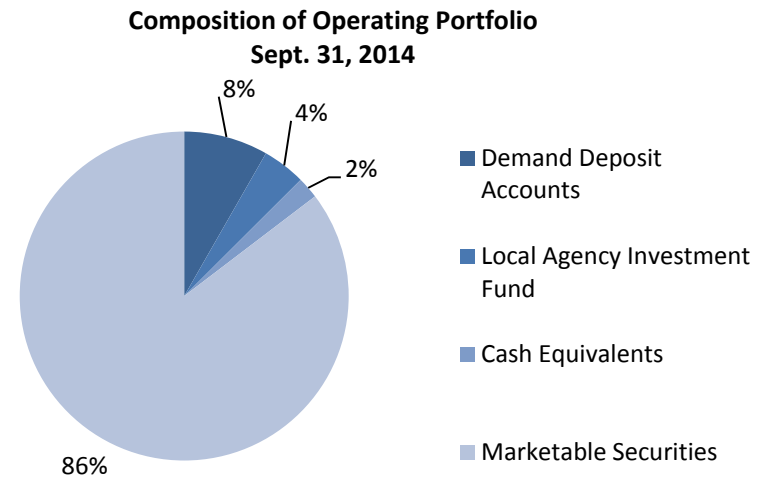
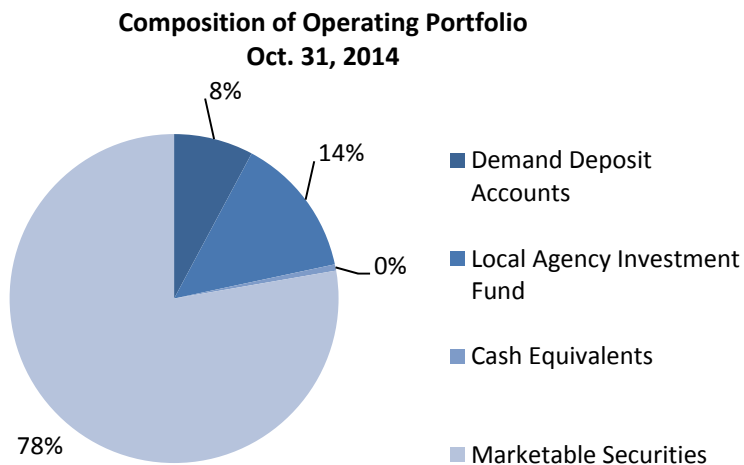




Portfolios	Oct. 31, 2014									
	Amortized Cost	Unrealized Gains/(Loss)	Fair Value	Accrued Interest	Market Value	% Total	YTM @ Cost	YTM @ Market	Notes	
Operating Portfolios										
Short-term Portfolio										
Demand Deposit Accounts	\$ 14,976,360	\$ -	\$ 14,976,360	\$ -	\$ 14,976,360	7.82%	0.52%	0.52%	(1)	
Local Agency Investment Fund	26,543,732	-	26,543,732	-	26,543,732	13.85%	0.24%	0.24%	(2)	
Medium-term Portfolio										
Cash Equivalents	1,169,566	-	1,169,566	-	1,169,566	0.61%	0.00%	0.00%		
Marketable Securities	148,281,922	217,084	148,499,006	414,815	148,913,821	77.72%	0.80%	0.67%		
TOTAL OPERATING FUNDS	\$ 190,971,580	\$ 217,084	\$ 191,188,664	\$ 414,815	\$ 191,603,479	100.00%				
Bond Fund Portfolios										
2010 Civic Center COPs	\$ 1,176,429	\$ -	\$ 1,176,429	\$ -	\$ 1,176,429	29.96%	0.01%	0.01%		
Assessment Districts	705,795	-	705,795	-	705,795	17.97%	0.01%	0.01%		
Special Improvement Districts	2,044,485	-	2,044,485	-	2,044,485	52.07%	0.01%	0.01%		
TOTAL BOND FUNDS WITH FISCAL AGENT	\$ 3,926,709	\$ -	\$ 3,926,709	\$ -	\$ 3,926,709	100.00%				
TOTAL CASH & INVESTMENTS	\$ 194,898,290	\$ 217,084	\$ 195,115,374	\$ 414,815	\$ 195,530,189					



Notes:

