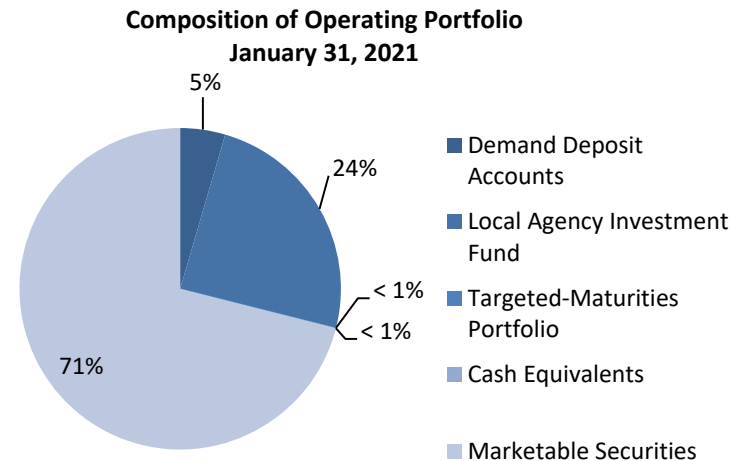
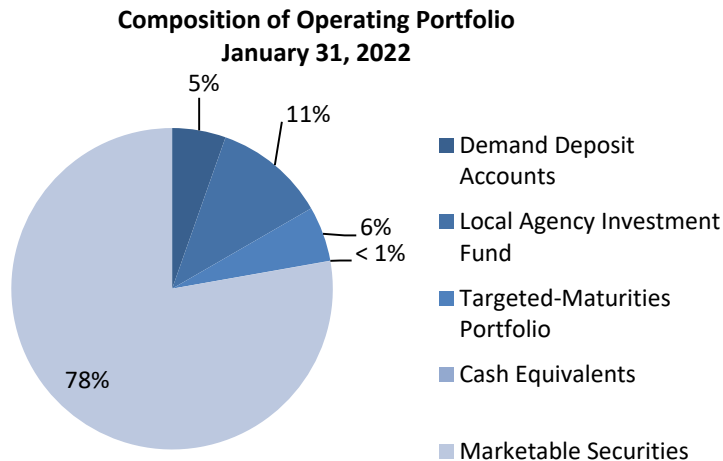




Portfolios	January 31, 2022									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
<b>Operating Portfolios</b>										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 18,511,913	\$ -	\$ 18,511,913	\$ -	\$ 18,511,913	5.40%	0.15%	0.15%	(1)	
Local Agency Investment Fund	38,592,218	-	38,592,218	-	38,592,218	11.26%	0.23%	0.21%	(2)	
Targeted-Maturities Portfolio	18,987,988	(10,507)	18,977,482	18,135	18,995,616	5.54%	0.39%	0.50%		
Short-Term Portfolio										
Cash Equivalents	89,270	-	89,270	48	89,318	0.03%	0.03%	0.03%		
Marketable Securities	267,224,194	(1,677,756)	265,546,438	864,149	266,410,587	77.76%	1.15%	1.14%		
<b>TOTAL OPERATING FUNDS</b>	<b>\$ 343,405,583</b>	<b>\$ (1,688,263)</b>	<b>\$ 341,717,321</b>	<b>\$ 882,332</b>	<b>\$ 342,599,653</b>	<b>100.00%</b>				
<b>Bond Fund Portfolios</b>										
2010 Civic Center COPs	\$ 1,097,302	\$ (367)	\$ 1,096,935	\$ -	\$ 1,096,935	10.57%	0.16%	0.27%		
Fire Station COPs	4,656,344	-	4,656,344	-	4,656,344	44.88%	0.23%	0.21%	(2)	
Assessment Districts	4,620,674	-	4,620,674	-	4,620,674	44.54%	0.01%	0.01%		
<b>TOTAL BOND FUNDS WITH FISCAL AGENT</b>	<b>\$ 10,374,320</b>	<b>\$ (367)</b>	<b>\$ 10,373,953</b>	<b>\$ -</b>	<b>\$ 10,373,953</b>	<b>100.00%</b>				
<b>TOTAL CASH &amp; INVESTMENTS</b>	<b>\$ 353,779,903</b>	<b>\$ (1,688,629)</b>	<b>\$ 352,091,274</b>	<b>\$ 882,332</b>	<b>\$ 352,973,606</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.

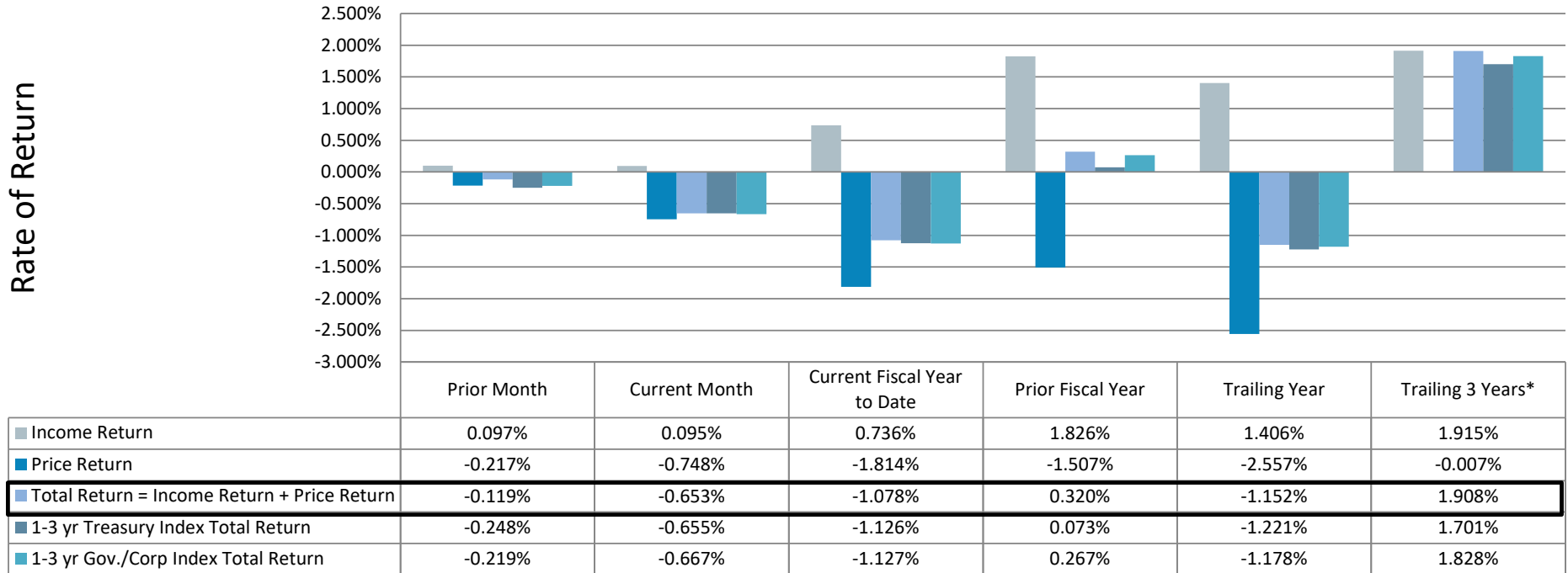


**Short-Term Portfolio by Security Type  
for the Month Ended**

**January 31, 2022**

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>	-	89,270	89,270	-	89,270	48	89,318	0.03%	0.03%	0.03%
<b>Marketable Securities</b>										
U.S. Government	87,900,000	87,895,066	87,995,790	(913,883)	87,081,907	224,962	87,306,869	32.78%	1.00%	1.06%
Agency	85,970,000	86,135,703	85,996,625	185,187	86,181,812	341,769	86,523,581	32.44%	1.40%	0.96%
Corporate Notes	49,670,000	50,289,325	50,148,972	(408,276)	49,740,696	221,162	49,961,858	18.73%	1.33%	1.46%
Asset-Backed Securities	22,243,323	22,243,615	22,241,818	(179,364)	22,062,455	6,482	22,068,937	8.31%	0.81%	1.21%
Supranational	12,370,000	12,595,898	12,533,110	(251,242)	12,281,868	40,258	12,322,125	4.62%	0.41%	1.29%
FHLMC	4,100,000	4,340,969	4,309,279	(80,358)	4,228,920	10,216	4,239,136	1.59%	0.67%	1.46%
Municipal Bonds	2,000,000	2,000,000	2,000,000	25,000	2,025,000	18,537	2,043,537	0.76%	2.01%	1.39%
Yankee	2,000,000	1,998,380	1,998,600	(54,820)	1,943,780	764	1,944,544	0.73%	0.65%	1.81%
<b>Total Marketable Securities</b>	<b>266,253,323</b>	<b>267,498,956</b>	<b>267,224,194</b>	<b>(1,677,756)</b>	<b>265,546,438</b>	<b>864,149</b>	<b>266,410,587</b>	<b>99.97%</b>	<b>1.15%</b>	<b>1.14%</b>
<b>GRAND TOTAL</b>	<b>266,253,323</b>	<b>267,588,226</b>	<b>267,313,464</b>	<b>(1,677,756)</b>	<b>265,635,708</b>	<b>864,197</b>	<b>266,499,905</b>	<b>100.00%</b>	<b>1.15%</b>	<b>1.14%</b>

