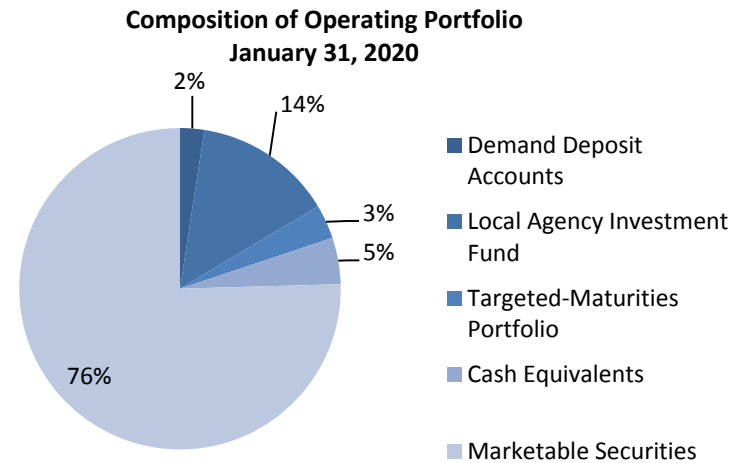
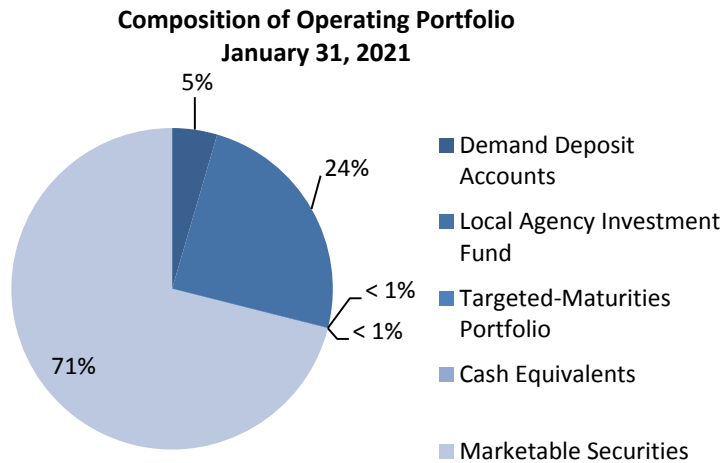


TREASURER'S REPORT
For the Month Ended



Portfolios		January 31, 2021									
		Amortized	Unrealized	Market	Accrued	Market Value	%	YTM @	YTM @		
		Cost	Gains/(Loss)	Value	Interest	Plus Accrued	Total	Cost	Market	Notes	
Operating Portfolios											
Liquidity Portfolio											
Demand Deposit Accounts	\$	13,830,052	\$ -	\$ 13,830,052	\$ -	\$ 13,830,052	4.53%	0.20%	0.20%	(1)	
Local Agency Investment Fund		74,498,171	-	74,498,171	-	74,498,171	24.39%	0.63%	0.58%	(2)	
Targeted-Maturities Portfolio		574	-	574	-	574	0.00%	0.03%	0.03%		
Short-Term Portfolio											
Cash Equivalents		171,916	-	171,916	13	171,928	0.06%	0.01%	0.01%		
Marketable Securities		210,711,284	5,239,618	215,950,901	952,345	216,903,246	71.02%	1.83%	0.19%		
TOTAL OPERATING FUNDS		\$ 299,211,996	\$ 5,239,618	\$ 304,451,614	\$ 952,358	\$ 305,403,972	100.00%				
Bond Fund Portfolios											
2010 Civic Center COPs	\$	34	\$ -	\$ 34	\$ -	\$ 34	0.00%	0.01%	0.01%		
Fire Station COPs		9,060,776	-	9,060,776	-	9,060,776	77.42%	0.03%	0.03%		
Assessment Districts		2,643,124	-	2,643,124	-	2,643,124	22.58%	0.01%	0.01%		
TOTAL BOND FUNDS WITH FISCAL AGENT		\$ 11,703,934	\$ -	\$ 11,703,934	\$ -	\$ 11,703,934	100.00%				
TOTAL CASH & INVESTMENTS		\$ 310,915,930	\$ 5,239,618	\$ 316,155,548	\$ 952,358	\$ 317,107,906					



Notes:

- (1) Yield offsets bank fees
- (2) LAIF's yield is available quarterly

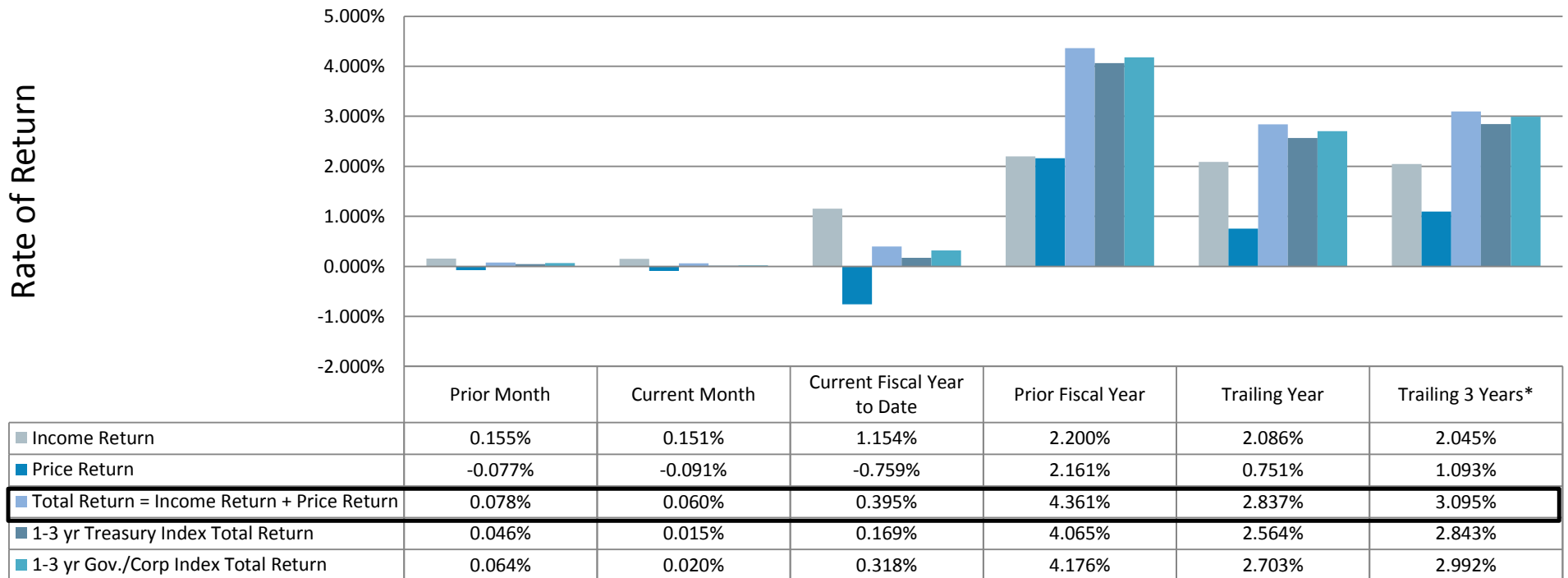


**Short-Term Portfolio by Security Type
for the Month Ended**

January 31, 2021

Security Type	Par Value	Original Cost	Amortized Cost	Unrealized Gain/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% of Portfolio	YTM @ Cost	YTM @ Market
Cash Equivalents	-	171,916	171,916	-	171,916	13	171,928	0.08%	0.01%	0.01%
Marketable Securities										
Agency	104,565,000	105,005,732	104,819,825	2,690,137	107,509,962	473,552	107,983,514	49.74%	1.62%	0.15%
U.S. Government	55,950,000	55,403,656	55,761,444	1,281,003	57,042,447	184,499	57,226,946	26.39%	1.74%	0.14%
Corporate Notes	33,425,000	33,320,475	33,426,065	1,031,084	34,457,149	245,784	34,702,933	15.94%	2.90%	0.34%
Asset-Backed Securities	8,621,317	8,641,291	8,627,766	138,335	8,766,101	6,773	8,772,873	4.06%	1.80%	0.38%
Supranational	5,915,000	6,076,574	6,076,184	2,700	6,078,884	23,200	6,102,084	2.81%	0.27%	0.26%
Municipal Bonds	2,000,000	2,000,000	2,000,000	96,360	2,096,360	18,537	2,114,897	0.97%	2.01%	0.41%
Total Marketable Securities	210,476,317	210,447,728	210,711,284	5,239,618	215,950,901	952,345	216,903,246	99.92%	1.83%	0.19%
GRAND TOTAL	210,476,317	210,619,644	210,883,199	5,239,618	216,122,817	952,358	217,075,175	100.00%	1.82%	0.19%

