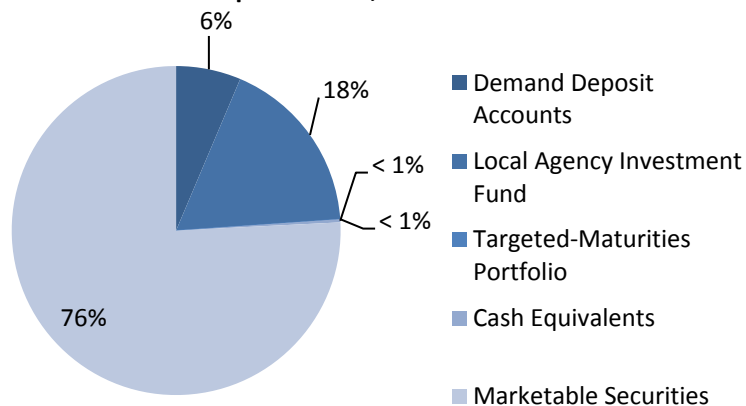


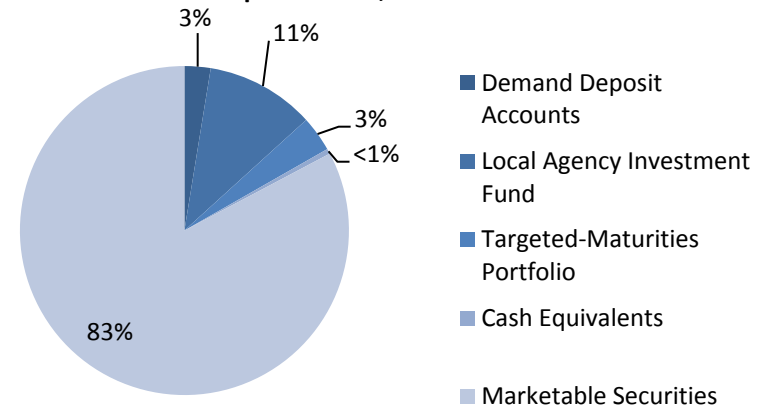


Portfolios	September 30, 2020									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
<b>Operating Portfolios</b>										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 17,629,817	\$ -	\$ 17,629,817	\$ -	\$ 17,629,817	6.37%	0.17%	0.17%	(1)	
Local Agency Investment Fund	48,544,262	-	48,544,262	-	48,544,262	17.53%	0.84%	0.80%	(2)	
Targeted-Maturities Portfolio	574	-	574	-	574	0.00%	0.01%	0.01%		
Short-Term Portfolio										
Cash Equivalents	863,815	-	863,815	21	863,836	0.31%	0.01%	0.01%		
Marketable Securities	202,596,982	6,287,589	208,884,572	927,903	209,812,475	75.79%	2.09%	0.11%		
<b>TOTAL OPERATING FUNDS</b>	<b>\$ 269,635,450</b>	<b>\$ 6,287,589</b>	<b>\$ 275,923,040</b>	<b>\$ 927,924</b>	<b>\$ 276,850,963</b>	<b>100.00%</b>				
<b>Bond Fund Portfolios</b>										
2010 Civic Center COPs	\$ 38	\$ -	\$ 38	\$ -	\$ 38	0.00%	0.01%	0.01%		
Assessment Districts	2,673,097	317	2,673,414	309	2,673,723	100.00%	0.05%	0.01%		
<b>TOTAL BOND FUNDS WITH FISCAL AGENT</b>	<b>\$ 2,673,135</b>	<b>\$ 317</b>	<b>\$ 2,673,452</b>	<b>\$ 309</b>	<b>\$ 2,673,761</b>	<b>100.00%</b>				
<b>TOTAL CASH &amp; INVESTMENTS</b>	<b>\$ 272,308,585</b>	<b>\$ 6,287,906</b>	<b>\$ 278,596,491</b>	<b>\$ 928,233</b>	<b>\$ 279,524,724</b>					

**Composition of Operating Portfolio  
September 30, 2020**



**Composition of Operating Portfolio  
September 30, 2019**



Notes:

