

CITY OF COACHELLA
TREASURER'S REPORT - INVESTMENT REPORT
As of February 28, 2022
Fiscal Year 2021-2022

DESCRIPTION	CURRENT YIELD	BALANCE AS OF 1/31/2022	NET: DEPOSITS/ (WITHDRAWALS)	INTEREST EARNED / CHANGE IN VALUE	PAYMENT OF INTEREST	PAYMENT OF PRINCIPAL	BALANCE AS OF 2/28/2022
CASH ON HAND							
Wells Fargo-General Checking	N/A	25,139,490.52	(10,727,811.90)	-	-	-	14,411,678.62
Wells Fargo-Road Maintenance	N/A	990,269.77	74,138.59	-	-	-	1,064,408.36
Wells Fargo-Gas Tax	N/A	600,758.07	83,585.25	-	-	-	684,343.32
Mechanics Bank - Payroll Acct	N/A	124,362.44	130,946.17	-	-	-	255,308.61
Petty Cash	N/A	3,500.00	-	-	-	-	3,500.00
Total Cash on Hand		26,858,380.80	(10,439,141.89)	-	-	-	16,419,238.91
INVESTMENTS							
State of California - LAIF	0.28%	7,905,685.78	-	5,000,000.00	-	-	12,905,685.78
Investment Management Acct	1.33%	20,107,663.70	-	4,794,404.75	-	-	24,902,068.45
Total Investments		28,013,349.48	-	9,794,404.75	-	-	37,807,754.23
CASH WITH FISCAL AGENT							
Union Bank of California	varies	5,365,093.46	1,140,923.15	0.50	(709,350.14)	-	5,796,666.97 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		5,365,098.46	1,140,923.15	0.50	(709,350.14)	-	5,796,671.97
Grand Total		60,236,828.74	(9,298,218.74)	9,794,405.25	(709,350.14)	-	60,023,665.11

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%	-	0.14	0.25	-	-	0.39
A/C #: 6712016202 Interest Account	0.03%	138,887.50	-	0.14	(138,887.64)	-	-
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	147,755.78	-	(147,756.25)	-	-
A/C #: 6712104702 Interest Account	0.00%	-	147,756.25	-	-	-	147,756.25
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%	25,270.19	-	0.11	-	-	25,270.30

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COACHELLA SUCCESSOR AGENCY							
MERGED PROJECT AREAS BONDS 98 & 99: BONDS 2013							
A/C #: 6712071401 Interest Account	0.00%	0.30	46,868.45	-	(46,868.75)	-	-
A/C #: 6712071402 Interest Account	0.00%	-	46,868.75	-	-	-	46,868.75
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	375,836.28	-	(375,837.50)	-	-
A/C #: 6712160602 Interest Account	0.00%	-	375,837.50	-	-	-	375,837.50
A/C #: 6712160603 Principal Account	0.00%	-	-	-	-	-	-
A/C #: 6712160604 Reserve Account	0.00%	2,147,669.03	-	-	-	-	2,147,669.03
COACHELLA LEASE BONDS 2016							
A/C #: 6712179801 Payment Account	0.0000%	0.42	-	-	-	-	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		5,365,093.46	1,140,923.15	0.50	(709,350.14)	-	5,796,666.97 ①
WELLS FARGO BANK, N.A.							
GAS TAX BONDS SERIES 2019							
A/C #: 83925300 Debt Service Fund	0.0000%	2.61	-	-	-	-	2.61
A/C #: 83925301 Interest Account	0.0000%	0.78	-	-	-	-	0.78
A/C #: 83925302 Principal Account	0.0000%	0.91	-	-	-	-	0.91
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.							
CITY OF COACHELLA TAXABLE PENSION OBLIGATION BONDS							
A/C #: 144613-001 Interest Account	0.03%	0.70	-	-	-	-	0.70
A/C #: 144613-002 Principal Account	0.00%	-	-	-	-	-	-
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
TOTAL CASH WITH FISCAL AGENT		5,365,098.46	1,140,923.15	0.50	(709,350.14)	-	5,796,671.97

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Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	968.78	140,886.34	140,568.75
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	1,158.79	183,215.00	185,693.75
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	197.34	1,249,466.07	1,250,553.13
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	140.19	138,059.00	139,956.25
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	2,858.63	356,308.32	363,042.95
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	2,443.75	457,055.56	465,678.15
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	304.56	70,077.57	71,520.32
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	2,339.78	350,700.43	353,500.00
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	599.02	1,248,667.80	1,249,461.78
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	212.79	125,937.08	126,640.63
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	8.41	167,156.59	166,160.15
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	2,617.72	299,562.37	298,871.88
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	977.69	201,062.33	194,421.08
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	2,257.81	430,530.44	430,644.51