**Performance History**



\*Periods greater than one year are annualized

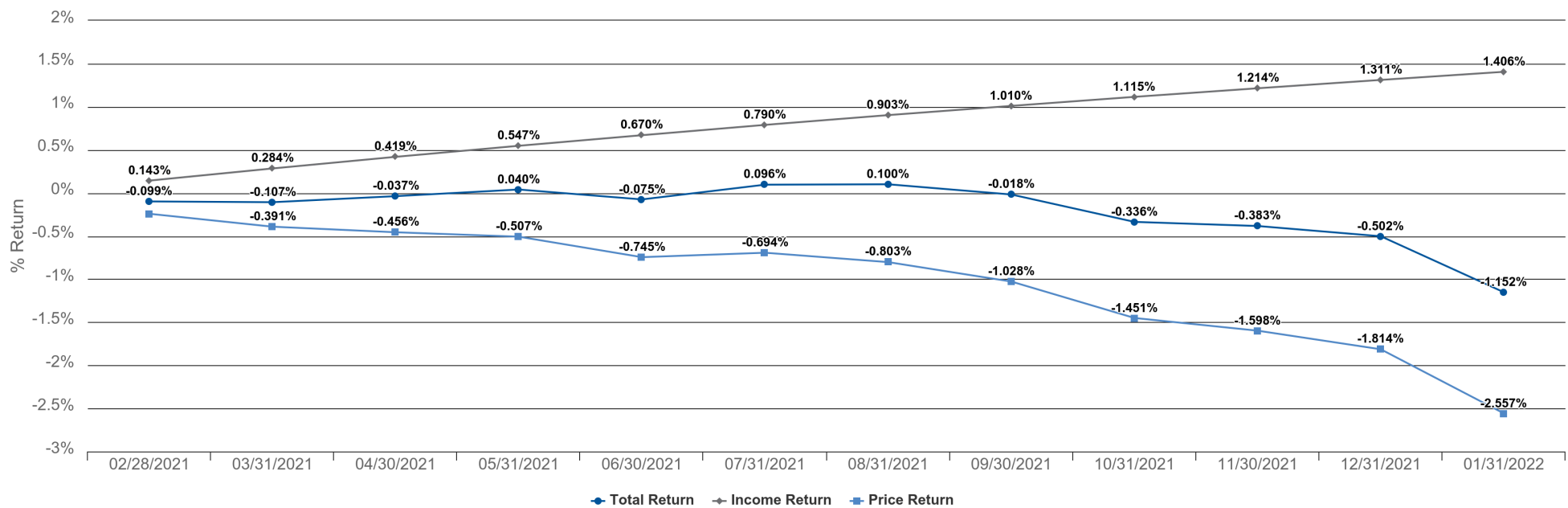
# Short-Term Portfolio's Cumulative Returns During Trailing Year

02/01/2021 - 01/31/2022

## Cumulative Returns from the Beginning of the Trailing Year

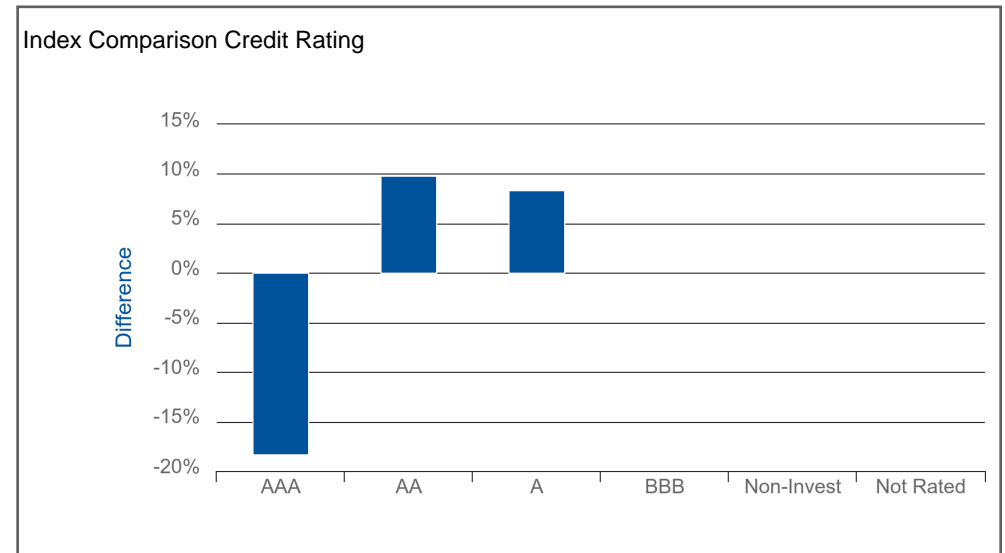
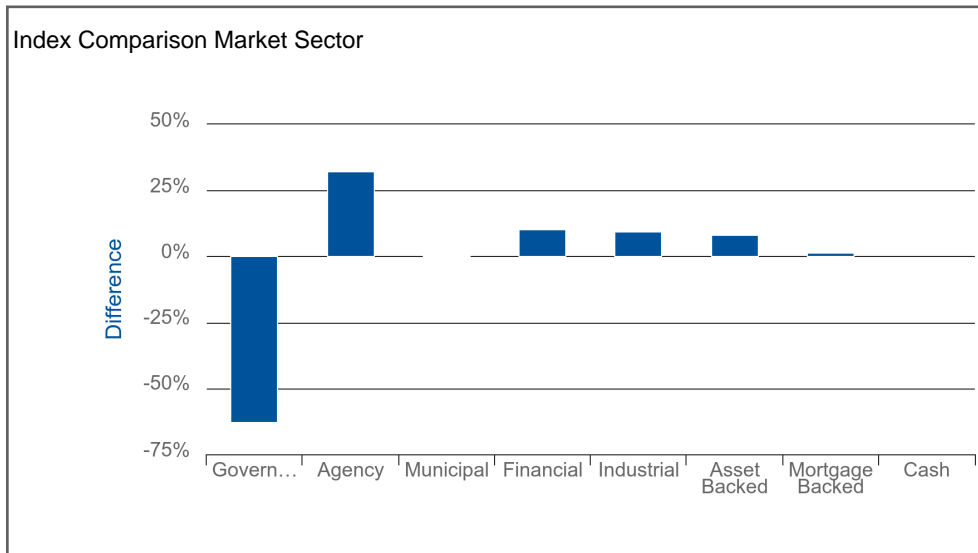
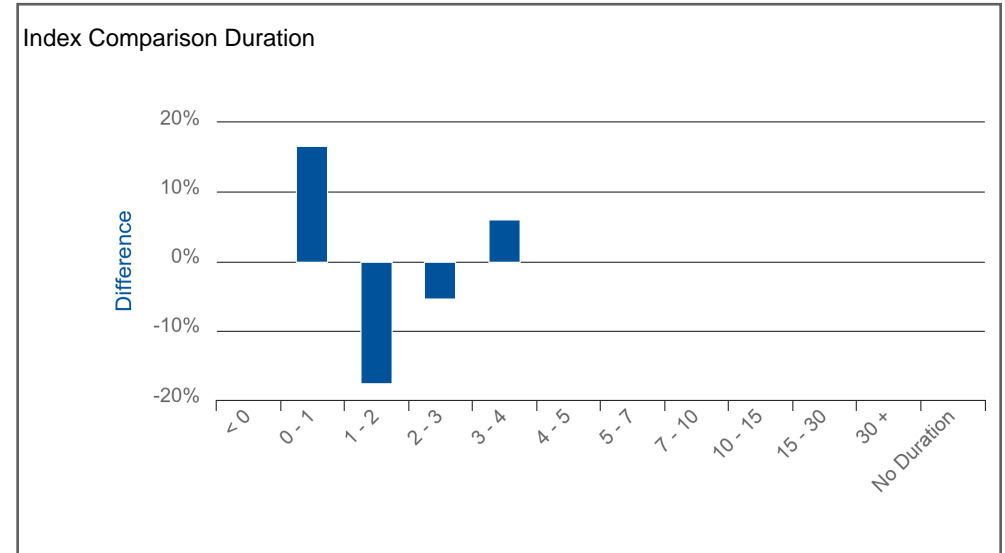
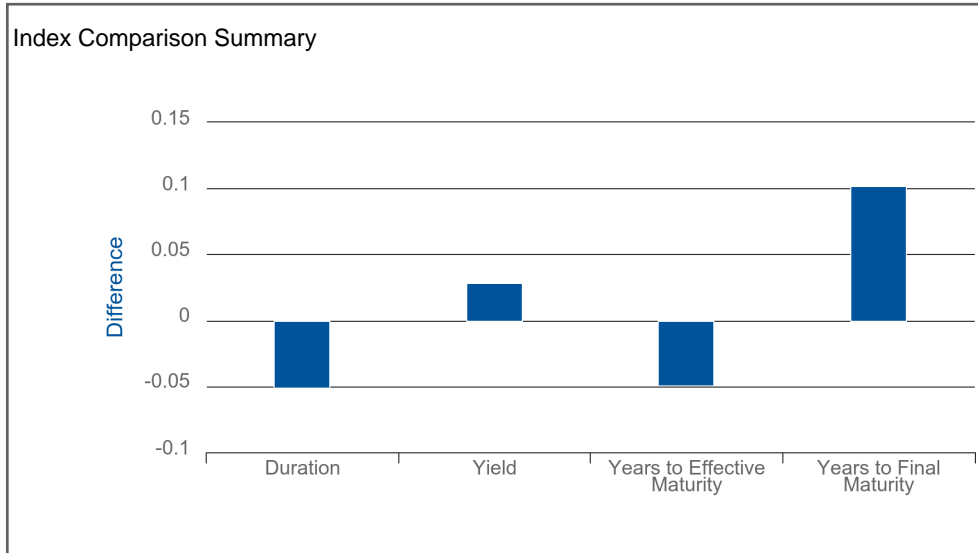
Period Begin	Period End	Total Return	Income Return	Price Return
02/01/2021	02/28/2021	-0.099%	0.143%	-0.242%
02/01/2021	03/31/2021	-0.107%	0.284%	-0.391%
02/01/2021	04/30/2021	-0.037%	0.419%	-0.456%
02/01/2021	05/31/2021	0.040%	0.547%	-0.507%
02/01/2021	06/30/2021	-0.075%	0.670%	-0.745%
02/01/2021	07/31/2021	0.096%	0.790%	-0.694%
02/01/2021	08/31/2021	0.100%	0.903%	-0.803%
02/01/2021	09/30/2021	-0.018%	1.010%	-1.028%
02/01/2021	10/31/2021	-0.336%	1.115%	-1.451%
02/01/2021	11/30/2021	-0.383%	1.214%	-1.598%
02/01/2021	12/31/2021	-0.502%	1.311%	-1.814%
02/01/2021	01/31/2022	-1.152%	1.406%	-2.557%
<b>02/01/2021</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>---</b>

