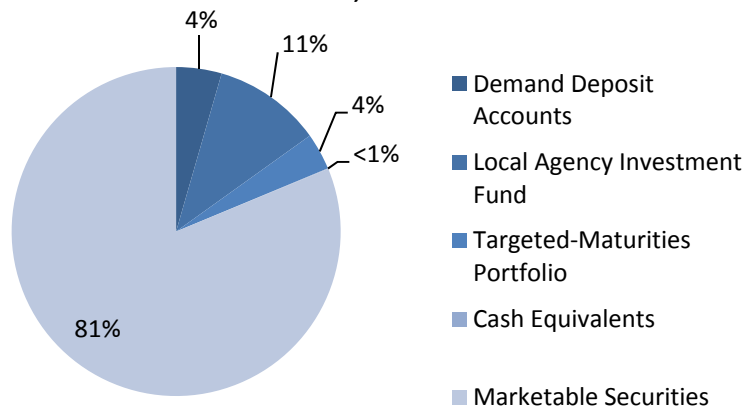


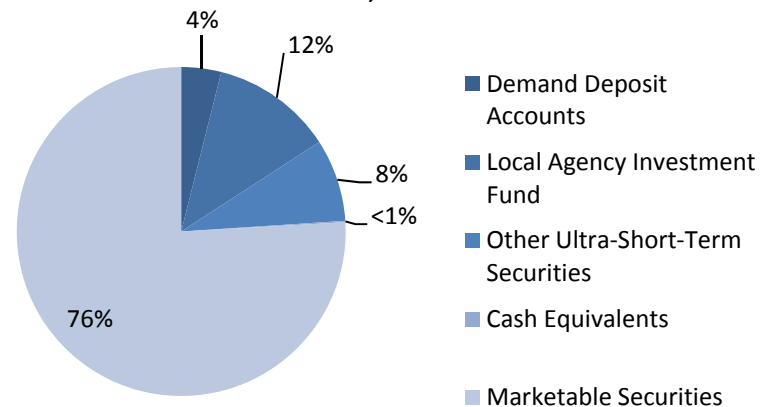


Portfolios	October 31, 2018									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
Operating Portfolios										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 10,757,656	\$ -	\$ 10,757,656	\$ -	\$ 10,757,656	4.47%	0.58%	0.58%	(1)	
Local Agency Investment Fund	25,603,695	-	25,603,695	-	25,603,695	10.63%	2.16%	2.00%	(2)	
Targeted-Maturities Portfolio	8,682,294	(3,548)	8,678,746	27,996	8,706,742	3.62%	2.41%	2.53%		
Short-Term Portfolio										
Cash Equivalents	128,779	-	128,779	-	128,779	0.05%	2.02%	2.02%		
Marketable Securities	197,299,543	(2,583,103)	194,716,440	868,888	195,585,328	81.23%	1.92%	2.90%		
TOTAL OPERATING FUNDS	\$ 242,471,967	\$ (2,586,651)	\$ 239,885,316	\$ 896,884	\$ 240,782,200	100.00%				
Bond Fund Portfolios										
2010 Civic Center COPs	\$ 1,198,697	\$ (136)	\$ 1,198,562	\$ -	\$ 1,198,562	34.16%	2.06%	2.10%		
Assessment Districts	2,310,480	(581)	2,309,900	-	2,309,900	65.84%	2.14%	2.18%		
TOTAL BOND FUNDS WITH FISCAL AGENT	\$ 3,509,178	\$ (716)	\$ 3,508,462	\$ -	\$ 3,508,462	100.00%				
TOTAL CASH & INVESTMENTS	\$ 245,981,145	\$ (2,587,367)	\$ 243,393,778	\$ 896,884	\$ 244,290,661					

**Composition of Operating Portfolio
October 31, 2018**



**Composition of Operating Portfolio
October 31, 2017**



Notes:

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

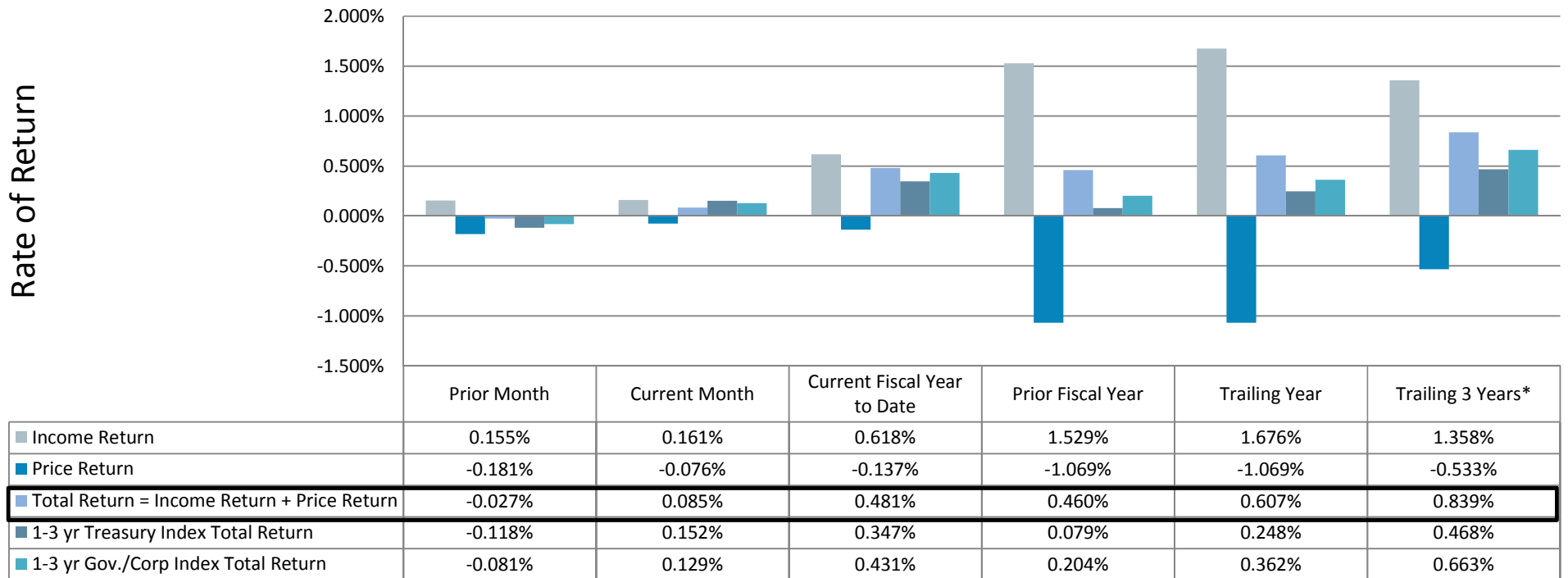


**Short-Term Portfolio by Security Type
for the Month Ended**

October 31, 2018

Security Type	Par Value	Original Cost	Amortized Cost	Unrealized Gain/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% of Portfolio	YTM @ Cost	YTM @ Market
Cash Equivalents	-	128,779	128,779	-	128,779	-	128,779	0.07%	2.02%	2.02%
Marketable Securities										
Agency	77,260,000	77,117,276	77,147,699	(958,354)	76,189,345	299,915	76,489,260	39.10%	1.59%	2.77%
Corporate Notes	47,155,000	47,051,996	46,969,551	(543,643)	46,425,908	327,652	46,753,559	23.83%	2.46%	3.20%
U.S. Government	43,145,000	42,504,970	42,635,034	(802,092)	41,832,942	130,449	41,963,391	21.47%	1.89%	2.86%
Asset-Backed Securities	12,561,064	12,549,643	12,553,979	(91,853)	12,462,126	10,197	12,472,323	6.40%	2.08%	2.91%
Certificates of Deposit	9,990,000	9,991,247	9,989,841	(37,453)	9,952,389	54,059	10,006,448	5.11%	1.90%	2.62%
Supranational	8,000,000	8,006,363	8,003,438	(149,708)	7,853,730	46,617	7,900,347	4.03%	1.88%	2.97%
Total Marketable Securities	198,111,064	197,221,496	197,299,543	(2,583,103)	194,716,440	868,888	195,585,328	99.93%	1.92%	2.90%
GRAND TOTAL (MIP)	198,111,064	197,350,275	197,428,322	(2,583,103)	194,845,219	868,888	195,714,107	100.00%	1.92%	2.90%