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

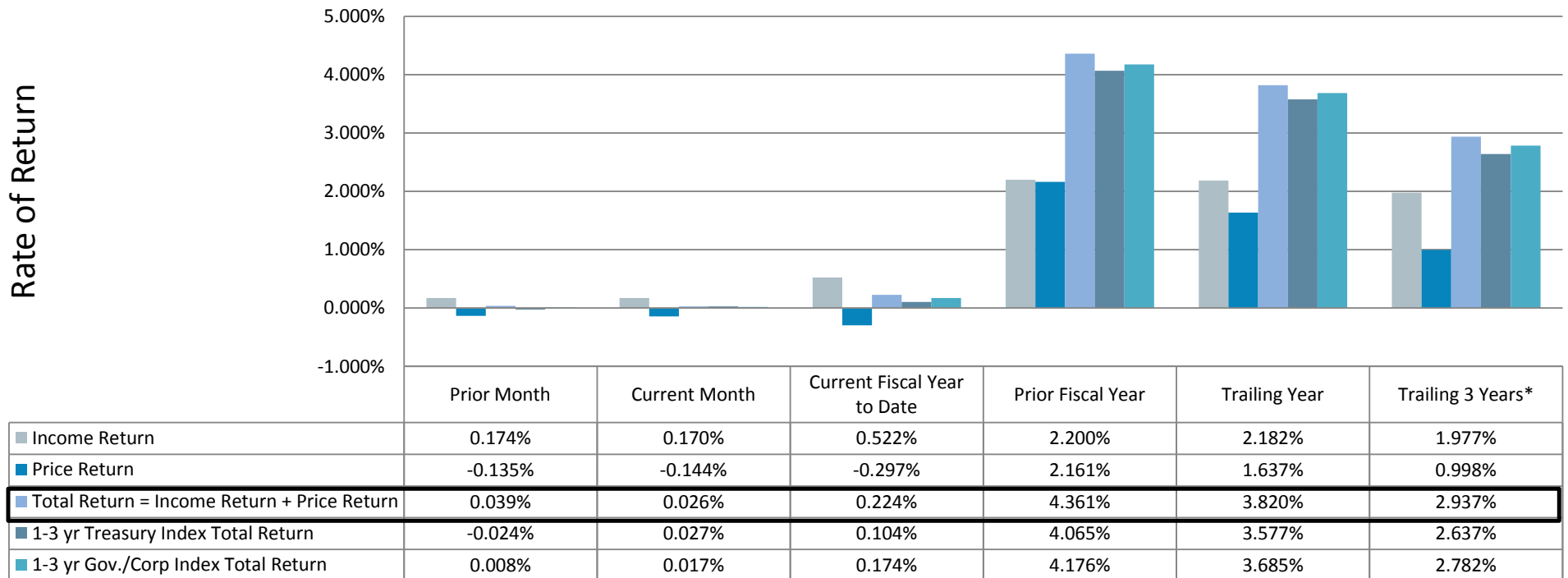


**Short-Term Portfolio by Security Type  
for the Month Ended**

**September 30, 2020**

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
<b>Cash Equivalents</b>	-	863,815	863,815	-	863,815	21	863,836	0.41%	0.01%	0.01%
<b>Marketable Securities</b>										
Agency	96,285,000	96,783,750	96,644,103	3,108,293	99,752,395	423,146	100,175,542	47.56%	1.87%	0.20%
U.S. Government	53,050,000	52,424,424	52,821,626	1,588,077	54,409,703	215,190	54,624,892	25.94%	1.97%	0.13%
Corporate Notes	36,875,000	36,730,588	36,855,753	1,297,816	38,153,569	252,310	38,405,879	18.19%	2.89%	-0.31%
Asset-Backed Securities	10,314,424	10,341,667	10,325,645	174,234	10,499,879	8,590	10,508,469	5.01%	1.92%	0.49%
Supranational	3,950,000	3,959,292	3,949,856	17,989	3,967,846	23,531	3,991,376	1.89%	2.12%	0.24%
Municipal Bonds	2,000,000	2,000,000	2,000,000	101,180	2,101,180	5,137	2,106,317	1.00%	2.01%	0.50%
<b>Total Marketable Securities</b>	<b>202,474,424</b>	<b>202,239,720</b>	<b>202,596,982</b>	<b>6,287,589</b>	<b>208,884,572</b>	<b>927,903</b>	<b>209,812,475</b>	<b>99.59%</b>	<b>2.09%</b>	<b>0.11%</b>
<b>GRAND TOTAL</b>	<b>202,474,424</b>	<b>203,103,535</b>	<b>203,460,797</b>	<b>6,287,589</b>	<b>209,748,387</b>	<b>927,924</b>	<b>210,676,310</b>	<b>100.00%</b>	<b>2.08%</b>	<b>0.11%</b>

**Performance History**



\*Periods greater than one year are annualized

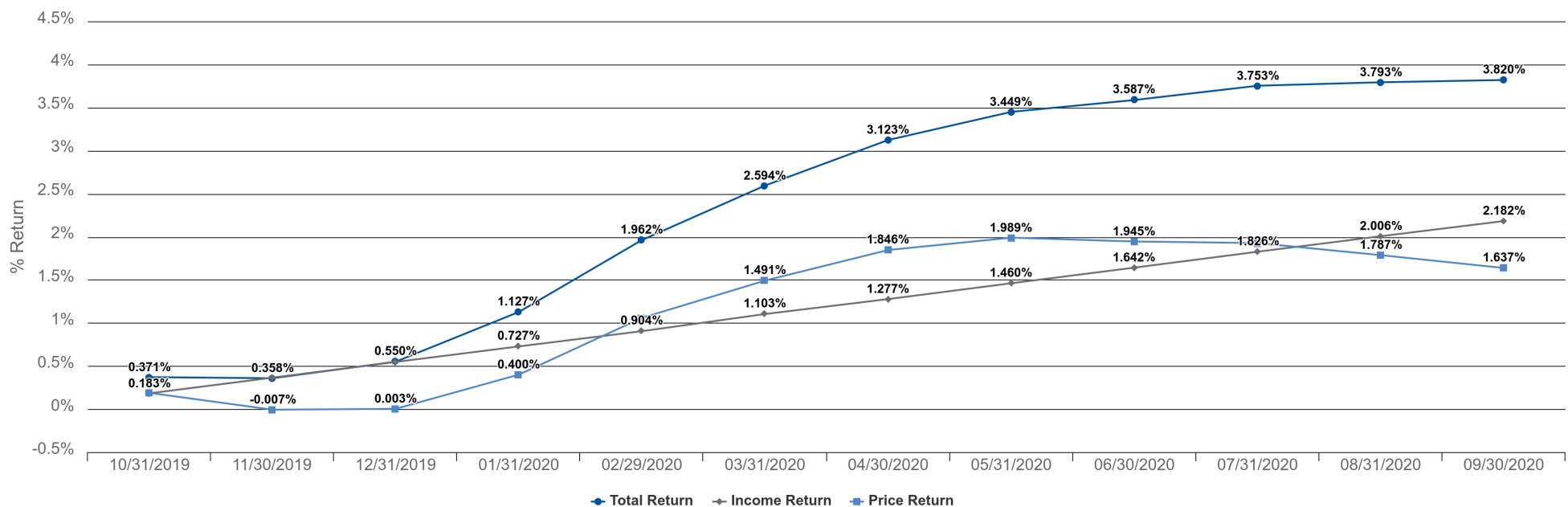
# Short-Term Portfolio's Cumulative Returns During Trailing Year