## Cumulative Returns from the Beginning of the Trailing Year



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

01/01/2022 - 01/31/2022



**BOND MARKET OVERVIEW**

For the Month Ended

**January 31, 2022**

- ❖ The Consumer Price Index (CPI) was up 7.5% year-over-year in January, versus up a 7.0% year-over-year gain in December.
- ❖ Core CPI (CPI less food and energy) was up 6.0% year-over-year in January, versus up 5.5% in December.
- ❖ According to the January employment report nonfarm payroll grew 467,000.
- ❖ The unemployment rate ticked up to 4.0% in January from 3.9% in December.
- ❖ The unemployment rate increased due an increase in the labor force participation rate, which improved from 61.9% to 62.2%

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

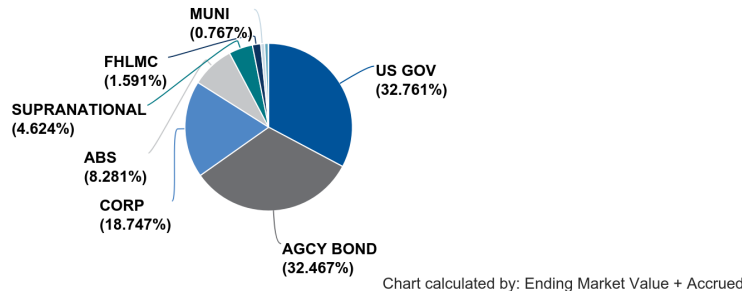
# Risk Summary of Short-Term Portfolio

01/01/2022 - 01/31/2022

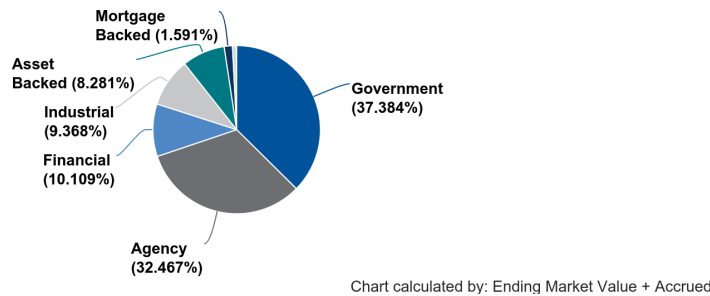
## Summary

Risk Metric	Value
MMFund	89,317.82
Fixed Income	266,410,587.23
Duration	1.810
Convexity	0.047
WAL	1.847
Years to Final Maturity	1.998
Years to Effective Maturity	1.847
Yield	1.138
Book Yield	1.148
Avg Credit Rating	AA+/Aa1/AA+

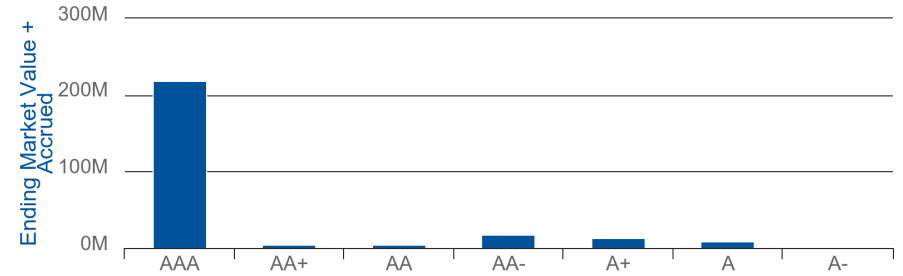
## Security Type



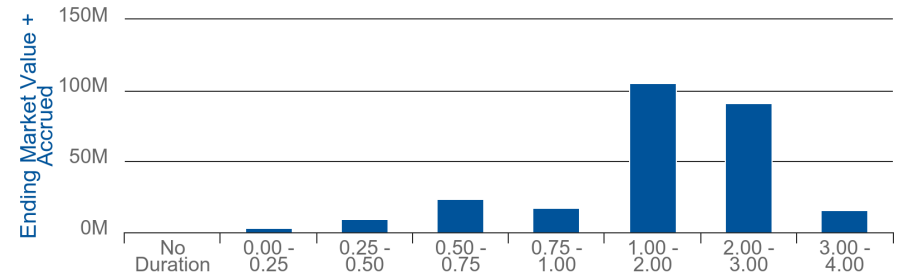
## Market Sector



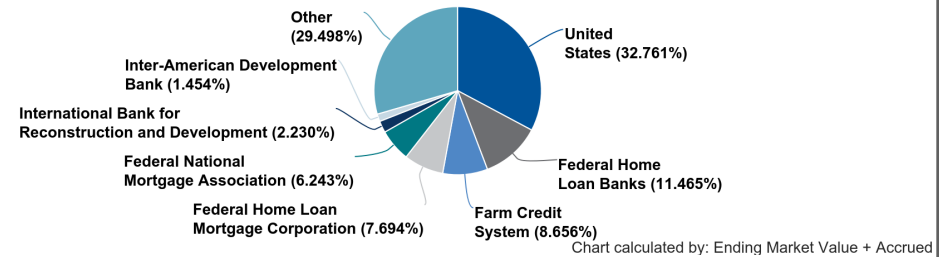
## Credit Rating



## Duration



## Issuer Concentration





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

**January 31, 2022**

Status	Policy Name	Rules	Compliant Rules	Violating Rules
Compliant	Statement of Investment Policy	31	31	0
Status	Rule Basis	Rule Requirements	Rule Limit	Actual
Compliant	Concentration	Bankers Acceptance Concentration	40.00%	0.00%
Compliant	Concentration	Bankers Acceptances Rated Below (LT) A / A2 (ST) A-1/P-1	0.00%	0.00%
Compliant	Concentration	CD	30.00%	0.77%
Compliant	Concentration	Commercial Paper	40.00%	4.79%
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%	2.08%
Compliant	Concentration	Issuer Limitation for Federal Instrumentalities or GSEs	30.00%	10.70%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	17.50%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.00%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	9.22%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.07%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.72%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	4.32%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.33%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	2.08%
Compliant	Concentration	Maximum Callable Federal Instrumentalities or GSEs	20.00%	1.49%
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	0.671
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	0.682
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**