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U.S. Treasury Bond / Note												
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	3,081.25	586,569.82	587,703.10
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	1,769.08	1,245,096.79	1,247,013.22
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	100.55	134,309.97	131,300.00
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	3.77	549,663.33	527,423.44
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	480.22	453,175.39	436,568.75
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	342.61	402,172.39	388,603.13
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	196.88	205,083.26	199,664.05
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	118.10	186,349.56	180,470.32
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	217.54	348,352.77	332,445.33
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	536.24	276,317.64	263,526.56
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	81.11	265,552.97	256,078.13
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	142.70	467,167.41	450,507.81
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	396.55	1,247,185.89	1,251,937.50
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	4.21	306,526.33	295,178.13

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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	8.56	613,943.34	599,878.12
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	543.75	289,459.63	278,128.13
Security Type Sub-Total		13,160,000.00					13,002,727.93	1.38	25,108.38	12,995,611.39	12,863,139.05
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	101.04	149,813.57	146,959.05
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	658.33	299,810.21	291,531.30
Security Type Sub-Total		450,000.00					449,455.50	0.46	759.37	449,623.78	438,490.35
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	190,000.00	AA-	Aa2	10/16/19	10/24/19	193,801.90	1.87	1,900.00	191,530.81	192,901.30
MS ST TXBL GO BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	AA	Aa2	07/24/20	08/06/20	200,000.00	0.57	376.67	200,000.00	193,592.00
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	224.99	135,000.00	130,735.35
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	83.87	40,196.94	38,920.40
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	230.63	110,000.00	107,031.10
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	51.53	80,000.00	76,871.20
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	69.80	40,000.00	38,278.80

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Security Type Sub-Total			795,000.00					799,084.70	1.06	2,937.49	796,727.75	778,330.15
Federal Agency Commercial Mortgage-Backed Security												
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	57,708.20	AA+	Aaa	04/02/19	04/05/19	57,852.47	2.63	130.61	57,719.71	57,769.36
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	75,310.35	AA+	Aaa	04/04/18	04/09/18	75,951.66	2.88	193.92	75,372.65	75,592.57
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	100,213.73	100,299.13
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	91,903.47	AA+	Aaa	12/13/19	12/18/19	96,369.41	2.14	256.26	94,030.25	94,146.23
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	113,201.60	113,220.56
Security Type Sub-Total			434,922.02					447,098.54	2.20	1,053.72	440,537.94	441,027.85
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	175.31	254,686.67	251,762.27
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	2,750.00	501,027.90	509,063.00
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	78.99	174,775.07	172,517.80
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	99.17	279,727.31	275,934.12
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	8.99	184,907.02	181,994.31
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	4,453.85	329,785.59	337,485.06
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	277.78	249,775.46	245,773.50

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For the Month Ending **February 28, 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	1,478.44	192,044.71	196,423.90
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	380.56	199,380.00	192,672.60
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	260,000.00	AA+	Aaa	04/22/20	04/24/20	259,464.40	0.67	582.29	259,662.90	251,398.16
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	806.25	361,187.43	348,089.76
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	387.50	199,608.38	193,825.40
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	179.86	175,134.17	168,129.68
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	231.25	225,740.40	216,166.72
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	313.47	304,583.25	293,026.01
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	77.08	184,374.69	176,660.57
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	12.19	194,363.08	186,227.93
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	26.25	418,363.96	401,106.30
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	469.06	284,387.65	271,520.07
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	292.92	184,510.09	176,844.28
Security Type Sub-Total		5,160,000.00					5,160,663.69	0.94	13,081.21	5,158,025.73	5,046,621.44

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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												
BB&T CORP NOTES (CALLED, OMD 4/1/22) DTD 03/21/2017 2.750% 03/01/2022		05531FAX1	185,000.00	A-	A3	04/03/18	04/05/18	181,564.55	3.26	2,119.79	185,000.00	185,000.00
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	2,807.29	274,173.42	277,249.78
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	141.67	99,957.80	100,376.10
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	3,536.72	261,266.89	266,109.22
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	74.12	25,000.00	24,645.78
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	222.35	75,053.02	73,937.32
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	156.69	114,876.99	112,120.17
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	2,318.75	304,690.81	304,977.90
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	1,510.50	363,355.13	368,824.68
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	344.19	115,000.00	112,721.51
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	428.63	150,000.00	146,353.65
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	270.75	199,546.34	194,759.50

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	54.00	60,367.23	59,505.42
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	81.00	90,550.84	89,258.13
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	243.78	301,442.87	293,187.82
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	163.50	50,000.00	48,547.95
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	179.85	55,115.66	53,402.75
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	1,392.19	146,751.17	139,628.75
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	236.90	115,000.00	111,132.32
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	23.47	50,000.00	48,103.50
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	162.00	71,395.85	68,460.05
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	50.11	24,958.34	24,788.15
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	250.52	124,924.97	123,940.75

