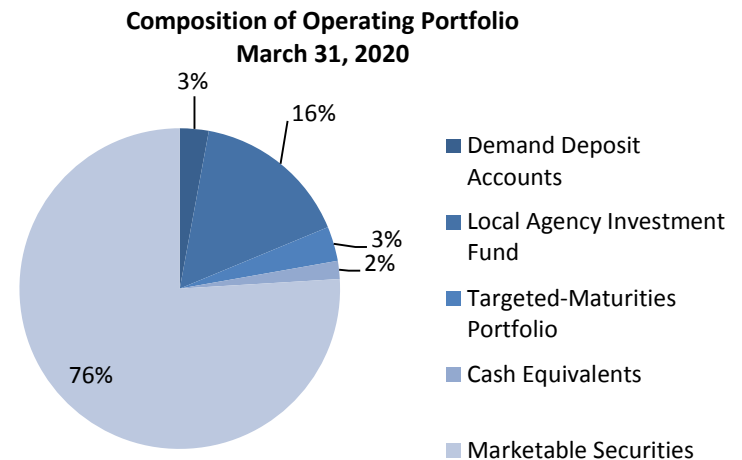
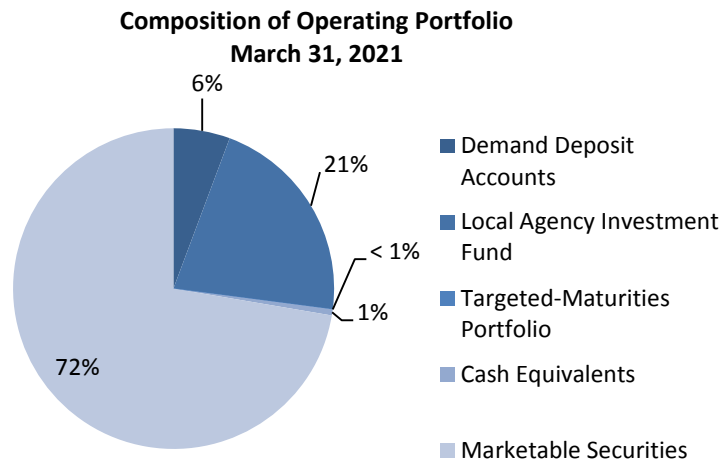




| Portfolios                                | March 31, 2021        |                         |                       |                   |                           |                |            |              |       |  |
|---|-----------------------|-------------------------|-----------------------|-------------------|---------------------------|----------------|------------|--------------|-------|--|
|   | 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                   | \$ 16,923,830         | \$ -                    | \$ 16,923,830         | \$ -              | \$ 16,923,830             | 5.69%          | 0.15%      | 0.15%        | (1)   |  |
| Local Agency Investment Fund              | 63,498,171            | -                       | 63,498,171            | -                 | 63,498,171                | 21.36%         | 0.44%      | 0.41%        | (2)   |  |
| Targeted-Maturities Portfolio             | 574                   | -                       | 574                   | -                 | 574                       | 0.00%          | 0.03%      | 0.03%        |       |  |
| Short-Term Portfolio                      |                       |                         |                       |                   |                           |                |            |              |       |  |
| Cash Equivalents                          | 1,819,626             | -                       | 1,819,626             | 31                | 1,819,657                 | 0.61%          | 0.04%      | 0.04%        |       |  |
| Marketable Securities                     | 210,009,786           | 4,243,766               | 214,253,551           | 764,232           | 215,017,783               | 72.33%         | 1.72%      | 0.26%        |       |  |
| <b>TOTAL OPERATING FUNDS</b>              | <b>\$ 292,251,986</b> | <b>\$ 4,243,766</b>     | <b>\$ 296,495,752</b> | <b>\$ 764,263</b> | <b>\$ 297,260,015</b>     | <b>100.00%</b> |            |              |       |  |
| <b>Bond Fund Portfolios</b>               |                       |                         |                       |                   |                           |                |            |              |       |  |
| 2010 Civic Center COPs                    | \$ 1,130,670          | \$ 54                   | \$ 1,130,724          | \$ -              | \$ 1,130,724              | 9.29%          | 0.04%      | 0.01%        |       |  |
| Fire Station COPs                         | 9,061,271             | (0)                     | 9,061,271             | -                 | 9,061,271                 | 74.42%         | 0.44%      | 0.41%        | (2)   |  |
| Assessment Districts                      | 1,984,453             | -                       | 1,984,453             | -                 | 1,984,453                 | 16.30%         | 0.01%      | 0.01%        |       |  |
| <b>TOTAL BOND FUNDS WITH FISCAL AGENT</b> | <b>\$ 12,176,394</b>  | <b>\$ 54</b>            | <b>\$ 12,176,448</b>  | <b>\$ -</b>       | <b>\$ 12,176,448</b>      | <b>100.00%</b> |            |              |       |  |
| <b>TOTAL CASH &amp; INVESTMENTS</b>       | <b>\$ 304,428,380</b> | <b>\$ 4,243,819</b>     | <b>\$ 308,672,200</b> | <b>\$ 764,263</b> | <b>\$ 309,436,463</b>     |                |            |              |       |  |



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.

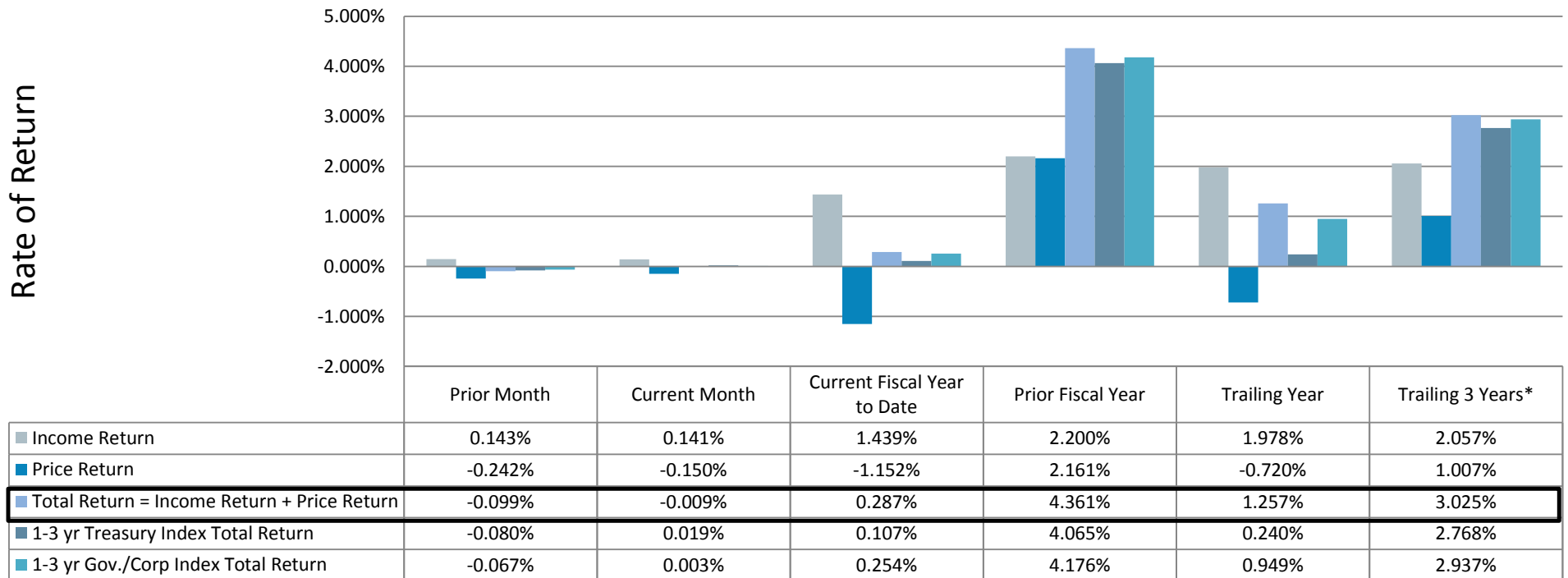


**Short-Term Portfolio by Security Type  
for the Month Ended**

**March 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 |
|------------------------------------|--------------------|--------------------|--------------------|------------------------|--------------------|------------------|---------------------------|----------------|--------------|--------------|
| <b>Cash Equivalents</b>            | -                  | 1,819,626          | 1,819,626          | -                      | 1,819,626          | 31               | 1,819,657                 | 0.84%          | 0.04%        | 0.04%        |
| <b>Marketable Securities</b>       |                    |                    |                    |                        |                    |                  |                           |                |              |              |
| Agency                             | 98,915,000         | 99,247,387         | 99,106,988         | 2,242,731              | 101,349,719        | 358,065          | 101,707,784               | 46.91%         | 1.62%        | 0.21%        |
| U.S. Government                    | 59,450,000         | 59,281,119         | 59,524,071         | 948,789                | 60,472,860         | 180,904          | 60,653,764                | 27.99%         | 1.47%        | 0.24%        |
| Corporate Notes                    | 34,305,000         | 34,177,081         | 34,313,332         | 878,626                | 35,191,958         | 208,537          | 35,400,495                | 16.29%         | 2.67%        | 0.33%        |
| Asset-Backed Securities            | 8,993,319          | 9,009,799          | 8,997,692          | 105,831                | 9,103,523          | 6,486            | 9,110,010                 | 4.21%          | 1.72%        | 0.45%        |
| Supranational                      | 5,915,000          | 6,076,574          | 6,067,702          | (18,910)               | 6,048,792          | 5,102            | 6,053,894                 | 2.80%          | 0.27%        | 0.38%        |
| Municipal Bonds                    | 2,000,000          | 2,000,000          | 2,000,000          | 86,700                 | 2,086,700          | 5,137            | 2,091,837                 | 0.97%          | 2.01%        | 0.49%        |
| <b>Total Marketable Securities</b> | <b>209,578,319</b> | <b>209,791,961</b> | <b>210,009,786</b> | <b>4,243,766</b>       | <b>214,253,551</b> | <b>764,232</b>   | <b>215,017,783</b>        | <b>99.16%</b>  | <b>1.72%</b> | <b>0.26%</b> |
| <b>GRAND TOTAL</b>                 | <b>209,578,319</b> | <b>211,611,587</b> | <b>211,829,411</b> | <b>4,243,766</b>       | <b>216,073,177</b> | <b>764,263</b>   | <b>216,837,440</b>        | <b>100.00%</b> | <b>1.70%</b> | <b>0.25%</b> |