**January 31, 2022**

	<b>12/31/2021</b>	<b>01/31/2022</b>
<b>Balance Sheet</b>		
Book Value	14,001,633.25	18,987,988.41
Accrued Balance	192.50	18,134.56
<b>Book Value + Accrued</b>	<b>14,001,825.75</b>	<b>19,006,122.97</b>
Net Unrealized Gain/Loss	2,423.01	(10,506.78)
<b>Market Value + Accrued</b>	<b>14,004,248.76</b>	<b>18,995,616.19</b>
<b>Income Statement</b>	<b>Begin Date</b>	<b>01/01/2022</b>
	<b>End Date</b>	<b>01/31/2022</b>
<b>Net Amortization/Accretion Income</b>		<b>3,122.02</b>
Interest Income	1,175.20	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>1,175.20</b>
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	(12,929.79)	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>(12,929.79)</b>
Expense	0.00	
<b>Net Income</b>		<b>(8,632.57)</b>
Transfers In/Out		5,000,000.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.



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

As of 01/31/2022

## 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	95,429.59 95,429.59	USD MMFUND	CE 01/26/2022	01/26/2022 ---	--- 0.00	95,429.59 0.00	95,429.59
<b>CE CNB-Chandler Ultra Short-Term</b>	<b>38141W315 GOLDMAN:FS TRS O ADM</b>	<b>95,429.59 95,429.59</b>	<b>USD MMFUND</b>	<b>CE 01/26/2022</b>	<b>01/26/2022 ---</b>	<b>--- 0.00</b>	<b>95,429.59 0.00</b>	<b>95,429.59</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	1.83 1.83	USD CASH	RCV ---	--- ---	--- 0.00	1.83 0.00	1.83
<b>Receivable CNB-Chandler Ultra Short-Term</b>	<b>CCYUSD Receivable</b>	<b>1.83 1.83</b>	<b>USD CASH</b>	<b>RCV ---</b>	<b>--- ---</b>	<b>--- 0.00</b>	<b>1.83 0.00</b>	<b>1.83</b>

## ST

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
ST CNB-Chandler Ultra Short-Term	21687BFN6 Coöperatieve Rabobank U.A., New York Branch	5,000,000.00 5,000,000.00	USD CP	ST 12/21/2021	12/22/2021 06/22/2022	06/22/2022 0.00	4,993,929.17 -2,238.82	4,991,690.35
ST CNB-Chandler Ultra Short-Term	62479MH48 MUFG Bank Ltd. (New York Branch)	5,000,000.00 5,000,000.00	USD CP	ST 12/22/2021	12/22/2021 08/04/2022	08/04/2022 0.00	4,991,311.11 -4,715.06	4,986,596.05
ST CNB-Chandler Ultra Short-Term	78015DG61 Royal Bank of Canada New York Branch	1,800,000.00 1,800,000.00	USD CP	ST 12/22/2021	12/23/2021 07/06/2022	07/06/2022 0.00	1,797,442.50 -660.00	1,796,782.50
ST CNB-Chandler Ultra Short-Term	89114WNP6 Toronto-Dominion Bank, New York Branch	2,200,000.00 2,200,000.00	USD CD	ST 12/23/2021	12/23/2021 08/29/2022	08/29/2022 855.56	2,200,000.00 -2,433.29	2,197,566.71
ST CNB-Chandler Ultra Short-Term	89233HJW5 Toyota Motor Credit Corporation	1,900,000.00 1,900,000.00	USD CP	ST 01/28/2022	01/28/2022 09/30/2022	09/30/2022 0.00	1,891,223.59 -78.99	1,891,144.59
ST CNB-Chandler Ultra Short-Term	912828YF1 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	ST 01/27/2022	01/28/2022 09/15/2022	09/15/2022 17,279.01	3,018,650.62 -380.62	3,018,270.00
<b>ST CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>18,900,000.00 18,900,000.00</b>	<b>USD ---</b>	<b>ST ---</b>	<b>---</b>	<b>---</b> <b>18,134.56</b>	<b>18,892,556.99 -10,506.78</b>	<b>18,882,050.21</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
<b>---</b> <b>CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>18,995,431.42 18,995,431.42</b>	<b>USD ---</b>	<b>---</b>	<b>---</b>	<b>---</b> <b>18,134.56</b>	<b>18,987,988.41 -10,506.78</b>	<b>18,977,481.63</b>

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

# GAAP Trading Activity (Targeted-Maturities Portfolio)

01/01/2022 - 01/31/2022

\* 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	5,000,013.08	USD	Buy	---	---	01/31/2022	1.000	5,000,013.08	0.00	-5,000,013.08
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	-4,926,844.07	USD	Sell	01/28/2022	01/28/2022	01/31/2022	1.000	-4,926,844.07	0.00	4,926,844.07
CNB-Chandler Ultra Short-Term	89233HJW5	Toyota Motor Credit Corporation	1,900,000.00	USD	Buy	01/28/2022	01/28/2022	09/30/2022	99.530	1,891,077.92	0.00	-1,891,077.92
CNB-Chandler Ultra Short-Term	912828YF1	UNITED STATES TREASURY	3,000,000.00	USD	Buy	01/27/2022	01/28/2022	09/15/2022	100.633	3,018,984.38	16,781.77	-3,035,766.15
<b>CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>---</b>	<b>4,973,169.01</b>	<b>USD</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>04/18/2022</b>	<b>---</b>	<b>4,983,231.31</b>	<b>16,781.77</b>	<b>-5,000,013.08</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**

**January 31, 2022**

	<b>12/31/2021</b>	<b>01/31/2022</b>
<b>Balance Sheet</b>		
Book Value	265,076,671.04	267,313,463.54
Accrued Balance	814,121.31	864,197.30
<b>Book Value + Accrued</b>	<b>265,890,792.35</b>	<b>268,177,660.83</b>
Net Unrealized Gain/Loss	382,956.30	(1,677,755.78)
<b>Market Value + Accrued</b>	<b>266,273,748.66</b>	<b>266,499,905.06</b>
<b>Income Statement</b>	<b>Begin Date</b>	<b>01/01/2022</b>
	<b>End Date</b>	<b>01/31/2022</b>
<b>Net Amortization/Accretion Income</b>		<b>(35,016.51)</b>
Interest Income	289,068.50	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>289,068.50</b>
Net Realized Gain/Loss	32,816.49	
Net Holding Gain/Loss	(2,060,712.08)	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>(2,027,895.59)</b>
Expense	0.00	
<b>Net Income</b>		<b>(1,773,843.60)</b>
Transfers In/Out		2,000,000.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