10/01/2019 - 09/30/2020

Cumulative Returns from the Beginning of the Trailing Year

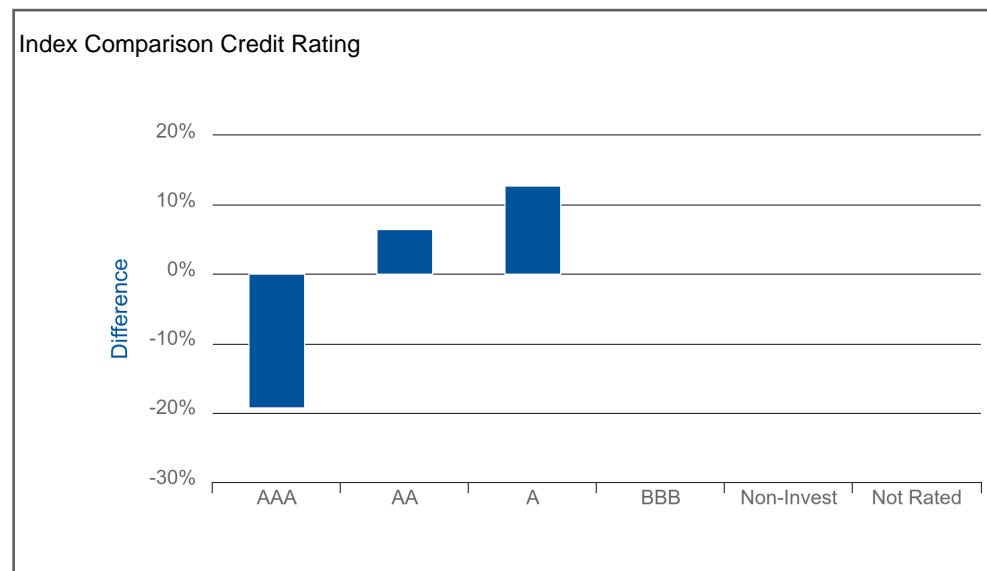
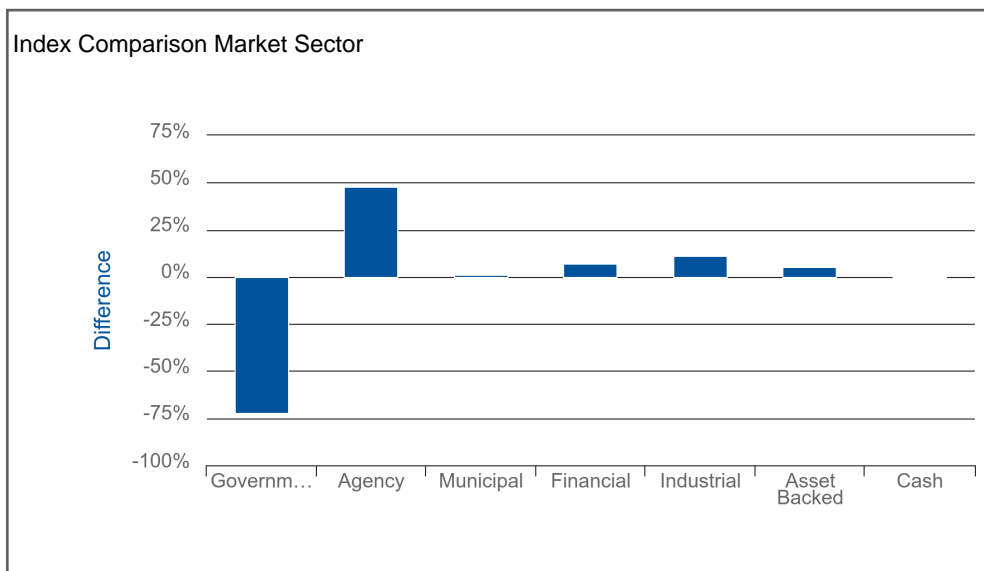
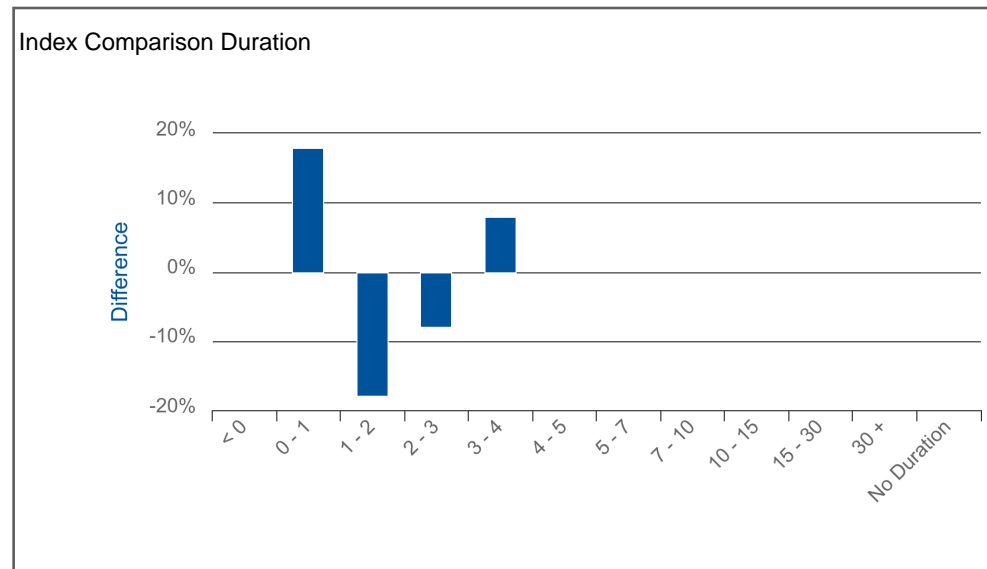
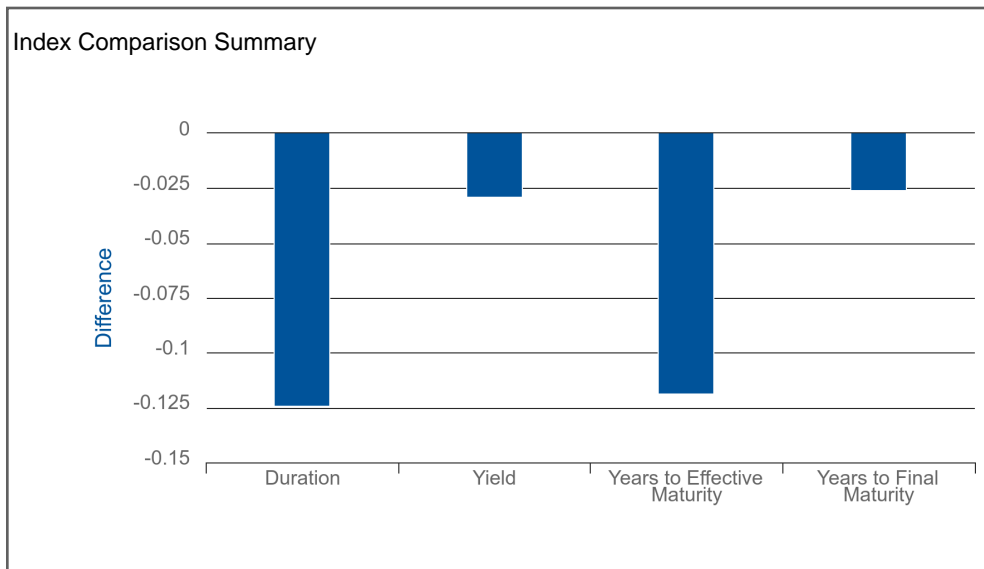
Period Begin	Period End	Total Return	Income Return	Price Return
10/01/2019	10/31/2019	0.371%	0.183%	0.188%
10/01/2019	11/30/2019	0.358%	0.365%	-0.007%
10/01/2019	12/31/2019	0.550%	0.547%	0.003%
10/01/2019	01/31/2020	1.127%	0.727%	0.400%
10/01/2019	02/29/2020	1.962%	0.904%	1.058%
10/01/2019	03/31/2020	2.594%	1.103%	1.491%
10/01/2019	04/30/2020	3.123%	1.277%	1.846%
10/01/2019	05/31/2020	3.449%	1.460%	1.989%
10/01/2019	06/30/2020	3.587%	1.642%	1.945%
10/01/2019	07/31/2020	3.753%	1.826%	1.927%
10/01/2019	08/31/2020	3.793%	2.006%	1.787%
10/01/2019	09/30/2020	3.820%	2.182%	1.637%
10/01/2019	---	---	---	---