Performance History



*Periods greater than one year are annualized

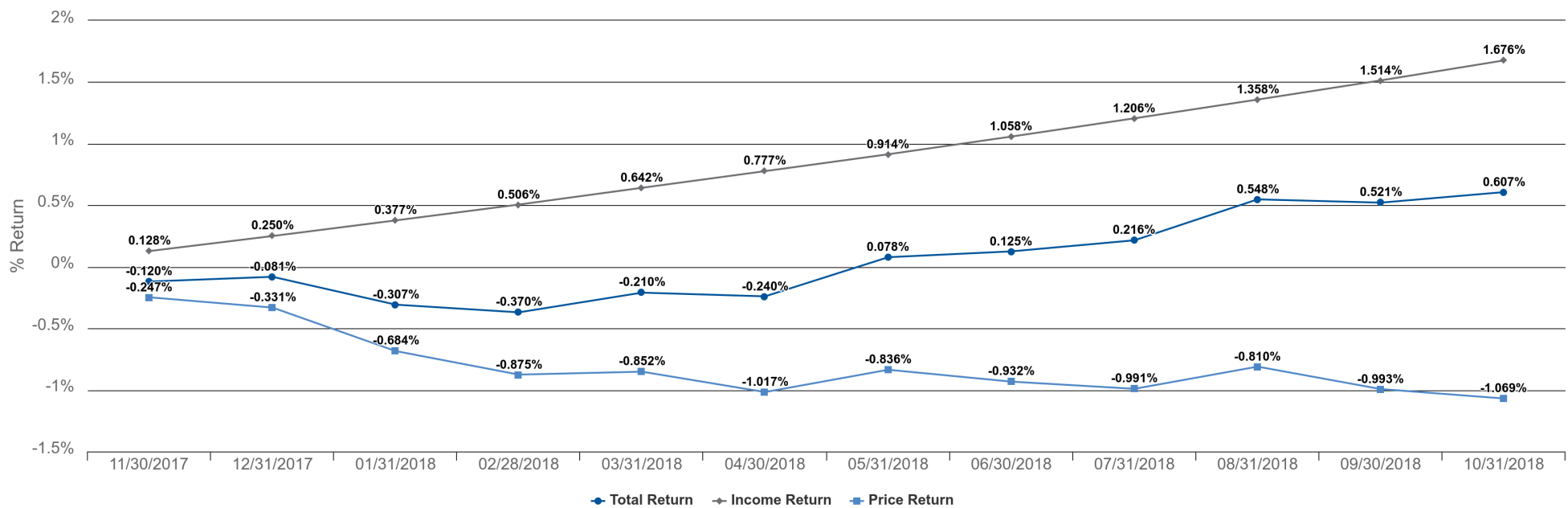
Short-Term Portfolio's Cumulative Returns During Trailing Year

11/01/2017 - 10/31/2018

Cumulative Returns from the Beginning of the Trailing Year

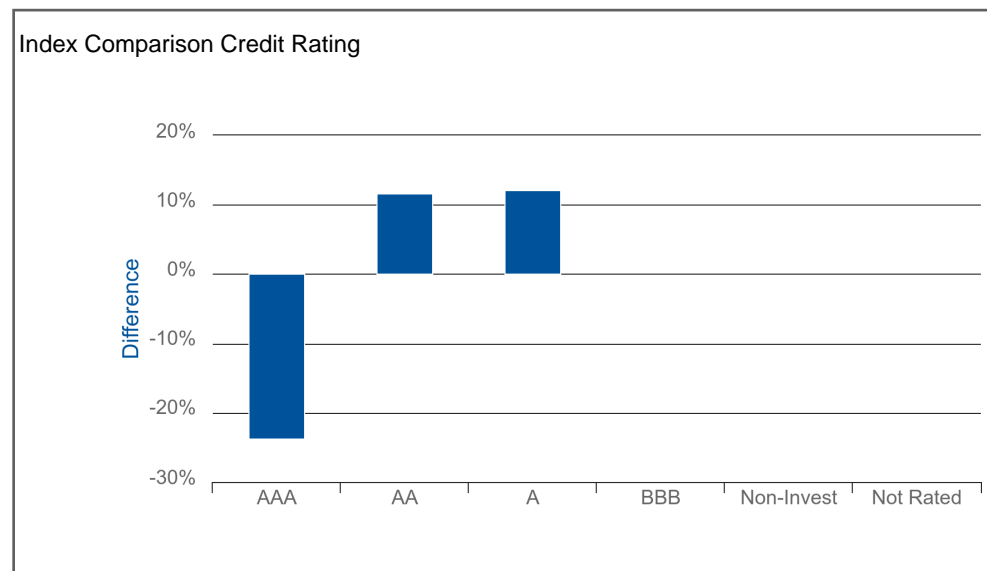
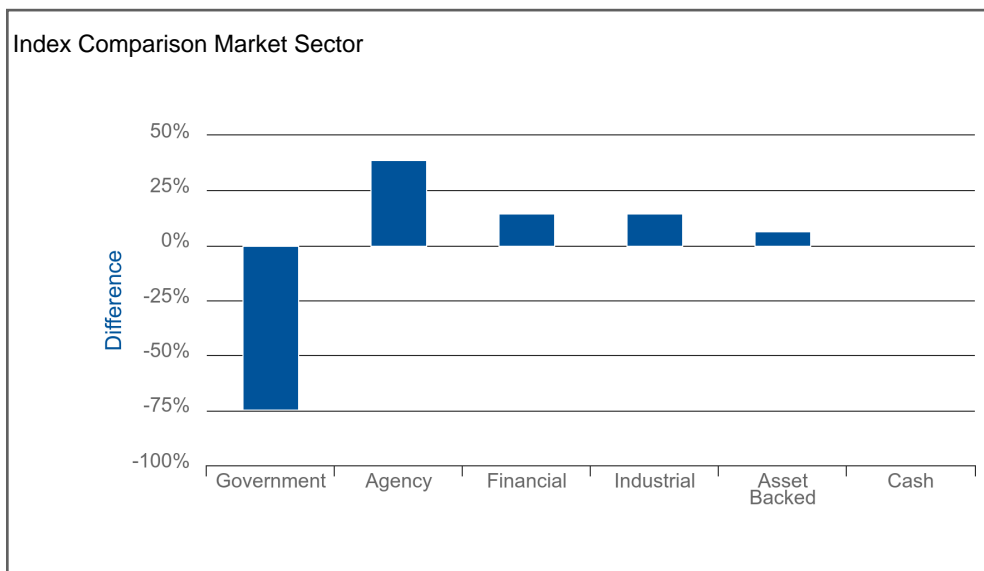
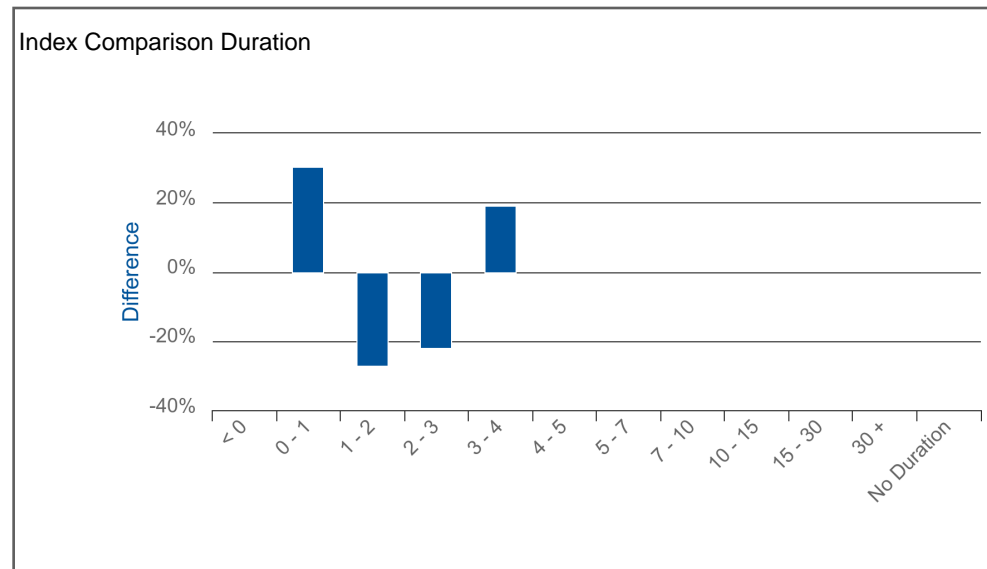
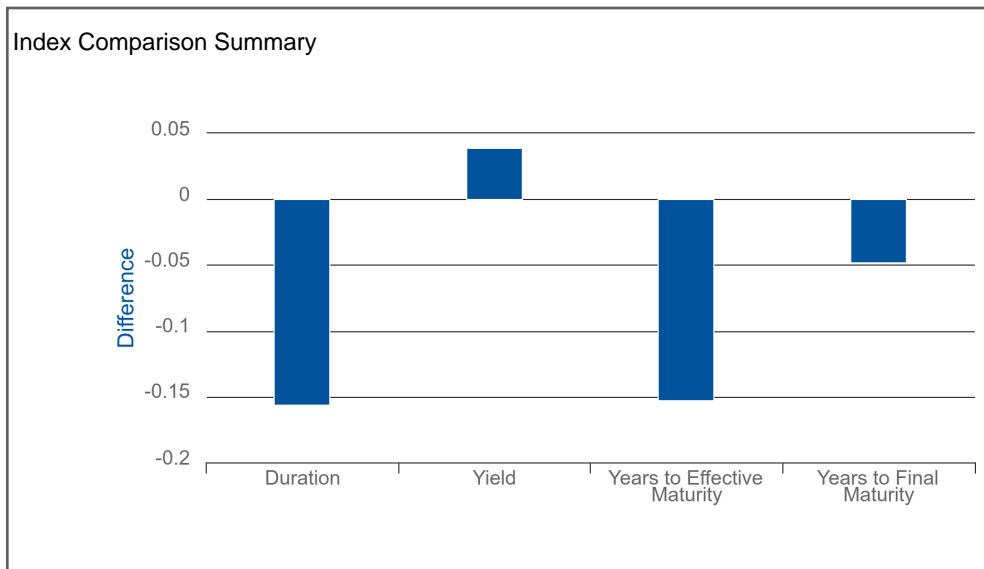
Period Begin	Period End	Total Return	Income Return	Price Return
11/01/2017	11/30/2017	-0.120%	0.128%	-0.247%
11/01/2017	12/31/2017	-0.081%	0.250%	-0.331%
11/01/2017	01/31/2018	-0.307%	0.377%	-0.684%
11/01/2017	02/28/2018	-0.370%	0.506%	-0.875%
11/01/2017	03/31/2018	-0.210%	0.642%	-0.852%
11/01/2017	04/30/2018	-0.240%	0.777%	-1.017%
11/01/2017	05/31/2018	0.078%	0.914%	-0.836%
11/01/2017	06/30/2018	0.125%	1.058%	-0.932%
11/01/2017	07/31/2018	0.216%	1.206%	-0.991%
11/01/2017	08/31/2018	0.548%	1.358%	-0.810%
11/01/2017	09/30/2018	0.521%	1.514%	-0.993%
11/01/2017	10/31/2018	0.607%	1.676%	-1.069%
11/01/2017	---	---	---	---

Cumulative Returns from the Beginning of the Trailing Year



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

10/01/2018 - 10/31/2018





- ❖ U.S. payrolls rose by 250,000 in October.
- ❖ The unemployment rate was unchanged in October at 3.7%.
- ❖ Wages were up 3.1% on a year-over-year basis in October, versus up 2.8% year-over-year in September.
- ❖ On a year-over-year basis, retail sales were up 4.6% in October, versus up 4.2% year-over-year in September.
- ❖ The Consumer Price Index (CPI) was up 2.5% year-over-year in October, versus up 2.3% year-over-year in September.