**Performance History**



\*Periods greater than one year are annualized

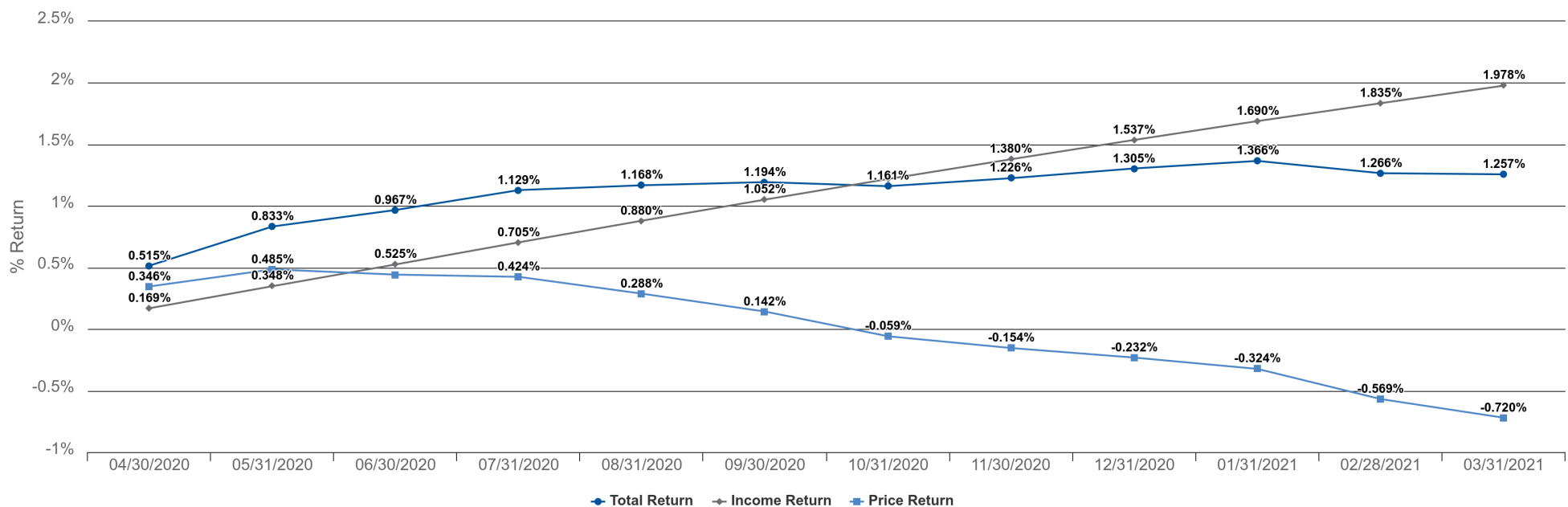
# Short-Term Portfolio's Cumulative Returns During Trailing Year

04/01/2020 - 03/31/2021

Cumulative Returns from the Beginning of the Trailing Year

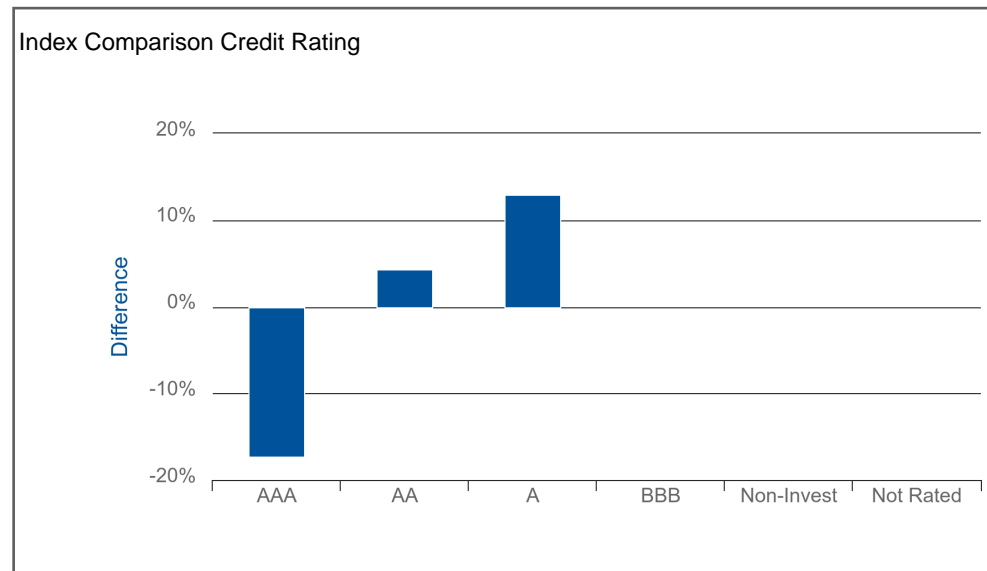
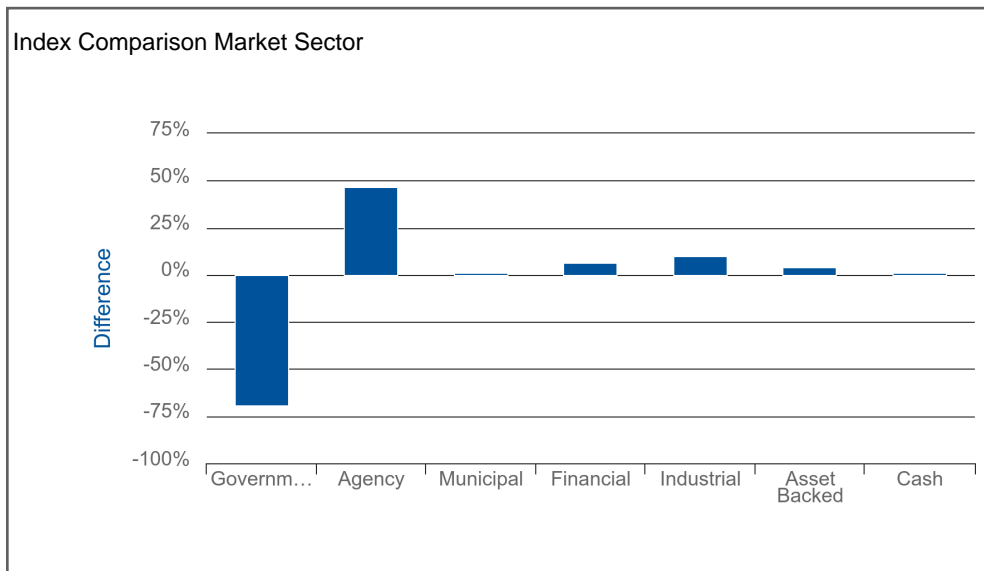
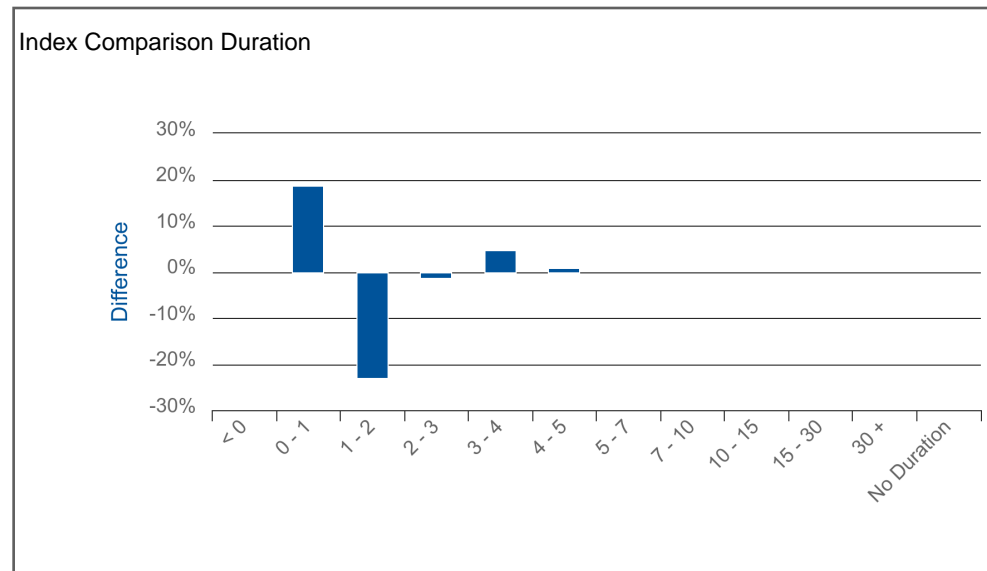
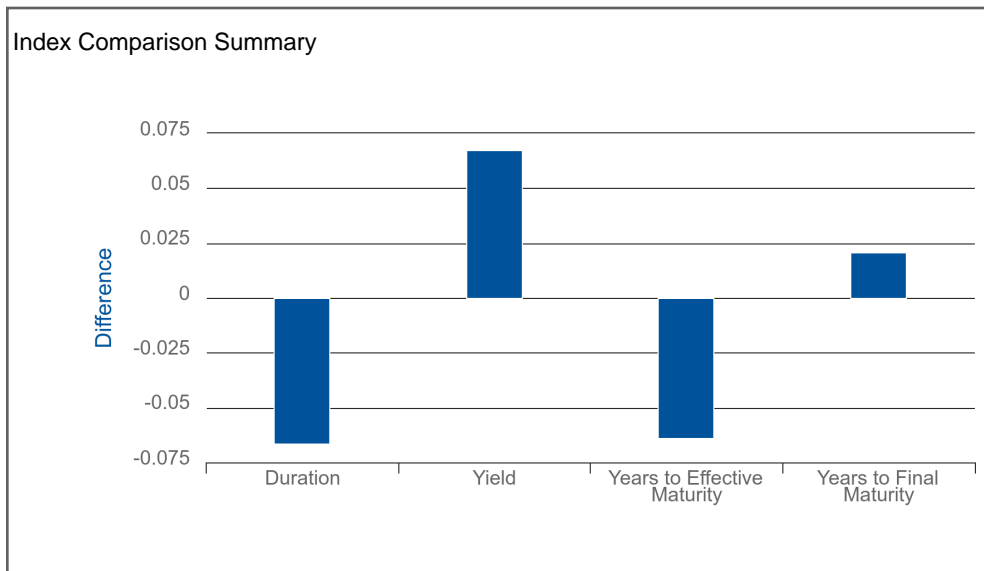
| Period Begin | Period End | Total Return | Income Return | Price Return |
|--------------|------------|--------------|---------------|--------------|
| 04/01/2020   | 04/30/2020 | 0.515%       | 0.169%        | 0.346%       |
| 04/01/2020   | 05/31/2020 | 0.833%       | 0.348%        | 0.485%       |
| 04/01/2020   | 06/30/2020 | 0.967%       | 0.525%        | 0.442%       |
| 04/01/2020   | 07/31/2020 | 1.129%       | 0.705%        | 0.424%       |
| 04/01/2020   | 08/31/2020 | 1.168%       | 0.880%        | 0.288%       |
| 04/01/2020   | 09/30/2020 | 1.194%       | 1.052%        | 0.142%       |
| 04/01/2020   | 10/31/2020 | 1.161%       | 1.219%        | -0.059%      |
| 04/01/2020   | 11/30/2020 | 1.226%       | 1.380%        | -0.154%      |
| 04/01/2020   | 12/31/2020 | 1.305%       | 1.537%        | -0.232%      |
| 04/01/2020   | 01/31/2021 | 1.366%       | 1.690%        | -0.324%      |
| 04/01/2020   | 02/28/2021 | 1.266%       | 1.835%        | -0.569%      |
| 04/01/2020   | 03/31/2021 | 1.257%       | 1.978%        | -0.720%      |
| 04/01/2020   | ---        | ---          | ---           | ---          |