Performance History

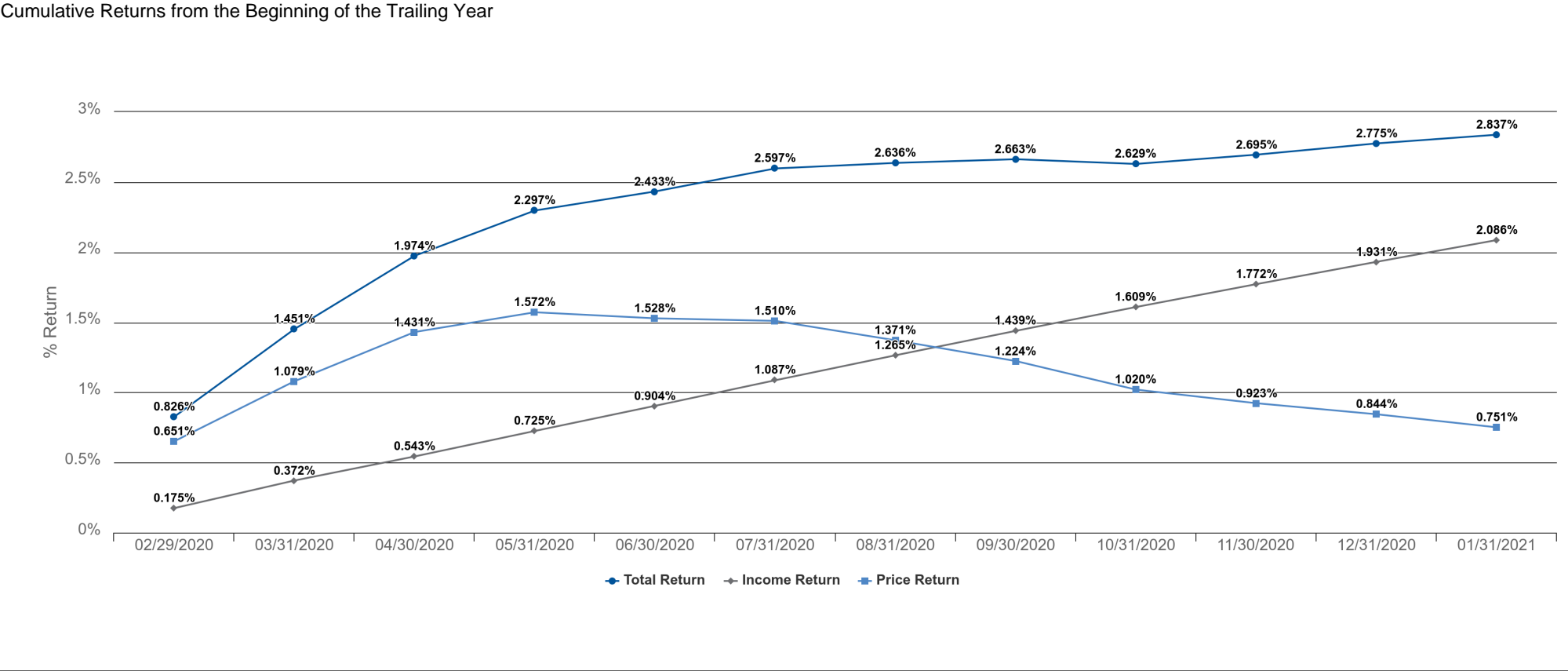


*Periods greater than one year are annualized

Short-Term Portfolio's Cumulative Returns During Trailing Year

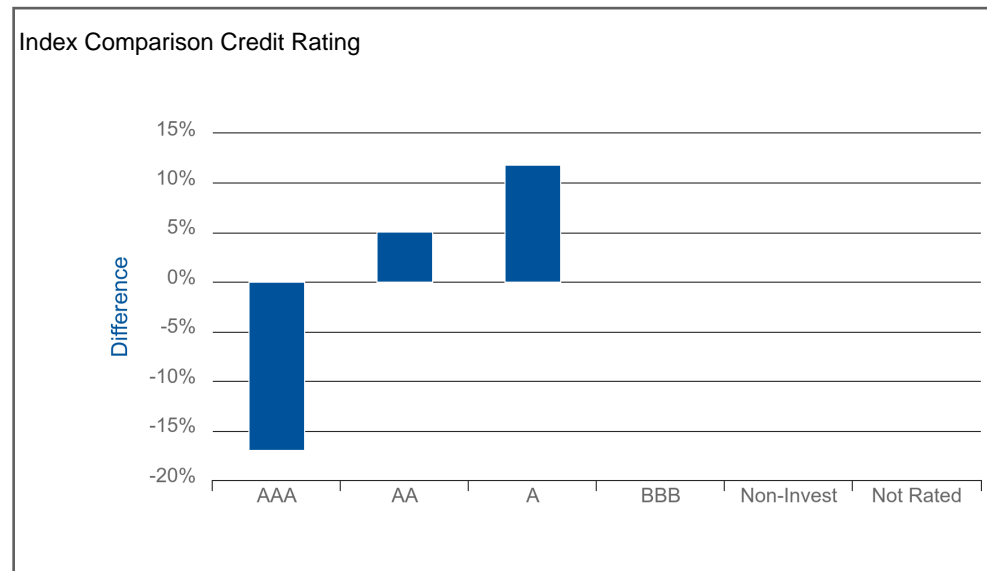
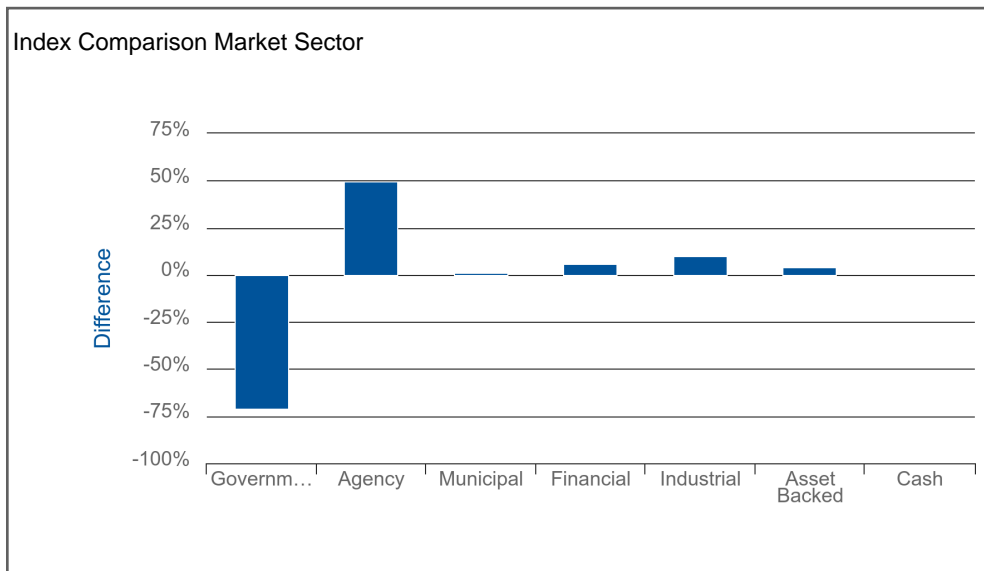
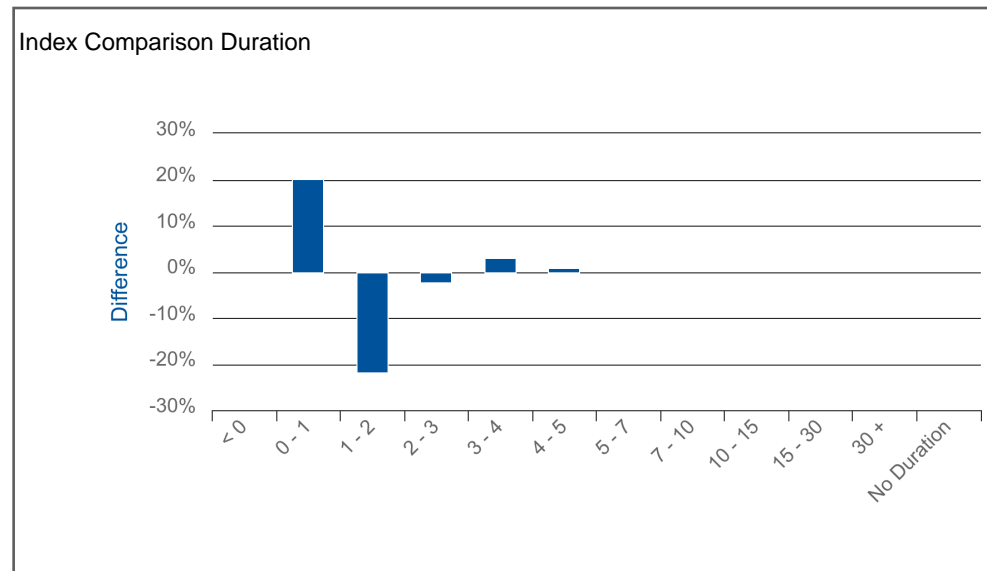
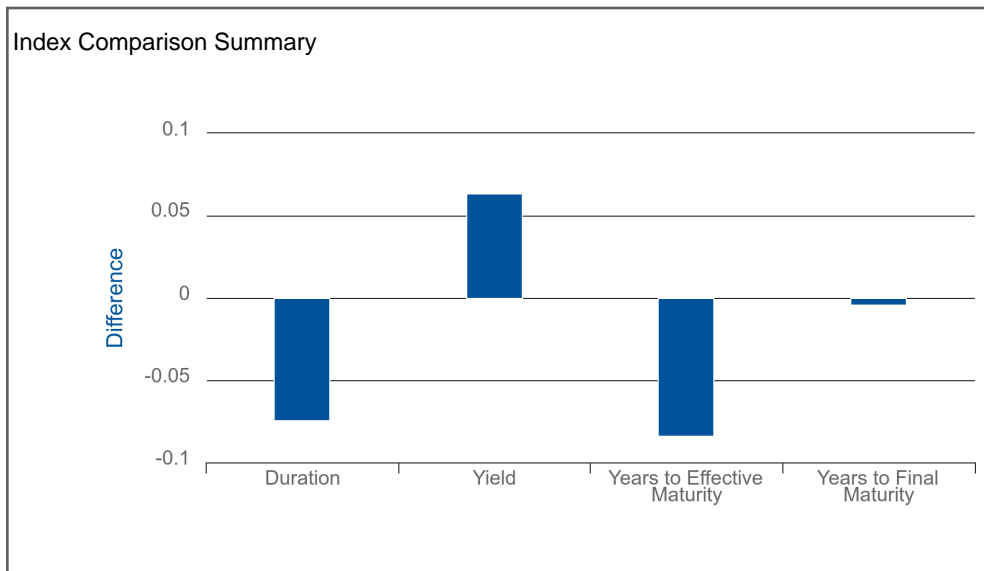
02/01/2020 - 01/31/2021

Cumulative Returns from the Beginning of the Trailing Year					
Period Begin	Period End	Total Return	Income Return	Price Return	
02/01/2020	02/29/2020	0.826%	0.175%	0.651%	
02/01/2020	03/31/2020	1.451%	0.372%	1.079%	
02/01/2020	04/30/2020	1.974%	0.543%	1.431%	
02/01/2020	05/31/2020	2.297%	0.725%	1.572%	
02/01/2020	06/30/2020	2.433%	0.904%	1.528%	
02/01/2020	07/31/2020	2.597%	1.087%	1.510%	
02/01/2020	08/31/2020	2.636%	1.265%	1.371%	
02/01/2020	09/30/2020	2.663%	1.439%	1.224%	
02/01/2020	10/31/2020	2.629%	1.609%	1.020%	
02/01/2020	11/30/2020	2.695%	1.772%	0.923%	
02/01/2020	12/31/2020	2.775%	1.931%	0.844%	
02/01/2020	01/31/2021	2.837%	2.086%	0.751%	
02/01/2020	---	---	---	---	



Comparison of Short-Term Portfolio with 1-3 Year U.S. Treasuries Index

01/01/2021 - 01/31/2021





BOND MARKET OVERVIEW

For the Month Ended

January 31, 2021

- ❖ The Federal Open Market Committee (FOMC) kept monetary policy unchanged with the federal funds target rate in a range of 0.0% to 0.25%.
- ❖ The Federal Reserve continued to purchase \$80 billion of Treasuries per month, and \$40 billion of agency mortgage-backed securities per month.
- ❖ U.S. nonfarm payrolls increased 49,000 in January.
- ❖ The Consumer Price Index (CPI) was up 1.4% year-over-year in January, unchanged from December.

DISCLAIMER: This report is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of publication, but may become outdated or superseded at any time without notice. This report may contain forecasts and forward-looking statements which are inherently limited and should not be relied upon as an indicator of future results. Past performance is not indicative of future results.

Risk Summary of Short-Term Portfolio

01/01/2021 - 01/31/2021

Summary

Risk Metric	Value
Cash	77,250.00
MMFund	94,678.30
Fixed Income	216,903,246.49
Duration	1.815
Convexity	0.049
WAL	1.840
Years to Final Maturity	1.919
Years to Effective Maturity	1.839
Yield	0.194
Book Yield	1.824
Avg Credit Rating	AA+/Aa1/AA+