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

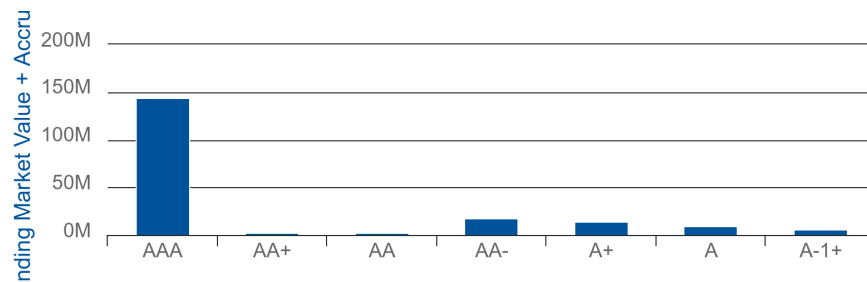
Risk Summary of Short-Term Portfolio

10/01/2018 - 10/31/2018

Summary

Risk Metric	Value
Cash	529.71
MMFund	128,249.34
Fixed Income	195,585,327.51
Duration	1.693
Convexity	0.049
WAL	1.768
Years to Final Maturity	1.871
Years to Effective Maturity	1.766
Yield	2.903
Book Yield	1.921
Avg Credit Rating	AA/Aa2/AA

Credit Rating



Security Type

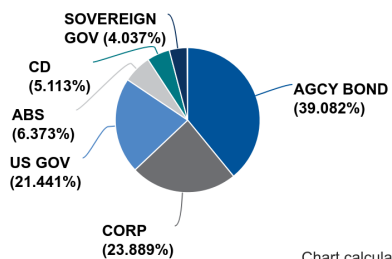
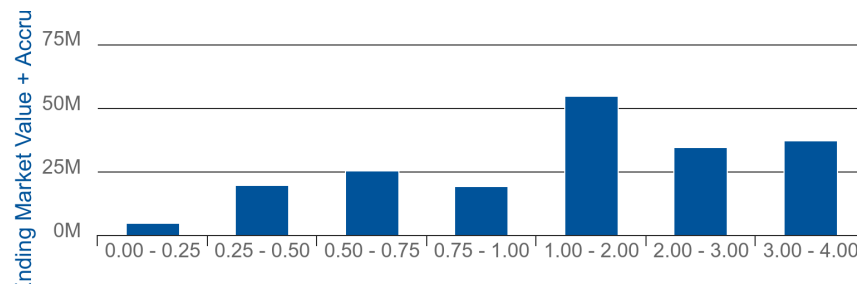


Chart calculated by: Ending Market Value + Accrued

Duration



Market Sector

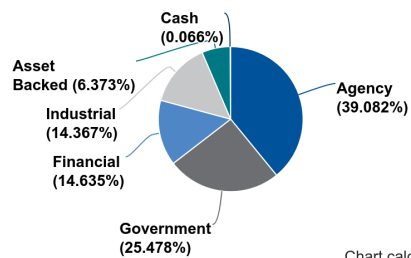


Chart calculated by: Ending Market Value + Accrued

Issuer Concentration

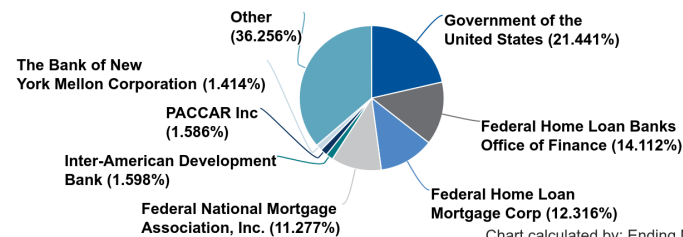


Chart calculated by: Ending Market Value + Accrued



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

October 31, 2018

Status	Policy Name	Rules	Compliant Rules	Violating Rules
Compliant	Statement of Investment Policy	29	29	0
Status	Rule Basis	Rule Requirements	Rule Limit	Actual
Compliant	Concentration	Bankers Acceptance Concentration	40.00%	0.00%
Compliant	Concentration	Bankers Acceptances Rated Below (LT) A / A2 (ST) A-1/P-1	0.00%	0.00%
Compliant	Concentration	CD	30.00%	7.60%
Compliant	Concentration	Commercial Paper	25.00%	1.45%
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%	2.09%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	22.87%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.01%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	6.10%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.17%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.00%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	3.87%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.52%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	1.53%
Compliant	Concentration	Minimum Credit Rating for MBS of AAA	0.00%	0.00%
Compliant	Concentration	Minimum Issuer Size for CD's - In Billions	10	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Issuer Size for CP's - In Millions	500	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Rating for Supranational Securities AA	0.00%	0.00%
Compliant	Concentration	Munis Rated Below A/A2	0.00%	0.00%
Compliant	Concentration	Repos	10.00%	0.00%
Compliant	Concentration	Supranational is in USD	0.00%	0.00%
Compliant	Maturity	Max Effective Maturity for Repos (in Years)	0.08	---
Compliant	Maturity	Max Final Maturity (from Settle) for Munis	5.00	---
Compliant	Maturity	Max Final Maturity for CP (in Years)	0.74	0.661
Compliant	Maturity	Max Final Maturity From Settle Date (in Years)	5.00	4.721
Compliant	Maturity	Max Final Maturity From Settle for Corp Excl CD	5.00	4.450
Compliant	Maturity	Max Maturity CD	2.00	2.000
Compliant	Maturity	Max Maturity of Bankers Acceptances	0.49	---

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

/S/ Dan Matusiewicz
Dan Matusiewicz
Finance Director

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



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

October 31, 2018

	09/30/2018	10/31/2018
Balance Sheet		
Book Value	18,714,775.45	8,682,293.89
Accrued Balance	68,230.33	27,995.83
Book Value + Accrued	18,783,005.79	8,710,289.72
Net Unrealized Gain/Loss	60.24	(3,547.87)
Market Value + Accrued	18,783,066.03	8,706,741.85
Income Statement		
	Begin Date	10/01/2018
	End Date	10/31/2018
Net Amortization/Accretion Income		10,950.73
Interest Income	16,333.20	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		16,333.20
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	(3,608.12)	
Impairment Loss	0.00	
Net Gain/Loss		(3,608.12)
Expense	0.00	
Net Income		23,675.82
Transfers In/Out		(10,100,000.00)
Change in Unrealized Gain/Loss		0.00

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

As of 10/31/2018

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	218,676.99 218,676.99	USD MMFUND	CE ---	--- ---	--- 0.00	218,676.99 0.00	218,676.99
CE CNB-Chandler Ultra Short-Term	38141W315 GOLDMAN:FS TRS O ADM	218,676.99 218,676.99	USD MMFUND	CE ---	--- ---	--- 0.00	218,676.99 0.00	218,676.99

Receivable

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	278.93 278.93	USD CASH	RCV ---	--- ---	--- 0.00	278.93 0.00	278.93
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	278.93 278.93	USD CASH	RCV ---	--- ---	--- 0.00	278.93 0.00	278.93

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	06370REZ8 Bank of Montreal	3,000,000.00 3,000,000.00	USD CD	ST 08/02/2018	08/03/2018 11/05/2018	11/05/2018 17,062.50	3,000,000.00 -16.32	2,999,983.68
ST CNB-Chandler Ultra Short-Term	46640QSL6 J.P. Morgan Securities LLC	2,250,000.00 2,250,000.00	USD CP	ST 09/21/2018	09/21/2018 05/20/2019	05/20/2019 0.00	2,217,250.00 -2,650.51	2,214,599.49
ST CNB-Chandler Ultra Short-Term	62479MNN9 MUFG Bank, Ltd.	750,000.00 750,000.00	USD CP	ST 09/21/2018	09/21/2018 01/22/2019	01/22/2019 0.00	745,934.17 -305.67	745,628.50
ST CNB-Chandler Ultra Short-Term	89114MCU9 The Toronto-Dominion Bank	2,500,000.00 2,500,000.00	USD CD	ST 09/04/2018	09/05/2018 02/28/2019	02/28/2019 10,933.33	2,500,153.80 -575.38	2,499,578.42
ST CNB-Chandler Ultra Short-Term	---	8,500,000.00 8,500,000.00	USD ---	ST ---	---	--- 27,995.83	8,463,337.97 -3,547.87	8,459,790.09

Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
--- CNB-Chandler Ultra Short-Term	---	8,718,955.92 8,718,955.92	USD ---	---	---	--- 27,995.83	8,682,293.89 -3,547.87	8,678,746.01

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

GAAP Trading Activity (Targeted-Maturities Portfolio)