Cumulative Returns from the Beginning of the Trailing Year



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

03/01/2021 - 03/31/2021



**BOND MARKET OVERVIEW**

For the Month Ended

**March 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 also continued to purchase \$80 billion of Treasuries and \$40 billion of agency mortgage-backed securities per month.
- ❖ The FOMC vote to keep policy unchanged was unanimous.
- ❖ The unemployment rate declined to 6.0% in March from 6.2% in February.
- ❖ U.S. nonfarm payrolls in March increased 916,000.

**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

03/01/2021 - 03/31/2021

## Summary

| Risk Metric                 | Value          |
|-----------------------------|----------------|
| Cash                        | 0.00           |
| MMFund                      | 1,819,657.10   |
| Fixed Income                | 215,017,782.84 |
| Duration                    | 1.842          |
| Convexity                   | 0.051          |
| WAL                         | 1.874          |
| Years to Final Maturity     | 1.958          |
| Years to Effective Maturity | 1.873          |
| Yield                       | 0.254          |
| Book Yield                  | 1.704          |
| Avg Credit Rating           | AA/Aa2/AA      |

## Security Type

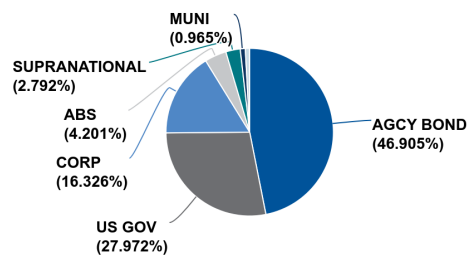


Chart calculated by: Ending Market Value + Accrued

## Market Sector

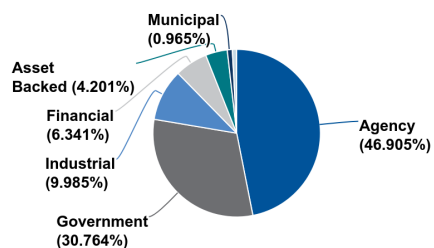
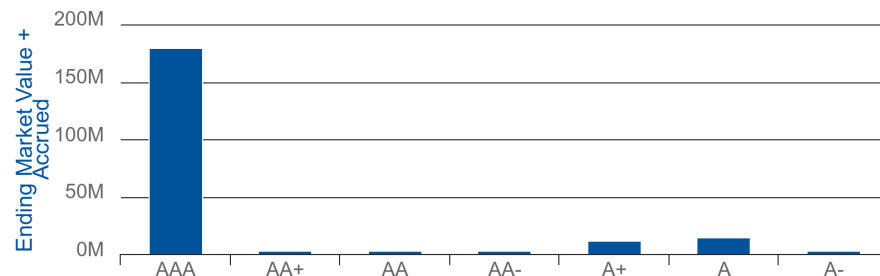
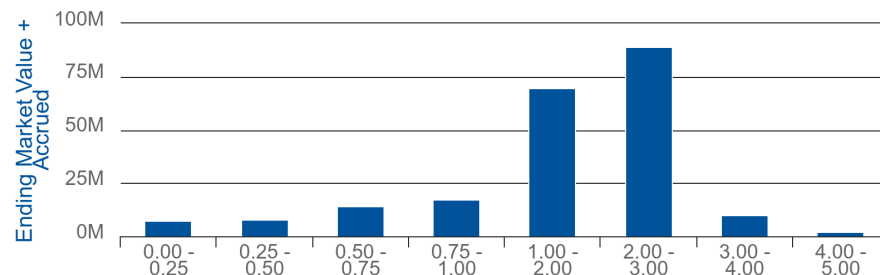


Chart calculated by: Ending Market Value + Accrued

## Credit Rating



## Duration



## Issuer Concentration

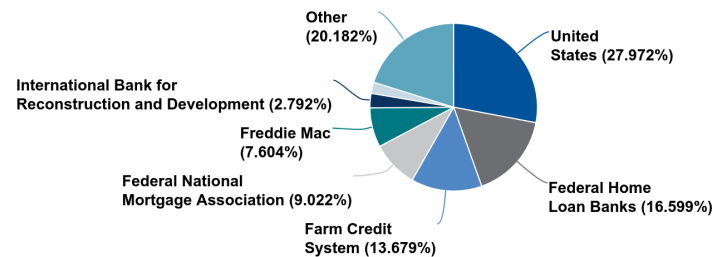


Chart calculated by: Ending Market Value + Accrued



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

**March 31, 2021**

| Compliant |               | Statement of Investment Policy                           | 29              | 29                         | 0 |
|-----------|---------------|--|-----------------|----------------------------|---|
| Status    | Policy Name   | Rules  | Compliant Rules | Violating Rules            |   |
| 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%           | 2.79%                      |   |
| Compliant | Concentration | Max Concentration of Corps (%)                           | 30.00%          | 16.33%                     |   |
| Compliant | Concentration | Max Concentration of Funds Assets                        | 10.00%          | 0.01%                      |   |
| Compliant | Concentration | Max Concentration of MBS and ABS                         | 20.00%          | 4.20%                      |   |
| Compliant | Concentration | Max Concentration of MMF                                 | 20.00%          | 0.84%                      |   |
| Compliant | Concentration | Max Concentration of Munis (%)                           | 30.00%          | 0.97%                      |   |
| Compliant | Concentration | Max Concentration of Supranationals                      | 20.00%          | 2.79%                      |   |
| Compliant | Concentration | Max Issuer Concentration of Corporate Bonds (%)          | 5.00%           | 2.15%                      |   |
| Compliant | Concentration | Max Issuer Concentration of Supranationals               | 10.00%          | 2.79%                      |   |
| 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/ Scott Catlett**  
**Scott Catlett**  
**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**