Cumulative Returns from the Beginning of the Trailing Year



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

09/01/2020 - 09/30/2020





## BOND MARKET OVERVIEW

For the Month Ended

### September 30, 2020

- ❖ The Federal Open Market Committee (FOMC) left the federal funds target rate in a range of 0.00% to 0.25%.
- ❖ The FOMC noted that inflation remains below its 2.0% target, with weaker demand and lower oil prices holding down consumer prices.
- ❖ The FOMC noted that it will not raise rates until inflation exceeds 2.0%, implying that the federal funds target rate may remain near zero for years.

**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

09/01/2020 - 09/30/2020

## Summary

Risk Metric	Value
MMFund	863,835.71
Fixed Income	209,812,474.63
Duration	1.776
Convexity	0.048
WAL	1.819
Years to Final Maturity	1.911
Years to Effective Maturity	1.818
Yield	0.106
Book Yield	2.080
Avg Credit Rating	AA/Aa2/AA

## Security Type

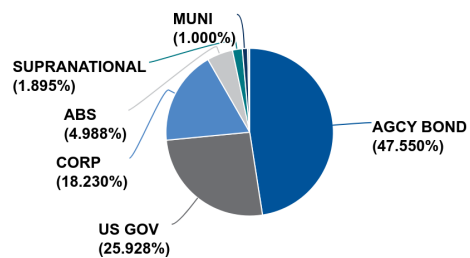


Chart calculated by: Ending Market Value + Accrued

## Market Sector

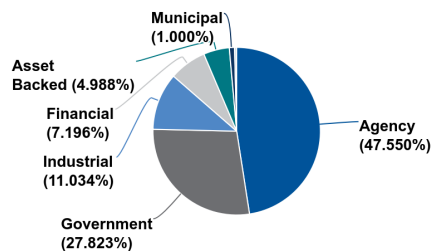
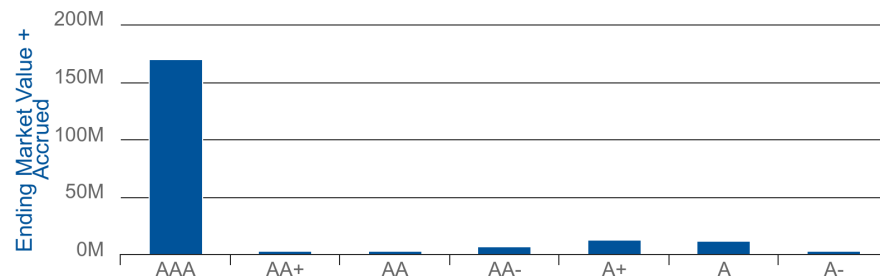
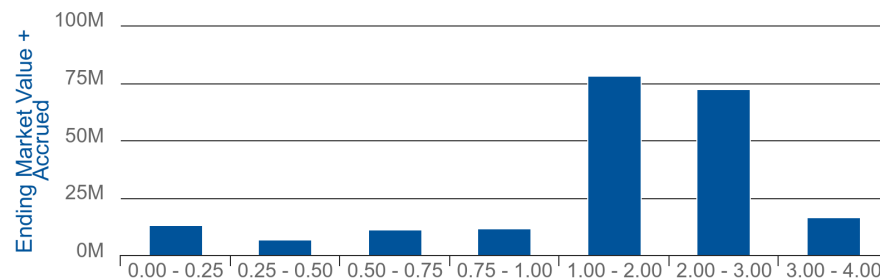


Chart calculated by: Ending Market Value + Accrued

## Credit Rating



## Duration



## Issuer Concentration

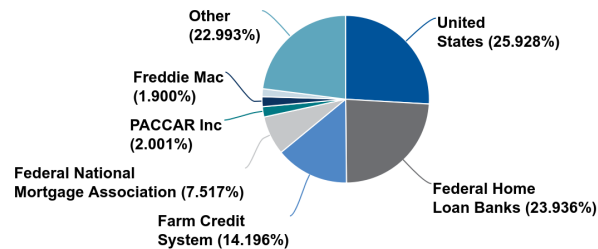


Chart calculated by: Ending Market Value + Accrued



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

**September 30, 2020**

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%	2.00%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	18.23%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.00%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	4.99%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.41%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	1.00%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	1.90%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	2.00%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	1.08%
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 <sup>(1)</sup>
Compliant	Concentration	Minimum Issuer Size for CP's - In Millions	500	Unavailable <sup>(1)</sup>
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/ Dan Matusiewicz**  
**Dan Matusiewicz**  
**Finance Director**

<sup>(1)</sup> 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

September 30, 2020

	08/31/2020	09/30/2020
<b>Balance Sheet</b>		
Book Value	1,422,207.96	574.00
Accrued Balance	12,271.17	0.00
<b>Book Value + Accrued</b>	<b>1,434,479.12</b>	<b>574.00</b>
Net Unrealized Gain/Loss	1,749.10	0.00
<b>Market Value + Accrued</b>	<b>1,436,228.23</b>	<b>574.00</b>
<b>Income Statement</b>		
	<b>Begin Date</b>	<b>09/01/2020</b>
	<b>End Date</b>	<b>09/30/2020</b>
<b>Net Amortization/Accretion Income</b>		<b>(721.70)</b>
Interest Income	2,816.57	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>2,816.57</b>
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	(1,749.10)	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>(1,749.10)</b>
Expense	0.00	
<b>Net Income</b>		<b>345.77</b>
Transfers In/Out		(1,436,000.00)
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.



