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	32,566.24	0.00	67.85	67.85			
03/16/22	03/16/22	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	115,000.00	0.00	375.48	375.48			
03/17/22	03/17/22	CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	155,000.00	0.00	911.96	911.96			
03/18/22	03/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	14,820.66	0.00	34.95	34.95			
03/21/22	03/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	77,982.28	0.00	104.63	104.63			

Managed Account Security Transactions & Interest

For the Month Ending **March 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									
INTEREST										
03/21/22	03/21/22	FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/21/2020 0.250% 09/21/2023	3133EMAM4	250,000.00	0.00	312.50	312.50			
03/21/22	03/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
03/21/22	03/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	26,430.47	0.00	55.50	55.50			
03/23/22	03/23/22	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	285,000.00	0.00	534.38	534.38			
03/23/22	03/23/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	300,000.00	0.00	750.00	750.00			
03/31/22	03/31/22	US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	460,000.00	0.00	575.00	575.00			
03/31/22	03/31/22	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	295,000.00	0.00	3,134.38	3,134.38			
Transaction Type Sub-Total				3,813,625.93	0.00	18,208.86	18,208.86			
MATURITY										
03/01/22	03/01/22	BB&T CORP NOTES (CALLED, OMD 4/1/22) DTD 03/21/2017 2.750% 03/01/2022	05531FAX1	185,000.00	185,000.00	2,119.73	187,119.73	3,435.45	0.00	
Transaction Type Sub-Total				185,000.00	185,000.00	2,119.73	187,119.73	3,435.45	0.00	
PAYDOWNS										
03/01/22	03/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	14,530.19	14,530.19	0.00	14,530.19	(36.33)	0.00	
03/01/22	03/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,215.36	2,215.36	0.00	2,215.36	(18.87)	0.00	
03/01/22	03/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	468.88	468.88	0.00	468.88	(22.78)	0.00	
03/15/22	03/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	5,101.80	5,101.80	0.00	5,101.80	0.93	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **March 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									
PAYDOWNS										
03/15/22	03/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	8,243.65	8,243.65	0.00	8,243.65	0.59	0.00	
03/15/22	03/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,230.63	2,230.63	0.00	2,230.63	0.27	0.00	
03/15/22	03/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	4,310.50	4,310.50	0.00	4,310.50	0.65	0.00	
03/15/22	03/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	5,469.76	5,469.76	0.00	5,469.76	1.07	0.00	
03/15/22	03/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,055.96	4,055.96	0.00	4,055.96	0.82	0.00	
03/15/22	03/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,245.57	4,245.57	0.00	4,245.57	0.96	0.00	
03/15/22	03/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,245.00	3,245.00	0.00	3,245.00	0.43	0.00	
03/18/22	03/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,921.87	3,921.87	0.00	3,921.87	0.10	0.00	
03/21/22	03/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,365.04	4,365.04	0.00	4,365.04	0.16	0.00	
03/21/22	03/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	6,146.56	6,146.56	0.00	6,146.56	1.20	0.00	
Transaction Type Sub-Total				68,550.77	68,550.77	0.00	68,550.77	(70.80)	0.00	
SELL										
03/08/22	03/10/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	185,000.00	185,585.35	1,227.40	186,812.75	7,400.00	2,329.68	FIFO
03/17/22	03/22/22	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	175,000.00	177,271.50	1,243.23	178,514.73	1,043.00	1,927.64	FIFO
Transaction Type Sub-Total				360,000.00	362,856.85	2,470.63	365,327.48	8,443.00	4,257.32	
Managed Account Sub-Total					(122,154.31)	22,110.92	(100,043.39)	11,807.65	4,257.32	
Total Security Transactions					(122,154.31)	\$22,110.92	(100,043.39)	\$11,807.65	\$4,257.32	