**March 31, 2021**

|  | 02/28/2021        | 03/31/2021        |
|--|-------------------|-------------------|
| <b>Balance Sheet</b>                     |                   |                   |
| Book Value                               | 574.00            | 574.00            |
| Accrued Balance                          | 0.00              | 0.00              |
| <b>Book Value + Accrued</b>              | <b>574.00</b>     | <b>574.00</b>     |
| Net Unrealized Gain/Loss                 | 0.00              | 0.00              |
| <b>Market Value + Accrued</b>            | <b>574.00</b>     | <b>574.00</b>     |
|  |                   |                   |
| <b>Income Statement</b>                  | <b>Begin Date</b> | <b>03/01/2021</b> |
|  | <b>End Date</b>   | <b>03/31/2021</b> |
| <b>Net Amortization/Accretion Income</b> |                   | <b>0.00</b>       |
| Interest Income                          | 0.00              |                   |
| Dividend Income                          | 0.00              |                   |
| Foreign Tax Withheld Expense             | 0.00              |                   |
| Misc Income                              | 0.00              |                   |
| Allowance Expense                        | 0.00              |                   |
| <b>Income Subtotal</b>                   |                   | <b>0.00</b>       |
| Net Realized Gain/Loss                   | 0.00              |                   |
| Net Holding Gain/Loss                    | 0.00              |                   |
| Impairment Loss                          | 0.00              |                   |
| <b>Net Gain/Loss</b>                     |                   | <b>0.00</b>       |
| Expense                                  | 0.00              |                   |
| <b>Net Income</b>                        |                   | <b>0.00</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 (Targeted-Maturities Portfolio)

As of 03/31/2021

## 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<br>CNB-Chandler Ultra Short-Term         | 38141W315<br>GOLDMAN:FS TRS O ADM         | 573.99<br>573.99                 | USD<br>MMFUND           | CE<br>---            | ---<br>---                     | ---<br>0.00                     | 573.99<br>0.00                       | 573.99        |
| <b>CE<br/>CNB-Chandler Ultra Short-Term</b> | <b>38141W315<br/>GOLDMAN:FS TRS O ADM</b> | <b>573.99<br/>573.99</b>         | <b>USD<br/>MMFUND</b>   | <b>CE<br/>---</b>    | <b>---<br/>---</b>             | <b>---<br/>0.00</b>             | <b>573.99<br/>0.00</b>               | <b>573.99</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<br>CNB-Chandler Ultra Short-Term         | CCYUSD<br>Receivable         | 0.01<br>0.01                     | USD<br>CASH             | RCV<br>---           | ---<br>---                     | ---<br>0.00                     | 0.01<br>0.00                         | 0.01         |
| <b>Receivable<br/>CNB-Chandler Ultra Short-Term</b> | <b>CCYUSD<br/>Receivable</b> | <b>0.01<br/>0.01</b>             | <b>USD<br/>CASH</b>     | <b>RCV<br/>---</b>   | <b>---<br/>---</b>             | <b>---<br/>0.00</b>             | <b>0.01<br/>0.00</b>                 | <b>0.01</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 |
|--------------------------------------|-------------------------|----------------------------------|-------------------------|----------------------|--------------------------------|---------------------------------|--------------------------------------|--------------|
| ---<br>CNB-Chandler Ultra Short-Term | ---<br>---              | 574.00<br>574.00                 | USD<br>---              | ---<br>---           | ---<br>---                     | ---<br>0.00                     | 574.00<br>0.00                       | 574.00       |

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

# GAAP Trading Activity (Targeted-Maturities Portfolio)

03/01/2021 - 03/31/2021

\* 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**

**March 31, 2021**

|  | <b>02/28/2021</b>     | <b>03/31/2021</b>     |
|--|-----------------------|-----------------------|
| <b>Balance Sheet</b>                     |                       |                       |
| Book Value                               | 211,376,845.95        | 211,829,411.26        |
| Accrued Balance                          | 857,341.24            | 764,262.96            |
| <b>Book Value + Accrued</b>              | <b>212,234,187.19</b> | <b>212,593,674.23</b> |
| Net Unrealized Gain/Loss                 | 4,622,206.12          | 4,243,765.71          |
| <b>Market Value + Accrued</b>            | <b>216,856,393.31</b> | <b>216,837,439.94</b> |
|  |                       |                       |
| <b>Income Statement</b>                  | <b>Begin Date</b>     | <b>03/01/2021</b>     |
|  | <b>End Date</b>       | <b>03/31/2021</b>     |
| <b>Net Amortization/Accretion Income</b> |                       | <b>(3,589.45)</b>     |
| Interest Income                          | 309,366.69            |                       |
| Dividend Income                          | 0.00                  |                       |
| Foreign Tax Withheld Expense             | 0.00                  |                       |
| Misc Income                              | 0.00                  |                       |
| Allowance Expense                        | 0.00                  |                       |
| <b>Income Subtotal</b>                   |                       | <b>309,366.69</b>     |
| Net Realized Gain/Loss                   | 53,709.79             |                       |
| Net Holding Gain/Loss                    | (378,440.41)          |                       |
| Impairment Loss                          | 0.00                  |                       |
| <b>Net Gain/Loss</b>                     |                       | <b>(324,730.62)</b>   |
| Expense                                  | 0.00                  |                       |
| <b>Net Income</b>                        |                       | <b>(18,953.37)</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 03/31/2021

## 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<br>CNB-Chandler               | 60934N104<br>FEDERATED HRMS GV O INST | 1,819,491.05<br>1,819,491.05               | USD<br>MMFUND           | CE<br>---            | ---<br>---                     | ---<br>31.36                    | 1,819,491.05<br>0.00                 | 1,819,491.05        |
| CE<br>CNB-PFM                    | 60934N104<br>FEDERATED HRMS GV O INST | 134.69<br>134.69                           | USD<br>MMFUND           | CE<br>---            | ---<br>---                     | ---<br>0.00                     | 134.69<br>0.00                       | 134.69              |
| CE<br>CNB-Chandler               | CCYUSD<br>Payable                     | -1,003,464.17<br>-1,003,464.17             | USD<br>CASH             | PAY<br>---           | ---<br>---                     | ---<br>0.00                     | -1,003,464.17<br>0.00                | -1,003,464.17       |
| CE<br>CNB-Chandler               | CCYUSD<br>Cash                        | 1,003,464.17<br>1,003,464.17               | USD<br>CASH             | Cash<br>---          | ---<br>---                     | ---<br>0.00                     | 1,003,464.17<br>0.00                 | 1,003,464.17        |
| <b>CE</b><br>---                 | ---                                   | <b>1,819,625.74</b><br><b>1,819,625.74</b> | <b>USD</b><br>---       | ---                  | ---                            | ---                             | <b>1,819,625.74</b><br><b>0.00</b>   | <b>1,819,625.74</b> |