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

As of 09/30/2020

## 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	573.75 573.75	USD MMFUND	CE 09/29/2020	09/29/2020 ---	--- 0.00	573.75 0.00	573.75
<b>CE CNB-Chandler Ultra Short-Term</b>	<b>38141W315 GOLDMAN:FS TRS O ADM</b>	<b>573.75 573.75</b>	<b>USD MMFUND</b>	<b>CE 09/29/2020</b>	<b>09/29/2020 ---</b>	<b>--- 0.00</b>	<b>573.75 0.00</b>	<b>573.75</b>

## 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	0.25 0.25	USD CASH	RCV ---	--- ---	--- 0.00	0.25 0.00	0.25
<b>Receivable CNB-Chandler Ultra Short-Term</b>	<b>CCYUSD Receivable</b>	<b>0.25 0.25</b>	<b>USD CASH</b>	<b>RCV ---</b>	<b>--- ---</b>	<b>--- 0.00</b>	<b>0.25 0.00</b>	<b>0.25</b>

## 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)

09/01/2020 - 09/30/2020

\* 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 Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	1,435,088.40	USD	Buy	---	---	09/30/2020	1.000	1,435,088.40	0.00	-1,435,088.40
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	-1,436,000.00	USD	Sell	09/30/2020	09/30/2020	09/30/2020	1.000	-1,436,000.00	0.00	1,436,000.00
CNB-Chandler Ultra Short-Term	46625HNX4	JPMORGAN CHASE & CO	-1,420,000.00	USD	Call Redemption	09/29/2020	09/29/2020	10/29/2020	100.000	-1,420,000.00	0.00	1,420,000.00
<b>CNB-Chandler Ultra Short-Term</b>	---	---	<b>-1,420,911.60</b>	<b>USD</b>	---	---	---	<b>10/10/2020</b>	---	<b>-1,420,911.60</b>	<b>0.00</b>	<b>1,420,911.60</b>

\* 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**

**September 30, 2020**

	<b>08/31/2020</b>	<b>09/30/2020</b>
<b>Balance Sheet</b>		
Book Value	202,979,141.49	203,460,797.35
Accrued Balance	1,016,606.03	927,923.66
<b>Book Value + Accrued</b>	<b>203,995,747.52</b>	<b>204,388,721.02</b>
Net Unrealized Gain/Loss	6,625,873.08	6,287,589.32
<b>Market Value + Accrued</b>	<b>210,621,620.60</b>	<b>210,676,310.34</b>
<b>Income Statement</b>	<b>Begin Date</b>	<b>09/01/2020</b>
	<b>End Date</b>	<b>09/30/2020</b>
<b>Net Amortization/Accretion Income</b>		<b>3,147.21</b>
Interest Income	354,273.81	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>354,273.81</b>
Net Realized Gain/Loss	35,552.48	
Net Holding Gain/Loss	(338,283.76)	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>(302,731.27)</b>
Expense	0.00	
<b>Net Income</b>		<b>54,689.74</b>
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

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

As of 09/30/2020

## 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	60934N104	863,680.32	USD	CE	---	---	863,680.32	863,680.32
CNB-Chandler	FEDERATED HRMS GV O INST	863,680.32	MMFUND	---	---	20.70	0.00	
CE	60934N104	134.69	USD	CE	---	---	134.69	134.69
CNB-PFM	FEDERATED HRMS GV O INST	134.69	MMFUND	---	---	0.00	0.00	
<b>CE</b>	<b>60934N104</b>	<b>863,815.01</b>	<b>USD</b>	<b>CE</b>	<b>---</b>	<b>---</b>	<b>863,815.01</b>	<b>863,815.01</b>
---	FEDERATED HRMS GV O INST	863,815.01	MMFUND	---	---	20.70	0.00	

