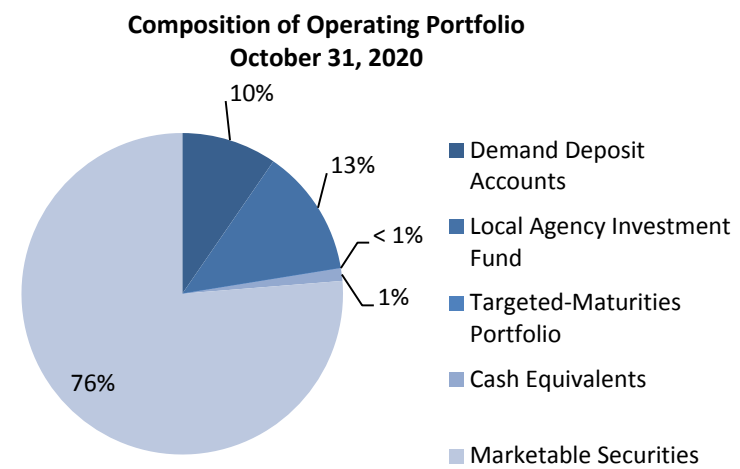
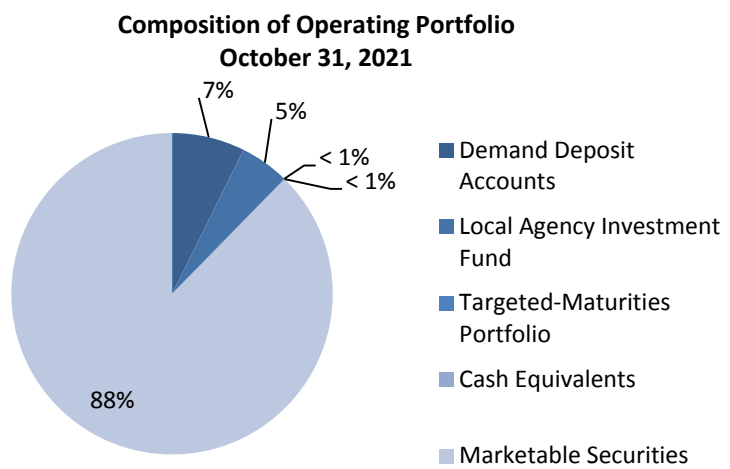




Portfolios	October 31, 2021									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
Operating Portfolios										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 21,432,212	\$ -	\$ 21,432,212	\$ -	\$ 21,432,212	7.32%	0.15%	0.15%	(1)	
Local Agency Investment Fund	14,579,377	-	14,579,377	-	14,579,377	4.98%	0.24%	0.22%	(2)	
Targeted-Maturities Portfolio	574	-	574	-	574	0.00%	0.01%	0.01%		
Short-Term Portfolio										
Cash Equivalents	283,124	-	283,124	22	283,146	0.10%	0.02%	0.02%		
Marketable Securities	254,224,464	1,350,003	255,574,467	858,416	256,432,883	87.60%	1.27%	0.55%		
TOTAL OPERATING FUNDS	\$ 290,519,750	\$ 1,350,003	\$ 291,869,754	\$ 858,438	\$ 292,728,192	100.00%				
Bond Fund Portfolios										
2010 Civic Center COPs	\$ 1,125,173	\$ -	\$ 1,125,173	\$ -	\$ 1,125,173	9.53%	0.01%	0.01%		
Fire Station COPs	5,586,439	-	5,586,439	-	5,586,439	47.31%	0.24%	0.22%	(2)	
Assessment Districts	5,096,658	-	5,096,658	-	5,096,658	43.16%	0.01%	0.01%		
TOTAL BOND FUNDS WITH FISCAL AGENT	\$ 11,808,270	\$ -	\$ 11,808,270	\$ -	\$ 11,808,270	100.00%				
TOTAL CASH & INVESTMENTS	\$ 302,328,020	\$ 1,350,003	\$ 303,678,023	\$ 858,438	\$ 304,536,461					



Notes:

(1) Yield offsets bank fees

(2) LAIF's yield is available quarterly for the prior quarter. Fire Station COPs are mostly invested in their own LAIF account.