Security Type

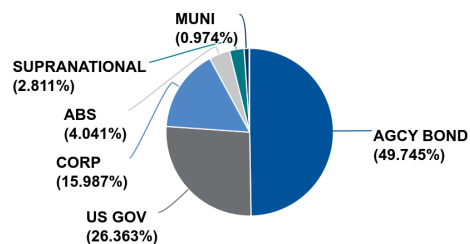


Chart calculated by: Ending Market Value + Accrued

Market Sector

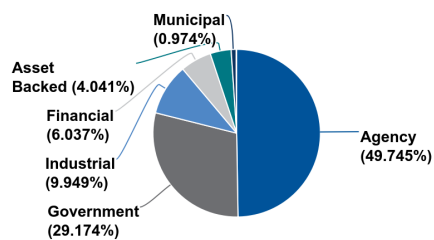
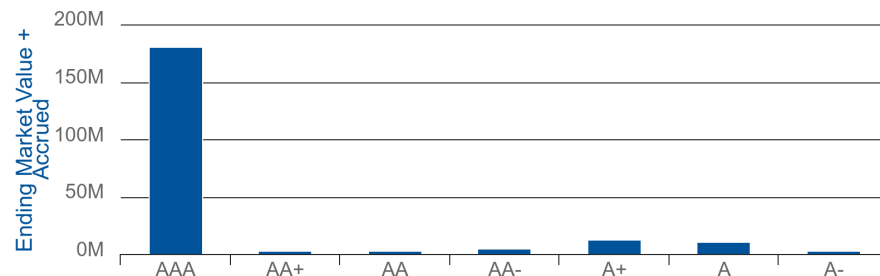
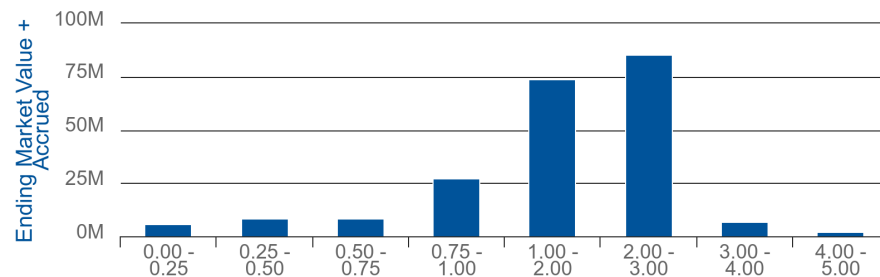


Chart calculated by: Ending Market Value + Accrued

Credit Rating



Duration



Issuer Concentration

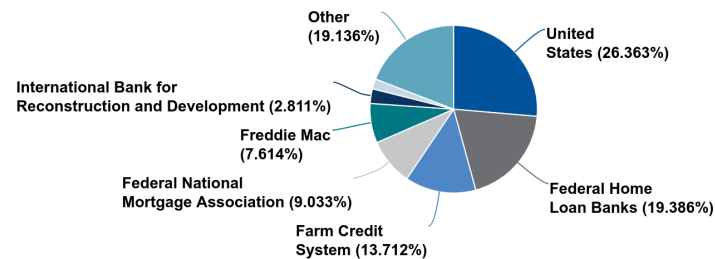


Chart calculated by: Ending Market Value + Accrued



**Short-Term & Targeted-Maturities Portfolios Compliance Status
for the Month Ended**

January 31, 2021

Status	Policy Name	Rules	Compliant Rules	Violating Rules
Compliant	Statement of Investment Policy	29	29	0
Status	Rule Basis	Rule Requirements	Rule Limit	Actual
Compliant	Concentration	Bankers Acceptance Concentration	40.00%	0.00%
Compliant	Concentration	Bankers Acceptances Rated Below (LT) A / A2 (ST) A-1/P-1	0.00%	0.00%
Compliant	Concentration	CD	30.00%	0.00%
Compliant	Concentration	Commercial Paper	25.00%	0.00%
Compliant	Concentration	Corp Rated Below A- / A3	0.00%	0.00%
Compliant	Concentration	CP and CDs Rated Below A/A2 or A1/P1	0.00%	0.00%
Compliant	Concentration	Issuer Concentration Except for Agency, Repo, FDIC	5.00%	2.81%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	15.99%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.00%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	4.04%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.04%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.97%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	2.81%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.95%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	2.81%
Compliant	Concentration	Minimum Credit Rating for MBS of AAA	0.00%	0.00%
Compliant	Concentration	Minimum Issuer Size for CD's - In Billions	10	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Issuer Size for CP's - In Millions	500	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Rating for Supranational Securities AA	0.00%	0.00%
Compliant	Concentration	Munis Rated Below A/A2	0.00%	0.00%
Compliant	Concentration	Repos	10.00%	0.00%
Compliant	Concentration	Supranational is in USD	0.00%	0.00%
Compliant	Maturity	Max Effective Maturity for Repos (in Years)	0.08	0.000
Compliant	Maturity	Max Final Maturity (from Settle) for Munis	5.00	4.296
Compliant	Maturity	Max Final Maturity for CP (in Years)	0.74	0.000
Compliant	Maturity	Max Final Maturity From Settle Date (in Years)	5.00	4.964
Compliant	Maturity	Max Final Maturity From Settle for Corp Excl CD	5.00	4.858
Compliant	Maturity	Max Maturity CD	2.00	0.000
Compliant	Maturity	Max Maturity of Bankers Acceptances	0.49	0.000

I verify that this investment portfolio is in conformity with California laws and the City's Investment Policy.

/S/ Scott Catlett
Scott Catlett
Finance Director

⁽¹⁾ The city's financial advisors have verified compliance based on the data available to them. That data may be for a month(s) prior to this treasury report.



**Targeted-Maturities Portfolio Financials
for the Month Ended**

January 31, 2021

	12/31/2020	01/31/2021
Balance Sheet		
Book Value	574.01	574.00
Accrued Balance	0.00	0.00
Book Value + Accrued	574.01	574.00
Net Unrealized Gain/Loss	0.00	0.00
Market Value + Accrued	574.01	574.00
Income Statement	Begin Date	01/01/2021
	End Date	01/31/2021
Net Amortization/Accretion Income		0.00
Interest Income	(0.01)	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		(0.01)
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	0.00	
Impairment Loss	0.00	
Net Gain/Loss		0.00
Expense	0.00	
Net Income		(0.01)
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

GAAP GL Balance Sheet by Lot (Targeted-Maturities Portfolio)

As of 01/31/2021

CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE CNB-Chandler Ultra Short-Term	38141W315 GOLDMAN:FS TRS O ADM	573.99 573.99	USD MMFUND	CE ---	--- ---	--- 0.00	573.99 0.00	573.99
CE CNB-Chandler Ultra Short-Term	38141W315 GOLDMAN:FS TRS O ADM	573.99 573.99	USD MMFUND	CE ---	--- ---	--- 0.00	573.99 0.00	573.99

Receivable

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	0.01 0.01	USD CASH	RCV ---	--- ---	--- 0.00	0.01 0.00	0.01
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	0.01 0.01	USD CASH	RCV ---	--- ---	--- 0.00	0.01 0.00	0.01

Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
--- CNB-Chandler Ultra Short-Term	--- ---	574.00 574.00	USD ---	--- ---	--- ---	--- 0.00	574.00 0.00	574.00

* Grouped by: General Ledger Grouping. * Groups Sorted by: General Ledger Grouping.

GAAP Trading Activity (Targeted-Maturities Portfolio)

01/01/2021 - 01/31/2021

* Does not Lock Down.

<i>Account</i>	<i>Identifier</i>	<i>Description</i>	<i>Current Units</i>	<i>Currency</i>	<i>Transaction Type</i>	<i>Trade Date</i>	<i>Settle Date</i>	<i>Final Maturity</i>	<i>Price</i>	<i>Principal</i>	<i>Accrued Interest</i>	<i>Amount</i>
---	---	---	0.00	---	---	---	---	---	---	0.00	0.00	0.00

* Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.