## 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	02007YAC8	675,000.00	USD	LT	11/22/2017	03/15/2022	91,873.37	92,070.49
CNB-Chandler	ALLYA 2017-5 A3	91,873.96	ABS	11/14/2017	01/15/2021	81.26	197.13	
MS	02665WBF7	2,000,000.00	USD	ST	06/29/2018	07/12/2021	1,977,198.62	2,020,460.00
CNB-Chandler	AMERICAN HONDA FINANCE CORP	2,000,000.00	CORP	06/28/2018	07/12/2021	7,241.67	43,261.38	
MS	02665WCT6	500,000.00	USD	LT	01/15/2020	01/12/2024	523,504.93	545,550.00
CNB-Chandler	AMERICAN HONDA FINANCE CORP	500,000.00	CORP	01/13/2020	01/12/2024	3,895.14	22,045.07	
MS	037833AK6	1,000,000.00	USD	LT	04/15/2019	05/03/2023	992,522.46	1,052,880.00
CNB-Chandler	APPLE INC	1,000,000.00	CORP	04/11/2019	05/03/2023	9,866.67	60,357.54	
MS	05531FAZ6	450,000.00	USD	ST	10/26/2017	02/01/2021	449,977.67	452,110.50
CNB-Chandler	TRUIST FINANCIAL CORP	450,000.00	CORP	10/23/2017	02/01/2021	1,612.50	2,132.83	
MS	06406FAA1	1,500,000.00	USD	ST	09/07/2017	04/15/2021	1,503,457.37	1,515,300.00
CNB-Chandler	BANK OF NEW YORK MELLON CORP	1,500,000.00	CORP	09/05/2017	03/15/2021	17,291.67	11,842.63	
MS	06406FAD5	1,000,000.00	USD	LT	03/29/2019	08/16/2023	984,083.42	1,048,830.00
CNB-Chandler	BANK OF NEW YORK MELLON CORP	1,000,000.00	CORP	03/27/2019	08/16/2023	2,750.00	64,746.58	
MS	084670BR8	1,000,000.00	USD	LT	12/24/2018	03/15/2023	984,925.21	1,053,390.00
CNB-Chandler	BERKSHIRE HATHAWAY INC	1,000,000.00	CORP	12/20/2018	03/15/2023	1,222.22	68,464.79	
MS	09247XAH4	1,000,000.00	USD	ST	04/30/2018	05/24/2021	1,007,771.25	1,025,790.00
CNB-Chandler	BLACKROCK INC	1,000,000.00	CORP	04/27/2018	05/24/2021	14,993.06	18,018.75	
MS	24422ETF6	500,000.00	USD	ST	03/22/2018	01/08/2021	499,496.10	503,050.00
CNB-Chandler	JOHN DEERE CAPITAL CORP	500,000.00	CORP	03/20/2018	01/08/2021	2,939.58	3,553.90	
MS	24422EUA5	1,500,000.00	USD	LT	07/26/2018	01/06/2023	1,477,989.36	1,577,820.00
CNB-Chandler	JOHN DEERE CAPITAL CORP	1,500,000.00	CORP	07/24/2018	01/06/2023	9,562.50	99,830.64	
MS	3130A0F70	4,000,000.00	USD	LT	12/24/2018	12/08/2023	4,065,018.61	4,393,600.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	4,000,000.00	AGCY BOND	12/21/2018	12/08/2023	42,375.00	328,581.39	
MS	3130A3KM5	1,750,000.00	USD	LT	08/28/2018	12/09/2022	1,738,975.05	1,838,917.50
CNB-Chandler	FEDERAL HOME LOAN BANKS	1,750,000.00	AGCY BOND	08/27/2018	12/09/2022	13,611.11	99,942.45	
MS	3130A3KM5	1,255,000.00	USD	LT	10/18/2019	12/09/2022	1,278,552.17	1,318,766.55
CNB-Chandler	FEDERAL HOME LOAN BANKS	1,255,000.00	AGCY BOND	10/17/2019	12/09/2022	9,761.11	40,214.38	
MS	3130A3UQ5	4,000,000.00	USD	ST	01/18/2018	12/11/2020	3,997,517.25	4,013,720.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	4,000,000.00	AGCY BOND	01/17/2018	12/11/2020	22,916.67	16,202.75	
MS	3130A7PH2	4,000,000.00	USD	LT	03/04/2020	03/08/2024	4,138,609.52	4,220,840.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	4,000,000.00	AGCY BOND	03/03/2020	03/08/2024	4,791.67	82,230.48	
MS	3130ADRG9	4,800,000.00	USD	LT	01/22/2019	03/10/2023	4,800,401.32	5,096,592.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	4,800,000.00	AGCY BOND	01/18/2019	03/10/2023	7,700.00	296,190.68	
MS	3130AEBM1	1,750,000.00	USD	LT	06/15/2018	06/10/2022	1,747,359.41	1,827,070.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	1,750,000.00	AGCY BOND	06/13/2018	06/10/2022	14,838.54	79,710.59	
MS	3130AEBM1	1,250,000.00	USD	LT	07/25/2018	06/10/2022	1,247,251.57	1,305,050.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	1,250,000.00	AGCY BOND	07/24/2018	06/10/2022	10,598.96	57,798.43	
MS	3130AF5B9	650,000.00	USD	LT	10/23/2018	10/12/2021	649,660.35	669,162.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	650,000.00	AGCY BOND	10/22/2018	10/12/2021	9,154.17	19,501.65	
MS	3130AFE78	2,500,000.00	USD	LT	12/21/2018	12/09/2022	2,512,318.48	2,652,300.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	2,500,000.00	AGCY BOND	12/20/2018	12/09/2022	23,333.33	139,981.52	
MS	313376C94	5,000,000.00	USD	LT	01/31/2020	12/10/2021	5,070,403.21	5,147,550.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	01/30/2020	12/10/2021	40,468.75	77,146.79	
MS	313378CR0	1,300,000.00	USD	LT	09/19/2017	03/11/2022	1,308,046.17	1,339,338.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	1,300,000.00	AGCY BOND	09/15/2017	03/11/2022	1,625.00	31,291.83	
MS	313378JP7	4,000,000.00	USD	ST	08/30/2019	09/10/2021	4,029,888.19	4,084,320.00
CNB-Chandler	FEDERAL HOME LOAN BANKS	4,000,000.00	AGCY BOND	08/29/2019	09/10/2021	5,541.67	54,431.81	

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

As of 09/30/2020

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	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 12,561.11	1,892,875.90 104,024.10	1,996,900.00
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 13,222.22	2,006,639.73 95,360.27	2,102,000.00
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 7,161.46	3,757,976.73 204,573.27	3,962,550.00
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 3,450.00	1,645,258.11 101,141.89	1,746,400.00
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 4,200.00	2,401,065.99 63,470.01	2,464,536.00
MS CNB-Chandler	3133EJ3B3 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/26/2018	12/27/2018 12/17/2021	12/17/2021 32,355.56	4,004,640.84 123,799.16	4,128,440.00
MS CNB-Chandler	3133EJ774 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/11/2018	12/12/2018 11/15/2021	11/15/2021 46,088.89	4,007,872.96 122,567.04	4,130,440.00
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 26,374.31	2,497,842.47 112,207.53	2,610,050.00
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 4,707.78	2,020,910.90 112,409.10	2,133,320.00
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 18,683.33	3,987,134.36 181,905.64	4,169,040.00
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 12,333.33	3,998,092.94 155,467.06	4,153,560.00
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 4,177.78	1,998,132.44 80,387.56	2,078,520.00
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 1,044.44	3,992,011.55 4,948.45	3,996,960.00
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 3,689.44	2,290,219.73 67,816.17	2,358,035.90
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 3,583.33	3,999,924.25 2,955.75	4,002,880.00
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 2,250.00	4,001,918.13 -2,758.13	3,999,160.00
MS CNB-Chandler	3135G0S38 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 09/27/2017	09/28/2017 01/05/2022	01/05/2022 7,644.44	1,601,919.89 36,224.11	1,638,144.00
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 7,600.00	1,574,620.64 103,859.36	1,678,480.00
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 4,191.84	4,380,089.94 112,943.36	4,493,033.30
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 1,111.11	4,000,953.76 1,766.24	4,002,720.00
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 23,333.33	1,998,379.73 35,040.27	2,033,420.00
MS CNB-Chandler	43811BAC8 HAROT 2017-2 A3	875,000.00 55,218.14	USD ABS	ST 06/20/2017	06/27/2017 12/15/2020	08/16/2021 41.23	55,217.92 59.75	55,277.67
MS CNB-Chandler	43813FAC7 HAROT 2017-4 A3	485,000.00 70,417.57	USD ABS	LT 11/22/2017	11/29/2017 02/21/2021	11/22/2021 40.10	70,416.57 250.70	70,667.27
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	1,769,731.75 41,974.23	1,811,705.98
MS CNB-Chandler	43814UAG4 HAROT 2018-2 A3	750,000.00 411,252.85	USD ABS	LT 05/22/2018	05/30/2018 09/15/2021	05/18/2022 447.01	411,299.01 4,645.08	415,944.09
MS CNB-Chandler	43814WAB1 HAROT 2019-1 A2	1,870,000.00 300,763.33	USD ABS	ST 02/19/2019	02/27/2019 12/18/2020	09/20/2021 298.67	300,761.24 745.70	301,506.94
MS CNB-Chandler	43815HAC1 HAROT 2018-3 A3	670,000.00 412,757.44	USD ABS	LT 08/21/2018	08/28/2018 01/21/2022	08/22/2022 338.23	412,742.72 5,431.42	418,174.14
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	1,569,992.29 29,911.03	1,599,903.32
MS CNB-Chandler	44932GAD7 HART 2017-B A3	735,000.00 83,092.93	USD ABS	LT 08/09/2017	08/16/2017 12/15/2020	01/18/2022 65.37	83,092.15 131.82	83,223.97
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 2,885.56	699,614.22 6,104.78	705,719.00
MS CNB-Chandler	4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,700,000.00 1,700,000.00	USD SUPRANATIONAL	ST 10/02/2017	10/10/2017 11/09/2020	11/09/2020 14,249.31	1,700,555.53 2,912.47	1,703,468.00