10/01/2018 - 10/31/2018

* 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	02665KKQ9	American Honda Finance Corporation	-300,000.00	USD	Maturity	10/24/2018	10/24/2018	10/24/2018	100.000	-300,000.00	0.00	300,000.00
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	62,133.28	USD	Buy	---	---	10/31/2018	1.000	62,133.28	0.00	-62,133.28
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	-5,575.00	USD	Sell	10/17/2018	10/17/2018	10/31/2018	1.000	-5,575.00	0.00	5,575.00
CNB-Chandler Ultra Short-Term	62479MK51	MUFG Bank, Ltd.	-1,000,000.00	USD	Maturity	10/04/2018	10/05/2018	10/05/2018	100.000	-1,000,000.00	0.00	1,000,000.00
CNB-Chandler Ultra Short-Term	62479MKA0	MUFG Bank, Ltd.	-1,500,000.00	USD	Maturity	10/10/2018	10/10/2018	10/10/2018	100.000	-1,500,000.00	0.00	1,500,000.00
CNB-Chandler Ultra Short-Term	89113X7B4	The Toronto-Dominion Bank	-1,500,000.00	USD	Maturity	10/29/2018	10/29/2018	10/29/2018	100.000	-1,500,000.00	0.00	1,500,000.00
CNB-Chandler Ultra Short-Term	89233HK94	Toyota Motor Credit Corporation	-2,100,000.00	USD	Maturity	10/09/2018	10/09/2018	10/09/2018	100.000	-2,100,000.00	0.00	2,100,000.00
CNB-Chandler Ultra Short-Term	89233HKG8	Toyota Motor Credit Corporation	-1,000,000.00	USD	Maturity	10/16/2018	10/16/2018	10/16/2018	100.000	-1,000,000.00	0.00	1,000,000.00
CNB-Chandler Ultra Short-Term	96121T4V7	Westpac Banking Corporation	-2,700,000.00	USD	Maturity	10/19/2018	10/19/2018	10/19/2018	100.000	-2,700,000.00	0.00	2,700,000.00
CNB-Chandler Ultra Short-Term	---	---	-10,043,441.72	USD	---	---	---	10/16/2018	---	-10,043,441.72	0.00	10,043,441.72

* Showing transactions with Trade Date within selected date range. * Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

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



Short-Term Portfolio Financials
for the Month Ended

October 31, 2018

	09/30/2018	10/31/2018
Balance Sheet		
Book Value	197,178,467.35	197,428,321.79
Accrued Balance	802,998.01	868,887.86
Book Value + Accrued	197,981,465.35	198,297,209.64
Net Unrealized Gain/Loss	(2,433,049.85)	(2,583,103.08)
Market Value + Accrued	195,548,415.50	195,714,106.56
Income Statement		
	Begin Date	10/01/2018
	End Date	10/31/2018
Net Amortization/Accretion Income		19,704.94
Interest Income	296,039.34	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		296,039.34
Net Realized Gain/Loss	0.01	
Net Holding Gain/Loss	(150,053.23)	
Impairment Loss	0.00	
Net Gain/Loss		(150,053.22)
Expense	0.00	
Net Income		165,691.06
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		0.00

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

As of 10/31/2018

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 GOVT OBL INST	128,119.11 128,119.11	USD MMFUND	CE ---	--- ---	--- 0.00	128,119.11 0.00	128,119.11
CE CNB-PFM	60934N104 FEDERATED GOVT OBL INST	130.23 130.23	USD MMFUND	CE ---	--- ---	--- 0.00	130.23 0.00	130.23
CE CNB-Chandler	CCYUSD Receivable	529.49 529.49	USD CASH	RCV ---	--- ---	--- 0.00	529.49 0.00	529.49
CE CNB-PFM	CCYUSD Receivable	0.22 0.22	USD CASH	RCV ---	--- ---	--- 0.00	0.22 0.00	0.22
CE ---	---	128,779.05 128,779.05	USD ---	---	---	---	128,779.05 0.00	128,779.05

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	02007HAC5 ALLYA 172 A3	700,000.00 700,000.00	USD ABS	LT 03/21/2017	03/29/2017 09/15/2020	08/16/2021 553.78	699,871.53 -5,302.34	694,569.19
MS CNB-Chandler	02007PAC7 ALLYA 171 A3	290,000.00 259,354.25	USD ABS	LT 01/24/2017	01/31/2017 07/15/2020	06/15/2021 195.96	259,346.85 -2,086.50	257,260.35
MS CNB-Chandler	02007YAC8 ALLYA 175 A3	675,000.00 675,000.00	USD ABS	LT 11/14/2017	11/22/2017 03/15/2021	03/15/2022 597.00	674,968.51 -8,627.55	666,340.96
MS CNB-Chandler	0258MOE5 AMERICAN EXPRESS CREDIT CORP	495,000.00 495,000.00	USD CORP	LT 02/28/2017	03/03/2017 03/03/2020	03/03/2020 1,754.50	494,771.17 -6,285.37	488,485.80
MS CNB-Chandler	02665WBF7 AMERICAN HONDA FINANCE CORP	2,000,000.00 2,000,000.00	USD CORP	LT 06/28/2018	06/29/2018 07/12/2021	07/12/2021 9,991.67	1,923,419.15 -10,479.15	1,912,940.00
MS CNB-Chandler	02665WCP4 AMERICAN HONDA FINANCE CORP	500,000.00 500,000.00	USD CORP	LT 10/03/2018	10/10/2018 12/10/2021	12/10/2021 984.38	499,758.96 -413.96	499,345.00
MS CNB-Chandler	037833BQ2 APPLE INC	1,060,000.00 1,060,000.00	USD CORP	ST 02/16/2016	02/23/2016 02/22/2019	02/22/2019 3,403.78	1,059,981.12 -3,479.12	1,056,502.00
MS CNB-Chandler	037833CK4 APPLE INC	1,400,000.00 1,400,000.00	USD CORP	LT 02/03/2017	02/09/2017 02/07/2020	02/07/2020 6,206.67	1,399,713.45 -17,633.45	1,382,080.00
MS CNB-Chandler	05531FAZ6 BB&T CORP	450,000.00 450,000.00	USD CORP	LT 10/23/2017	10/26/2017 02/01/2021	02/01/2021 2,418.75	449,852.50 -11,485.00	438,367.50
MS CNB-Chandler	06406FAA1 BANK OF NEW YORK MELLON CORP	1,500,000.00 1,500,000.00	USD CORP	LT 09/05/2017	09/07/2017 03/15/2021	04/15/2021 1,666.67	1,517,675.48 -47,735.48	1,469,940.00
MS CNB-Chandler	06406HCW7 BANK OF NEW YORK MELLON CORP	1,000,000.00 1,000,000.00	USD CORP	ST 03/03/2016	03/08/2016 08/11/2019	09/11/2019 3,194.44	1,002,309.41 -8,179.41	994,130.00
MS CNB-Chandler	06406HCW7 BANK OF NEW YORK MELLON CORP	300,000.00 300,000.00	USD CORP	ST 12/06/2016	12/09/2016 08/11/2019	09/11/2019 958.33	300,978.48 -2,739.48	298,239.00
MS CNB-Chandler	06417GUE6 The Bank of Nova Scotia	1,700,000.00 1,700,000.00	USD CD	ST 04/05/2017	04/06/2017 04/05/2019	04/05/2019 2,345.06	1,700,000.00 -5,852.15	1,694,147.85
MS CNB-Chandler	06427KRC3 Bank of Montreal	1,250,000.00 1,250,000.00	USD CD	ST 02/08/2017	02/09/2017 02/07/2019	02/07/2019 5,483.33	1,250,000.00 -2,257.28	1,247,742.73
MS CNB-Chandler	06539RGM3 MUFJ Bank, Ltd.	865,000.00 865,000.00	USD CD	ST 09/27/2017	09/27/2017 09/25/2019	09/25/2019 1,740.81	865,000.00 -7,058.08	857,941.92
MS CNB-Chandler	084664CG4 BERKSHIRE HATHAWAY FINANCE CORP	320,000.00 320,000.00	USD CORP	ST 03/08/2016	03/15/2016 03/15/2019	03/15/2019 695.11	319,970.22 -1,048.62	318,921.60
MS CNB-Chandler	084664CK5 BERKSHIRE HATHAWAY FINANCE CORP	850,000.00 850,000.00	USD CORP	ST 08/22/2016	08/25/2016 08/15/2019	08/15/2019 2,332.78	850,591.37 -10,578.87	840,012.50
MS CNB-Chandler	084664CK5 BERKSHIRE HATHAWAY FINANCE CORP	365,000.00 365,000.00	USD CORP	ST 08/08/2016	08/15/2016 08/15/2019	08/15/2019 1,001.72	364,906.53 -4,195.28	360,711.25
MS CNB-Chandler	09247XAE1 BLACKROCK INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/06/2016	12/09/2016 12/10/2019	12/10/2019 19,583.33	1,033,751.04 -12,231.04	1,021,520.00
MS CNB-Chandler	09247XAH4 BLACKROCK INC	1,000,000.00 1,000,000.00	USD CORP	LT 04/27/2018	04/30/2018 05/24/2021	05/24/2021 18,534.72	1,029,955.85 -6,545.85	1,023,410.00
MS CNB-Chandler	13606A5Z7 Canadian Imperial Bank of Commerce	1,500,000.00 1,500,000.00	USD CD	ST 04/21/2017	04/21/2017 11/30/2018	11/30/2018 11,366.67	1,500,094.69 -789.87	1,499,304.82
MS CNB-Chandler	14913Q2A6 CATERPILLAR FINANCIAL SERVICES CORP	645,000.00 645,000.00	USD CORP	LT 09/05/2017	09/07/2017 09/04/2020	09/04/2020 1,889.31	644,667.80 -13,948.10	630,719.70