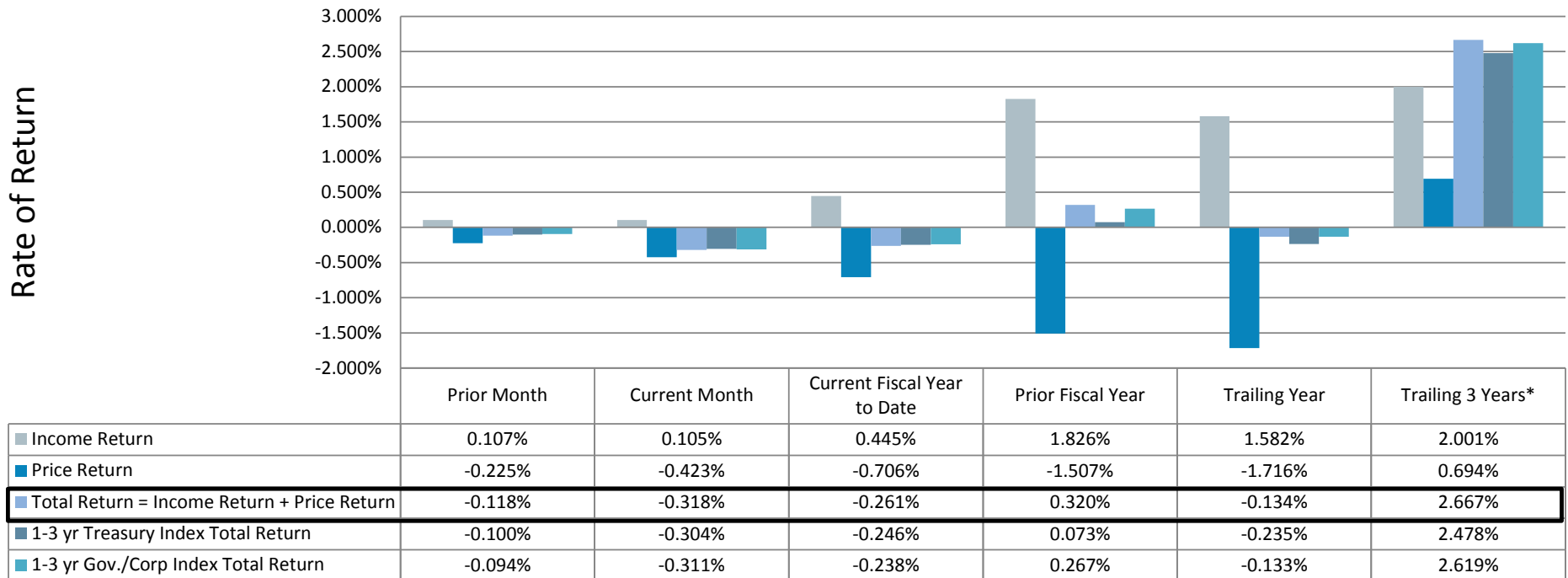


**Short-Term Portfolio by Security Type
for the Month Ended**

October 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	-	283,124	283,124	-	283,124	22	283,146	0.11%	0.02%	0.02%
Marketable Securities										
Agency	92,210,000	92,502,570	92,348,486	1,115,927	93,464,413	421,674	93,886,086	36.53%	1.56%	0.38%
U.S. Government	78,400,000	78,449,391	78,553,861	36,159	78,590,020	145,983	78,736,003	30.72%	0.99%	0.53%
Corporate Notes	44,640,000	45,197,651	45,180,604	307,401	45,488,005	252,446	45,740,451	17.78%	1.58%	0.76%
Asset-Backed Securities	18,947,813	18,952,150	18,947,310	(22,188)	18,925,122	6,114	18,931,237	7.40%	0.84%	0.68%
Supranational	12,370,000	12,595,898	12,551,093	(100,896)	12,450,197	14,261	12,464,458	4.87%	0.41%	0.73%
FHLMC	2,500,000	2,653,906	2,644,654	(28,904)	2,615,750	5,563	2,621,313	1.02%	0.67%	1.05%
Municipal Bonds	2,000,000	2,000,000	2,000,000	59,720	2,059,720	8,487	2,068,207	0.81%	2.01%	0.70%
Yankee	2,000,000	1,998,380	1,998,456	(17,216)	1,981,240	3,889	1,985,129	0.77%	0.65%	0.98%
Total Marketable Securities	253,067,813	254,349,946	254,224,464	1,350,003	255,574,467	858,416	256,432,883	99.89%	1.27%	0.55%
GRAND TOTAL	253,067,813	254,633,070	254,507,588	1,350,003	255,857,591	858,438	256,716,029	100.00%	1.26%	0.55%

Performance History



*Periods greater than one year are annualized

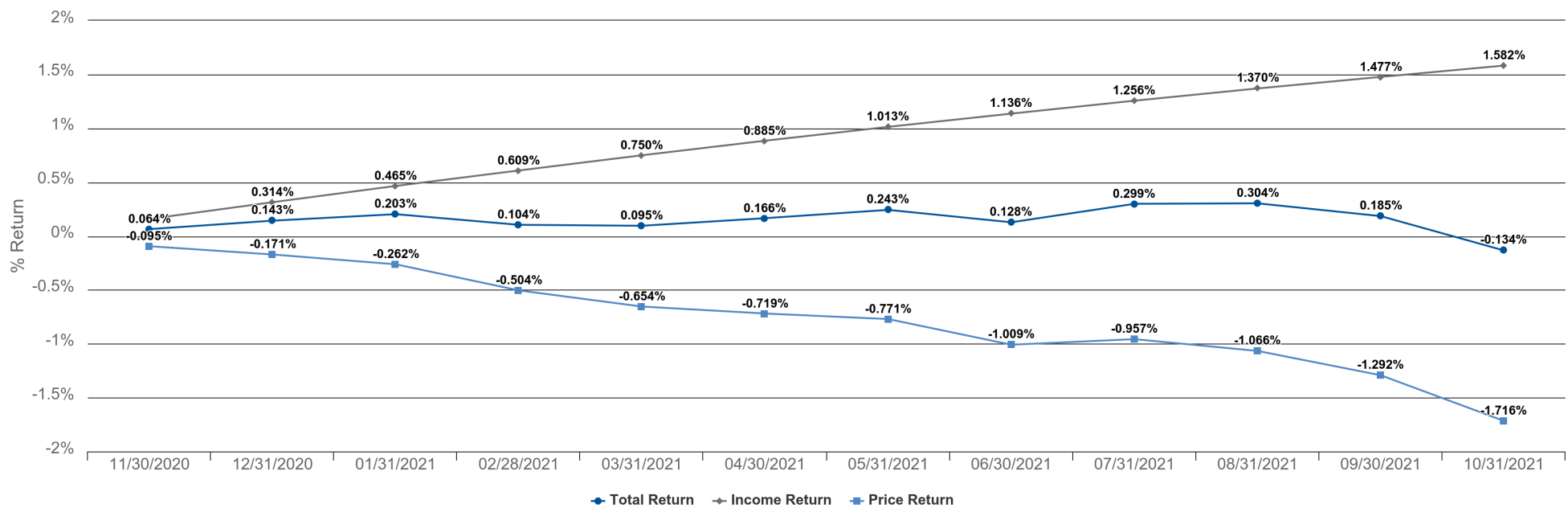
Short-Term Portfolio's Cumulative Returns During Trailing Year