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

As of 01/31/2022

## CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE CNB-Chandler	60934N104 FEDERATED HRMS GV O INST	89,135.28 89,135.28	USD MMFUND	CE ---	--- ---	--- 47.85	89,135.28 0.00	89,135.28
CE CNB-PFM	60934N104 FEDERATED HRMS GV O INST	134.69 134.69	USD MMFUND	CE ---	--- ---	--- 0.00	134.69 0.00	134.69
<b>CE ---</b>	<b>60934N104 FEDERATED HRMS GV O INST</b>	<b>89,269.97 89,269.97</b>	<b>USD MMFUND</b>	<b>CE ---</b>	<b>---</b> <b>---</b>	<b>---</b> <b>47.85</b>	<b>89,269.97 0.00</b>	<b>89,269.97</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 CNB-Chandler	023135BW5 AMAZON.COM INC	1,835,000.00 1,835,000.00	USD CORP	LT 05/10/2021	05/12/2021 05/12/2024	05/12/2024 1,812.06	1,832,963.71 -39,654.91	1,793,308.80
MS CNB-Chandler	02665WCT6 AMERICAN HONDA FINANCE CORP	500,000.00 500,000.00	USD CORP	LT 01/13/2020	01/15/2020 01/12/2024	01/12/2024 936.81	514,127.92 5,117.08	519,245.00
MS CNB-Chandler	037833AK6 APPLE INC	1,000,000.00 1,000,000.00	USD CORP	LT 04/11/2019	04/15/2019 05/03/2023	05/03/2023 5,866.67	996,323.57 19,786.43	1,016,110.00
MS CNB-Chandler	037833DM9 APPLE INC	1,000,000.00 1,000,000.00	USD CORP	LT 08/18/2021	08/20/2021 08/11/2024	09/11/2024 7,000.00	1,030,392.93 -22,482.93	1,007,910.00
MS CNB-Chandler	05601XAC3 BMWLT 2022-1 A3	870,000.00 870,000.00	USD ABS	ST 01/11/2022	01/19/2022 01/25/2023	03/25/2025 319.00	869,874.44 -2,581.27	867,293.17
MS CNB-Chandler	06051GHF9 BANK OF AMERICA CORP	1,565,000.00 1,565,000.00	USD CORP	LT 04/26/2021	04/28/2021 03/05/2023	03/05/2024 22,531.65	1,614,378.22 -14,118.77	1,600,259.45
MS CNB-Chandler	06051GJY6 BANK OF AMERICA CORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/10/2021	06/14/2021 06/14/2024	06/14/2024 682.81	999,830.98 -13,120.98	986,710.00
MS CNB-Chandler	06367TQW3 BANK OF MONTREAL	2,000,000.00 2,000,000.00	USD YANKEE	LT 09/10/2021	09/14/2021 07/09/2024	07/09/2024 763.89	1,998,600.39 -54,820.39	1,943,780.00
MS CNB-Chandler	06406FAD5 BANK OF NEW YORK MELLON CORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/27/2019	03/29/2019 08/16/2023	08/16/2023 10,083.33	991,312.64 22,687.36	1,014,000.00
MS CNB-Chandler	084670BR8 BERKSHIRE HATHAWAY INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/20/2018	12/24/2018 03/15/2023	03/15/2023 10,388.89	992,998.37 23,201.63	1,016,200.00
MS CNB-Chandler	09690AAC7 BMWLT 2021-2 A3	765,000.00 765,000.00	USD ABS	LT 09/08/2021	09/15/2021 10/25/2023	12/26/2024 42.08	764,939.17 -8,966.47	755,972.69
MS CNB-Chandler	14913R2L0 CATERPILLAR FINANCIAL SERVICES CORP	2,910,000.00 2,910,000.00	USD CORP	LT 05/10/2021	05/17/2021 05/17/2024	05/17/2024 2,691.75	2,907,018.36 -65,985.36	2,841,033.00
MS CNB-Chandler	24422EUA5 JOHN DEERE CAPITAL CORP	1,500,000.00 1,500,000.00	USD CORP	ST 07/24/2018	07/26/2018 01/06/2023	01/06/2023 2,812.50	1,490,773.20 34,906.80	1,525,680.00
MS CNB-Chandler	24422EVN6 JOHN DEERE CAPITAL CORP	1,850,000.00 1,850,000.00	USD CORP	LT 03/01/2021	03/04/2021 01/17/2024	01/17/2024 323.75	1,849,100.89 -30,883.89	1,818,217.00
MS CNB-Chandler	3130A0F70 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/21/2018	12/24/2018 12/08/2023	12/08/2023 19,875.00	4,038,437.38 125,802.62	4,164,240.00
MS CNB-Chandler	3130A7PH2 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 03/03/2020	03/04/2020 03/08/2024	03/08/2024 29,791.67	4,085,045.67 -28,045.67	4,057,000.00
MS CNB-Chandler	3130ADRG9 FEDERAL HOME LOAN BANKS	4,800,000.00 4,800,000.00	USD AGCY BOND	LT 01/18/2019	01/22/2019 03/10/2023	03/10/2023 51,700.00	4,800,184.39 100,615.61	4,900,800.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	ST 06/13/2018	06/15/2018 06/10/2022	06/10/2022 6,817.71	1,749,437.08 15,752.92	1,765,190.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,250,000.00 1,250,000.00	USD AGCY BOND	ST 07/24/2018	07/25/2018 06/10/2022	06/10/2022 4,869.79	1,249,413.94 11,436.06	1,260,850.00
MS CNB-Chandler	3130AFE78 FEDERAL HOME LOAN BANKS	2,500,000.00 2,500,000.00	USD AGCY BOND	ST 12/20/2018	12/21/2018 12/09/2022	12/09/2022 10,833.33	2,504,879.54 43,620.46	2,548,500.00
MS CNB-Chandler	3130AQF40 FEDERAL HOME LOAN BANKS	2,250,000.00 2,250,000.00	USD AGCY BOND	LT 12/21/2021	12/22/2021 12/20/2024	12/20/2024 2,437.50	2,248,093.46 -23,315.96	2,224,777.50
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 05/20/2019	05/21/2019 06/09/2023	06/09/2023 5,831.94	1,896,365.05 32,685.95	1,929,051.00
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 06/10/2019	06/11/2019 06/09/2023	06/09/2023 6,138.89	2,003,381.88 27,198.12	2,030,580.00