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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												
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	398.61	200,632.51	197,635.40
Security Type Sub-Total			3,422,000.00					3,471,663.03	1.71	17,167.38	3,459,059.84	3,424,666.60
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	14.39	280,000.00	281,410.92
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	45.72	295,000.00	296,500.96
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	731.28	145,000.00	146,022.69
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	189.58	250,000.00	249,209.88
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	871.32	155,000.00	153,617.09
Security Type Sub-Total			1,125,000.00					1,125,000.00	1.52	1,852.29	1,125,000.00	1,126,761.54
Asset-Backed Security												
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023		43814WAC9	14,820.66	AAA	NR	02/19/19	02/27/19	14,820.27	2.83	15.15	14,820.56	14,872.60
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023		44932NAD2	10,566.45	AAA	NR	04/03/19	04/10/19	10,565.06	2.66	12.49	10,566.02	10,588.56
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	26,430.47	NR	Aaa	05/21/19	05/29/19	26,429.48	2.52	18.50	26,430.15	26,554.58
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023		89239AAD5	31,746.11	AAA	Aaa	02/05/19	02/13/19	31,740.32	2.91	41.06	31,744.31	31,892.19
ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023		02004WAC5	9,394.22	NR	Aaa	02/05/19	02/13/19	9,393.09	2.91	12.15	9,393.84	9,428.04

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Asset-Backed Security												
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	24,830.83	NR	Aaa	02/05/19	02/13/19	24,827.07	2.90	32.00	24,829.52	24,964.86
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	23,956.74	AAA	Aaa	05/21/19	05/30/19	23,951.88	2.51	26.73	23,954.88	24,051.08
NAROT 2019-B A3	DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	32,566.24	NR	Aaa	05/21/19	05/28/19	32,558.87	2.51	36.18	32,563.42	32,753.28
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	77,982.28	NR	Aaa	02/19/20	02/26/20	77,967.00	1.61	34.88	77,974.39	78,173.73
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	101,161.46	AAA	Aaa	02/04/20	02/12/20	101,154.16	1.66	74.63	101,157.67	101,439.19
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	80,248.45	AAA	NR	01/14/20	01/22/20	80,232.71	1.89	67.41	80,239.47	80,536.54
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	54,999.24	54,297.91
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	44,996.18	44,079.53
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	29,995.39	29,545.95
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	69,994.97	68,471.09
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	64,988.49	63,992.95
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	34,992.69	34,110.61
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	54,989.23	53,278.78
Security Type Sub-Total			788,703.91					788,589.06	1.38	441.53	788,630.42	783,031.47

Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Managed Account Sub-Total		25,335,625.93					25,244,282.45	1.33	62,401.37	25,213,216.85	24,902,068.45
Securities Sub-Total		\$25,335,625.93					\$25,244,282.45	1.33%	\$62,401.37	\$25,213,216.85	\$24,902,068.45
Accrued Interest											\$62,401.37
Total Investments											\$24,964,469.82

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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										
02/02/22	02/03/22	BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	250,000.00	(250,000.00)	0.00	(250,000.00)			
02/17/22	02/18/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,320,000.00	(1,246,626.56)	(246.13)	(1,246,872.69)			
02/17/22	02/18/22	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,285,000.00	(1,248,206.84)	(452.59)	(1,248,659.43)			
02/17/22	02/18/22	US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,265,000.00	(1,244,888.48)	(1,336.64)	(1,246,225.12)			
02/17/22	02/18/22	US TREASURY NOTES DTD 07/15/2020 0.125% 07/15/2023	912828ZY9	1,270,000.00	(1,249,015.23)	(149.10)	(1,249,164.33)			
02/23/22	02/25/22	TEXAS INSTRUMENTS INC CORP NOTES (CALLAB DTD 05/04/2017 2.625% 05/15/2024	882508BB9	300,000.00	(304,716.00)	(2,187.50)	(306,903.50)			
Transaction Type Sub-Total				5,690,000.00	(5,543,453.11)	(4,371.96)	(5,547,825.07)			