11/01/2020 - 10/31/2021

Cumulative Returns from the Beginning of the Trailing Year

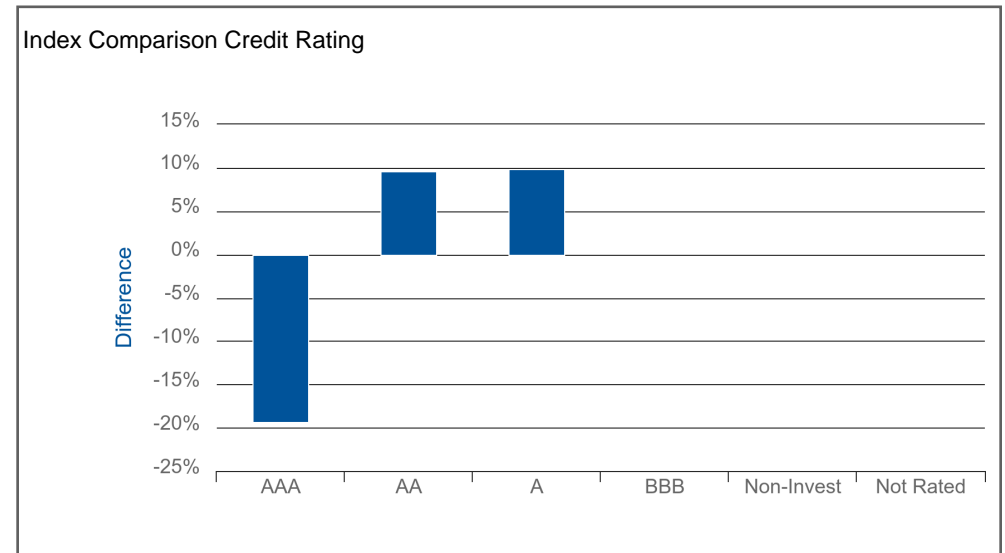
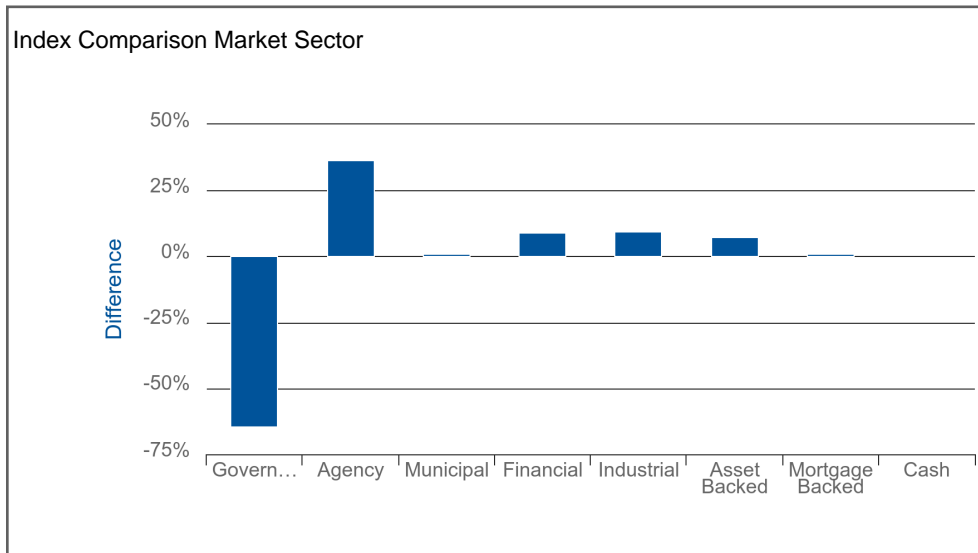
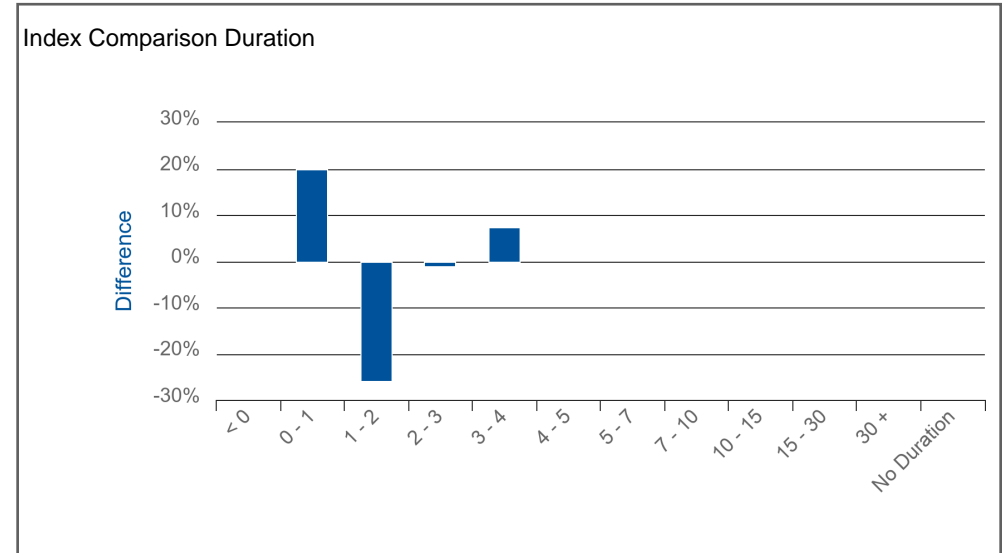
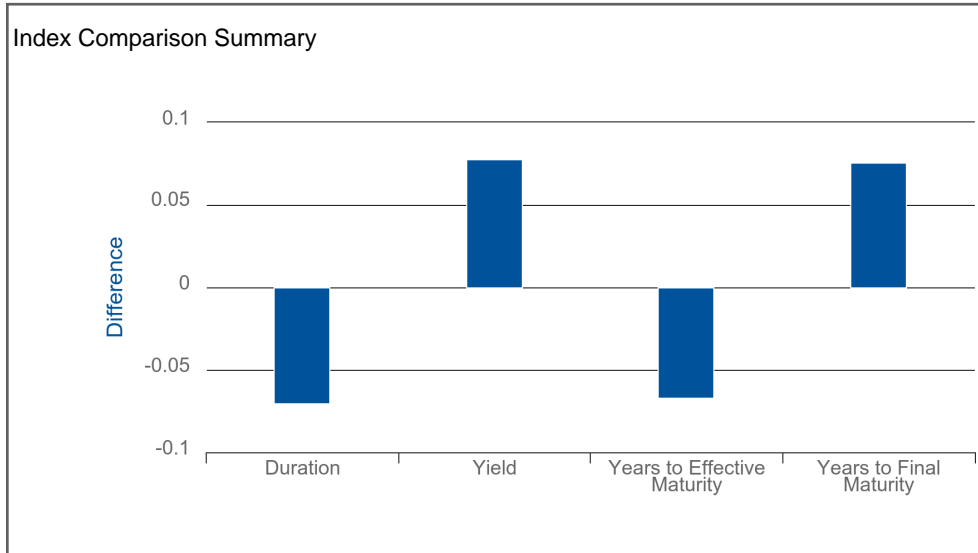
Period Begin	Period End	Total Return	Income Return	Price Return
11/01/2020	11/30/2020	0.064%	0.159%	-0.095%
11/01/2020	12/31/2020	0.143%	0.314%	-0.171%
11/01/2020	01/31/2021	0.203%	0.465%	-0.262%
11/01/2020	02/28/2021	0.104%	0.609%	-0.504%
11/01/2020	03/31/2021	0.095%	0.750%	-0.654%
11/01/2020	04/30/2021	0.166%	0.885%	-0.719%
11/01/2020	05/31/2021	0.243%	1.013%	-0.771%
11/01/2020	06/30/2021	0.128%	1.136%	-1.009%
11/01/2020	07/31/2021	0.299%	1.256%	-0.957%
11/01/2020	08/31/2021	0.304%	1.370%	-1.066%
11/01/2020	09/30/2021	0.185%	1.477%	-1.292%
11/01/2020	10/31/2021	-0.134%	1.582%	-1.716%
11/01/2020	---	---	---	---