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

As of 01/31/2022

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	313383WD9 FEDERAL HOME LOAN BANKS	3,750,000.00 3,750,000.00	USD AGCY BOND	ST 09/25/2018	09/26/2018 09/09/2022	09/09/2022 46,223.96	3,752,513.33 55,124.17	3,807,637.50
MS CNB-Chandler	313383YJ4 FEDERAL HOME LOAN BANKS	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 04/05/2019	04/08/2019 09/08/2023	09/08/2023 21,450.00	1,624,992.77 33,311.23	1,658,304.00
MS CNB-Chandler	3133EKHN9 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,500,000.00 2,500,000.00	USD AGCY BOND	ST 05/02/2019	05/03/2019 10/18/2022	10/18/2022 16,665.97	2,499,241.59 33,833.41	2,533,075.00
MS CNB-Chandler	3133EKMX1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 07/30/2019	07/31/2019 02/23/2024	02/23/2024 19,574.44	2,012,851.04 29,748.96	2,042,600.00
MS CNB-Chandler	3133EKSN7 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 06/21/2019	06/26/2019 06/26/2023	06/26/2023 6,883.33	3,993,339.66 58,020.34	4,051,360.00
MS CNB-Chandler	3133EKUA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 07/23/2019	07/24/2019 02/01/2023	02/01/2023 37,000.00	3,999,172.66 49,227.34	4,048,400.00
MS CNB-Chandler	3133EKZK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 08/09/2019	08/14/2019 08/14/2023	08/14/2023 14,844.44	1,998,989.90 21,650.10	2,020,640.00
MS CNB-Chandler	3133EL3V4 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 08/12/2020	08/18/2020 08/14/2023	08/14/2023 3,711.11	3,995,717.91 -39,637.91	3,956,080.00
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 14,757.78	2,290,097.92 18,931.98	2,309,029.90
MS CNB-Chandler	3133ENKS8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 01/06/2022	01/11/2022 01/06/2025	01/06/2025 1,250.00	1,995,586.01 -3,606.01	1,991,980.00
MS CNB-Chandler	3135G04Q3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 08/11/2020	08/12/2020 05/22/2023	05/22/2023 1,916.67	3,999,962.75 -34,162.75	3,965,800.00
MS CNB-Chandler	3135G05G4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 09/28/2020	09/30/2020 07/10/2023	07/10/2023 583.33	4,000,996.69 -43,916.69	3,957,080.00
MS CNB-Chandler	3135G05X7 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,500,000.00 3,500,000.00	USD AGCY BOND	LT 12/02/2021	12/03/2021 08/25/2025	08/25/2025 5,687.50	3,405,927.26 -43,127.26	3,362,800.00
MS CNB-Chandler	3135G06H1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,775,000.00 3,775,000.00	USD AGCY BOND	LT 11/23/2020	11/25/2020 11/27/2023	11/27/2023 1,677.78	3,772,393.05 -56,434.05	3,715,959.00
MS CNB-Chandler	3135G0T94 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	ST 10/04/2018	10/05/2018 01/19/2023	01/19/2023 1,266.67	1,589,136.78 34,991.22	1,624,128.00
MS CNB-Chandler	3137B7YY9 FHMS K-037 A2	1,600,000.00 1,600,000.00	USD FHLMC	LT 11/05/2021	11/09/2021 01/01/2024	01/25/2024 4,653.33	1,676,890.31 -18,644.87	1,658,245.44
MS CNB-Chandler	3137BFXT3 FHMS K-042 A2	2,500,000.00 2,500,000.00	USD FHLMC	LT 08/19/2021	08/23/2021 12/01/2024	12/25/2024 5,562.50	2,632,388.56 -61,713.56	2,570,675.00
MS CNB-Chandler	3137EAEV7 FEDERAL HOME LOAN MORTGAGE CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 09/23/2020	09/24/2020 08/24/2023	08/24/2023 4,361.11	4,000,515.39 -51,435.39	3,949,080.00
MS CNB-Chandler	3137EAEY1 FEDERAL HOME LOAN MORTGAGE CORP	3,280,000.00 3,280,000.00	USD AGCY BOND	LT 10/14/2020	10/16/2020 10/16/2023	10/16/2023 1,195.83	3,273,042.79 -45,719.59	3,227,323.20
MS CNB-Chandler	3137EAEY1 FEDERAL HOME LOAN MORTGAGE CORP	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 10/19/2020	10/20/2020 10/16/2023	10/16/2023 692.71	1,896,020.10 -26,534.10	1,869,486.00
MS CNB-Chandler	3137EAEZ8 FEDERAL HOME LOAN MORTGAGE CORP	4,275,000.00 4,275,000.00	USD AGCY BOND	LT 11/03/2020	11/05/2020 11/06/2023	11/06/2023 2,523.44	4,272,741.51 -62,721.51	4,210,020.00
MS CNB-Chandler	3137EAF2 FEDERAL HOME LOAN MORTGAGE CORP	3,050,000.00 3,050,000.00	USD AGCY BOND	LT 12/02/2020	12/04/2020 12/04/2023	12/04/2023 1,207.29	3,048,147.18 -48,106.18	3,000,041.00
MS CNB-Chandler	362554AC1 GMCAR 2021-4 A3	640,000.00 640,000.00	USD ABS	LT 10/13/2021	10/21/2021 09/16/2025	09/16/2026 181.33	639,985.28 -7,530.12	632,455.17
MS CNB-Chandler	36262XAC8 GMALT 2021-3 A3	1,690,000.00 1,690,000.00	USD ABS	LT 08/10/2021	08/18/2021 12/20/2023	10/21/2024 201.39	1,689,982.55 -20,568.94	1,669,413.60
MS CNB-Chandler	380146AC4 GMCAR 221 A3	575,000.00 575,000.00	USD ABS	LT 01/11/2022	01/19/2022 09/16/2025	11/16/2026 241.50	574,950.66 -2,887.99	572,062.67
MS CNB-Chandler	43813RAC1 HAROT 2020-1 A3	1,770,000.00 1,426,040.57	USD ABS	LT 02/19/2020	02/26/2020 08/21/2023	04/22/2024 637.76	1,425,958.13 7,552.90	1,433,511.02
MS CNB-Chandler	43815GAC3 HAROT 2021-4 A3	860,000.00 860,000.00	USD ABS	LT 11/16/2021	11/24/2021 05/21/2025	01/21/2026 210.22	859,823.30 -9,268.50	850,554.79
MS CNB-Chandler	43815NAC8 HAROT 2019-3 A3	1,570,000.00 730,253.91	USD ABS	LT 08/20/2019	08/27/2019 12/15/2022	08/15/2023 577.71	730,252.74 3,494.19	733,746.93
MS CNB-Chandler	44891VAC5 HALST 2021-B A3	1,435,000.00 1,435,000.00	USD ABS	LT 06/08/2021	06/16/2021 06/17/2024	06/17/2024 171.00	1,434,829.36 -15,057.44	1,419,771.92
MS CNB-Chandler	44891WAC3 HALST 22A A3	1,050,000.00 1,050,000.00	USD ABS	LT 01/11/2022	01/19/2022 01/15/2025	01/15/2025 406.00	1,049,977.04 -3,702.75	1,046,274.29

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

As of 01/31/2022

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	44933LAC7 HART 2021-A A3	925,000.00 925,000.00	USD ABS	LT 04/20/2021	04/28/2021 09/15/2024	09/15/2025 126.93	924,932.18 -9,348.03	915,584.15
MS CNB-Chandler	44934KAC8 HART 2021-B A3	2,130,000.00 2,130,000.00	USD ABS	LT 07/20/2021	07/28/2021 02/15/2025	01/15/2026 292.28	2,129,621.32 -33,696.42	2,095,924.90
MS CNB-Chandler	44935FAD6 HART 2021-C A3	615,000.00 615,000.00	USD ABS	LT 11/09/2021	11/17/2021 04/15/2025	05/15/2026 202.27	614,873.87 -8,067.83	606,806.05
MS CNB-Chandler	4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	3,955,000.00 3,955,000.00	USD SUPRANATIONAL	LT 09/15/2021	09/23/2021 09/23/2024	09/23/2024 7,031.11	3,952,424.03 -84,671.33	3,867,752.70
MS CNB-Chandler	459058GQ0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,350,000.00 2,350,000.00	USD SUPRANATIONAL	LT 01/26/2021	01/28/2021 03/19/2024	03/19/2024 21,541.67	2,461,427.34 -49,387.34	2,412,040.00
MS CNB-Chandler	459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,565,000.00 1,565,000.00	USD SUPRANATIONAL	LT 11/17/2020	11/24/2020 11/24/2023	11/24/2023 728.16	1,562,966.84 -23,132.04	1,539,834.80
MS CNB-Chandler	459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00 2,000,000.00	USD SUPRANATIONAL	LT 01/06/2021	01/08/2021 11/24/2023	11/24/2023 930.56	2,000,365.30 -32,525.30	1,967,840.00
MS CNB-Chandler	45950KCR9 INTERNATIONAL FINANCE CORP	2,500,000.00 2,500,000.00	USD SUPRANATIONAL	LT 07/12/2021	07/14/2021 10/16/2024	10/16/2024 10,266.04	2,555,926.50 -61,526.50	2,494,400.00
MS CNB-Chandler	46647PAH9 JPMORGAN CHASE & CO	2,000,000.00 2,000,000.00	USD CORP	LT 04/23/2021	04/27/2021 03/01/2024	03/01/2025 26,833.33	2,095,868.04 -42,268.04	2,053,600.00
MS CNB-Chandler	46647PCH7 JPMORGAN CHASE & CO	1,000,000.00 1,000,000.00	USD CORP	LT 05/26/2021	06/01/2021 06/01/2024	06/01/2025 1,373.33	1,001,681.42 -26,141.42	975,540.00
MS CNB-Chandler	477870AC3 JDOT 2019-B A3	810,000.00 308,346.28	USD ABS	LT 07/16/2019	07/24/2019 01/15/2023	12/15/2023 302.86	308,334.38 1,788.56	310,122.94
MS CNB-Chandler	47788UAC6 JDOT 2021 A3	765,000.00 765,000.00	USD ABS	LT 03/02/2021	03/10/2021 10/15/2024	09/15/2025 99.45	764,904.46 -9,765.77	755,138.69
MS CNB-Chandler	47789KAC7 JDOT 2020 A3	1,285,000.00 1,035,090.20	USD ABS	LT 03/04/2020	03/11/2020 08/15/2023	08/15/2024 506.04	1,035,071.67 1,914.31	1,036,985.97
MS CNB-Chandler	47789QAC4 JDOT 2021-B A3	1,000,000.00 1,000,000.00	USD ABS	LT 07/13/2021	07/21/2021 03/16/2026	03/16/2026 187.78	999,920.96 -19,764.96	980,156.00
MS CNB-Chandler	57629WCU2 MASSMUTUAL GLOBAL FUNDING II	2,000,000.00 2,000,000.00	USD CORP	LT 12/15/2021	12/17/2021 06/09/2023	06/09/2023 2,455.56	2,003,348.42 -13,008.42	1,990,340.00
MS CNB-Chandler	57636QAN4 MASTERCARD INC	3,000,000.00 3,000,000.00	USD CORP	LT 10/28/2021	11/01/2021 02/03/2025	03/03/2025 24,666.67	3,084,410.79 -54,530.79	3,029,880.00
MS CNB-Chandler	58769KAD6 MBALT 2021-B A3	1,145,000.00 1,145,000.00	USD ABS	LT 06/22/2021	06/29/2021 09/15/2023	11/15/2024 203.56	1,144,944.05 -13,191.47	1,131,752.58
MS CNB-Chandler	59217GEP0 METROPOLITAN LIFE GLOBAL FUNDING I	955,000.00 955,000.00	USD CORP	LT 09/21/2021	09/28/2021 09/27/2024	09/27/2024 2,284.04	954,898.57 -24,776.32	930,122.25
MS CNB-Chandler	59217GEP0 METROPOLITAN LIFE GLOBAL FUNDING I	600,000.00 600,000.00	USD CORP	LT 11/18/2021	11/22/2021 09/27/2024	09/27/2024 1,435.00	593,935.43 -9,565.43	584,370.00
MS CNB-Chandler	64952WEK5 NEW YORK LIFE GLOBAL FUNDING	3,255,000.00 3,255,000.00	USD CORP	LT 01/11/2022	01/14/2022 01/14/2025	01/14/2025 2,585.37	3,251,541.63 -18,382.68	3,233,158.95
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 18,536.67	2,000,000.00 25,000.00	2,025,000.00
MS CNB-Chandler	65479JAD5 NAROT 2019-C A3	1,675,000.00 993,178.21	USD ABS	LT 10/16/2019	10/23/2019 07/15/2023	07/15/2024 851.93	993,163.88 5,806.04	998,969.92
MS CNB-Chandler	69371RQ41 PACCAR FINANCIAL CORP	1,000,000.00 1,000,000.00	USD CORP	LT 10/31/2019	11/07/2019 02/07/2023	02/07/2023 9,183.33	999,980.46 8,649.54	1,008,630.00
MS CNB-Chandler	69371RR40 PACCAR FINANCIAL CORP	200,000.00 200,000.00	USD CORP	LT 08/05/2021	08/09/2021 08/09/2024	08/09/2024 477.78	199,899.01 -5,471.01	194,428.00
MS CNB-Chandler	69371RR40 PACCAR FINANCIAL CORP	500,000.00 500,000.00	USD CORP	LT 08/05/2021	08/09/2021 08/09/2024	08/09/2024 1,194.44	499,726.47 -13,656.47	486,070.00
MS CNB-Chandler	69371RR57 PACCAR FINANCIAL CORP	2,120,000.00 2,120,000.00	USD CORP	LT 11/02/2021	11/08/2021 11/08/2024	11/08/2024 4,399.00	2,119,882.64 -38,212.24	2,081,670.40
MS CNB-Chandler	74153WCQ0 PRICOA GLOBAL FUNDING I	1,655,000.00 1,655,000.00	USD CORP	LT 12/01/2021	12/08/2021 12/06/2024	12/06/2024 2,802.01	1,653,380.01 -27,905.21	1,625,474.80
MS CNB-Chandler	78015K7C2 ROYAL BANK OF CANADA	2,500,000.00 2,500,000.00	USD CORP	LT 05/19/2021	05/21/2021 11/01/2024	11/01/2024 14,062.50	2,602,477.25 -73,902.25	2,528,575.00
MS CNB-Chandler	79466LAG9 SALESFORCE.COM INC	470,000.00 470,000.00	USD CORP	LT 06/29/2021	07/12/2021 07/15/2024	07/15/2024 130.56	469,804.24 -9,603.74	460,200.50