**Short-Term Portfolio Financials
for the Month Ended**

January 31, 2021

	12/31/2020	01/31/2021
Balance Sheet		
Book Value	204,648,240.25	210,883,199.50
Accrued Balance	863,103.36	952,357.58
Book Value + Accrued	205,511,343.61	211,835,557.07
Net Unrealized Gain/Loss	5,431,252.67	5,239,617.73
Market Value + Accrued	210,942,596.28	217,075,174.80
Income Statement		
	Begin Date	01/01/2021
	End Date	01/31/2021
Net Amortization/Accretion Income		1,932.56
Interest Income	322,275.81	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		322,275.81
Net Realized Gain/Loss	5.09	
Net Holding Gain/Loss	(191,634.94)	
Impairment Loss	0.00	
Net Gain/Loss		(191,629.85)
Expense	0.00	
Net Income		132,578.52
Transfers In/Out		6,000,000.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

GAAP GL Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2021

CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE CNB-Chandler	60934N104 FEDERATED HRMS GV O INST	94,531.08 94,531.08	USD MMFUND	CE ---	--- ---	--- 12.53	94,531.08 0.00	94,531.08
CE CNB-PFM	60934N104 FEDERATED HRMS GV O INST	134.69 134.69	USD MMFUND	CE ---	--- ---	--- 0.00	134.69 0.00	134.69
CE CNB-Chandler	CCYUSD Receivable	77,250.00 77,250.00	USD CASH	RCV ---	--- ---	--- 0.00	77,250.00 0.00	77,250.00
CE ---	---	171,915.77 171,915.77	USD ---	---	---	---	171,915.77 0.00	171,915.77

MS

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	02665WBF7 AMERICAN HONDA FINANCE CORP	2,000,000.00 2,000,000.00	USD CORP	ST 06/28/2018	06/29/2018 07/12/2021	07/12/2021 1,741.67	1,986,924.37 25,655.63	2,012,580.00
MS CNB-Chandler	02665WCT6 AMERICAN HONDA FINANCE CORP	500,000.00 500,000.00	USD CORP	LT 01/13/2020	01/15/2020 01/12/2024	01/12/2024 936.81	521,177.20 23,142.80	544,320.00
MS CNB-Chandler	037833AK6 APPLE INC	1,000,000.00 1,000,000.00	USD CORP	LT 04/11/2019	04/15/2019 05/03/2023	05/03/2023 5,866.67	993,471.17 53,558.83	1,047,030.00
MS CNB-Chandler	06406FAA1 BANK OF NEW YORK MELLON CORP	1,500,000.00 1,500,000.00	USD CORP	ST 09/05/2017	09/07/2017 03/15/2021	04/15/2021 11,041.67	1,500,881.33 3,378.67	1,504,260.00
MS CNB-Chandler	06406FAD5 BANK OF NEW YORK MELLON CORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/27/2019	03/29/2019 08/16/2023	08/16/2023 10,083.33	985,867.91 58,342.09	1,044,210.00
MS CNB-Chandler	084670BR8 BERKSHIRE HATHAWAY INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/20/2018	12/24/2018 03/15/2023	03/15/2023 10,388.89	986,940.09 60,329.91	1,047,270.00
MS CNB-Chandler	09247XAH4 BLACKROCK INC	1,000,000.00 1,000,000.00	USD CORP	ST 04/27/2018	04/30/2018 05/24/2021	05/24/2021 7,909.72	1,003,730.29 9,259.71	1,012,990.00
MS CNB-Chandler	24422EUA5 JOHN DEERE CAPITAL CORP	1,500,000.00 1,500,000.00	USD CORP	LT 07/24/2018	07/26/2018 01/06/2023	01/06/2023 2,812.50	1,481,142.92 88,577.08	1,569,720.00
MS CNB-Chandler	3130A0F70 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/21/2018	12/24/2018 12/08/2023	12/08/2023 19,875.00	4,058,415.46 302,544.54	4,360,960.00
MS CNB-Chandler	3130A3KM5 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	LT 08/27/2018	08/28/2018 12/09/2022	12/09/2022 6,319.44	1,740,628.94 87,456.06	1,828,085.00
MS CNB-Chandler	3130A3KM5 FEDERAL HOME LOAN BANKS	1,255,000.00 1,255,000.00	USD AGCY BOND	LT 10/17/2019	10/18/2019 12/09/2022	12/09/2022 4,531.94	1,274,980.64 36,017.46	1,310,998.10
MS CNB-Chandler	3130A7PH2 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 03/03/2020	03/04/2020 03/08/2024	03/08/2024 29,791.67	4,125,081.41 78,118.59	4,203,200.00
MS CNB-Chandler	3130ADRG9 FEDERAL HOME LOAN BANKS	4,800,000.00 4,800,000.00	USD AGCY BOND	LT 01/18/2019	01/22/2019 03/10/2023	03/10/2023 51,700.00	4,800,347.03 266,340.97	5,066,688.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	LT 06/13/2018	06/15/2018 06/10/2022	06/10/2022 6,817.71	1,747,875.46 65,299.54	1,813,175.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,250,000.00 1,250,000.00	USD AGCY BOND	LT 07/24/2018	07/25/2018 06/10/2022	06/10/2022 4,869.79	1,247,788.54 47,336.46	1,295,125.00
MS CNB-Chandler	3130AF5B9 FEDERAL HOME LOAN BANKS	650,000.00 650,000.00	USD AGCY BOND	ST 10/22/2018	10/23/2018 10/12/2021	10/12/2021 5,904.17	649,770.80 13,547.70	663,318.50
MS CNB-Chandler	3130AFE78 FEDERAL HOME LOAN BANKS	2,500,000.00 2,500,000.00	USD AGCY BOND	LT 12/20/2018	12/21/2018 12/09/2022	12/09/2022 10,833.33	2,510,469.99 125,105.01	2,635,575.00
MS CNB-Chandler	313376C94 FEDERAL HOME LOAN BANKS	5,000,000.00 5,000,000.00	USD AGCY BOND	ST 01/30/2020	01/31/2020 12/10/2021	12/10/2021 18,593.75	5,050,611.67 57,688.33	5,108,300.00
MS CNB-Chandler	313378CR0 FEDERAL HOME LOAN BANKS	1,300,000.00 1,300,000.00	USD AGCY BOND	LT 09/15/2017	09/19/2017 03/11/2022	03/11/2022 11,375.00	1,306,171.57 25,236.43	1,331,408.00
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 05/20/2019	05/21/2019 06/09/2023	06/09/2023 5,831.94	1,893,745.09 94,395.91	1,988,141.00
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 06/10/2019	06/11/2019 06/09/2023	06/09/2023 6,138.89	2,005,827.05 86,952.95	2,092,780.00
MS CNB-Chandler	313383WD9 FEDERAL HOME LOAN BANKS	3,750,000.00 3,750,000.00	USD AGCY BOND	LT 09/25/2018	09/26/2018 09/09/2022	09/09/2022 46,223.96	3,756,611.23 173,913.77	3,930,525.00
MS CNB-Chandler	313383YJ4 FEDERAL HOME LOAN BANKS	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 04/05/2019	04/08/2019 09/08/2023	09/08/2023 21,450.00	1,640,177.63 91,374.37	1,731,552.00