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

As of 10/31/2018

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	17275RBG6 CISCO SYSTEMS INC	800,000.00 800,000.00	USD CORP	ST 09/20/2016	09/23/2016 09/20/2019	09/20/2019 1,275.56	800,251.78 -10,083.78	790,168.00
MS CNB-Chandler	17275RBG6 CISCO SYSTEMS INC	425,000.00 425,000.00	USD CORP	ST 09/13/2016	09/20/2016 09/20/2019	09/20/2019 677.64	424,860.35 -5,083.60	419,776.75
MS CNB-Chandler	22160KAJ4 COSTCO WHOLESALE CORP	1,200,000.00 1,200,000.00	USD CORP	LT 07/26/2017	07/31/2017 04/18/2021	05/18/2021 11,681.67	1,202,648.86 -31,952.86	1,170,696.00
MS CNB-Chandler	24422ETF6 JOHN DEERE CAPITAL CORP	500,000.00 500,000.00	USD CORP	LT 03/20/2018	03/22/2018 01/08/2021	01/08/2021 4,002.08	496,007.64 -3,082.64	492,925.00
MS CNB-Chandler	24422EUA5 JOHN DEERE CAPITAL CORP	1,500,000.00 1,500,000.00	USD CORP	LT 07/24/2018	07/26/2018 01/06/2023	01/06/2023 12,937.50	1,460,608.91 -8,578.91	1,452,030.00
MS CNB-Chandler	3130A3KM5 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	LT 08/27/2018	08/28/2018 12/09/2022	12/09/2022 17,256.94	1,729,843.29 -17,433.29	1,712,410.00
MS CNB-Chandler	3130A3UQ5 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 01/17/2018	01/18/2018 12/11/2020	12/11/2020 29,166.67	3,973,478.74 -64,038.74	3,909,440.00
MS CNB-Chandler	3130A8DB6 FEDERAL HOME LOAN BANKS	3,130,000.00 3,130,000.00	USD AGCY BOND	ST 06/02/2016	06/03/2016 06/21/2019	06/21/2019 12,715.63	3,129,723.23 -28,894.83	3,100,828.40
MS CNB-Chandler	3130AA3R7 FEDERAL HOME LOAN BANKS	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 11/29/2016	11/30/2016 11/15/2019	11/15/2019 12,046.53	1,898,622.21 -25,526.21	1,873,096.00
MS CNB-Chandler	3130AA3R7 FEDERAL HOME LOAN BANKS	2,795,000.00 2,795,000.00	USD AGCY BOND	LT 12/15/2016	12/16/2016 11/15/2019	11/15/2019 17,721.08	2,786,898.41 -31,475.61	2,755,422.80
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	LT 06/13/2018	06/15/2018 06/10/2022	06/10/2022 22,859.38	1,744,502.60 -12,107.60	1,732,395.00
MS CNB-Chandler	3130AEBM1 FEDERAL HOME LOAN BANKS	1,250,000.00 1,250,000.00	USD AGCY BOND	LT 07/24/2018	07/25/2018 06/10/2022	06/10/2022 16,328.13	1,244,279.15 -8,654.15	1,237,425.00
MS CNB-Chandler	3130AF5B9 FEDERAL HOME LOAN BANKS	650,000.00 650,000.00	USD AGCY BOND	LT 10/22/2018	10/23/2018 10/12/2021	10/12/2021 1,029.17	649,052.34 206.66	649,259.00
MS CNB-Chandler	3133782M2 FEDERAL HOME LOAN BANKS	1,700,000.00 1,700,000.00	USD AGCY BOND	ST 02/09/2016	02/10/2016 03/08/2019	03/08/2019 3,754.17	1,703,026.71 -8,517.71	1,694,509.00
MS CNB-Chandler	313378CR0 FEDERAL HOME LOAN BANKS	1,300,000.00 1,300,000.00	USD AGCY BOND	LT 09/15/2017	09/19/2017 03/11/2022	03/11/2022 4,062.50	1,318,389.83 -50,993.83	1,267,396.00
MS CNB-Chandler	313379EE5 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	ST 06/23/2016	06/24/2016 06/14/2019	06/14/2019 10,822.05	1,756,612.63 -17,007.63	1,739,605.00
MS CNB-Chandler	313381C94 FEDERAL HOME LOAN BANKS	1,300,000.00 1,300,000.00	USD AGCY BOND	LT 07/18/2016	07/19/2016 12/13/2019	12/13/2019 6,229.17	1,302,610.75 -24,060.75	1,278,550.00
MS CNB-Chandler	313383HU8 FEDERAL HOME LOAN BANKS	750,000.00 750,000.00	USD AGCY BOND	LT 05/23/2017	05/24/2017 06/12/2020	06/12/2020 5,067.71	751,945.20 -15,317.70	736,627.50
MS CNB-Chandler	313383WD9 FEDERAL HOME LOAN BANKS	3,750,000.00 3,750,000.00	USD AGCY BOND	LT 09/25/2018	09/26/2018 09/09/2022	09/09/2022 16,927.08	3,765,381.68 -9,194.18	3,756,187.50
MS CNB-Chandler	3133EFPJ0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1,000,000.00	USD AGCY BOND	ST 03/03/2016	03/04/2016 11/19/2018	11/19/2018 5,805.00	1,000,109.16 -579.16	999,530.00
MS CNB-Chandler	3133EFW52 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,700,000.00 1,700,000.00	USD AGCY BOND	ST 04/26/2016	04/28/2016 07/01/2019	07/01/2019 6,516.67	1,700,028.19 -15,906.19	1,684,122.00
MS CNB-Chandler	3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,275,000.00 2,275,000.00	USD AGCY BOND	ST 06/27/2016	06/29/2016 02/26/2019	02/26/2019 4,107.64	2,276,555.14 -12,020.14	2,264,535.00
MS CNB-Chandler	3135G0N33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	675,000.00 675,000.00	USD AGCY BOND	ST 07/29/2016	08/02/2016 08/02/2019	08/02/2019 1,460.16	674,712.60 -8,690.10	666,022.50
MS CNB-Chandler	3135G0N33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,660,000.00 1,660,000.00	USD AGCY BOND	ST 07/29/2016	08/02/2016 08/02/2019	08/02/2019 3,590.90	1,659,294.31 -21,372.31	1,637,922.00
MS CNB-Chandler	3135G0P49 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,000,000.00 3,000,000.00	USD AGCY BOND	ST 09/01/2016	09/02/2016 08/28/2019	08/28/2019 5,250.00	2,997,919.88 -38,689.88	2,959,230.00
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,235,000.00 2,235,000.00	USD AGCY BOND	ST 06/27/2017	06/29/2017 10/24/2019	10/24/2019 434.58	2,224,978.44 -27,816.99	2,197,161.45
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	745,000.00 745,000.00	USD AGCY BOND	ST 12/15/2016	12/16/2016 10/24/2019	10/24/2019 144.86	740,364.51 -7,977.36	732,387.15
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,705,000.00 1,705,000.00	USD AGCY BOND	ST 01/05/2017	01/10/2017 10/24/2019	10/24/2019 331.53	1,697,708.10 -21,573.75	1,676,134.35
MS CNB-Chandler	3135G0S38 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 09/27/2017	09/28/2017 01/05/2022	01/05/2022 10,311.11	1,604,752.01 -53,824.01	1,550,928.00
MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	160,000.00 160,000.00	USD AGCY BOND	LT 02/24/2017	02/28/2017 02/28/2020	02/28/2020 420.00	159,954.95 -2,673.35	157,281.60
MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 03/02/2017	03/03/2017 02/28/2020	02/28/2020 5,250.00	1,994,799.64 -28,779.64	1,966,020.00