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

As of 09/30/2020

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	45950KCM0 INTERNATIONAL FINANCE CORP	1,250,000.00 1,250,000.00	USD SUPRANATIONAL	ST 01/18/2018	01/25/2018 01/25/2021	01/25/2021 5,156.25	1,249,602.48 8,385.02	1,257,987.50
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,000,000.00 1,000,000.00	USD SUPRANATIONAL	ST 01/24/2018	01/26/2018 01/25/2021	01/25/2021 4,125.00	999,698.00 6,692.00	1,006,390.00
MS CNB-Chandler	46625HRT9 JPMORGAN CHASE & CO	1,500,000.00 1,500,000.00	USD CORP	ST 09/07/2018	09/11/2018 06/07/2021	06/07/2021 11,400.00	1,491,598.22 27,211.78	1,518,810.00
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	809,910.70 19,282.81	829,193.52
MS CNB-Chandler	47788BAD6 JDOT 2017-B A3	250,000.00 7,148.23	USD ABS	LT 07/11/2017	07/18/2017 10/15/2020	10/15/2021 5.78	7,148.22 3.93	7,152.15
MS CNB-Chandler	47789JAB2 JDOT 2019 A2	1,380,000.00 177,488.02	USD ABS	LT 03/05/2019	03/13/2019 11/15/2020	12/15/2021 224.82	177,487.28 343.22	177,830.50
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	1,284,938.70 6,911.25	1,301,849.95
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 5,136.67	2,000,000.00 101,180.00	2,101,180.00
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	1,674,941.04 41,427.11	1,716,368.15
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 18,888.89	1,978,950.61 83,689.39	2,062,640.00
MS CNB-Chandler	69353REY0 PNC BANK NA	1,000,000.00 1,000,000.00	USD CORP	LT 11/17/2017	11/21/2017 11/09/2021	12/09/2021 7,933.33	1,001,602.30 23,707.70	1,025,310.00
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 2,406.25	750,587.86 22,129.64	772,717.50
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 1,556.04	480,395.67 19,294.98	499,690.65
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 1,604.17	495,398.33 19,746.67	515,145.00
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 2,333.33	1,000,295.81 10,224.19	1,010,520.00
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 9,577.75	2,104,807.69 52,817.31	2,157,625.00
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 2,850.00	999,955.38 33,494.62	1,033,450.00
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 6,261.11	1,978,365.55 68,154.45	2,046,520.00
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 10,386.46	884,993.99 14,192.56	899,186.55
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 17,604.17	1,502,102.99 21,942.01	1,524,045.00
MS CNB-Chandler	89231PAD0 TAOT 2018-D A3	1,315,000.00 1,315,000.00	USD ABS	LT 08/29/2019	08/30/2019 05/15/2022	03/15/2023 1,858.53	1,326,683.57 12,044.82	1,338,728.39
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 6,000.00	986,278.81 62,731.19	1,049,010.00
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 7,723.61	1,029,499.38 57,170.62	1,086,670.00
MS CNB-Chandler	89238KAD4 TAOT 2017-D A3	540,000.00 142,320.71	USD ABS	LT 11/07/2017	11/15/2017 03/15/2021	01/18/2022 122.08	142,319.37 570.12	142,889.49
MS CNB-Chandler	89239AAB9 TAOT 2019-A A2A	1,150,000.00 137,090.43	USD ABS	LT 02/05/2019	02/13/2019 11/15/2020	10/15/2021 172.43	137,089.36 303.85	137,393.21
MS CNB-Chandler	91159HHP8 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 01/24/2018	01/26/2018 01/24/2022	01/24/2022 4,885.42	998,734.15 29,555.85	1,028,290.00
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 5,250.00	1,017,767.57 70,272.43	1,088,040.00
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 5,250.00	1,028,642.09 59,397.91	1,088,040.00
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 15,794.84	5,017,443.78 142,306.22	5,159,750.00
MS CNB-Chandler	912828F96 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 02/02/2018	02/05/2018 10/31/2021	10/31/2021 16,739.13	1,990,217.16 49,942.84	2,040,160.00
MS CNB-Chandler	912828H86 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	LT 08/15/2017	08/16/2017 01/31/2022	01/31/2022 4,548.91	1,793,723.42 39,036.58	1,832,760.00