## 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<br>CNB-Chandler               | 02665WBF7<br>AMERICAN HONDA FINANCE CORP  | 2,000,000.00<br>2,000,000.00     | USD<br>CORP             | ST<br>06/28/2018     | 06/29/2018<br>07/12/2021       | 07/12/2021<br>7,241.67          | 1,991,716.06<br>15,643.94            | 2,007,360.00 |
| MS<br>CNB-Chandler               | 02665WCT6<br>AMERICAN HONDA FINANCE CORP  | 500,000.00<br>500,000.00         | USD<br>CORP             | LT<br>01/13/2020     | 01/15/2020<br>01/12/2024       | 01/12/2024<br>3,895.14          | 520,035.47<br>19,494.53              | 539,530.00   |
| MS<br>CNB-Chandler               | 037833AK6<br>APPLE INC                    | 1,000,000.00<br>1,000,000.00     | USD<br>CORP             | LT<br>04/11/2019     | 04/15/2019<br>05/03/2023       | 05/03/2023<br>9,866.67          | 993,929.87<br>50,730.13              | 1,044,660.00 |
| MS<br>CNB-Chandler               | 06406FAD5<br>BANK OF NEW YORK MELLON CORP | 1,000,000.00<br>1,000,000.00     | USD<br>CORP             | LT<br>03/27/2019     | 03/29/2019<br>08/16/2023       | 08/16/2023<br>2,750.00          | 986,743.49<br>53,216.51              | 1,039,960.00 |
| MS<br>CNB-Chandler               | 084670BR8<br>BERKSHIRE HATHAWAY INC       | 1,000,000.00<br>1,000,000.00     | USD<br>CORP             | LT<br>12/20/2018     | 12/24/2018<br>03/15/2023       | 03/15/2023<br>1,222.22          | 987,906.69<br>56,903.31              | 1,044,810.00 |
| MS<br>CNB-Chandler               | 09247XAH4<br>BLACKROCK INC                | 1,000,000.00<br>1,000,000.00     | USD<br>CORP             | ST<br>04/27/2018     | 04/30/2018<br>05/24/2021       | 05/24/2021<br>14,993.06         | 1,001,765.22<br>3,564.78             | 1,005,330.00 |
| MS<br>CNB-Chandler               | 24422EUA5<br>JOHN DEERE CAPITAL CORP      | 1,500,000.00<br>1,500,000.00     | USD<br>CORP             | LT<br>07/24/2018     | 07/26/2018<br>01/06/2023       | 01/06/2023<br>9,562.50          | 1,482,695.58<br>79,494.42            | 1,562,190.00 |
| MS<br>CNB-Chandler               | 24422EVN6<br>JOHN DEERE CAPITAL CORP      | 1,850,000.00<br>1,850,000.00     | USD<br>CORP             | LT<br>03/01/2021     | 03/04/2021<br>01/17/2024       | 01/17/2024<br>624.38            | 1,848,721.20<br>353.80               | 1,849,075.00 |
| MS<br>CNB-Chandler               | 3130A0F70<br>FEDERAL HOME LOAN BANKS      | 4,000,000.00<br>4,000,000.00     | USD<br>AGCY BOND        | LT<br>12/21/2018     | 12/24/2018<br>12/08/2023       | 12/08/2023<br>42,375.00         | 4,055,213.79<br>270,506.21           | 4,325,720.00 |
| MS<br>CNB-Chandler               | 3130A3KM5<br>FEDERAL HOME LOAN BANKS      | 1,750,000.00<br>1,750,000.00     | USD<br>AGCY BOND        | LT<br>08/27/2018     | 08/28/2018<br>12/09/2022       | 12/09/2022<br>13,611.11         | 1,741,430.90<br>76,731.60            | 1,818,162.50 |
| MS<br>CNB-Chandler               | 3130A3KM5<br>FEDERAL HOME LOAN BANKS      | 1,255,000.00<br>1,255,000.00     | USD<br>AGCY BOND        | LT<br>10/17/2019     | 10/18/2019<br>12/09/2022       | 12/09/2022<br>9,761.11          | 1,273,254.42<br>30,627.83            | 1,303,882.25 |
| MS<br>CNB-Chandler               | 3130A7PH2<br>FEDERAL HOME LOAN BANKS      | 4,000,000.00<br>4,000,000.00     | USD<br>AGCY BOND        | LT<br>03/03/2020     | 03/04/2020<br>03/08/2024       | 03/08/2024<br>4,791.67          | 4,118,624.32<br>58,175.68            | 4,176,800.00 |
| MS<br>CNB-Chandler               | 3130ADRG9<br>FEDERAL HOME LOAN BANKS      | 4,800,000.00<br>4,800,000.00     | USD<br>AGCY BOND        | LT<br>01/18/2019     | 01/22/2019<br>03/10/2023       | 03/10/2023<br>7,700.00          | 4,800,321.01<br>235,262.99           | 5,035,584.00 |
| MS<br>CNB-Chandler               | 3130AEBM1<br>FEDERAL HOME LOAN BANKS      | 1,750,000.00<br>1,750,000.00     | USD<br>AGCY BOND        | LT<br>06/13/2018     | 06/15/2018<br>06/10/2022       | 06/10/2022<br>14,838.54         | 1,748,125.76<br>56,911.74            | 1,805,037.50 |
| MS<br>CNB-Chandler               | 3130AEBM1<br>FEDERAL HOME LOAN BANKS      | 1,250,000.00<br>1,250,000.00     | USD<br>AGCY BOND        | LT<br>07/24/2018     | 07/25/2018<br>06/10/2022       | 06/10/2022<br>10,598.96         | 1,248,049.02<br>41,263.48            | 1,289,312.50 |
| MS<br>CNB-Chandler               | 3130AFE78<br>FEDERAL HOME LOAN BANKS      | 2,500,000.00<br>2,500,000.00     | USD<br>AGCY BOND        | LT<br>12/20/2018     | 12/21/2018<br>12/09/2022       | 12/09/2022<br>23,333.33         | 2,509,573.75<br>109,101.25           | 2,618,675.00 |
| MS<br>CNB-Chandler               | 313378CR0<br>FEDERAL HOME LOAN BANKS      | 1,300,000.00<br>1,300,000.00     | USD<br>AGCY BOND        | ST<br>09/15/2017     | 09/19/2017<br>03/11/2022       | 03/11/2022<br>1,625.00          | 1,305,274.73<br>20,946.27            | 1,326,221.00 |
| MS<br>CNB-Chandler               | 3133834G3<br>FEDERAL HOME LOAN BANKS      | 1,900,000.00<br>1,900,000.00     | USD<br>AGCY BOND        | LT<br>05/20/2019     | 05/21/2019<br>06/09/2023       | 06/09/2023<br>12,561.11         | 1,894,165.94<br>85,748.06            | 1,979,914.00 |
| MS<br>CNB-Chandler               | 3133834G3<br>FEDERAL HOME LOAN BANKS      | 2,000,000.00<br>2,000,000.00     | USD<br>AGCY BOND        | LT<br>06/10/2019     | 06/11/2019<br>06/09/2023       | 06/09/2023<br>13,222.22         | 2,005,433.85<br>78,686.15            | 2,084,120.00 |
| MS<br>CNB-Chandler               | 313383WD9<br>FEDERAL HOME LOAN BANKS      | 3,750,000.00<br>3,750,000.00     | USD<br>AGCY BOND        | LT<br>09/25/2018     | 09/26/2018<br>09/09/2022       | 09/09/2022<br>7,161.46          | 3,755,956.61<br>153,268.39           | 3,909,225.00 |
| MS<br>CNB-Chandler               | 313383YJ4<br>FEDERAL HOME LOAN BANKS      | 1,600,000.00<br>1,600,000.00     | USD<br>AGCY BOND        | LT<br>04/05/2019     | 04/08/2019<br>09/08/2023       | 09/08/2023<br>3,450.00          | 1,637,745.25<br>83,102.75            | 1,720,848.00 |
| MS<br>CNB-Chandler               | 313383ZU8<br>FEDERAL HOME LOAN BANKS      | 2,400,000.00<br>2,400,000.00     | USD<br>AGCY BOND        | ST<br>11/28/2018     | 11/29/2018<br>09/10/2021       | 09/10/2021<br>4,200.00          | 2,400,501.59<br>30,434.41            | 2,430,936.00 |