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

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MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,950,000.00 1,950,000.00	USD AGCY BOND	LT 08/30/2017	08/31/2017 02/28/2020	02/28/2020 5,118.75	1,950,968.60 -34,099.10	1,916,869.50
MS CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	700,000.00 700,000.00	USD AGCY BOND	LT 08/02/2017	08/03/2017 07/30/2020	07/30/2020 2,654.17	699,113.05 -15,276.05	683,837.00
MS CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,095,000.00 2,095,000.00	USD AGCY BOND	LT 08/30/2017	08/31/2017 07/30/2020	07/30/2020 7,943.54	2,094,838.76 -48,212.31	2,046,626.45
MS CNB-Chandler	3135G0T94 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 10/04/2018	10/05/2018 01/19/2023	01/19/2023 10,766.67	1,554,750.16 2,497.84	1,557,248.00
MS CNB-Chandler	3137EADG1 FREDDIE MAC	275,000.00 275,000.00	USD AGCY BOND	ST 05/13/2016	05/16/2016 05/30/2019	05/30/2019 2,018.58	276,208.48 -2,531.23	273,677.25
MS CNB-Chandler	3137EADK2 FREDDIE MAC	1,600,000.00 1,600,000.00	USD AGCY BOND	ST 04/28/2015	04/29/2015 08/01/2019	08/01/2019 5,000.00	1,598,861.96 -15,645.96	1,583,216.00
MS CNB-Chandler	3137EADK2 FREDDIE MAC	100,000.00 100,000.00	USD AGCY BOND	ST 06/18/2015	06/19/2015 08/01/2019	08/01/2019 312.50	99,766.00 -815.00	98,951.00
MS CNB-Chandler	3137EADM8 FREDDIE MAC	1,700,000.00 1,700,000.00	USD AGCY BOND	ST 02/22/2016	02/23/2016 10/02/2019	10/02/2019 1,711.81	1,700,783.14 -23,818.14	1,676,965.00
MS CNB-Chandler	3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	1,700,000.00 1,700,000.00	USD AGCY BOND	ST 03/18/2016	03/21/2016 04/15/2019	04/15/2019 850.00	1,699,916.48 -10,796.48	1,689,120.00
MS CNB-Chandler	3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	1,525,000.00 1,525,000.00	USD AGCY BOND	ST 06/01/2016	06/02/2016 04/15/2019	04/15/2019 762.50	1,524,985.95 -9,745.95	1,515,240.00
MS CNB-Chandler	3137EAE1 FEDERAL HOME LOAN MORTGAGE CORP	4,600,000.00 4,600,000.00	USD AGCY BOND	ST 10/03/2016	10/05/2016 07/19/2019	07/19/2019 11,404.17	4,596,127.56 -53,075.56	4,543,052.00
MS CNB-Chandler	3137EAE1 FEDERAL HOME LOAN MORTGAGE CORP	950,000.00 950,000.00	USD AGCY BOND	ST 07/19/2016	07/20/2016 07/19/2019	07/19/2019 2,355.21	949,447.03 -11,208.03	938,239.00
MS CNB-Chandler	3137EAE5 FREDDIE MAC	1,740,000.00 1,740,000.00	USD AGCY BOND	LT 01/12/2017	01/17/2017 01/17/2020	01/17/2020 7,540.00	1,739,232.43 -25,732.63	1,713,499.80
MS CNB-Chandler	3137EAE5 FREDDIE MAC	3,650,000.00 3,650,000.00	USD AGCY BOND	LT 04/03/2017	04/05/2017 01/17/2020	01/17/2020 15,816.67	3,649,188.49 -54,777.99	3,594,410.50
MS CNB-Chandler	3137EAEF2 FREDDIE MAC	2,215,000.00 2,215,000.00	USD AGCY BOND	LT 06/27/2017	06/29/2017 04/20/2020	04/20/2020 930.61	2,208,892.48 -39,587.93	2,169,304.55
MS CNB-Chandler	3137EAEF2 FREDDIE MAC	3,000,000.00 3,000,000.00	USD AGCY BOND	LT 07/06/2017	07/11/2017 04/20/2020	04/20/2020 1,260.42	2,989,819.94 -51,709.94	2,938,110.00
MS CNB-Chandler	3137EAEH8 FEDERAL HOME LOAN MORTGAGE CORP	1,330,000.00 1,330,000.00	USD AGCY BOND	ST 07/18/2017	07/19/2017 08/15/2019	08/15/2019 3,860.69	1,329,254.43 -12,700.73	1,316,553.70
MS CNB-Chandler	369550BE7 GENERAL DYNAMICS CORP	2,000,000.00 2,000,000.00	USD CORP	LT 06/07/2018	06/11/2018 05/11/2021	05/11/2021 28,333.33	1,993,488.97 -7,588.97	1,985,900.00
MS CNB-Chandler	437076BQ4 HOME DEPOT INC	1,090,000.00 1,090,000.00	USD CORP	LT 05/24/2017	06/05/2017 06/05/2020	06/05/2020 7,957.00	1,089,660.12 -20,991.42	1,068,668.70
MS CNB-Chandler	437076BQ4 HOME DEPOT INC	410,000.00 410,000.00	USD CORP	LT 05/24/2017	06/05/2017 06/05/2020	06/05/2020 2,993.00	409,872.40 -7,896.10	401,976.30
MS CNB-Chandler	43811BAC8 HAROT 172 A3	875,000.00 875,000.00	USD ABS	LT 06/20/2017	06/27/2017 01/15/2021	08/16/2021 653.33	874,966.50 -11,768.50	863,198.00
MS CNB-Chandler	43813FAC7 HAROT 174 A3	485,000.00 485,000.00	USD ABS	LT 11/22/2017	11/29/2017 03/21/2021	11/22/2021 276.18	484,959.56 -6,180.56	478,779.00
MS CNB-Chandler	43814TAC6 HAROT 171 A3	400,000.00 375,854.11	USD ABS	LT 03/21/2017	03/28/2017 11/21/2020	07/21/2021 179.57	375,845.42 -3,655.77	372,189.64
MS CNB-Chandler	43814UAG4 HAROT 182 A3	750,000.00 750,000.00	USD ABS	LT 05/22/2018	05/30/2018 08/15/2021	05/18/2022 815.21	749,831.13 -2,195.21	747,635.93
MS CNB-Chandler	43815HAC1 HAROT 183 A3	670,000.00 670,000.00	USD ABS	LT 08/21/2018	08/28/2018 12/21/2021	08/22/2022 549.03	669,914.53 -3,121.29	666,793.25
MS CNB-Chandler	438516BQ8 HONEYWELL INTERNATIONAL INC	245,000.00 245,000.00	USD CORP	ST 10/23/2017	10/30/2017 10/30/2019	10/30/2019 12.25	244,904.96 -2,749.41	242,155.55
MS CNB-Chandler	44930UAD8 HART 16A A3	250,000.00 131,820.82	USD ABS	LT 03/22/2016	03/30/2016 08/15/2019	09/15/2020 91.40	131,816.81 -531.39	131,285.42
MS CNB-Chandler	44931PAD8 HART 17A A3	380,000.00 380,000.00	USD ABS	LT 03/22/2017	03/29/2017 09/15/2020	08/16/2021 297.24	379,988.17 -4,422.70	375,565.48
MS CNB-Chandler	44932GAD7 HART 17B A3	735,000.00 735,000.00	USD ABS	LT 08/09/2017	08/16/2017 01/15/2021	01/18/2022 578.20	734,931.71 -12,015.33	722,916.38
MS CNB-Chandler	44932HAG8 IBM CREDIT LLC	700,000.00 700,000.00	USD CORP	LT 02/22/2018	02/26/2018 02/05/2021	02/05/2021 4,431.39	697,534.62 -8,384.62	689,150.00
MS CNB-Chandler	4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,700,000.00 1,700,000.00	USD SOVEREIGN GOV	LT 10/02/2017	10/10/2017 11/09/2020	11/09/2020 17,259.72	1,710,453.28 -38,809.28	1,671,644.00