Cumulative Returns from the Beginning of the Trailing Year



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

10/01/2021 - 10/31/2021





BOND MARKET OVERVIEW

For the Month Ended

October 31, 2021

- ❖ The unemployment rate ticked lower to 4.6%
- ❖ Average hourly earnings increased 4.9%, on a year-over-year basis.
- ❖ The 2-year Treasury yield was 0.50% at the end of October.
- ❖ The 10-Year Treasury yield was 1.56% at the end of October.

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.

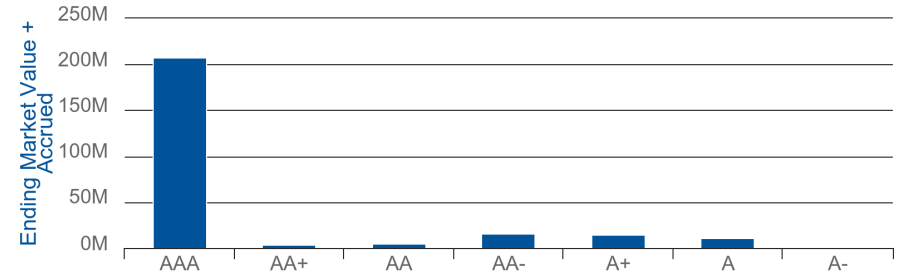
Risk Summary of Short-Term Portfolio

10/01/2021 - 10/31/2021

Summary

Risk Metric	Value
Cash	84,636.62
MMFund	198,509.32
Fixed Income	256,432,883.24
Duration	1.809
Convexity	0.047
WAL	1.842
Years to Final Maturity	1.984
Years to Effective Maturity	1.841
Yield	0.547
Book Yield	1.264
Avg Credit Rating	AA+/Aa1/AA+

Credit Rating



Security Type

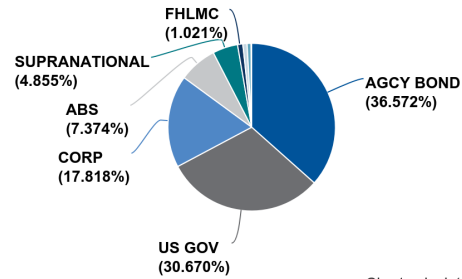
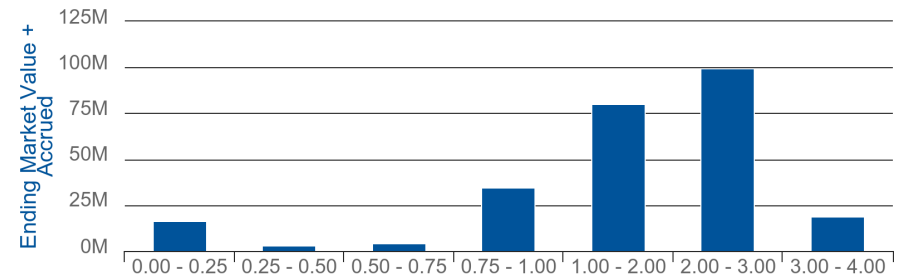


Chart calculated by: Ending Market Value + Accrued

Duration



Market Sector

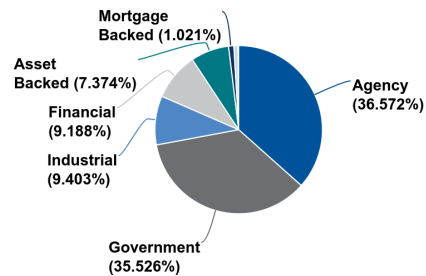


Chart calculated by: Ending Market Value + Accrued

Issuer Concentration

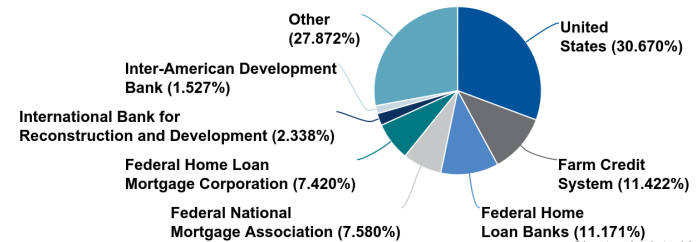


Chart calculated by: Ending Market Value + Accrued



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

October 31, 2021

Status	Policy Name	Rules	Compliant Rules	Violating Rules
Compliant	Statement of Investment Policy	31	31	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	40.00%	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%	2.34%
Compliant	Concentration	Issuer Limitation for Federal Instrumentalities or GSEs	30.00%	11.42%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	17.82%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.00%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	8.40%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.08%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.81%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	4.86%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.32%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	2.34%
Compliant	Concentration	Maximum Callable Federal Instrumentalities or GSEs	20.00%	1.02%
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**

October 31, 2021

	09/30/2021	10/31/2021
Balance Sheet		
Book Value	573.99	573.99
Accrued Balance	0.00	0.00
Book Value + Accrued	573.99	573.99
Net Unrealized Gain/Loss	0.00	0.00
Market Value + Accrued	573.99	573.99
Income Statement		
	Begin Date	10/01/2021
	End Date	10/31/2021
Net Amortization/Accretion Income		0.00
Interest Income	0.00	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		0.00
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		0.00
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 10/31/2021