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

As of 03/31/2021

| General Ledger Grouping,<br>Account | Identifier,<br>Description   | Original Units,<br>Factorized Units | Currency,<br>Security Type | BS Class,<br>Trade Date | Settle Date,<br>Amort Target<br>Date | Maturity Date,<br>Accrued Interest | Book Value,<br>Net Unrealized Gain/Loss | Market Value |
|-------------------------------------|--|-------------------------------------|----------------------------|-------------------------|--------------------------------------|------------------------------------|---|--------------|
| MS<br>CNB-Chandler                  | 3133EJ3B3<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | ST<br>12/26/2018        | 12/27/2018<br>12/17/2021             | 12/17/2021<br>32,355.56            | 4,002,745.12<br>74,934.88               | 4,077,680.00 |
| MS<br>CNB-Chandler                  | 3133EJT74<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | ST<br>12/11/2018        | 12/12/2018<br>11/15/2021             | 11/15/2021<br>46,088.89            | 4,004,389.28<br>69,250.72               | 4,073,640.00 |
| MS<br>CNB-Chandler                  | 3133EKHN9<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 2,500,000.00<br>2,500,000.00        | USD<br>AGCY BOND           | LT<br>05/02/2019        | 05/03/2019<br>10/18/2022             | 10/18/2022<br>26,374.31            | 2,498,359.83<br>85,665.17               | 2,584,025.00 |
| MS<br>CNB-Chandler                  | 3133EKMX1<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 2,000,000.00<br>2,000,000.00        | USD<br>AGCY BOND           | LT<br>07/30/2019        | 07/31/2019<br>02/23/2024             | 02/23/2024<br>4,707.78             | 2,017,936.85<br>86,543.15               | 2,104,480.00 |
| MS<br>CNB-Chandler                  | 3133EKSN7<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>06/21/2019        | 06/26/2019<br>06/26/2023             | 06/26/2023<br>18,683.33            | 3,989,431.75<br>150,608.25              | 4,140,040.00 |
| MS<br>CNB-Chandler                  | 3133EKUA2<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>07/23/2019        | 07/24/2019<br>02/01/2023             | 02/01/2023<br>125,907.67           | 3,998,492.33<br>125,907.67              | 4,124,400.00 |
| MS<br>CNB-Chandler                  | 3133EKZK5<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 2,000,000.00<br>2,000,000.00        | USD<br>AGCY BOND           | LT<br>08/09/2019        | 08/14/2019<br>08/14/2023             | 08/14/2023<br>4,177.78             | 1,998,449.50<br>66,030.50               | 2,064,480.00 |
| MS<br>CNB-Chandler                  | 3133EL3V4<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>08/12/2020        | 08/18/2020<br>08/14/2023             | 08/14/2023<br>1,044.44             | 3,993,389.36<br>3,330.64                | 3,996,720.00 |
| MS<br>CNB-Chandler                  | 3133ELNW0<br>FEDERAL FARM CREDIT BANKS FUNDING CORP                | 2,290,000.00<br>2,290,000.00        | USD<br>AGCY BOND           | LT<br>02/19/2020        | 02/21/2020<br>02/21/2023             | 02/21/2023<br>3,689.44             | 2,290,174.68<br>56,044.82               | 2,346,219.50 |
| MS<br>CNB-Chandler                  | 3135G04Q3<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>08/11/2020        | 08/12/2020<br>05/22/2023             | 05/22/2023<br>3,583.33             | 3,999,938.89<br>4,941.11                | 4,004,880.00 |
| MS<br>CNB-Chandler                  | 3135G05G4<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>09/28/2020        | 09/30/2020<br>07/10/2023             | 07/10/2023<br>2,250.00             | 4,001,574.79<br>1,305.21                | 4,002,880.00 |
| MS<br>CNB-Chandler                  | 3135G06H1<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 3,775,000.00<br>3,775,000.00        | USD<br>AGCY BOND           | LT<br>11/23/2020        | 11/25/2020<br>11/27/2023             | 11/27/2023<br>3,303.13             | 3,771,197.08<br>-764.83                 | 3,770,432.25 |
| MS<br>CNB-Chandler                  | 3135G0S38<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 1,600,000.00<br>1,600,000.00        | USD<br>AGCY BOND           | ST<br>09/27/2017        | 09/28/2017<br>01/05/2022             | 01/05/2022<br>7,644.44             | 1,601,166.05<br>21,809.95               | 1,622,976.00 |
| MS<br>CNB-Chandler                  | 3135G0T94<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 1,600,000.00<br>1,600,000.00        | USD<br>AGCY BOND           | LT<br>10/04/2018        | 10/05/2018<br>01/19/2023             | 01/19/2023<br>7,600.00             | 1,579,967.49<br>83,696.51               | 1,663,664.00 |
| MS<br>CNB-Chandler                  | 3135G0W33<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION                 | 4,390,000.00<br>4,390,000.00        | USD<br>AGCY BOND           | LT<br>09/05/2019        | 09/06/2019<br>09/06/2022             | 09/06/2022<br>4,191.84             | 4,382,637.23<br>87,831.47               | 4,470,468.70 |
| MS<br>CNB-Chandler                  | 3137EAEV7<br>FEDERAL HOME LOAN MORTGAGE CORP                       | 4,000,000.00<br>4,000,000.00        | USD<br>AGCY BOND           | LT<br>09/23/2020        | 09/24/2020<br>08/24/2023             | 08/24/2023<br>1,027.78             | 4,000,791.02<br>408.98                  | 4,001,200.00 |
| MS<br>CNB-Chandler                  | 3137EAEY1<br>FEDERAL HOME LOAN MORTGAGE CORP                       | 3,280,000.00<br>3,280,000.00        | USD<br>AGCY BOND           | LT<br>10/14/2020        | 10/16/2020<br>10/16/2023             | 10/16/2023<br>1,879.17             | 3,269,630.78<br>-2,160.38               | 3,267,470.40 |
| MS<br>CNB-Chandler                  | 3137EAEY1<br>FEDERAL HOME LOAN MORTGAGE CORP                       | 1,900,000.00<br>1,900,000.00        | USD<br>AGCY BOND           | LT<br>10/19/2020        | 10/20/2020<br>10/16/2023             | 10/16/2023<br>1,088.54             | 1,894,068.23<br>-1,326.22               | 1,892,742.00 |
| MS<br>CNB-Chandler                  | 3137EAEZ8<br>FEDERAL HOME LOAN MORTGAGE CORP                       | 4,275,000.00<br>4,275,000.00        | USD<br>AGCY BOND           | LT<br>11/03/2020        | 11/05/2020<br>11/06/2023             | 11/06/2023<br>4,334.38             | 4,271,671.02<br>-91.02                  | 4,271,580.00 |
| MS<br>CNB-Chandler                  | 3137EAF2<br>FEDERAL HOME LOAN MORTGAGE CORP                        | 3,050,000.00<br>3,050,000.00        | USD<br>AGCY BOND           | LT<br>12/02/2020        | 12/04/2020<br>12/04/2023             | 12/04/2023<br>2,478.13             | 3,047,305.63<br>-2,002.63               | 3,045,303.00 |
| MS<br>CNB-Chandler                  | 369550BE7<br>GENERAL DYNAMICS CORP                                 | 2,000,000.00<br>2,000,000.00        | USD<br>CORP                | ST<br>06/07/2018        | 06/11/2018<br>05/11/2021             | 05/11/2021<br>23,333.33            | 1,999,706.35<br>5,833.65                | 2,005,540.00 |
| MS<br>CNB-Chandler                  | 43813RAC1<br>HAROT 2020-1 A3                                       | 1,770,000.00<br>1,770,000.00        | USD<br>ABS                 | LT<br>02/19/2020        | 02/26/2020<br>08/21/2023             | 04/22/2024<br>791.58               | 1,769,801.14<br>28,881.71               | 1,798,682.85 |
| MS<br>CNB-Chandler                  | 43814UAG4<br>HAROT 2018-2 A3                                       | 750,000.00<br>155,383.85            | USD<br>ABS                 | LT<br>05/22/2018        | 05/30/2018<br>08/15/2021             | 05/18/2022<br>168.89               | 155,404.17<br>794.70                    | 156,198.87   |
| MS<br>CNB-Chandler                  | 43815HAC1<br>HAROT 2018-3 A3                                       | 670,000.00<br>203,920.78            | USD<br>ABS                 | LT<br>08/21/2018        | 08/28/2018<br>12/21/2021             | 08/22/2022<br>167.10               | 203,916.04<br>1,695.55                  | 205,611.59   |
| MS<br>CNB-Chandler                  | 43815NAC8<br>HAROT 2019-3 A3                                       | 1,570,000.00<br>1,570,000.00        | USD<br>ABS                 | LT<br>08/27/2019        | 08/27/2019<br>01/15/2023             | 08/15/2023<br>1,242.04             | 1,569,995.09<br>19,682.82               | 1,589,677.91 |
| MS<br>CNB-Chandler                  | 459058GQ0<br>INTERNATIONAL BANK FOR RECONSTRUCTION<br>AND DEVELOPM | 2,350,000.00<br>2,350,000.00        | USD<br>SUPRANATIONAL       | LT<br>01/26/2021        | 01/28/2021<br>03/19/2024             | 03/19/2024<br>1,958.33             | 2,505,138.09<br>-11,435.59              | 2,493,702.50 |
| MS<br>CNB-Chandler                  | 459058JM6<br>INTERNATIONAL BANK FOR RECONSTRUCTION<br>AND DEVELOPM | 1,565,000.00<br>1,565,000.00        | USD<br>SUPRANATIONAL       | LT<br>11/17/2020        | 11/24/2020<br>11/24/2023             | 11/24/2023<br>1,380.24             | 1,562,030.24<br>-1,380.94               | 1,560,649.30 |
| MS<br>CNB-Chandler                  | 459058JM6<br>INTERNATIONAL BANK FOR RECONSTRUCTION<br>AND DEVELOPM | 2,000,000.00<br>2,000,000.00        | USD<br>SUPRANATIONAL       | LT<br>01/06/2021        | 01/08/2021<br>11/24/2023             | 11/24/2023<br>1,763.89             | 2,000,533.82<br>-6,093.82               | 1,994,440.00 |
| MS<br>CNB-Chandler                  | 477870AC3<br>JDOT 2019-B A3  | 810,000.00<br>757,212.65            | USD<br>ABS                 | LT<br>07/16/2019        | 07/24/2019<br>01/15/2023             | 12/15/2023<br>743.75               | 757,158.31<br>10,260.12                 | 767,418.44   |
| MS<br>CNB-Chandler                  | 47788UAC6<br>JDOT 2021 A3  | 765,000.00<br>765,000.00            | USD<br>ABS                 | LT<br>03/02/2021        | 03/10/2021<br>10/15/2024             | 09/15/2025<br>160.65               | 764,856.42<br>-2,862.25                 | 761,994.16   |