INTEREST										
02/01/22	02/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	3.02	3.02			
02/01/22	02/01/22	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	0.00	850.00	850.00			
02/01/22	02/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	80,000.00	0.00	309.20	309.20			
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	100,000.00	0.00	192.25	192.25			
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	74,153.49	0.00	167.83	167.83			
02/01/22	02/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	92,424.92	0.00	262.69	262.69			
02/01/22	02/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	80,525.77	0.00	207.35	207.35			
02/01/22	02/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	110,000.00	0.00	280.68	280.68			
02/09/22	02/09/22	JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	50,000.00	0.00	190.93	190.93			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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										
02/12/22	02/12/22	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	190,000.00	0.00	2,565.00	2,565.00			
02/13/22	02/13/22	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	150,000.00	0.00	1,350.00	1,350.00			
02/14/22	02/14/22	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	295,000.00	0.00	2,581.25	2,581.25			
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	85,790.47	0.00	135.12	135.12			
02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	14,101.30	0.00	31.26	31.26			
02/15/22	02/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	65,000.00	0.00	28.17	28.17			
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	110,241.74	0.00	152.50	152.50			
02/15/22	02/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	30,000.00	0.00	8.50	8.50			
02/15/22	02/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	45,000.00	0.00	14.25	14.25			
02/15/22	02/15/22	US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	130,000.00	0.00	1,300.00	1,300.00			
02/15/22	02/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	11,662.22	0.00	28.28	28.28			
02/15/22	02/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	35,000.00	0.00	21.58	21.58			
02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	28,205.79	0.00	59.00	59.00			
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	29,304.64	0.00	70.82	70.82			
02/15/22	02/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	55,000.00	0.00	26.58	26.58			
02/15/22	02/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	70,000.00	0.00	25.08	25.08			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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										
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	37,306.66	0.00	90.47	90.47			
02/15/22	02/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	37,184.11	0.00	77.47	77.47			
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	18,900.49	0.00	44.57	44.57			
02/21/22	02/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	84,595.62	0.00	113.50	113.50			
02/21/22	02/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	55,000.00	0.00	12.38	12.38			
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	31,038.27	0.00	65.18	65.18			
02/24/22	02/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	185,000.00	0.00	231.25	231.25			
02/25/22	02/25/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	615,000.00	0.00	1,153.13	1,153.13			
02/26/22	02/26/22	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	295,000.00	0.00	2,804.47	2,804.47			
02/28/22	02/28/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	940,000.00	0.00	2,350.00	2,350.00			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	555,000.00	0.00	693.75	693.75			
02/28/22	02/28/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	280,000.00	0.00	2,676.33	2,676.33			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	165,000.00	0.00	1,546.88	1,546.88			
Transaction Type Sub-Total				5,330,435.49	0.00	22,720.72	22,720.72			
PAYDOWNS										
02/01/22	02/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	5,215.42	5,215.42	0.00	5,215.42	(44.41)	0.00	
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	16,445.29	16,445.29	0.00	16,445.29	(41.11)	0.00	

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									
PAYDOWNS										
02/01/22	02/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	521.45	521.45	0.00	521.45	(25.34)	0.00	
02/15/22	02/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	4,617.87	4,617.87	0.00	4,617.87	1.04	0.00	
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	5,542.02	5,542.02	0.00	5,542.02	1.09	0.00	
02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	3,534.85	3,534.85	0.00	3,534.85	0.47	0.00	
02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	4,249.05	4,249.05	0.00	4,249.05	0.86	0.00	
02/15/22	02/15/22	ALLYA 2019-1 A3 DTD 02/13/2019 2.910% 09/15/2023	02004WAC5	2,268.00	2,268.00	0.00	2,268.00	0.27	0.00	
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	9,080.28	9,080.28	0.00	9,080.28	0.66	0.00	
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	5,560.55	5,560.55	0.00	5,560.55	1.01	0.00	
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	4,473.81	4,473.81	0.00	4,473.81	0.68	0.00	
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,079.83	4,079.83	0.00	4,079.83	0.11	0.00	
02/21/22	02/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	6,613.34	6,613.34	0.00	6,613.34	1.30	0.00	
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,607.80	4,607.80	0.00	4,607.80	0.17	0.00	
Transaction Type Sub-Total				76,809.56	76,809.56	0.00	76,809.56	(103.20)	0.00	
SELL										
02/02/22	02/03/22	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	155,000.00	155,066.36	78.36	155,144.72	66.36	66.36	FIFO
02/02/22	02/03/22	US TREASURY NOTES DTD 09/15/2019 1.500% 09/15/2022	912828YF1	100,000.00	100,597.66	584.25	101,181.91	(195.31)	(118.57)	FIFO
02/23/22	02/25/22	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	305,000.00	307,394.73	1,971.55	309,366.28	1,012.70	1,781.27	FIFO

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For the Month Ending **February 28, 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									
Transaction Type Sub-Total				560,000.00	563,058.75	2,634.16	565,692.91	883.75	1,729.06	
Managed Account Sub-Total					(4,903,584.80)	20,982.92	(4,882,601.88)	780.55	1,729.06	
Total Security Transactions					(\$4,903,584.80)	\$20,982.92	(\$4,882,601.88)	\$780.55	\$1,729.06	