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	38141W315	573.99	USD	CE	---	---	573.99	573.99
CNB-Chandler Ultra Short-Term	GOLDMAN:FS TRS O ADM	573.99	MMFUND	---	---	0.00	0.00	
CE	38141W315	573.99	USD	CE	---	---	573.99	573.99
CNB-Chandler Ultra Short-Term	GOLDMAN:FS TRS O ADM	573.99	MMFUND	---	---	0.00	0.00	

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

GAAP Trading Activity (Targeted-Maturities Portfolio)

10/01/2021 - 10/31/2021

* 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
October 31, 2021**

	09/30/2021	10/31/2021
Balance Sheet		
Book Value	249,267,450.99	254,507,587.94
Accrued Balance	759,098.63	858,438.00
Book Value + Accrued	250,026,549.61	255,366,025.94
Net Unrealized Gain/Loss	2,486,528.75	1,350,003.24
Market Value + Accrued	252,513,078.36	256,716,029.18
Income Statement		
	Begin Date	10/01/2021
	End Date	10/31/2021
Net Amortization/Accretion Income		(32,579.56)
Interest Income	302,878.76	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		302,878.76
Net Realized Gain/Loss	69,177.13	
Net Holding Gain/Loss	(1,136,525.51)	
Impairment Loss	0.00	
Net Gain/Loss		(1,067,348.38)
Expense	0.00	
Net Income		(797,049.18)
Transfers In/Out		5,000,000.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

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

As of 10/31/2021

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	198,352.87 198,352.87	USD MMFUND	CE ---	--- ---	--- 21.76	198,352.87 0.00	198,352.87
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 Payable	-3,101,136.67 -3,101,136.67	USD CASH	PAY ---	--- ---	--- 0.00	-3,101,136.67 0.00	-3,101,136.67
CE CNB-Chandler	CCYUSD Receivable	3,185,773.29 3,185,773.29	USD CASH	RCV ---	--- ---	--- 0.00	3,185,773.29 0.00	3,185,773.29
CE ---	---	283,124.18 283,124.18	USD ---	---	---	---	283,124.18 0.00	283,124.18

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	023135BW5 AMAZON.COM INC	1,835,000.00 1,835,000.00	USD CORP	LT 05/10/2021	05/12/2021 05/12/2024	05/12/2024 3,876.44	1,832,738.11 -11,225.36	1,821,512.75
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 5,374.31	515,907.66 12,707.34	528,615.00
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 11,866.67	995,589.33 32,520.67	1,028,110.00
MS CNB-Chandler	037833DM9 APPLE INC	1,000,000.00 1,000,000.00	USD CORP	LT 08/18/2021	08/20/2021 08/11/2024	09/11/2024 2,500.00	1,033,431.01 -8,131.01	1,025,300.00
MS CNB-Chandler	06051GHF9 BANK OF AMERICA CORP	1,565,000.00 1,565,000.00	USD CORP	LT 04/26/2021	04/28/2021 03/05/2023	03/05/2024 8,642.28	1,625,857.79 -2,577.19	1,623,280.60
MS CNB-Chandler	06051GJY6 BANK OF AMERICA CORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/10/2021	06/14/2021 06/14/2024	06/14/2024 1,990.31	999,922.03 -4,702.03	995,220.00
MS CNB-Chandler	06367TQW3 BANK OF MONTREAL	2,000,000.00 2,000,000.00	USD YANKEE	LT 09/10/2021	09/14/2021 07/09/2024	07/09/2024 3,888.89	1,998,455.55 -17,215.55	1,981,240.00
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 4,583.33	989,940.53 36,979.47	1,026,920.00
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 3,513.89	991,439.70 36,890.30	1,028,330.00
MS CNB-Chandler	09690AAC7 BMWLT 2021-2 A3	765,000.00 765,000.00	USD ABS	LT 09/08/2021	09/15/2021 10/25/2023	12/26/2024 42.08	764,927.26 -3,517.17	761,410.08
MS CNB-Chandler	14913R2L0 CATERPILLAR FINANCIAL SERVICES CORP	2,910,000.00 2,910,000.00	USD CORP	LT 05/10/2021	05/17/2021 05/17/2024	05/17/2024 5,965.50	2,906,690.33 -22,298.33	2,884,392.00
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 12,937.50	1,488,328.24 50,596.76	1,538,925.00
MS CNB-Chandler	24422EVN6 JOHN DEERE CAPITAL CORP	1,850,000.00 1,850,000.00	USD CORP	LT 03/01/2021	03/04/2021 01/17/2024	01/17/2024 2,405.00	1,848,986.46 -9,087.46	1,839,899.00
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 53,625.00	4,043,532.46 192,827.54	4,236,360.00
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 11,041.67	4,095,250.42 21,109.58	4,116,360.00
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 18,700.00	4,800,226.12 159,517.88	4,959,744.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	ST 06/13/2018	06/15/2018 06/10/2022	06/10/2022 18,848.96	1,749,038.91 29,101.09	1,778,140.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,250,000.00 1,250,000.00	USD AGCY BOND	ST 07/24/2018	07/25/2018 06/10/2022	06/10/2022 13,463.54	1,248,999.44 21,100.56	1,270,100.00
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 29,583.33	2,506,304.71 70,970.29	2,577,275.00
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 15,925.69	1,895,698.44 55,677.56	1,951,376.00
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 16,763.89	2,004,003.36 50,076.64	2,054,080.00