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

As of 01/31/2022

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	808513BN4 CHARLES SCHWAB CORP	1,230,000.00 1,230,000.00	USD CORP	LT 03/16/2021	03/18/2021 03/18/2024	03/18/2024 3,408.13	1,229,563.10 -18,689.60	1,210,873.50
MS CNB-Chandler	808513BN4 CHARLES SCHWAB CORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/19/2021	03/23/2021 02/18/2024	03/18/2024 2,770.83	1,002,369.07 -17,919.07	984,450.00
MS CNB-Chandler	89114QCA4 TORONTO-DOMINION BANK	2,000,000.00 2,000,000.00	USD CORP	LT 04/23/2021	04/27/2021 06/12/2024	06/12/2024 7,213.89	2,094,245.25 -48,465.25	2,045,780.00
MS CNB-Chandler	89231PAD0 TAOT 2018-D A3	1,315,000.00 125,414.12	USD ABS	LT 08/29/2019	08/30/2019 04/15/2022	03/15/2023 177.25	125,614.26 188.88	125,803.13
MS CNB-Chandler	89236TEL5 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	ST 09/07/2018	09/11/2018 01/11/2023	01/11/2023 1,500.00	994,198.65 21,831.35	1,016,030.00
MS CNB-Chandler	89236TFS9 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/08/2024	01/08/2024 2,140.28	1,017,728.29 17,911.71	1,035,640.00
MS CNB-Chandler	89236TJH9 TOYOTA MOTOR CREDIT CORP	890,000.00 890,000.00	USD CORP	LT 06/15/2021	06/18/2021 06/18/2024	06/18/2024 531.53	889,159.70 -20,929.10	868,230.60
MS CNB-Chandler	89238EAC0 TLOT-21A-A3	1,235,000.00 1,235,000.00	USD ABS	LT 04/13/2021	04/21/2021 04/20/2024	04/20/2024 147.17	1,234,893.11 -10,032.21	1,224,860.90
MS CNB-Chandler	89238JAC9 TAOT 2021-D A3	800,000.00 800,000.00	USD ABS	LT 11/09/2021	11/15/2021 05/15/2025	04/15/2026 252.44	799,984.37 -10,658.69	789,325.68
MS CNB-Chandler	89239CAC3 TLOT 21B A3	1,125,000.00 1,125,000.00	USD ABS	LT 07/27/2021	08/02/2021 10/21/2024	10/21/2024 144.38	1,124,987.21 -15,019.68	1,109,967.52
MS CNB-Chandler	91159HHV5 US BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/28/2019	03/29/2019 01/05/2024	02/05/2024 16,500.00	1,010,702.43 25,217.57	1,035,920.00
MS CNB-Chandler	91159HHV5 US BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/05/2024	02/05/2024 16,500.00	1,017,209.37 18,710.63	1,035,920.00
MS CNB-Chandler	9128282P4 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 12/23/2019	12/24/2019 07/31/2022	07/31/2022 258.98	5,004,789.89 30,160.11	5,034,950.00
MS CNB-Chandler	912828L24 UNITED STATES TREASURY	2,800,000.00 2,800,000.00	USD US GOV	ST 09/18/2018	09/20/2018 08/31/2022	08/31/2022 22,334.25	2,783,480.18 38,163.82	2,821,644.00
MS CNB-Chandler	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	ST 11/05/2019	11/06/2019 11/30/2022	11/30/2022 6,923.08	2,005,751.31 15,428.69	2,021,180.00
MS CNB-Chandler	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	ST 12/11/2019	12/12/2019 11/30/2022	11/30/2022 6,923.08	2,005,516.06 15,663.94	2,021,180.00
MS CNB-Chandler	912828R28 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 12/04/2019	12/05/2019 04/30/2023	04/30/2023 16,698.90	4,001,341.99 33,978.01	4,035,320.00
MS CNB-Chandler	912828R69 UNITED STATES TREASURY	2,400,000.00 2,400,000.00	USD US GOV	LT 04/11/2019	04/15/2019 05/31/2023	05/31/2023 6,750.00	2,378,856.30 43,079.70	2,421,936.00
MS CNB-Chandler	912828W89 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	ST 12/26/2017	12/28/2017 03/31/2022	03/31/2022 19,162.09	2,998,447.50 9,742.50	3,008,190.00
MS CNB-Chandler	912828YA2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 12/24/2019	12/26/2019 08/15/2022	08/15/2022 34,646.74	4,995,022.41 32,727.59	5,027,750.00
MS CNB-Chandler	912828YE4 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 02/24/2021	02/25/2021 08/31/2024	08/31/2024 21,270.72	4,094,168.94 -99,168.94	3,995,000.00
MS CNB-Chandler	912828YK0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	ST 01/16/2020	01/17/2020 10/15/2022	10/15/2022 20,587.23	4,993,070.12 34,279.88	5,027,350.00
MS CNB-Chandler	912828YM6 UNITED STATES TREASURY	4,500,000.00 4,500,000.00	USD US GOV	LT 08/05/2021	08/06/2021 10/31/2024	10/31/2024 17,341.16	4,632,399.92 -112,689.92	4,519,710.00
MS CNB-Chandler	912828Z52 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 02/16/2021	02/17/2021 01/31/2025	01/31/2025 113.95	3,089,368.78 -90,058.78	2,999,310.00
MS CNB-Chandler	912828ZC7 UNITED STATES TREASURY	2,700,000.00 2,700,000.00	USD US GOV	LT 01/26/2022	01/27/2022 02/28/2025	02/28/2025 12,921.96	2,676,164.59 1,992.41	2,678,157.00
MS CNB-Chandler	912828ZF0 UNITED STATES TREASURY	2,900,000.00 2,900,000.00	USD US GOV	LT 03/17/2021	03/18/2021 03/31/2025	03/31/2025 4,939.56	2,887,551.30 -68,780.30	2,818,771.00
MS CNB-Chandler	912828ZL7 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 01/13/2021	01/14/2021 04/30/2025	04/30/2025 1,926.80	1,998,817.87 -65,057.87	1,933,760.00
MS CNB-Chandler	912828ZL7 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 04/22/2021	04/23/2021 04/30/2025	04/30/2025 2,890.19	2,980,479.39 -79,839.39	2,900,640.00
MS CNB-Chandler	912828ZT0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 10/05/2021	10/06/2021 05/31/2025	05/31/2025 2,163.46	4,926,405.19 -119,155.19	4,807,250.00
MS CNB-Chandler	91282CBA8 UNITED STATES TREASURY	2,300,000.00 2,300,000.00	USD US GOV	LT 01/08/2021	01/11/2021 12/15/2023	12/15/2023 379.12	2,295,807.61 -38,564.61	2,257,243.00