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

As of 03/31/2021

| General Ledger Grouping,<br>Account | Identifier,<br>Description            | Original Units,<br>Factorized Units | Currency,<br>Security Type | BS Class,<br>Trade Date | Settle Date,<br>Amort Target<br>Date | Maturity Date,<br>Accrued Interest | Book Value,<br>Net Unrealized Gain/Loss | Market Value |
|-------------------------------------|---------------------------------------|-------------------------------------|----------------------------|-------------------------|--------------------------------------|------------------------------------|---|--------------|
| MS<br>CNB-Chandler                  | 47789KAC7<br>JDOT 2020 A3             | 1,285,000.00<br>1,285,000.00        | USD<br>ABS                 | LT<br>03/04/2020        | 03/11/2020<br>08/15/2023             | 08/15/2024<br>628.22               | 1,284,955.02<br>11,210.60               | 1,296,165.62 |
| MS<br>CNB-Chandler                  | 649791PP9<br>NEW YORK ST              | 2,000,000.00<br>2,000,000.00        | USD<br>MUNI                | LT<br>10/29/2019        | 10/30/2019<br>02/15/2024             | 02/15/2024<br>5,136.67             | 2,000,000.00<br>86,700.00               | 2,086,700.00 |
| MS<br>CNB-Chandler                  | 65479JAD5<br>NAROT 2019-C A3          | 1,675,000.00<br>1,675,000.00        | USD<br>ABS                 | LT<br>10/16/2019        | 10/23/2019<br>08/15/2023             | 07/15/2024<br>1,436.78             | 1,674,958.04<br>30,400.50               | 1,705,358.54 |
| MS<br>CNB-Chandler                  | 68389XBB0<br>ORACLE CORP              | 2,000,000.00<br>2,000,000.00        | USD<br>CORP                | LT<br>06/07/2018        | 06/11/2018<br>05/15/2022             | 05/15/2022<br>18,888.89            | 1,985,336.38<br>53,663.62               | 2,039,000.00 |
| MS<br>CNB-Chandler                  | 69353REY0<br>PNC BANK NA              | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | ST<br>11/17/2017        | 11/21/2017<br>11/09/2021             | 12/09/2021<br>7,933.33             | 1,000,882.29<br>13,227.71               | 1,014,110.00 |
| MS<br>CNB-Chandler                  | 69353RFB9<br>PNC BANK NA              | 750,000.00<br>750,000.00            | USD<br>CORP                | ST<br>12/27/2017        | 12/29/2017<br>01/17/2022             | 02/17/2022<br>2,406.25             | 750,365.87<br>13,599.13                 | 763,965.00   |
| MS<br>CNB-Chandler                  | 69353RFB9<br>PNC BANK NA              | 485,000.00<br>485,000.00            | USD<br>CORP                | ST<br>07/19/2018        | 07/23/2018<br>02/17/2022             | 02/17/2022<br>1,556.04             | 482,031.72<br>11,998.98                 | 494,030.70   |
| MS<br>CNB-Chandler                  | 69353RFB9<br>PNC BANK NA              | 500,000.00<br>500,000.00            | USD<br>CORP                | ST<br>07/19/2018        | 07/23/2018<br>02/17/2022             | 02/17/2022<br>1,604.17             | 497,033.59<br>12,276.41                 | 509,310.00   |
| MS<br>CNB-Chandler                  | 69371RP42<br>PACCAR FINANCIAL CORP    | 2,105,000.00<br>2,105,000.00        | USD<br>CORP                | ST<br>08/06/2018        | 08/09/2018<br>08/09/2021             | 08/09/2021<br>9,577.75             | 2,104,918.79<br>22,036.36               | 2,126,955.15 |
| MS<br>CNB-Chandler                  | 69371RQ41<br>PACCAR FINANCIAL CORP    | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>10/31/2019        | 11/07/2019<br>02/07/2023             | 02/07/2023<br>2,850.00             | 999,964.65<br>27,715.35                 | 1,027,680.00 |
| MS<br>CNB-Chandler                  | 74005PBA1<br>LINDE INC                | 2,000,000.00<br>2,000,000.00        | USD<br>CORP                | ST<br>05/15/2018        | 05/17/2018<br>02/15/2022             | 02/15/2022<br>6,261.11             | 1,986,087.98<br>40,812.02               | 2,026,900.00 |
| MS<br>CNB-Chandler                  | 808513AW5<br>CHARLES SCHWAB CORP      | 885,000.00<br>885,000.00            | USD<br>CORP                | ST<br>05/17/2018        | 05/22/2018<br>05/21/2021             | 05/21/2021<br>10,386.46            | 884,998.70<br>1,833.25                  | 886,831.95   |
| MS<br>CNB-Chandler                  | 808513AW5<br>CHARLES SCHWAB CORP      | 1,500,000.00<br>1,500,000.00        | USD<br>CORP                | ST<br>05/29/2018        | 05/31/2018<br>04/21/2021             | 05/21/2021<br>17,604.17            | 1,500,209.17<br>2,895.83                | 1,503,105.00 |
| MS<br>CNB-Chandler                  | 808513BN4<br>CHARLES SCHWAB CORP      | 1,230,000.00<br>1,230,000.00        | USD<br>CORP                | LT<br>03/16/2021        | 03/18/2021<br>03/18/2024             | 03/18/2024<br>333.13               | 1,229,392.72<br>6,892.58                | 1,236,285.30 |
| MS<br>CNB-Chandler                  | 808513BN4<br>CHARLES SCHWAB CORP      | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>03/19/2021        | 03/23/2021<br>02/18/2024             | 03/18/2024<br>270.83               | 1,003,331.94<br>1,778.06                | 1,005,110.00 |
| MS<br>CNB-Chandler                  | 89231PAD0<br>TAOT 2018-D A3           | 1,315,000.00<br>811,801.92          | USD<br>ABS                 | LT<br>08/29/2019        | 08/30/2019<br>05/15/2022             | 03/15/2023<br>1,147.35             | 816,648.26<br>5,767.00                  | 822,415.26   |
| MS<br>CNB-Chandler                  | 89236TEL5<br>TOYOTA MOTOR CREDIT CORP | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>09/07/2018        | 09/11/2018<br>01/11/2023             | 01/11/2023<br>6,000.00             | 989,194.31<br>51,165.69                 | 1,040,360.00 |
| MS<br>CNB-Chandler                  | 89236TFS9<br>TOYOTA MOTOR CREDIT CORP | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>06/14/2019        | 06/18/2019<br>01/08/2024             | 01/08/2024<br>7,723.61             | 1,025,149.34<br>52,970.66               | 1,078,120.00 |
| MS<br>CNB-Chandler                  | 91159HHP8<br>U.S. BANCORP             | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | ST<br>01/24/2018        | 01/26/2018<br>01/24/2022             | 01/24/2022<br>4,885.42             | 999,209.05<br>18,080.95                 | 1,017,290.00 |
| MS<br>CNB-Chandler                  | 91159HHV5<br>U.S. BANCORP             | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>03/28/2019        | 03/29/2019<br>01/05/2024             | 02/05/2024<br>5,250.00             | 1,015,164.92<br>61,175.08               | 1,076,340.00 |
| MS<br>CNB-Chandler                  | 91159HHV5<br>U.S. BANCORP             | 1,000,000.00<br>1,000,000.00        | USD<br>CORP                | LT<br>06/14/2019        | 06/18/2019<br>01/05/2024             | 02/05/2024<br>5,250.00             | 1,024,424.70<br>51,915.30               | 1,076,340.00 |
| MS<br>CNB-Chandler                  | 912828P4<br>UNITED STATES TREASURY    | 5,000,000.00<br>5,000,000.00        | USD<br>US GOV              | LT<br>12/23/2019        | 12/24/2019<br>07/31/2022             | 07/31/2022<br>15,538.67            | 5,012,759.28<br>104,040.72              | 5,116,800.00 |
| MS<br>CNB-Chandler                  | 912828L24<br>UNITED STATES TREASURY   | 2,800,000.00<br>2,800,000.00        | USD<br>US GOV              | LT<br>09/18/2018        | 09/20/2018<br>08/31/2022             | 08/31/2022<br>4,565.22             | 2,759,844.78<br>109,063.22              | 2,868,908.00 |
| MS<br>CNB-Chandler                  | 912828M80<br>UNITED STATES TREASURY   | 2,000,000.00<br>2,000,000.00        | USD<br>US GOV              | LT<br>11/05/2019        | 11/06/2019<br>11/30/2022             | 11/30/2022<br>13,406.59            | 2,011,503.30<br>50,056.70               | 2,061,560.00 |
| MS<br>CNB-Chandler                  | 912828M80<br>UNITED STATES TREASURY   | 2,000,000.00<br>2,000,000.00        | USD<br>US GOV              | LT<br>12/11/2019        | 12/12/2019<br>11/30/2022             | 11/30/2022<br>13,406.59            | 2,011,032.15<br>50,527.85               | 2,061,560.00 |
| MS<br>CNB-Chandler                  | 912828R28<br>UNITED STATES TREASURY   | 4,000,000.00<br>4,000,000.00        | USD<br>US GOV              | LT<br>12/04/2019        | 12/05/2019<br>04/30/2023             | 04/30/2023<br>27,292.82            | 4,002,231.35<br>117,008.65              | 4,119,240.00 |
| MS<br>CNB-Chandler                  | 912828R69<br>UNITED STATES TREASURY   | 2,400,000.00<br>2,400,000.00        | USD<br>US GOV              | LT<br>04/11/2019        | 04/15/2019<br>05/31/2023             | 05/31/2023<br>13,071.43            | 2,365,825.16<br>107,854.84              | 2,473,680.00 |
| MS<br>CNB-Chandler                  | 912828U65<br>UNITED STATES TREASURY   | 1,750,000.00<br>1,750,000.00        | USD<br>US GOV              | ST<br>10/19/2017        | 10/20/2017<br>11/30/2021             | 11/30/2021<br>10,264.42            | 1,748,462.57<br>21,224.93               | 1,769,687.50 |
| MS<br>CNB-Chandler                  | 912828V72<br>UNITED STATES TREASURY   | 1,800,000.00<br>1,800,000.00        | USD<br>US GOV              | ST<br>12/15/2017        | 12/18/2017<br>01/31/2022             | 01/31/2022<br>5,593.92             | 1,796,469.45<br>30,530.55               | 1,827,000.00 |
| MS<br>CNB-Chandler                  | 912828W55<br>UNITED STATES TREASURY   | 1,000,000.00<br>1,000,000.00        | USD<br>US GOV              | ST<br>10/20/2017        | 10/23/2017<br>02/28/2022             | 02/28/2022<br>1,630.43             | 999,274.01<br>16,855.99                 | 1,016,130.00 |
| MS<br>CNB-Chandler                  | 912828W55<br>UNITED STATES TREASURY   | 2,000,000.00<br>2,000,000.00        | USD<br>US GOV              | ST<br>12/11/2017        | 12/12/2017<br>02/28/2022             | 02/28/2022<br>3,260.87             | 1,996,155.44<br>36,104.56               | 2,032,260.00 |