GAAP GL Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2021

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	313383ZU8 FEDERAL HOME LOAN BANKS	2,400,000.00 2,400,000.00	USD AGCY BOND	ST 11/28/2018	11/29/2018 09/10/2021	09/10/2021 28,200.00	2,400,684.48 42,635.52	2,443,320.00
MS CNB-Chandler	3133EJ3B3 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	ST 12/26/2018	12/27/2018 12/17/2021	12/17/2021 13,688.89	4,003,364.57 92,795.43	4,096,160.00
MS CNB-Chandler	3133EJ774 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	ST 12/11/2018	12/12/2018 11/15/2021	11/15/2021 25,755.56	4,005,527.11 87,392.89	4,092,920.00
MS CNB-Chandler	3133EKHN9 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,500,000.00 2,500,000.00	USD AGCY BOND	LT 05/02/2019	05/03/2019 10/18/2022	10/18/2022 16,665.97	2,498,191.85 95,583.15	2,593,775.00
MS CNB-Chandler	3133EKMX1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 07/30/2019	07/31/2019 02/23/2024	02/23/2024 19,574.44	2,018,911.65 102,588.35	2,121,500.00
MS CNB-Chandler	3133EKS7 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 06/21/2019	06/26/2019 06/26/2023	06/26/2023 6,883.33	3,988,681.75 163,238.25	4,151,920.00
MS CNB-Chandler	3133EKUA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 07/23/2019	07/24/2019 02/01/2023	02/01/2023 37,000.00	3,998,360.59 135,919.41	4,134,280.00
MS CNB-Chandler	3133EKZK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 08/09/2019	08/14/2019 08/14/2023	08/14/2023 14,844.44	1,998,345.38 72,794.62	2,071,140.00
MS CNB-Chandler	3133EL3V4 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 08/12/2020	08/18/2020 08/14/2023	08/14/2023 3,711.11	3,992,938.40 7,301.60	4,000,240.00
MS CNB-Chandler	3133ELNV0 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,290,000.00 2,290,000.00	USD AGCY BOND	LT 02/19/2020	02/21/2020 02/21/2023	02/21/2023 14,757.78	2,290,189.44 60,587.16	2,350,776.60
MS CNB-Chandler	3135G04Q3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 08/11/2020	08/12/2020 05/22/2023	05/22/2023 1,916.67	3,999,934.25 10,185.75	4,010,120.00
MS CNB-Chandler	3135G05G4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 09/28/2020	09/30/2020 07/10/2023	07/10/2023 583.33	4,001,687.27 6,792.73	4,008,480.00
MS CNB-Chandler	3135G06H1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,775,000.00 3,775,000.00	USD AGCY BOND	LT 11/23/2020	11/25/2023 11/27/2023	11/27/2023 1,730.21	3,770,964.53 6,564.72	3,777,529.25
MS CNB-Chandler	3135G0S38 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	ST 09/27/2017	09/28/2017 01/05/2022	01/05/2022 2,311.11	1,601,413.77 27,242.23	1,628,656.00
MS CNB-Chandler	3135G0T94 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 10/04/2018	10/05/2018 01/19/2023	01/19/2023 92,295.25	1,578,200.75 1,266.67	1,670,496.00
MS CNB-Chandler	3135G0W33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,390,000.00 4,390,000.00	USD AGCY BOND	LT 09/05/2019	09/06/2019 09/06/2022	09/06/2022 24,312.67	4,381,813.67 98,313.03	4,480,126.70
MS CNB-Chandler	3137EAEV7 FEDERAL HOME LOAN MORTGAGE CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 09/23/2020	09/24/2020 08/24/2023	08/24/2023 4,444.44	4,000,844.19 6,235.81	4,007,080.00
MS CNB-Chandler	3137EAEY1 FEDERAL HOME LOAN MORTGAGE CORP	3,280,000.00 3,280,000.00	USD AGCY BOND	LT 10/14/2020	10/16/2020 10/16/2023	10/16/2023 1,195.83	3,268,971.82 10,306.58	3,279,278.40
MS CNB-Chandler	3137EAEY1 FEDERAL HOME LOAN MORTGAGE CORP	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 10/19/2020	10/20/2020 10/16/2023	10/16/2023 692.71	1,893,691.34 5,890.66	1,899,582.00
MS CNB-Chandler	3137EAEZ8 FEDERAL HOME LOAN MORTGAGE CORP	4,275,000.00 4,275,000.00	USD AGCY BOND	LT 11/03/2020	11/05/2020 11/06/2023	11/06/2023 2,553.13	4,271,462.91 7,170.84	4,278,633.75
MS CNB-Chandler	3137EAF2 FEDERAL HOME LOAN MORTGAGE CORP	3,050,000.00 3,050,000.00	USD AGCY BOND	LT 12/02/2020	12/04/2020 12/04/2023	12/04/2023 1,207.29	3,047,143.06 6,974.44	3,054,117.50
MS CNB-Chandler	369550BE7 GENERAL DYNAMICS CORP	2,000,000.00 2,000,000.00	USD CORP	ST 06/07/2018	06/11/2018 05/11/2021	05/11/2021 13,333.33	1,999,273.22 15,746.78	2,015,020.00
MS CNB-Chandler	43813RAC1 HAROT 2020-1 A3	1,770,000.00 1,770,000.00	USD ABS	LT 02/19/2020	02/26/2020 09/21/2023	04/22/2024 791.58	1,769,777.26 35,668.76	1,805,446.02
MS CNB-Chandler	43814UAG4 HAROT 2018-2 A3	750,000.00 234,032.01	USD ABS	LT 05/22/2018	05/30/2018 09/15/2021	05/18/2022 254.38	234,028.19 1,780.64	235,808.83
MS CNB-Chandler	43815HAC1 HAROT 2018-3 A3	670,000.00 267,950.55	USD ABS	LT 08/21/2018	08/28/2018 01/21/2022	08/22/2022 219.57	267,943.22 2,974.05	270,917.27
MS CNB-Chandler	43815NAC8 HAROT 2019-3 A3	1,570,000.00 1,570,000.00	USD ABS	LT 08/20/2019	08/27/2019 01/15/2023	08/15/2023 1,242.04	1,569,994.13 24,222.49	1,594,216.62
MS CNB-Chandler	44932HAG8 IBM CREDIT LLC	700,000.00 700,000.00	USD CORP	ST 02/22/2018	02/26/2018 02/05/2021	02/05/2021 9,068.89	699,987.85 208.15	700,196.00
MS CNB-Chandler	459058GQ0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,350,000.00 2,350,000.00	USD SUPRANATIONAL	LT 01/26/2021	01/28/2021 03/19/2024	03/19/2024 21,541.67	2,513,768.72 -1,524.72	2,512,244.00
MS CNB-Chandler	459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,565,000.00 1,565,000.00	USD SUPRANATIONAL	LT 11/17/2020	11/24/2020 11/24/2023	11/24/2023 728.16	1,561,848.17 3,871.73	1,565,719.90
MS CNB-Chandler	459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00 2,000,000.00	USD SUPRANATIONAL	LT 01/06/2021	01/08/2021 11/24/2023	11/24/2023 930.56	2,000,566.65 353.35	2,000,920.00