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

As of 01/31/2022

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	91282CBE0 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 01/12/2021	01/15/2021 01/15/2024	01/15/2024 234.81	3,990,731.72 -70,411.72	3,920,320.00
MS CNB-Chandler	91282CBV2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 04/23/2021	04/26/2021 04/15/2024	04/15/2024 5,614.70	5,006,230.38 -97,630.38	4,908,600.00
MS CNB-Chandler	91282CCC3 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 05/26/2021	05/27/2021 05/15/2024	05/15/2024 1,616.02	2,996,387.75 -63,077.75	2,933,310.00
MS CNB-Chandler	91282CCL3 UNITED STATES TREASURY	3,500,000.00 3,500,000.00	USD US GOV	LT 07/13/2021	07/15/2021 07/15/2024	07/15/2024 616.37	3,492,388.67 -67,988.67	3,424,400.00
MS CNB-Chandler	91282CCX7 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 09/08/2021	09/15/2021 09/15/2024	09/15/2024 7,199.59	4,991,477.44 -110,627.44	4,880,850.00
MS CNB-Chandler	91282CDB4 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	LT 12/29/2021	12/30/2021 10/15/2024	10/15/2024 3,368.82	1,784,960.66 -18,224.66	1,766,736.00
MS CNB-Chandler	91282CDH1 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 11/17/2021	11/18/2021 11/15/2024	11/15/2024 8,080.11	4,986,173.56 -67,823.56	4,918,350.00
MS CNB-Chandler	91324PEB4 UNITEDHEALTH GROUP INC	1,135,000.00 1,135,000.00	USD CORP	LT 11/08/2021	11/10/2021 05/15/2024	05/15/2024 1,317.86	1,129,074.98 -18,046.18	1,111,028.80
MS CNB-Chandler	92826CAC6 VISA INC	1,000,000.00 1,000,000.00	USD CORP	ST 12/20/2018	12/24/2018 12/14/2022	12/14/2022 3,655.56	995,940.31 18,789.69	1,014,730.00
MS CNB-Chandler	931142EK5 WALMART INC	2,000,000.00 2,000,000.00	USD CORP	LT 04/29/2019	04/30/2019 05/26/2023	06/26/2023 6,611.11	2,018,725.42 42,634.58	2,061,360.00
<b>MS CNB-Chandler</b>	<b>---</b>	<b>270,060,000.00 266,253,323.29</b>	<b>USD ---</b>	<b>---</b>	<b>---</b>	<b>---</b> <b>864,149.44</b>	<b>267,224,193.57 -1,677,755.78</b>	<b>265,546,437.79</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
---	---	270,149,269.97	USD	---	---	---	267,313,463.54	265,635,707.76
---	---	266,342,593.26	---	---	---	864,197.30	-1,677,755.78	

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



# GAAP Trading Activity (Short-Term Portfolio)

01/01/2022 - 01/31/2022

\* 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	05601XAC3	BMWLT 2022-1 A3	870,000.00	USD	Buy	01/11/2022	01/19/2022	01/25/2023	99.985	869,869.94	0.00	-869,869.94
CNB-Chandler	3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	Buy	01/06/2022	01/11/2022	01/06/2025	99.775	1,995,500.00	0.00	-1,995,500.00
CNB-Chandler	3135G0S38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,600,000.00	USD	Maturity	01/05/2022	01/05/2022	01/05/2022	100.000	-1,600,000.00	0.00	1,600,000.00
CNB-Chandler	3135G0W33	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-4,390,000.00	USD	Sell	01/12/2022	01/13/2022	09/06/2022	100.659	-4,418,930.10	-21,294.55	4,440,224.65
CNB-Chandler	380146AC4	GMCAR 221 A3	575,000.00	USD	Buy	01/11/2022	01/19/2022	11/16/2026	99.991	574,950.03	0.00	-574,950.03
CNB-Chandler	43813RAC1	HAROT 2020-1 A3	-116,729.09	USD	Principal Paydown	01/21/2022	01/21/2022	04/22/2024	---	-116,729.09	0.00	116,729.09
CNB-Chandler	43815NAC8	HAROT 2019-3 A3	-92,866.86	USD	Principal Paydown	01/15/2022	01/15/2022	08/15/2023	---	-92,866.86	0.00	92,866.86
CNB-Chandler	44891WAC3	HALST 22A A3	1,050,000.00	USD	Buy	01/11/2022	01/19/2022	01/15/2025	99.998	1,049,976.80	0.00	-1,049,976.80
CNB-Chandler	477870AC3	JDOT 2019-B A3	-42,942.61	USD	Principal Paydown	01/15/2022	01/15/2022	12/15/2023	---	-42,942.61	0.00	42,942.61
CNB-Chandler	47789KAC7	JDOT 2020 A3	-82,918.37	USD	Principal Paydown	01/15/2022	01/15/2022	08/15/2024	---	-82,918.37	0.00	82,918.37
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	10,493,696.29	USD	Buy	---	---	01/31/2022	1.000	10,493,696.29	0.00	-10,493,696.29
CNB-Chandler	60934N104	FEDERATED HRMS GV O INST	-10,430,342.38	USD	Sell	---	---	01/31/2022	1.000	-10,430,342.38	0.00	10,430,342.38
CNB-Chandler	64952WEK5	NEW YORK LIFE GLOBAL FUNDING	3,255,000.00	USD	Buy	01/11/2022	01/14/2022	01/14/2025	99.892	3,251,484.60	0.00	-3,251,484.60
CNB-Chandler	65479JAD5	NAROT 2019-C A3	-97,441.76	USD	Principal Paydown	01/15/2022	01/15/2022	07/15/2024	---	-97,441.76	0.00	97,441.76
CNB-Chandler	69353RFB9	PNC BANK NA	-1,735,000.00	USD	Call Redemption	01/18/2022	01/18/2022	02/17/2022	100.000	-1,735,000.00	0.00	1,735,000.00
CNB-Chandler	89231PAD0	TAOT 2018-D A3	-55,372.57	USD	Principal Paydown	01/15/2022	01/15/2022	03/15/2023	---	-55,372.57	0.00	55,372.57
CNB-Chandler	912828ZC7	UNITED STATES TREASURY	2,700,000.00	USD	Buy	01/26/2022	01/27/2022	02/28/2025	99.113	2,676,058.59	12,502.42	-2,688,561.01
<b>CNB-Chandler</b>	<b>---</b>	<b>---</b>	<b>2,300,082.64</b>	<b>USD</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>12/11/2022</b>	<b>---</b>	<b>2,238,992.51</b>	<b>-8,792.13</b>	<b>-2,230,200.38</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.