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

As of 10/31/2021

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	313383WD9 FEDERAL HOME LOAN BANKS	3,750,000.00 3,750,000.00	USD AGCY BOND	ST 09/25/2018	09/26/2018 09/09/2022	09/09/2022 16,927.08	3,753,565.67 92,584.33	3,846,150.00
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 7,950.00	1,628,883.48 56,940.52	1,685,824.00
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 41,688.89	4,000,486.81 13,233.19	4,013,720.00
MS CNB-Chandler	3133EJT74 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 56,255.56	4,000,269.40 4,410.60	4,004,680.00
MS CNB-Chandler	3133EKHN9 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,500,000.00 2,500,000.00	USD AGCY BOND	ST 05/02/2019	05/03/2019 10/18/2022	10/18/2022 2,103.47	2,498,973.39 53,401.61	2,552,375.00
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 8,424.44	2,014,375.11 58,404.89	2,072,780.00
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 24,583.33	3,992,158.48 96,561.52	4,088,720.00
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 18,500.00	3,998,968.70 79,991.30	4,078,960.00
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 6,844.44	1,998,828.02 41,171.98	2,040,000.00
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 1,711.11	3,995,022.49 -14,582.49	3,980,440.00
MS CNB-Chandler	3133ELNW0 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 6,456.53	2,290,120.90 34,503.90	2,324,624.80
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 4,416.67	3,999,955.52 -8,755.52	3,991,200.00
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 3,083.33	4,001,170.14 -14,050.14	3,987,120.00
MS CNB-Chandler	3135G06H1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,775,000.00 3,775,000.00	USD AGCY BOND	LT 11/23/2020	11/25/2020 11/27/2023	11/27/2023 4,037.15	3,772,031.24 -17,076.49	3,754,954.75
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 10,311.11	1,600,271.01 5,088.99	1,605,360.00
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 10,766.67	1,586,372.28 55,179.72	1,641,552.00
MS CNB-Chandler	3135G0W33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,390,000.00 4,390,000.00	USD AGCY BOND	ST 09/05/2019	09/06/2019 09/06/2022	09/06/2022 9,222.05	4,385,628.17 50,598.53	4,436,226.70
MS CNB-Chandler	3137BFX3 FHMS K-042 A2	2,500,000.00 2,500,000.00	USD FHLMC	LT 08/19/2021	08/23/2021 12/01/2024	12/25/2024 5,562.50	2,644,654.42 -28,904.17	2,615,750.25
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 1,861.11	4,000,597.66 -16,637.66	3,983,960.00
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 170.83	3,272,012.70 -13,398.30	3,258,614.40
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 98.96	1,895,430.82 -7,818.82	1,887,612.00
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 5,195.31	4,272,416.42 -20,330.42	4,252,086.00
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 3,113.54	3,047,893.60 -13,875.60	3,034,018.00
MS CNB-Chandler	362554AC1 GMCAR 2021-4 A3	640,000.00 640,000.00	USD ABS	LT 10/13/2021	10/21/2021 09/16/2025	09/16/2026 120.89	639,983.84 -2,928.42	637,055.42
MS CNB-Chandler	36262XAC8 GMALT 2021-3 A3	1,690,000.00 1,690,000.00	USD ABS	LT 08/10/2021	08/18/2021 12/20/2023	10/21/2024 201.39	1,689,979.51 -8,361.57	1,681,617.94
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 08/21/2023	04/22/2024 791.58	1,769,884.04 15,656.91	1,785,540.95
MS CNB-Chandler	43815HAC1 HAROT 2018-3 A3	670,000.00 10,251.84	USD ABS	ST 08/21/2018	08/28/2018 11/21/2021	08/22/2022 8.40	10,251.81 17.38	10,269.18
MS CNB-Chandler	43815NAC8 HAROT 2019-3 A3	1,570,000.00 1,016,631.87	USD ABS	LT 08/20/2019	08/27/2019 01/15/2023	08/15/2023 804.27	1,016,629.84 7,017.40	1,023,647.24
MS CNB-Chandler	44891VAC5 HALST 21B A3	1,435,000.00 1,435,000.00	USD ABS	LT 06/08/2021	06/16/2021 06/17/2024	06/17/2024 210.47	1,434,811.50 -5,547.77	1,429,263.73
MS CNB-Chandler	44933LAC7 HART 2021-A A3	925,000.00 925,000.00	USD ABS	LT 04/20/2021	04/28/2021 09/15/2024	09/15/2025 156.22	924,922.45 -4,122.41	920,800.04