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

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MS CNB-Chandler	4581X0CX4 INTER-AMERICAN DEVELOPMENT BANK	1,455,000.00 1,455,000.00	USD SOVEREIGN GOV	LT 04/05/2017	04/12/2017 05/12/2020	05/12/2020 11,099.43	1,453,271.44 -26,454.79	1,426,816.65
MS CNB-Chandler	459058DW0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	865,000.00 865,000.00	USD SOVEREIGN GOV	ST 09/27/2017	09/29/2017 10/07/2019	10/07/2019 1,081.83	867,171.70 -9,783.70	857,388.00
MS CNB-Chandler	45905UP32 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,730,000.00 1,730,000.00	USD SOVEREIGN GOV	LT 09/12/2017	09/19/2017 09/12/2020	09/12/2020 3,675.72	1,727,392.19 -42,475.99	1,684,916.20
MS CNB-Chandler	459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	1,635,000.00 1,635,000.00	USD CORP	LT 02/01/2017	02/03/2017 01/27/2020	01/27/2020 8,111.42	1,634,728.01 -23,795.21	1,610,932.80
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,250,000.00 1,250,000.00	USD SOVEREIGN GOV	LT 01/18/2018	01/25/2018 01/25/2021	01/25/2021 7,500.00	1,247,243.50 -17,818.50	1,229,425.00
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,000,000.00 1,000,000.00	USD SOVEREIGN GOV	LT 01/24/2018	01/26/2018 01/25/2021	01/25/2021 6,000.00	997,905.74 -14,365.74	983,540.00
MS CNB-Chandler	46625HRT9 JPMORGAN CHASE & CO	1,500,000.00 1,500,000.00	USD CORP	LT 09/07/2018	09/11/2018 06/07/2021	06/07/2021 14,400.00	1,468,939.28 -7,594.28	1,461,345.00
MS CNB-Chandler	47787XAB3 JDOT 2017 A2	390,000.00 23,106.49	USD ABS	ST 02/22/2017	03/02/2017 11/15/2018	10/15/2019 15.40	23,106.48 -12.75	23,093.73
MS CNB-Chandler	47788BAB0 JDOT 17B A2A	505,000.00 201,555.76	USD ABS	LT 07/11/2017	07/18/2017 04/15/2019	04/15/2020 142.43	201,551.88 -507.26	201,044.62
MS CNB-Chandler	47788BAD6 JDOT 17B A3	250,000.00 250,000.00	USD ABS	LT 07/11/2017	07/18/2017 11/15/2020	10/15/2021 202.22	249,991.63 -3,522.46	246,469.17
MS CNB-Chandler	47788CAB8 JDOT 2018 A2	1,150,000.00 1,150,000.00	USD ABS	LT 02/21/2018	02/28/2018 11/15/2019	10/15/2020 1,236.89	1,149,978.75 -2,313.94	1,147,664.81
MS CNB-Chandler	594918BF0 MICROSOFT CORP	485,000.00 485,000.00	USD CORP	ST 11/02/2015	11/03/2015 11/03/2018	11/03/2018 3,117.47	484,999.11 -42.76	484,956.35
MS CNB-Chandler	594918BN3 MICROSOFT CORP	1,000,000.00 1,000,000.00	USD CORP	ST 08/01/2016	08/08/2016 08/08/2019	08/08/2019 2,536.11	999,732.75 -12,062.75	987,670.00
MS CNB-Chandler	654747AB0 NAROT 17A A2A	375,000.00 71,158.62	USD ABS	LT 03/21/2017	03/28/2017 03/15/2019	01/15/2020 46.49	71,158.56 -90.22	71,068.33
MS CNB-Chandler	65478GAB6 NAROT 17B A2A	1,100,000.00 534,686.88	USD ABS	LT 08/16/2017	08/23/2017 07/15/2019	05/15/2020 370.72	534,680.92 -1,714.40	532,966.52
MS CNB-Chandler	65478VAD9 NAROT 16B A3	185,000.00 116,867.22	USD ABS	LT 04/18/2016	04/27/2016 01/15/2020	01/15/2021 68.56	116,863.21 -967.76	115,895.45
MS CNB-Chandler	65478VAD9 NAROT 16B A3	2,000,000.00 1,263,429.37	USD ABS	LT 02/12/2018	02/14/2018 01/15/2020	01/15/2021 741.21	1,257,104.84 -4,181.02	1,252,923.82
MS CNB-Chandler	68389XAX3 ORACLE CORP	250,000.00 250,000.00	USD CORP	ST 12/06/2016	12/09/2016 10/08/2019	10/08/2019 359.38	251,025.19 -2,615.19	248,410.00
MS CNB-Chandler	68389XBB0 ORACLE CORP	2,000,000.00 2,000,000.00	USD CORP	LT 06/07/2018	06/11/2018 05/15/2022	05/15/2022 23,055.56	1,955,417.94 -19,597.94	1,935,820.00
MS CNB-Chandler	69353REY0 PNC BANK NA	1,000,000.00 1,000,000.00	USD CORP	LT 11/17/2017	11/21/2017 11/09/2021	12/09/2021 10,058.33	1,004,265.16 -29,695.16	974,570.00
MS CNB-Chandler	69353RFB9 PNC BANK NA	750,000.00 750,000.00	USD CORP	LT 12/27/2017	12/29/2017 01/17/2022	02/17/2022 4,046.88	751,411.03 -23,566.03	727,845.00
MS CNB-Chandler	69353RFB9 PNC BANK NA	485,000.00 485,000.00	USD CORP	LT 07/19/2018	07/23/2018 02/17/2022	02/17/2022 2,616.98	474,329.49 -3,656.39	470,673.10
MS CNB-Chandler	69353RFB9 PNC BANK NA	500,000.00 500,000.00	USD CORP	LT 07/19/2018	07/23/2018 02/17/2022	02/17/2022 2,697.92	489,333.53 -4,103.53	485,230.00
MS CNB-Chandler	69371RN93 PACCAR FINANCIAL CORP	1,000,000.00 1,000,000.00	USD CORP	LT 02/26/2018	02/28/2018 03/01/2021	03/01/2021 4,666.67	1,001,612.62 -14,282.62	987,330.00
MS CNB-Chandler	69371RP42 PACCAR FINANCIAL CORP	2,105,000.00 2,105,000.00	USD CORP	LT 08/06/2018	08/09/2018 08/09/2021	08/09/2021 15,103.38	2,104,395.17 -6,552.17	2,097,843.00
MS CNB-Chandler	74005PBA1 PRAXAIR INCPXYUSUS	2,000,000.00 2,000,000.00	USD CORP	LT 05/15/2018	05/17/2018 02/15/2022	02/15/2022 10,344.44	1,949,712.51 -9,732.51	1,939,980.00
MS CNB-Chandler	808513AW5 CHARLES SCHWAB CORP	885,000.00 885,000.00	USD CORP	LT 05/17/2018	05/22/2018 05/21/2021	05/21/2021 12,703.44	884,976.74 -2,932.64	882,044.10
MS CNB-Chandler	808513AW5 CHARLES SCHWAB CORP	1,500,000.00 1,500,000.00	USD CORP	LT 05/29/2018	05/31/2018 04/21/2021	05/21/2021 21,531.25	1,509,095.76 -14,105.76	1,494,990.00
MS CNB-Chandler	83050FXT3 Skandinaviska Enskilda Banken AB	1,725,000.00 1,725,000.00	USD CD	ST 08/03/2017	08/04/2017 08/02/2019	08/02/2019 8,023.17	1,724,746.79 -13,924.81	1,710,821.98
MS CNB-Chandler	857477AS2 STATE STREET CORP	600,000.00 600,000.00	USD CORP	LT 10/04/2016	10/07/2016 08/18/2020	08/18/2020 3,102.50	609,784.13 -16,024.13	593,760.00

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

As of 10/31/2018

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	857477AS2 STATE STREET CORP	400,000.00 400,000.00	USD CORP	LT 05/22/2017	05/25/2017 08/18/2020	08/18/2020 2,068.33	404,575.55 -8,735.55	395,840.00
MS CNB-Chandler	857477AS2 STATE STREET CORP	1,000,000.00 1,000,000.00	USD CORP	LT 02/12/2018	02/14/2018 08/18/2020	08/18/2020 5,170.83	999,914.70 -10,314.70	989,600.00
MS CNB-Chandler	86563YVN0 Sumitomo Mitsui Banking Corporation	1,700,000.00 1,700,000.00	USD CD	ST 05/03/2017	05/04/2017 05/03/2019	05/03/2019 17,618.61	1,700,000.00 -6,259.48	1,693,740.51
MS CNB-Chandler	86958JHB8 Svenska Handelsbanken AB	1,250,000.00 1,250,000.00	USD CD	ST 01/10/2017	01/12/2017 01/10/2019	01/10/2019 7,481.25	1,250,000.00 -1,310.96	1,248,689.04
MS CNB-Chandler	89236TCU7 TOYOTA MOTOR CREDIT CORP	380,000.00 380,000.00	USD CORP	ST 02/16/2016	02/19/2016 02/19/2019	02/19/2019 1,292.00	379,996.19 -1,333.79	378,662.40
MS CNB-Chandler	89236TDE2 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	ST 05/17/2016	05/20/2016 05/20/2019	05/20/2019 6,261.11	999,738.08 -7,348.08	992,390.00
MS CNB-Chandler	89236TEL5 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	LT 09/07/2018	09/11/2018 01/11/2023	01/11/2023 8,250.00	975,480.20 -8,440.20	967,040.00
MS CNB-Chandler	89237WAD9 TAOT 16C A3	250,000.00 130,734.33	USD ABS	LT 08/01/2016	08/10/2016 11/15/2019	08/17/2020 66.24	130,733.64 -869.21	129,864.43
MS CNB-Chandler	89238BAB8 TAOT 18A A2A	2,180,000.00 2,022,496.59	USD ABS	LT 01/23/2018	01/31/2018 11/15/2019	10/15/2020 1,887.66	2,022,407.28 -6,696.37	2,015,710.91
MS CNB-Chandler	89238KAD4 TAOT 17D A3	540,000.00 540,000.00	USD ABS	LT 11/07/2017	11/15/2017 04/15/2021	01/18/2022 463.20	539,969.06 -9,351.13	530,617.93
MS CNB-Chandler	89238MAD0 TAOT 17A A3	220,000.00 220,000.00	USD ABS	LT 03/07/2017	03/15/2017 04/15/2020	02/16/2021 169.16	219,992.17 -1,719.41	218,272.76
MS CNB-Chandler	90331HML4 US BANK NA	250,000.00 250,000.00	USD CORP	ST 12/06/2016	12/09/2016 09/28/2019	10/28/2019 44.27	250,584.67 -2,054.67	248,530.00
MS CNB-Chandler	904764AV9 UNILEVER CAPITAL CORP	125,000.00 125,000.00	USD CORP	LT 05/02/2017	05/05/2017 05/05/2020	05/05/2020 1,100.00	124,796.75 -2,254.25	122,542.50
MS CNB-Chandler	91159HHH6 U.S. BANCORP	1,050,000.00 1,050,000.00	USD CORP	ST 01/22/2016	01/27/2016 03/24/2019	04/25/2019 385.00	1,051,197.23 -3,969.23	1,047,228.00
MS CNB-Chandler	91159HHP8 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 01/24/2018	01/26/2018 01/24/2022	01/24/2022 7,072.92	996,964.28 -23,034.28	973,930.00
MS CNB-Chandler	912828F96 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 02/02/2018	02/05/2018 10/31/2021	10/31/2021 110.50	1,973,501.46 -27,181.46	1,946,320.00
MS CNB-Chandler	912828H52 UNITED STATES TREASURY	500,000.00 500,000.00	USD US GOV	LT 09/30/2016	10/03/2016 01/31/2020	01/31/2020 1,579.48	501,864.71 -11,259.71	490,605.00
MS CNB-Chandler	912828H52 UNITED STATES TREASURY	1,400,000.00 1,400,000.00	USD US GOV	LT 11/08/2016	11/09/2016 01/31/2020	01/31/2020 4,422.55	1,402,867.40 -29,173.40	1,373,694.00
MS CNB-Chandler	912828H86 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	LT 08/15/2017	08/16/2017 01/31/2022	01/31/2022 6,823.37	1,784,943.79 -65,655.79	1,719,288.00
MS CNB-Chandler	912828J50 UNITED STATES TREASURY	1,200,000.00 1,200,000.00	USD US GOV	LT 02/12/2016	02/16/2016 02/29/2020	02/29/2020 2,825.97	1,204,994.45 -27,398.45	1,177,596.00
MS CNB-Chandler	912828L24 UNITED STATES TREASURY	2,800,000.00 2,800,000.00	USD US GOV	LT 09/18/2018	09/20/2018 08/31/2022	08/31/2022 8,991.71	2,694,855.07 -5,763.07	2,689,092.00
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	2,250,000.00 2,250,000.00	USD US GOV	LT 12/28/2016	12/29/2016 09/30/2020	09/30/2020 2,719.78	2,233,496.54 -45,799.04	2,187,697.50
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	275,000.00 275,000.00	USD US GOV	LT 03/15/2017	03/17/2017 09/30/2020	09/30/2020 332.42	272,486.57 -5,101.32	267,385.25
MS CNB-Chandler	912828L99 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 11/01/2017	11/03/2017 10/31/2020	10/31/2020 113.95	2,977,442.20 -64,982.20	2,912,460.00
MS CNB-Chandler	912828S27 UNITED STATES TREASURY	600,000.00 600,000.00	USD US GOV	LT 06/28/2017	06/29/2017 06/30/2021	06/30/2021 2,274.46	591,299.20 -18,653.20	572,646.00
MS CNB-Chandler	912828S27 UNITED STATES TREASURY	3,400,000.00 3,400,000.00	USD US GOV	LT 01/17/2018	01/18/2018 06/30/2021	06/30/2021 12,888.59	3,303,974.42 -58,980.42	3,244,994.00
MS CNB-Chandler	912828ST8 UNITED STATES TREASURY	1,100,000.00 1,100,000.00	USD US GOV	ST 07/31/2015	07/31/2015 04/30/2019	04/30/2019 37.98	1,100,070.96 -6,725.96	1,093,345.00
MS CNB-Chandler	912828ST8 UNITED STATES TREASURY	600,000.00 600,000.00	USD US GOV	ST 10/29/2015	10/30/2015 04/30/2019	04/30/2019 20.72	600,156.10 -3,786.10	596,370.00
MS CNB-Chandler	912828SX9 UNITED STATES TREASURY	1,600,000.00 1,600,000.00	USD US GOV	ST 12/07/2016	12/08/2016 05/31/2019	05/31/2019 7,573.77	1,599,085.56 -12,141.56	1,586,944.00
MS CNB-Chandler	912828T34 UNITED STATES TREASURY	1,000,000.00 1,000,000.00	USD US GOV	LT 07/25/2017	07/26/2017 09/30/2021	09/30/2021 989.01	981,628.31 -31,818.31	949,810.00
MS CNB-Chandler	912828TH3 UNITED STATES TREASURY	1,725,000.00 1,725,000.00	USD US GOV	ST 09/29/2015	09/30/2015 07/31/2019	07/31/2019 3,814.45	1,721,018.76 -18,047.01	1,702,971.75