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

As of 09/30/2020

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	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 4,495.86	2,745,983.62 147,312.38	2,893,296.00
MS CNB-Chandler	912828L99 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	ST 11/01/2017	11/03/2017 10/31/2020	10/31/2020 17,262.23	2,999,067.14 4,052.86	3,003,120.00
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 13,442.62	2,014,892.00 65,808.00	2,080,700.00
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 13,442.62	2,014,281.56 66,418.44	2,080,700.00
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 27,201.09	4,002,758.33 150,041.67	4,152,800.00
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 13,106.56	2,358,181.34 136,498.66	2,494,680.00
MS CNB-Chandler	912828S27 UNITED STATES TREASURY	600,000.00 600,000.00	USD US GOV	ST 06/28/2017	06/29/2017 06/30/2021	06/30/2021 1,705.84	597,520.41 6,979.59	604,500.00
MS CNB-Chandler	912828S27 UNITED STATES TREASURY	3,400,000.00 3,400,000.00	USD US GOV	ST 01/17/2018	01/18/2018 06/30/2021	06/30/2021 9,666.44	3,372,500.06 52,999.94	3,425,500.00
MS CNB-Chandler	912828T34 UNITED STATES TREASURY	1,000,000.00 1,000,000.00	USD US GOV	ST 07/25/2017	07/26/2017 09/30/2021	09/30/2021 30.91	993,601.21 16,168.79	1,009,770.00
MS CNB-Chandler	912828U65 UNITED STATES TREASURY	1,750,000.00 1,750,000.00	USD US GOV	LT 10/19/2017	10/20/2017 11/30/2021	11/30/2021 10,292.01	1,747,320.03 35,632.47	1,782,952.50
MS CNB-Chandler	912828V72 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	LT 12/15/2017	12/18/2017 01/31/2022	01/31/2022 5,686.14	1,794,392.84 47,511.16	1,841,904.00
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 1,605.66	998,880.69 25,769.31	1,024,650.00
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 3,211.33	1,994,074.46 55,225.54	2,049,300.00
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 154.53	2,985,569.94 92,820.06	3,078,390.00
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 6,633.83	1,474,010.68 68,469.32	1,542,480.00
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 8,845.11	1,964,301.47 92,338.53	2,056,640.00
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 9,578.80	4,982,870.29 146,029.71	5,128,900.00
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 31,745.22	4,980,035.16 146,714.84	5,126,750.00
MS CNB-Chandler	92826CAB8 VISA INC	1,000,000.00 1,000,000.00	USD CORP	ST 12/28/2016	01/03/2017 12/14/2020	12/14/2020 6,538.89	999,898.13 2,301.87	1,002,200.00
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 8,322.22	989,884.61 60,695.39	1,050,580.00
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 17,944.44	2,037,073.42 123,686.58	2,160,760.00
<b>MS CNB-Chandler</b>	<b>---</b>	<b>209,965,000.00 202,474,423.60</b>	<b>USD ---</b>	<b>---</b>	<b>---</b>	<b>---</b> <b>927,902.97</b>	<b>202,596,982.34 6,287,589.32</b>	<b>208,884,571.66</b>

## 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
---	---	210,828,815.01	USD	---	---	---	203,460,797.35	209,748,386.67
---	---	203,338,238.61	---	---	---	927,923.66	6,287,589.32	

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

# GAAP Trading Activity (Short-Term Portfolio)

09/01/2020 - 09/30/2020

\* 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	-29,939.91	USD	Principal Paydown	09/15/2020	09/15/2020	03/15/2022	---	-29,939.91	0.00	29,939.91
CNB-Chandler	14913Q2A6	CATERPILLAR FINANCIAL SERVICES CORP	-645,000.00	USD	Maturity	09/04/2020	09/04/2020	09/04/2020	100.000	-645,000.00	0.00	645,000.00
CNB-Chandler	3130AAB49	FEDERAL HOME LOAN BANKS	-2,000,000.00	USD	Sell	09/28/2020	09/29/2020	12/10/2021	102.055	-2,041,100.00	-11,354.17	2,052,454.17
CNB-Chandler	3135G05G4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00	USD	Buy	09/28/2020	09/30/2020	07/10/2023	100.048	4,001,920.00	2,222.22	-4,004,142.22
CNB-Chandler	3137EAEV7	FEDERAL HOME LOAN MORTGAGE CORP	4,000,000.00	USD	Buy	09/23/2020	09/24/2020	08/24/2023	100.024	4,000,960.00	916.67	-4,001,876.67
CNB-Chandler	43811BAC8	HAROT 2017-2 A3	-28,869.16	USD	Principal Paydown	09/15/2020	09/15/2020	08/16/2021	---	-28,869.16	0.00	28,869.16
CNB-Chandler	43813FAC7	HAROT 2017-4 A3	-19,949.96	USD	Principal Paydown	09/21/2020	09/21/2020	11/22/2021	---	-19,949.96	0.00	19,949.96
CNB-Chandler	43814TAC6	HAROT 2017-1 A3	-7,208.02	USD	Principal Paydown	09/21/2020	09/21/2020	07/21/2021	---	-7,208.02	0.00	7,208.02
CNB-Chandler	43814UAG4	HAROT 2018-2 A3	-47,066.95	USD	Principal Paydown	09/18/2020	09/18/2020	05/18/2022	---	-47,066.96	0.00	47,066.96
CNB-Chandler	43814WAB1	HAROT 2019-1 A2	-139,510.19	USD	Principal Paydown	09/18/2020	09/18/2020	09/20/2021	---	-139,510.19	0.00	139,510.19
CNB-Chandler	43815HAC1	HAROT 2018-3 A3	-40,039.00	USD	Principal Paydown	09/21/2020	09/21/2020	08/22/2022	---	-40,039.00	0.00	40,039.00
CNB-Chandler	44932GAD7	HART 2017-B A3	-35,864.89	USD	Principal Paydown	09/15/2020	09/15/2020	01/18/2022	---	-35,864.89	0.00	35,864.89
CNB-Chandler	45905UP32	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	-1,730,000.00	USD	Maturity	09/12/2020	09/12/2020	09/12/2020	100.000	-1,730,000.00	0.00	1,730,000.00
CNB-Chandler	47788BAD6	JDOT 2017-B A3	-6,991.27	USD	Principal Paydown	09/15/2020	09/15/2020	10/15/2021	---	-6,991.27	0.00	6,991.27
CNB-Chandler	47789JAB2	JDOT 2019 A2	-88,595.39	USD	Principal Paydown	09/15/2020	09/15/2020	10/15/2021	---	-88,595.39	0.00	88,595.39
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	5,413,302.97	USD	Buy	---	---	09/30/2020	1.000	5,413,302.97	0.00	-5,413,302.97
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	-5,481,018.89	USD	Sell	---	---	09/30/2020	1.000	-5,481,018.89	0.00	5,481,018.89
CNB-Chandler	89238KAD4	TAOT 2017-D A3	-28,560.19	USD	Principal Paydown	09/15/2020	09/15/2020	01/18/2022	---	-28,560.19	0.00	28,560.19
CNB-Chandler	89239AAB9	TAOT 2019-A A2A	-78,512.97	USD	Principal Paydown	09/15/2020	09/15/2020	10/15/2021	---	-78,512.97	0.00	78,512.97
CNB-Chandler	912828L65	UNITED STATES TREASURY	-2,525,000.00	USD	Maturity	09/30/2020	09/30/2020	09/30/2020	100.000	-2,525,000.00	0.00	2,525,000.00
<b>CNB-Chandler</b>	<b>---</b>	<b>---</b>	<b>481,176.18</b>	<b>USD</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>09/20/2021</b>	<b>---</b>	<b>442,956.17</b>	<b>-8,215.28</b>	<b>-434,740.89</b>

\* 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.