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

As of 10/31/2021

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	44934KAC8 HART 2021-B A3	2,130,000.00 2,130,000.00	USD ABS	LT 07/20/2021	07/28/2021 02/15/2025	01/15/2026 359.73	2,129,576.40 -17,884.82	2,111,691.58
MS CNB-Chandler	4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	3,955,000.00 3,955,000.00	USD SUPRANATIONAL	LT 09/15/2021	09/23/2021 09/23/2024	09/23/2024 2,087.36	3,952,177.71 -34,710.67	3,917,467.05
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 6,854.17	2,474,699.64 -23,579.14	2,451,120.50
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 1,706.28	1,562,683.30 -8,653.95	1,554,029.35
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 2,180.56	2,000,416.28 -14,436.28	1,985,980.00
MS CNB-Chandler	45950KCR9 INTERNATIONAL FINANCE CORP	2,500,000.00 2,500,000.00	USD SUPRANATIONAL	LT 07/12/2021	07/14/2021 10/16/2024	10/16/2024 1,432.29	2,561,116.36 -19,516.36	2,541,600.00
MS CNB-Chandler	46647PAH9 JPMORGAN CHASE & CO	2,000,000.00 2,000,000.00	USD CORP	LT 04/23/2021	04/27/2021 03/01/2024	03/01/2025 10,733.33	2,107,472.30 -10,972.30	2,096,500.00
MS CNB-Chandler	46647PCH7 JPMORGAN CHASE & CO	1,000,000.00 1,000,000.00	USD CORP	LT 05/26/2021	06/01/2021 06/01/2024	06/01/2025 3,433.33	1,001,861.83 -9,711.83	992,150.00
MS CNB-Chandler	477870AC3 JDOT 2019-B A3	810,000.00 429,637.57	USD ABS	LT 07/16/2019	07/24/2019 01/15/2023	12/15/2023 422.00	429,616.99 3,725.99	433,342.98
MS CNB-Chandler	47788UAC6 JDOT 2021 A3	765,000.00 765,000.00	USD ABS	LT 03/02/2021	03/10/2021 10/15/2024	09/15/2025 122.40	764,890.02 -3,997.23	760,892.79
MS CNB-Chandler	47789KAC7 JDOT 2020 A3	1,285,000.00 1,285,000.00	USD ABS	LT 03/04/2020	03/11/2020 10/15/2023	08/15/2024 628.22	1,284,971.31 6,518.45	1,291,489.76
MS CNB-Chandler	47789QAC4 JDOT 2021-B A3	1,000,000.00 1,000,000.00	USD ABS	LT 07/13/2021	07/21/2021 03/16/2026	03/16/2026 231.11	999,916.22 -7,027.52	992,888.70
MS CNB-Chandler	57636QAN4 MASTERCARD INC	3,000,000.00 3,000,000.00	USD CORP	LT 10/28/2021	11/01/2021 02/03/2025	03/03/2025 9,666.67	3,091,470.00 -4,050.00	3,087,420.00
MS CNB-Chandler	58769KAD6 MBALT 2021-B A3	1,145,000.00 1,145,000.00	USD ABS	LT 06/22/2021	06/29/2021 12/15/2023	11/15/2024 203.56	1,144,928.16 -6,186.16	1,138,742.00
MS CNB-Chandler	59217GEP0 METROPOLITAN LIFE GLOBAL FUNDING I	955,000.00 955,000.00	USD CORP	LT 09/21/2021	09/28/2021 09/27/2024	09/27/2024 612.79	954,888.95 -6,583.50	948,305.45
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 8,486.67	2,000,000.00 59,720.00	2,059,720.00
MS CNB-Chandler	65479JAD5 NAROT 2019-C A3	1,675,000.00 1,285,759.74	USD ABS	LT 10/16/2019	10/23/2019 07/15/2023	07/15/2024 1,102.90	1,285,738.65 11,286.40	1,297,025.06
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 10,058.33	1,000,031.69 428.31	1,000,460.00
MS CNB-Chandler	69353RFB9 PNC BANK NA	750,000.00 750,000.00	USD CORP	ST 12/27/2017	12/29/2017 01/17/2022	02/17/2022 4,046.88	750,095.06 3,602.44	753,697.50
MS CNB-Chandler	69353RFB9 PNC BANK NA	485,000.00 485,000.00	USD CORP	ST 07/19/2018	07/23/2018 02/17/2022	02/17/2022 2,616.98	484,004.38 3,386.67	487,391.05
MS CNB-Chandler	69353RFB9 PNC BANK NA	500,000.00 500,000.00	USD CORP	ST 07/19/2018	07/23/2018 02/17/2022	02/17/2022 2,697.92	499,005.06 3,459.94	502,465.00
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 4,433.33	999,975.72 17,534.28	1,017,510.00
MS CNB-Chandler	69371RR40 PACCAR FINANCIAL CORP	200,000.00 200,000.00	USD CORP	LT 08/05/2021	08/09/2021 08/09/2024	08/09/2024 227.78	199,889.07 -1,969.07	197,920.00
MS CNB-Chandler	69371RR40 PACCAR FINANCIAL CORP	500,000.00 500,000.00	USD CORP	LT 08/05/2021	08/09/2021 08/09/2024	08/09/2024 569.44	499,699.57 -4,899.57	494,800.00
MS CNB-Chandler	74005PBA1 LINDE INC	2,000,000.00 2,000,000.00	USD CORP	ST 05/15/2018	05/17/2018 02/15/2022	02/15/2022 10,344.44	1,995,392.15 6,147.85	2,001,540.00
MS CNB-Chandler	78015K7C2 ROYAL BANK OF CANADA	2,500,000.00 2,500,000.00	USD CORP	LT 05/19/2021	05/21/2021 11/01/2024	11/01/2024 28,125.00	2,611,866.82 -20,291.82	2,591,575.00
MS CNB-Chandler	79466LAG9 SALESFORCE.COM INC	470,000.00 470,000.00	USD CORP	LT 06/29/2021	07/12/2021 07/15/2024	07/15/2024 889.41	469,784.38 -705.58	469,078.80
MS CNB-Chandler	808513BN4 CHARLES SCHWAB CORP	1,230,000.00 1,230,000.00	USD CORP	LT 03/16/2021	03/18/2021 03/18/2024	03/18/2024 1,101.88	1,229,511.30 -1,430.10	1,228,081.20
MS CNB-Chandler	808513BN4 CHARLES SCHWAB CORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/19/2021	03/23/2021 02/18/2024	03/18/2024 895.83	1,002,661.85 -4,221.85	998,440.00