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

As of 03/31/2021

| 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<br>CNB-Chandler               | 912828W89<br>UNITED STATES TREASURY | 3,000,000.00<br>3,000,000.00             | USD<br>US GOV           | ST<br>12/26/2017     | 12/28/2017<br>03/31/2022       | 03/31/2022<br>153.69            | 2,990,336.14<br>62,763.86              | 3,053,100.00          |
| MS<br>CNB-Chandler               | 912828XW5<br>UNITED STATES TREASURY | 1,500,000.00<br>1,500,000.00             | USD<br>US GOV           | LT<br>04/24/2018     | 04/25/2018<br>06/30/2022       | 06/30/2022<br>6,598.76          | 1,481,304.46<br>49,220.54              | 1,530,525.00          |
| MS<br>CNB-Chandler               | 912828XW5<br>UNITED STATES TREASURY | 2,000,000.00<br>2,000,000.00             | USD<br>US GOV           | LT<br>09/07/2018     | 09/10/2018<br>06/30/2022       | 06/30/2022<br>8,798.34          | 1,974,318.21<br>66,381.79              | 2,040,700.00          |
| MS<br>CNB-Chandler               | 912828YA2<br>UNITED STATES TREASURY | 5,000,000.00<br>5,000,000.00             | USD<br>US GOV           | LT<br>12/24/2019     | 12/26/2019<br>08/15/2022       | 08/15/2022<br>9,323.20          | 4,987,362.21<br>107,537.79             | 5,094,900.00          |
| MS<br>CNB-Chandler               | 912828YE4<br>UNITED STATES TREASURY | 4,000,000.00<br>4,000,000.00             | USD<br>US GOV           | LT<br>02/24/2021     | 02/25/2021<br>08/31/2024       | 08/31/2024<br>4,347.83          | 4,124,664.39<br>-21,704.39             | 4,102,960.00          |
| MS<br>CNB-Chandler               | 912828YK0<br>UNITED STATES TREASURY | 5,000,000.00<br>5,000,000.00             | USD<br>US GOV           | LT<br>01/16/2020     | 01/17/2020<br>10/15/2022       | 10/15/2022<br>31,730.77         | 4,984,872.07<br>110,027.93             | 5,094,900.00          |
| MS<br>CNB-Chandler               | 912828Z52<br>UNITED STATES TREASURY | 3,000,000.00<br>3,000,000.00             | USD<br>US GOV           | LT<br>02/16/2021     | 02/17/2021<br>01/31/2025       | 01/31/2025<br>6,837.02          | 3,114,144.30<br>-28,464.30             | 3,085,680.00          |
| MS<br>CNB-Chandler               | 912828ZF0<br>UNITED STATES TREASURY | 2,900,000.00<br>2,900,000.00             | USD<br>US GOV           | LT<br>03/17/2021     | 03/18/2021<br>03/31/2025       | 03/31/2025<br>39.62             | 2,884,290.58<br>-4,010.58              | 2,880,280.00          |
| MS<br>CNB-Chandler               | 912828ZL7<br>UNITED STATES TREASURY | 2,000,000.00<br>2,000,000.00             | USD<br>US GOV           | LT<br>01/13/2021     | 01/14/2021<br>04/30/2025       | 04/30/2025<br>3,149.17          | 1,998,514.92<br>-24,374.92             | 1,974,140.00          |
| MS<br>CNB-Chandler               | 91282CBA8<br>UNITED STATES TREASURY | 2,300,000.00<br>2,300,000.00             | USD<br>US GOV           | LT<br>01/08/2021     | 01/11/2021<br>12/15/2023       | 12/15/2023<br>845.12            | 2,293,932.75<br>-4,443.75              | 2,289,489.00          |
| MS<br>CNB-Chandler               | 91282CBE0<br>UNITED STATES TREASURY | 4,000,000.00<br>4,000,000.00             | USD<br>US GOV           | LT<br>01/12/2021     | 01/15/2021<br>01/15/2024       | 01/15/2024<br>1,049.72          | 3,986,773.27<br>-7,413.27              | 3,979,360.00          |
| MS<br>CNB-Chandler               | 92826CAC6<br>VISA INC               | 1,000,000.00<br>1,000,000.00             | USD<br>CORP             | LT<br>12/20/2018     | 12/24/2018<br>12/14/2022       | 12/14/2022<br>8,322.22          | 992,114.14<br>46,575.86                | 1,038,690.00          |
| MS<br>CNB-Chandler               | 931142EK5<br>WALMART INC            | 2,000,000.00<br>2,000,000.00             | USD<br>CORP             | LT<br>04/29/2019     | 04/30/2019<br>05/26/2023       | 06/26/2023<br>17,944.44         | 2,030,302.08<br>102,777.92             | 2,133,080.00          |
| <b>MS<br/>CNB-Chandler</b>       | <b>---</b>                          | <b>211,195,000.00<br/>209,578,319.20</b> | <b>USD<br/>---</b>      | <b>---</b>           | <b>---</b>                     | <b>---</b><br><b>764,231.60</b> | <b>210,009,785.52<br/>4,243,765.71</b> | <b>214,253,551.24</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   |
|----------------------------------|-------------------------|----------------------------------|-------------------------|----------------------|--------------------------------|---------------------------------|--------------------------------------|----------------|
| ---                              | ---                     | 213,014,625.74                   | USD                     | ---                  | ---                            | ---                             | 211,829,411.26                       | 216,073,176.98 |
| ---                              | ---                     | 211,397,944.94                   | ---                     | ---                  | ---                            | 764,262.96                      | 4,243,765.71                         |                |

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

# GAAP Trading Activity (Short-Term Portfolio)

03/01/2021 - 03/31/2021

\* 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        | 06406FAA1  | BANK OF NEW YORK MELLON CORP | -1,500,000.00     | USD        | Call Redemption   | 03/15/2021 | 03/15/2021  | 04/15/2021        | 100.000    | -1,500,000.00     | 0.00              | 1,500,000.00       |
| CNB-Chandler        | 24422EVN6  | JOHN DEERE CAPITAL CORP      | 1,850,000.00      | USD        | Buy               | 03/01/2021 | 03/04/2021  | 01/17/2024        | 99.929     | 1,848,686.50      | 0.00              | -1,848,686.50      |
| CNB-Chandler        | 3130AF5B9  | FEDERAL HOME LOAN BANKS      | -650,000.00       | USD        | Sell              | 03/03/2021 | 03/04/2021  | 10/12/2021        | 101.776    | -661,544.00       | -7,691.67         | 669,235.67         |
| CNB-Chandler        | 43814UAG4  | HAROT 2018-2 A3              | -37,862.39        | USD        | Principal Paydown | 03/18/2021 | 03/18/2021  | 05/18/2022        | ---        | -37,862.39        | 0.00              | 37,862.39          |
| CNB-Chandler        | 43815HAC1  | HAROT 2018-3 A3              | -29,573.30        | USD        | Principal Paydown | 03/21/2021 | 03/21/2021  | 08/22/2022        | ---        | -29,573.30        | 0.00              | 29,573.30          |
| CNB-Chandler        | 477870AC3  | JDOT 2019-B A3               | -52,787.35        | USD        | Principal Paydown | 03/15/2021 | 03/15/2021  | 12/15/2023        | ---        | -52,787.35        | 0.00              | 52,787.35          |
| CNB-Chandler        | 47788UAC6  | JDOT 2021 A3                 | 765,000.00        | USD        | Buy               | 03/02/2021 | 03/10/2021  | 09/15/2025        | 99.981     | 764,852.97        | 0.00              | -764,852.97        |
| CNB-Chandler        | 60934N104  | FEDERATED HRMS GV O INST     | 4,755,536.14      | USD        | Buy               | ---        | ---         | 03/31/2021        | 1.000      | 4,755,536.14      | 0.00              | -4,755,536.14      |
| CNB-Chandler        | 60934N104  | FEDERATED HRMS GV O INST     | -4,200,494.45     | USD        | Sell              | ---        | ---         | 03/31/2021        | 1.000      | -4,200,494.45     | 0.00              | 4,200,494.45       |
| CNB-Chandler        | 69371RN93  | PACCAR FINANCIAL CORP        | -1,000,000.00     | USD        | Maturity          | 03/01/2021 | 03/01/2021  | 03/01/2021        | 100.000    | -1,000,000.00     | 0.00              | 1,000,000.00       |
| CNB-Chandler        | 808513BN4  | CHARLES SCHWAB CORP          | 1,230,000.00      | USD        | Buy               | 03/16/2021 | 03/18/2021  | 03/18/2024        | 99.950     | 1,229,385.00      | 0.00              | -1,229,385.00      |
| CNB-Chandler        | 808513BN4  | CHARLES SCHWAB CORP          | 1,000,000.00      | USD        | Buy               | 03/19/2021 | 03/23/2021  | 03/18/2024        | 100.336    | 1,003,360.00      | 104.17            | -1,003,464.17      |
| CNB-Chandler        | 89231PAD0  | TAOT 2018-D A3               | -74,626.89        | USD        | Principal Paydown | 03/15/2021 | 03/15/2021  | 03/15/2023        | ---        | -74,626.89        | 0.00              | 74,626.89          |
| CNB-Chandler        | 89238KAD4  | TAOT 2017-D A3               | -17,143.52        | USD        | Principal Paydown | 03/15/2021 | 03/15/2021  | 01/18/2022        | ---        | -17,143.52        | 0.00              | 17,143.52          |
| CNB-Chandler        | 912828H86  | UNITED STATES TREASURY       | -1,800,000.00     | USD        | Sell              | 03/17/2021 | 03/18/2021  | 01/31/2022        | 101.238    | -1,822,289.06     | -3,430.94         | 1,825,720.00       |
| CNB-Chandler        | 912828S27  | UNITED STATES TREASURY       | -2,600,000.00     | USD        | Sell              | 03/22/2021 | 03/23/2021  | 06/30/2021        | 100.301    | -2,607,820.31     | -6,625.69         | 2,614,446.00       |
| CNB-Chandler        | 912828ZF0  | UNITED STATES TREASURY       | 2,900,000.00      | USD        | Buy               | 03/17/2021 | 03/18/2021  | 03/31/2025        | 99.453     | 2,884,140.63      | 6,732.14          | -2,890,872.77      |
| <b>CNB-Chandler</b> | <b>---</b> | <b>---</b>                   | <b>538,048.24</b> | <b>USD</b> | <b>---</b>        | <b>---</b> | <b>---</b>  | <b>06/16/2022</b> | <b>---</b> | <b>481,819.97</b> | <b>-10,911.99</b> | <b>-470,907.98</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.