GAAP GL Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2021

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	477870AC3 JDOT 2019-B A3	810,000.00 810,000.00	USD ABS	LT 07/16/2019	07/24/2019 02/15/2023	12/15/2023 795.60	809,934.19 15,079.89	825,014.08
MS CNB-Chandler	47789KAC7 JDOT 2020 A3	1,285,000.00 1,285,000.00	USD ABS	LT 03/04/2020	03/11/2020 09/15/2023	08/15/2024 628.22	1,284,949.23 16,551.72	1,301,500.94
MS CNB-Chandler	649791PP9 NEW YORK ST	2,000,000.00 2,000,000.00	USD MUNI	LT 10/29/2019	10/30/2019 02/15/2024	02/15/2024 18,536.67	2,000,000.00 96,360.00	2,096,360.00
MS CNB-Chandler	65479JAD5 NAROT 2019-C A3	1,675,000.00 1,675,000.00	USD ABS	LT 10/16/2019	10/23/2019 08/15/2023	07/15/2024 1,436.78	1,674,952.16 34,179.65	1,709,131.81
MS CNB-Chandler	68389XBB0 ORACLE CORP	2,000,000.00 2,000,000.00	USD CORP	LT 06/07/2018	06/11/2018 05/15/2022	05/15/2022 10,555.56	1,983,249.94 66,030.06	2,049,280.00
MS CNB-Chandler	69353REY0 PNC BANK NA	1,000,000.00 1,000,000.00	USD CORP	ST 11/17/2017	11/21/2017 11/09/2021	12/09/2021 3,683.33	1,001,118.44 17,051.56	1,018,170.00
MS CNB-Chandler	69353RFB9 PNC BANK NA	750,000.00 750,000.00	USD CORP	LT 12/27/2017	12/29/2017 01/17/2022	02/17/2022 8,968.75	750,440.22 16,562.28	767,002.50
MS CNB-Chandler	69353RFB9 PNC BANK NA	485,000.00 485,000.00	USD CORP	LT 07/19/2018	07/23/2018 02/17/2022	02/17/2022 5,799.79	481,492.66 14,502.29	495,994.95
MS CNB-Chandler	69353RFB9 PNC BANK NA	500,000.00 500,000.00	USD CORP	LT 07/19/2018	07/23/2018 02/17/2022	02/17/2022 5,979.17	496,494.82 14,840.18	511,335.00
MS CNB-Chandler	69371RN93 PACCAR FINANCIAL CORP	1,000,000.00 1,000,000.00	USD CORP	ST 02/26/2018	02/28/2018 03/01/2021	03/01/2021 2,155.15	1,000,054.85 2,155.15	1,002,210.00
MS CNB-Chandler	69371RP42 PACCAR FINANCIAL CORP	2,105,000.00 2,105,000.00	USD CORP	ST 08/06/2018	08/09/2018 08/09/2021	08/09/2021 31,680.25	2,104,882.09 32,513.86	2,137,395.95
MS CNB-Chandler	69371RQ41 PACCAR FINANCIAL CORP	1,000,000.00 1,000,000.00	USD CORP	LT 10/31/2019	11/07/2019 02/07/2023	02/07/2023 9,183.33	999,961.60 31,588.40	1,031,550.00
MS CNB-Chandler	74005PBA1 LINDE INC	2,000,000.00 2,000,000.00	USD CORP	LT 05/15/2018	05/17/2018 02/15/2022	02/15/2022 22,594.44	1,983,542.11 50,797.89	2,034,340.00
MS CNB-Chandler	808513AW5 CHARLES SCHWAB CORP	885,000.00 885,000.00	USD CORP	ST 05/17/2018	05/22/2018 05/21/2021	05/21/2021 5,592.71	884,997.16 6,011.99	891,009.15
MS CNB-Chandler	808513AW5 CHARLES SCHWAB CORP	1,500,000.00 1,500,000.00	USD CORP	ST 05/29/2018	05/31/2018 04/21/2021	05/21/2021 9,479.17	1,500,826.21 9,358.79	1,510,185.00
MS CNB-Chandler	89231PAD0 TAOT 2018-D A3	1,315,000.00 969,636.85	USD ABS	LT 08/29/2019	08/30/2019 05/15/2022	03/15/2023 1,370.42	976,490.59 7,799.22	984,289.81
MS CNB-Chandler	89236TEL5 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	LT 09/07/2018	09/11/2018 01/11/2023	01/11/2023 1,500.00	988,231.69 57,588.31	1,045,820.00
MS CNB-Chandler	89236TFS9 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/08/2024	01/08/2024 2,140.28	1,026,581.33 60,708.67	1,087,290.00
MS CNB-Chandler	89238KAD4 TAOT 2017-D A3	540,000.00 39,697.31	USD ABS	ST 11/07/2017	11/15/2017 03/15/2021	01/18/2022 34.05	39,697.16 78.16	39,775.33
MS CNB-Chandler	91159HHP8 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	ST 01/24/2018	01/26/2018 01/24/2022	01/24/2022 510.42	999,052.18 22,897.82	1,021,950.00
MS CNB-Chandler	91159HHV5 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/28/2019	03/29/2019 01/05/2024	02/05/2024 16,500.00	1,016,024.86 68,355.14	1,084,380.00
MS CNB-Chandler	91159HHV5 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/05/2024	02/05/2024 16,500.00	1,025,816.68 58,563.32	1,084,380.00
MS CNB-Chandler	912828P4 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 12/23/2019	12/24/2019 07/31/2022	07/31/2022 258.98	5,014,303.24 118,096.76	5,132,400.00
MS CNB-Chandler	912828F96 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	ST 02/02/2018	02/05/2018 10/31/2021	10/31/2021 10,276.24	1,993,254.92 35,505.08	2,028,760.00
MS CNB-Chandler	912828H86 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	ST 08/15/2017	08/16/2017 01/31/2022	01/31/2022 74.59	1,795,283.73 29,880.27	1,825,164.00
MS CNB-Chandler	912828L24 UNITED STATES TREASURY	2,800,000.00 2,800,000.00	USD US GOV	LT 09/18/2018	09/20/2018 08/31/2022	08/31/2022 122,513.46	2,755,354.54 22,334.25	2,877,868.00
MS CNB-Chandler	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 11/05/2019	11/06/2019 11/30/2022	11/30/2022 6,923.08	2,012,606.78 56,293.22	2,068,900.00
MS CNB-Chandler	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 12/11/2019	12/12/2019 11/30/2022	11/30/2022 6,923.08	2,012,090.30 56,809.70	2,068,900.00
MS CNB-Chandler	912828R28 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 12/04/2019	12/05/2019 04/30/2023	04/30/2023 16,698.90	4,002,402.87 130,557.13	4,132,960.00
MS CNB-Chandler	912828R69 UNITED STATES TREASURY	2,400,000.00 2,400,000.00	USD US GOV	LT 04/11/2019	04/15/2019 05/31/2023	05/31/2023 6,750.00	2,363,333.43 119,346.57	2,482,680.00
MS CNB-Chandler	912828S27 UNITED STATES TREASURY	2,600,000.00 2,600,000.00	USD US GOV	ST 01/17/2018	01/18/2018 06/30/2021	06/30/2021 2,585.64	2,588,374.76 23,013.24	2,611,388.00

GAAP GL Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2021

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	912828U65 UNITED STATES TREASURY	1,750,000.00 1,750,000.00	USD US GOV	ST 10/19/2017	10/20/2017 11/30/2021	11/30/2021 5,300.48	1,748,090.37 26,112.13	1,774,202.50
MS CNB-Chandler	912828V72 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	ST 12/15/2017	12/18/2017 01/31/2022	01/31/2022 93.23	1,795,784.04 36,273.96	1,832,058.00
MS CNB-Chandler	912828W55 UNITED STATES TREASURY	1,000,000.00 1,000,000.00	USD US GOV	LT 10/20/2017	10/23/2017 02/28/2022	02/28/2022 7,976.52	999,146.82 19,993.18	1,019,140.00
MS CNB-Chandler	912828W55 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 12/11/2017	12/12/2017 02/28/2022	02/28/2022 15,953.04	1,995,482.33 42,797.67	2,038,280.00
MS CNB-Chandler	912828W89 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 12/26/2017	12/28/2017 03/31/2022	03/31/2022 19,162.09	2,988,790.95 72,979.05	3,061,770.00
MS CNB-Chandler	912828XW5 UNITED STATES TREASURY	1,500,000.00 1,500,000.00	USD US GOV	LT 04/24/2018	04/25/2018 06/30/2022	06/30/2022 2,320.44	1,478,904.28 55,895.72	1,534,800.00
MS CNB-Chandler	912828XW5 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 09/07/2018	09/10/2018 06/30/2022	06/30/2022 3,093.92	1,971,021.73 75,378.27	2,046,400.00
MS CNB-Chandler	912828YA2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 12/24/2019	12/26/2019 08/15/2022	08/15/2022 34,646.74	4,985,887.28 121,162.72	5,107,050.00
MS CNB-Chandler	912828YK0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 01/16/2020	01/17/2020 10/15/2022	10/15/2022 20,587.23	4,983,302.46 123,347.54	5,106,650.00
MS CNB-Chandler	912828ZL7 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 01/13/2021	01/14/2021 04/30/2025	04/30/2025 1,926.80	1,998,455.60 5,224.40	2,003,680.00
MS CNB-Chandler	91282CBA8 UNITED STATES TREASURY	2,300,000.00 2,300,000.00	USD US GOV	LT 01/08/2021	01/11/2021 12/15/2023	12/15/2023 379.12	2,293,570.39 3,025.61	2,296,596.00
MS CNB-Chandler	91282CBE0 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 01/12/2021	01/15/2021 01/15/2024	01/15/2024 234.81	3,986,003.15 6,796.85	3,992,800.00
MS CNB-Chandler	92826CAC6 VISA INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/20/2018	12/24/2018 12/14/2022	12/14/2022 3,655.56	991,385.00 52,095.00	1,043,480.00
MS CNB-Chandler	931142EK5 WALMART INC	2,000,000.00 2,000,000.00	USD CORP	LT 04/29/2019	04/30/2019 05/26/2023	06/26/2023 6,611.11	2,032,516.62 111,263.38	2,143,780.00
MS CNB-Chandler	---	212,240,000.00 210,476,316.71	USD ---	---	---	--- 952,345.04	210,711,283.73 5,239,617.73	215,950,901.45

Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
---	---	212,411,915.77	USD	---	---	---	210,883,199.50	216,122,817.22
---	---	210,648,232.48	---	---	---	952,357.58	5,239,617.73	

* Grouped by: General Ledger Grouping. * Groups Sorted by: General Ledger Grouping.