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

As of 10/31/2021

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	89114QCA4 TORONTO-DOMINION BANK	2,000,000.00 2,000,000.00	USD CORP	LT 04/23/2021	04/27/2021 06/12/2024	06/12/2024 20,463.89	2,104,232.91 -16,152.91	2,088,080.00
MS CNB-Chandler	89231PAD0 TAOT 2018-D A3	1,315,000.00 295,531.66	USD ABS	LT 08/29/2019	08/30/2019 04/15/2022	03/15/2023 417.68	296,414.67 1,232.73	297,647.40
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 8,250.00	992,686.01 33,793.99	1,026,480.00
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 10,515.28	1,019,967.94 37,352.06	1,057,320.00
MS CNB-Chandler	89236TJH9 TOYOTA MOTOR CREDIT CORP	890,000.00 890,000.00	USD CORP	LT 06/15/2021	06/18/2021 06/18/2024	06/18/2024 1,644.03	889,071.20 -8,834.50	880,236.70
MS CNB-Chandler	89238EAC0 TLOT-21A-A3	1,235,000.00 1,235,000.00	USD ABS	LT 04/13/2021	04/21/2021 04/20/2024	04/20/2024 147.17	1,234,881.12 -2,618.38	1,232,262.75
MS CNB-Chandler	89239CAC3 TLOT 21B A3	1,125,000.00 1,125,000.00	USD ABS	LT 07/27/2021	08/02/2021 10/21/2024	10/21/2024 144.38	1,124,986.04 -5,451.51	1,119,534.52
MS CNB-Chandler	91159HHP8 US BANCORP	1,000,000.00 1,000,000.00	USD CORP	ST 01/24/2018	01/26/2018 01/24/2022	01/24/2022 7,072.92	999,777.30 3,592.70	1,003,370.00
MS CNB-Chandler	91159HHV5 US BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/28/2019	03/29/2019 01/05/2024	02/05/2024 8,062.50	1,012,042.70 43,057.30	1,055,100.00
MS CNB-Chandler	91159HHV5 US BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/05/2024	02/05/2024 8,062.50	1,019,374.90 35,725.10	1,055,100.00
MS CNB-Chandler	912828P4 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 12/23/2019	12/24/2019 07/31/2022	07/31/2022 23,692.26	5,007,178.72 59,221.28	5,066,400.00
MS CNB-Chandler	912828L24 UNITED STATES TREASURY	2,800,000.00 2,800,000.00	USD US GOV	ST 09/18/2018	09/20/2018 08/31/2022	08/31/2022 8,991.71	2,776,264.97 64,419.03	2,840,684.00
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 16,830.60	2,007,492.98 31,887.02	2,039,380.00
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 16,830.60	2,007,186.38 32,193.62	2,039,380.00
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 179.56	4,001,613.72 74,026.28	4,075,640.00
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 16,409.84	2,374,901.92 72,162.08	2,447,064.00
MS CNB-Chandler	912828W89 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	ST 12/26/2017	12/28/2017 03/31/2022	03/31/2022 4,945.05	2,995,984.91 25,825.09	3,021,810.00
MS CNB-Chandler	912828YA2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 12/24/2019	12/26/2019 08/15/2022	08/15/2022 15,896.74	4,992,727.58 61,772.42	5,054,500.00
MS CNB-Chandler	912828YE4 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 02/24/2021	02/25/2021 08/31/2024	08/31/2024 8,563.54	4,103,419.89 -45,139.89	4,058,280.00
MS CNB-Chandler	912828YK0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 01/16/2020	01/17/2020 10/15/2022	10/15/2022 3,210.85	4,990,583.90 68,016.10	5,058,600.00
MS CNB-Chandler	912828YM6 UNITED STATES TREASURY	4,500,000.00 4,500,000.00	USD US GOV	LT 08/05/2021	08/06/2021 10/31/2024	10/31/2024 186.46	4,644,596.34 -46,856.34	4,597,740.00
MS CNB-Chandler	912828Z52 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 02/16/2021	02/17/2021 01/31/2025	01/31/2025 10,424.59	3,096,775.80 -44,755.80	3,052,020.00
MS CNB-Chandler	912828ZF0 UNITED STATES TREASURY	2,900,000.00 2,900,000.00	USD US GOV	LT 03/17/2021	03/18/2021 03/31/2025	03/31/2025 1,274.73	2,886,565.90 -24,062.90	2,862,503.00
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 20.72	1,998,725.82 -36,225.82	1,962,500.00
MS CNB-Chandler	912828ZL7 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 04/22/2021	04/23/2021 04/30/2025	04/30/2025 31.08	2,978,963.91 -35,213.91	2,943,750.00
MS CNB-Chandler	912828ZT0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 10/05/2021	10/06/2021 05/31/2025	05/31/2025 5,259.56	4,920,887.71 -42,937.71	4,877,950.00
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 1,091.87	2,295,243.20 -15,989.20	2,279,254.00
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 1,480.98	3,989,545.10 -29,385.10	3,960,160.00
MS CNB-Chandler	91282CBV2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 04/23/2021	04/26/2021 04/15/2024	04/15/2024 875.69	5,006,943.40 -41,143.40	4,965,800.00
MS CNB-Chandler	91282CCC3 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 05/26/2021	05/27/2021 05/15/2024	05/15/2024 3,464.67	2,995,988.30 -27,398.30	2,968,590.00

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

As of 10/31/2021

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	91282CCL3 UNITED STATES TREASURY	3,500,000.00 3,500,000.00	USD US GOV	LT 07/13/2021	07/15/2021 07/15/2024	07/15/2024 3,887.57	3,491,615.72 -22,800.72	3,468,815.00
MS CNB-Chandler	91282CCX7 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 09/08/2021	09/15/2021 09/15/2024	09/15/2024 2,434.39	4,990,654.70 -41,454.70	4,949,200.00
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 10,655.56	994,777.57 29,062.43	1,023,840.00
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 23,611.11	2,022,232.10 68,407.90	2,090,640.00
MS CNB-Chandler	---	256,070,000.00 253,067,812.69	USD ---	---	---	--- 858,416.24	254,224,463.76 1,350,003.24	255,574,467.00

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
---	---	256,353,124.18	USD	---	---	---	254,507,587.94	255,857,591.18
---	---	253,350,936.87	---	---	---	858,438.00	1,350,003.24	

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

GAAP Trading Activity (Short-Term Portfolio)

10/01/2021 - 10/31/2021

* 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	3130A3KM5	FEDERAL HOME LOAN BANKS	-3,005,000.00	USD	Sell	10/29/2021	11/01/2021	12/09/2022	102.513	-3,080,515.65	-29,632.64	3,110,148.29
CNB-Chandler	362554AC1	GMCAR 2021-4 A3	640,000.00	USD	Buy	10/13/2021	10/21/2021	09/16/2026	99.997	639,983.68	0.00	-639,983.68
CNB-Chandler	43815HAC1	HAROT 2018-3 A3	-23,266.63	USD	Principal Paydown	10/21/2021	10/21/2021	08/22/2022	---	-23,266.63	0.00	23,266.63
CNB-Chandler	43815NAC8	HAROT 2019-3 A3	-102,695.69	USD	Principal Paydown	10/15/2021	10/15/2021	08/15/2023	---	-102,695.69	0.00	102,695.69
CNB-Chandler	477870AC3	JDOT 2019-B A3	-32,785.26	USD	Principal Paydown	10/15/2021	10/15/2021	12/15/2023	---	-32,785.26	0.00	32,785.26
CNB-Chandler	57636QAN4	MASTERCARD INC	3,000,000.00	USD	Buy	10/28/2021	11/01/2021	03/03/2025	103.049	3,091,470.00	9,666.67	-3,101,136.67
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	5,414,664.41	USD	Buy	---	---	10/31/2021	1.000	5,414,664.41	0.00	-5,414,664.41
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	-5,540,424.57	USD	Sell	---	---	10/31/2021	1.000	-5,540,424.57	0.00	5,540,424.57
CNB-Chandler	65479JAD5	NAROT 2019-C A3	-105,046.91	USD	Principal Paydown	10/15/2021	10/15/2021	07/15/2024	---	-105,046.90	0.00	105,046.90
CNB-Chandler	89231PAD0	TAOT 2018-D A3	-61,816.56	USD	Principal Paydown	10/15/2021	10/15/2021	03/15/2023	---	-61,816.56	0.00	61,816.56
CNB-Chandler	912828ZT0	UNITED STATES TREASURY	5,000,000.00	USD	Buy	10/05/2021	10/06/2021	05/31/2025	98.387	4,919,335.94	4,371.58	-4,923,707.52
CNB-Chandler	---	---	5,183,628.79	USD	---	---	---	05/11/2023	---	5,118,902.77	-15,594.39	-5,103,308.38

* 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.