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

As of 10/31/2018

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	912828U65 UNITED STATES TREASURY	1,750,000.00 1,750,000.00	USD US GOV	LT 10/19/2017	10/20/2017 11/30/2021	11/30/2021 12,885.93	1,743,032.99 -54,142.99	1,688,890.00
MS CNB-Chandler	912828UB4 UNITED STATES TREASURY	1,750,000.00 1,750,000.00	USD US GOV	LT 10/29/2015	10/30/2015 11/30/2019	11/30/2019 7,363.39	1,743,147.14 -25,277.14	1,717,870.00
MS CNB-Chandler	912828UF5 UNITED STATES TREASURY	550,000.00 550,000.00	USD US GOV	LT 02/22/2016	02/23/2016 12/31/2019	12/31/2019 2,084.92	550,106.43 -10,374.93	539,731.50
MS CNB-Chandler	912828UV0 UNITED STATES TREASURY	1,200,000.00 1,200,000.00	USD US GOV	LT 10/11/2016	10/14/2016 03/31/2020	03/31/2020 1,186.81	1,199,905.52 -27,937.52	1,171,968.00
MS CNB-Chandler	912828V72 UNITED STATES TREASURY	1,800,000.00 1,800,000.00	USD US GOV	LT 12/15/2017	12/18/2017 01/31/2022	01/31/2022 8,529.21	1,786,592.66 -46,208.66	1,740,384.00
MS CNB-Chandler	912828W55 UNITED STATES TREASURY	1,000,000.00 1,000,000.00	USD US GOV	LT 10/20/2017	10/23/2017 02/28/2022	02/28/2022 3,211.33	997,413.73 -31,393.73	966,020.00
MS CNB-Chandler	912828W55 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 12/11/2017	12/12/2017 02/28/2022	02/28/2022 6,422.65	1,986,325.35 -54,285.35	1,932,040.00
MS CNB-Chandler	912828W89 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 12/26/2017	12/28/2017 03/31/2022	03/31/2022 4,945.05	2,967,795.33 -72,795.33	2,895,000.00
MS CNB-Chandler	912828XU9 UNITED STATES TREASURY	1,345,000.00 1,345,000.00	USD US GOV	LT 07/06/2017	07/11/2017 06/15/2020	06/15/2020 7,662.09	1,343,066.74 -26,701.79	1,316,364.95
MS CNB-Chandler	912828XW5 UNITED STATES TREASURY	1,500,000.00 1,500,000.00	USD US GOV	LT 04/24/2018	04/25/2018 06/30/2022	06/30/2022 8,845.11	1,446,901.46 -9,706.46	1,437,195.00
MS CNB-Chandler	912828XW5 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 09/07/2018	09/10/2018 06/30/2022	06/30/2022 11,793.48	1,927,061.51 -10,801.51	1,916,260.00
MS CNB-Chandler	92826CAB8 VISA INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/28/2016	01/03/2017 12/14/2020	12/14/2020 8,372.22	998,952.37 -19,262.37	979,690.00
MS CNB-Chandler	94974BFU9 WELLS FARGO & CO	500,000.00 500,000.00	USD CORP	ST 09/13/2016	09/16/2016 04/22/2019	04/22/2019 265.63	501,451.67 -3,166.67	498,285.00
MS CNB-Chandler	---	200,905,000.00 198,111,064.42	USD ---	---	---	--- 868,887.85	197,299,542.74 -2,583,103.08	194,716,439.66

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
---	---	201,033,779.05	USD	---	---	---	197,428,321.79	194,845,218.71
---	---	198,239,843.47	---	---	---	868,887.85	-2,583,103.08	

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

GAAP Trading Activity (Short-Term Portfolio)

10/01/2018 - 10/31/2018

* 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	02007PAC7	ALLYA 171 A3	-17,698.28	USD	Principal Paydown	10/15/2018	10/15/2018	06/15/2021	---	-17,698.28	0.00	17,698.28
CNB-Chandler	02665WCP4	AMERICAN HONDA FINANCE CORP	500,000.00	USD	Buy	10/03/2018	10/10/2018	12/10/2021	99.952	499,760.00	0.00	-499,760.00
CNB-Chandler	3130AF5B9	FEDERAL HOME LOAN BANKS	650,000.00	USD	Buy	10/22/2018	10/23/2018	10/12/2021	99.853	649,044.50	595.83	-649,640.33
CNB-Chandler	3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00	USD	Buy	10/04/2018	10/05/2018	01/19/2023	97.125	1,554,000.00	8,022.22	-1,562,022.22
CNB-Chandler	43814TAC6	HAROT 171 A3	-23,596.72	USD	Principal Paydown	10/21/2018	10/21/2018	07/21/2021	---	-23,596.72	0.00	23,596.72
CNB-Chandler	44930UAD8	HART 16A A3	-17,124.16	USD	Principal Paydown	10/15/2018	10/15/2018	09/15/2020	---	-17,124.16	0.00	17,124.16
CNB-Chandler	459058ER0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	-1,970,000.00	USD	Maturity	10/05/2018	10/05/2018	10/05/2018	100.000	-1,970,000.00	0.00	1,970,000.00
CNB-Chandler	47787XAB3	JDOT 2017 A2	-30,239.70	USD	Principal Paydown	10/15/2018	10/15/2018	10/15/2019	---	-30,239.70	0.00	30,239.70
CNB-Chandler	47788BAB0	JDOT 17B A2A	-28,800.53	USD	Principal Paydown	10/15/2018	10/15/2018	04/15/2020	---	-28,800.53	0.00	28,800.53
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	1,213,230.59	USD	Buy	---	---	10/31/2018	1.000	1,213,230.59	0.00	-1,213,230.59
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	-1,149,400.33	USD	Sell	---	---	10/31/2018	1.000	-1,149,400.33	0.00	1,149,400.33
CNB-PFM	60934N104	FEDERATED GOVT OBL INST	0.25	USD	Buy	10/02/2018	10/02/2018	10/31/2018	1.000	0.25	0.00	-0.25
CNB-Chandler	654747AB0	NAROT 17A A2A	-22,416.28	USD	Principal Paydown	10/15/2018	10/15/2018	01/15/2020	---	-22,416.28	0.00	22,416.28
CNB-Chandler	65478GAB6	NAROT 17B A2A	-72,580.61	USD	Principal Paydown	10/15/2018	10/15/2018	05/15/2020	---	-72,580.61	0.00	72,580.61
CNB-Chandler	65478VAD9	NAROT 16B A3	-107,527.93	USD	Principal Paydown	10/15/2018	10/15/2018	01/15/2021	---	-107,527.93	0.00	107,527.93
CNB-Chandler	89237WAD9	TAOT 16C A3	-13,124.13	USD	Principal Paydown	10/15/2018	10/15/2018	08/17/2020	---	-13,124.13	0.00	13,124.13
CNB-Chandler	89238BAB8	TAOT 18A A2A	-157,503.41	USD	Principal Paydown	10/15/2018	10/15/2018	10/15/2020	---	-157,503.41	0.00	157,503.41
---	---	---	353,218.77	USD	---	---	---	04/07/2020	---	306,023.26	8,618.05	-314,641.31

* Showing transactions with Trade Date within selected date range. * 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.