GAAP Trading Activity (Short-Term Portfolio)

01/01/2021 - 01/31/2021

* Does not Lock Down.

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
CNB-Chandler	02007YAC8	ALLYA 2017-5 A3	-13,088.29	USD	Principal Paydown	01/15/2021	01/15/2021	03/15/2022	---	-13,088.29	0.00	13,088.29
CNB-Chandler	05531FAZ6	TRUIST FINANCIAL CORP	-450,000.00	USD	Call Redemption	01/04/2021	01/04/2021	02/01/2021	100.000	-450,000.00	0.00	450,000.00
CNB-Chandler	24422ETF6	JOHN DEERE CAPITAL CORP	-500,000.00	USD	Maturity	01/08/2021	01/08/2021	01/08/2021	100.000	-500,000.00	0.00	500,000.00
CNB-Chandler	43813FAC7	HAROT 2017-4 A3	-15,687.88	USD	Principal Paydown	01/21/2021	01/21/2021	11/22/2021	---	-15,687.88	0.00	15,687.88
CNB-Chandler	43814UAG4	HAROT 2018-2 A3	-42,723.40	USD	Principal Paydown	01/18/2021	01/18/2021	05/18/2022	---	-42,723.40	0.00	42,723.40
CNB-Chandler	43815HAC1	HAROT 2018-3 A3	-34,418.83	USD	Principal Paydown	01/21/2021	01/21/2021	08/22/2022	---	-34,418.84	0.00	34,418.84
CNB-Chandler	459058GQ0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,350,000.00	USD	Buy	01/26/2021	01/28/2021	03/19/2024	106.994	2,514,359.00	21,052.08	-2,535,411.08
CNB-Chandler	459058JM6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00	USD	Buy	01/06/2021	01/08/2021	11/24/2023	100.029	2,000,580.00	611.11	-2,001,191.11
CNB-Chandler	45950KCM0	INTERNATIONAL FINANCE CORP	-2,250,000.00	USD	Maturity	01/25/2021	01/25/2021	01/25/2021	100.000	-2,250,000.00	0.00	2,250,000.00
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	8,953,532.04	USD	Buy	---	---	01/31/2021	1.000	8,953,532.04	0.00	-8,953,532.04
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	-12,171,027.66	USD	Sell	---	---	01/31/2021	1.000	-12,171,027.66	0.00	12,171,027.66
CNB-Chandler	89231PAD0	TAOT 2018-D A3	-89,007.61	USD	Principal Paydown	01/15/2021	01/15/2021	03/15/2023	---	-89,007.61	0.00	89,007.61
CNB-Chandler	89238KAD4	TAOT 2017-D A3	-24,405.92	USD	Principal Paydown	01/15/2021	01/15/2021	01/18/2022	---	-24,405.92	0.00	24,405.92
CNB-Chandler	912828ZL7	UNITED STATES TREASURY	2,000,000.00	USD	Buy	01/13/2021	01/14/2021	04/30/2025	99.922	1,998,437.50	1,553.87	-1,999,991.37
CNB-Chandler	91282CBA8	UNITED STATES TREASURY	2,300,000.00	USD	Buy	01/08/2021	01/11/2021	12/15/2023	99.715	2,293,441.41	213.26	-2,293,654.67
CNB-Chandler	91282CBE0	UNITED STATES TREASURY	4,000,000.00	USD	Buy	01/12/2021	01/15/2021	01/15/2024	99.645	3,985,781.25	0.00	-3,985,781.25
CNB-Chandler	---	---	6,013,172.45	USD	---	---	---	03/04/2022	---	6,155,771.60	23,430.32	-6,179,201.92

* Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.



- ❖ **Accrued Interest** - The interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date. Accrued interest occurs as a result of the difference in timing of cash flows and the measurement of these cash flows.
- ❖ **Amortized Cost** - The amount at which an investment is acquired, adjusted for accretion, amortization, and collection of cash.
- ❖ **Book Yield** - The measure of a bond's recurring realized investment income that combines both the bond's coupon return plus its amortization.
- ❖ **Average Credit Rating** - The average credit worthiness of a portfolio, weighted in proportion to the dollar amount that is invested in the portfolio.
- ❖ **Convexity** - The relationship between bond prices and bond yields that demonstrates how the duration of a bond changes as the interest rate changes.
- ❖ **Credit Rating** - An assessment of the credit worthiness of an entity with respect to a particular financial obligation. The credit rating is inversely related to the possibility of debt default.
- ❖ **Duration** - A measure of the exposure to interest rate risk and sensitivity to price fluctuation of fixed-income investments. Duration is expressed as a number of years.
- ❖ **Income Return** - The percentage of the total return generated by the income from interest or dividends.
- ❖ **Original Cost** - The original cost of an asset takes into consideration all of the costs that can be attributed to its purchase and to putting the asset to use.
- ❖ **Par Value** - The face value of a bond. Par value is important for a bond or fixed-income instrument because it determines its maturity value as well as the dollar value of coupon payments.
- ❖ **Price Return** - The percentage of the total return generated by capital appreciation due to changes in the market price of an asset.
- ❖ **Short-Term Portfolio** - The city's investment portfolio whose securities' average maturity is between 1 and 5 years.
- ❖ **Targeted-Maturities Portfolio** - The city's investment portfolio whose securities' average maturity is between 0 and 3 years.
- ❖ **Total Return** - The actual rate of return of an investment over a given evaluation period. Total return is the combination of income and price return.
- ❖ **Unrealized Gains/(Loss)** - A profitable/(losing) position that has yet to be cashed in. The actual gain/(loss) is not realized until the position is closed. A position with an unrealized gain may eventually turn into a position with an unrealized loss, as the market fluctuates and vice versa.
- ❖ **Weighted Average Life (WAL)** - The average number of years for which each dollar of unpaid principal on an investment remains outstanding, weighted by the size of each principal payout.
- ❖ **Yield** - The income return on an investment. This refers to the interest or dividends received from a security and is expressed as a percentage based on the investment's cost and its current market value.
- ❖ **Yield to Maturity at Cost (YTM @ Cost)** - The internal rate of return of a security given the amortized price as of the report date and future expected cash flows.
- ❖ **Yield to Maturity at Market (YTM @ Market)** - The internal rate of return of a security given the market price as of the report date and future expected cash flows.
- ❖ **Years to Effective Maturity** - The average time it takes for securities in a portfolio to mature, taking into account the possibility that any of the bonds might be called back to the issuer.
- ❖ **Years to Final Maturity** - The average time it takes for securities in a portfolio to mature, weighted in proportion to the dollar amount that is invested in the portfolio. Weighted average maturity measures the sensitivity of fixed-income portfolios to interest rate changes.