- (1) Yield offsets bank fees
- (2) LAIF Yield is available Quarterly

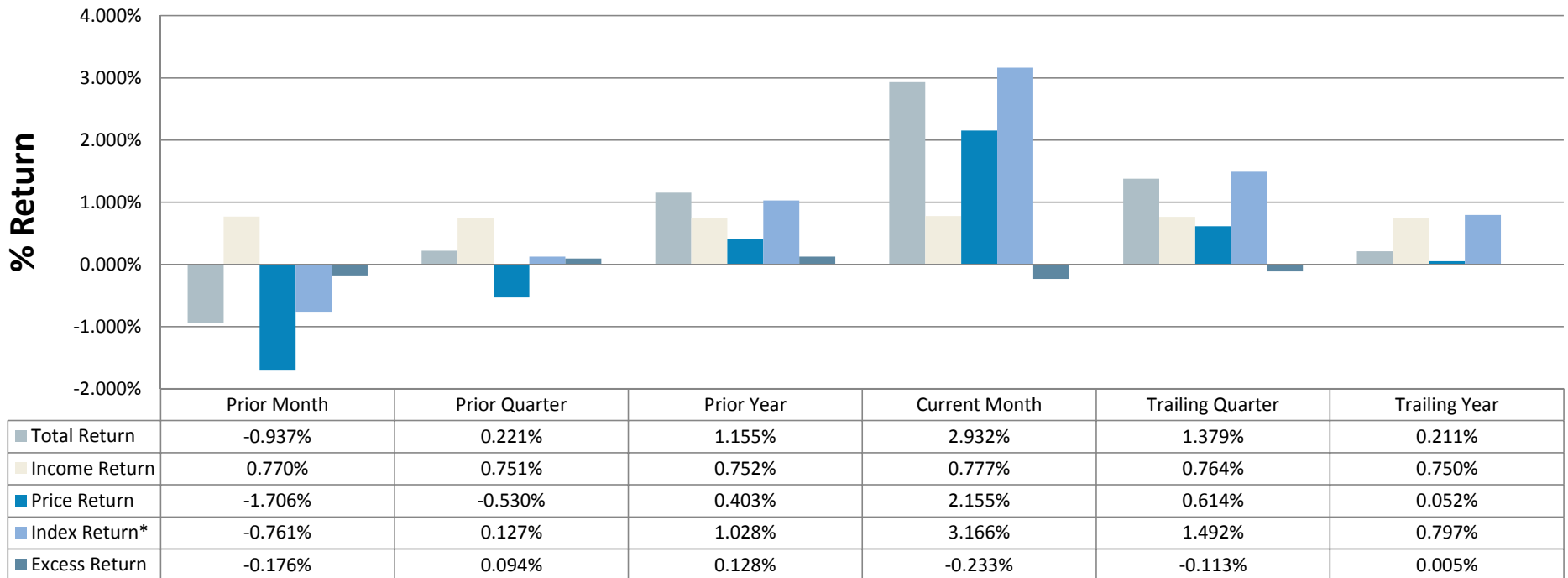


**Managed Investment Portfolio (MIP) by Security Type
for the Month Ended**

Oct. 31, 2014

Security Type	Par Value	Original Cost	Amortization Cost	Unreal Gain/Loss	Fair Value	Accrued Interest	Market Value	% of Portfolio	YTM @ Cost	YTM @ Market
Cash Equivalents	-	1,169,566	1,169,566	-	1,169,566	-	1,169,566	0.78%	0.01%	0.01%
Marketable Securities										
Agency	54,120,000	54,599,918	54,281,707	47,804	54,329,510	118,536	54,448,046	36.30%	0.75%	0.67%
Corporate Notes	38,605,000	39,875,877	39,097,875	89,178	39,187,053	173,259	39,360,312	26.18%	1.03%	0.79%
U.S. Government	37,910,000	38,379,927	38,196,953	76,210	38,273,163	112,403	38,385,566	25.57%	0.76%	0.61%
Certificate of Deposit	7,000,000	6,999,215	6,999,367	-	6,999,367	8,313.01	7,007,680	4.68%	0.56%	0.56%
Commercial Paper	5,800,000	5,789,379	5,796,791	6.19	5,796,798	-	5,796,798	3.87%	0.30%	0.30%
Asset-Backed Security	3,634,517	3,634,187	3,634,230	2,981	3,637,211	1,154	3,638,365	2.43%	0.74%	0.67%
Municipal Bonds	275,000	275,000	275,000	904.75	275,905	1,150.13	277,055	0.18%	0.91%	0.69%
Total Marketable Securities	147,344,517	149,553,503	148,281,922	217,084	148,499,006	414,815	148,913,821	99.22%	0.80%	0.67%
GRAND TOTAL (MIP)	147,344,517	150,723,069	149,451,488	217,084	149,668,572	414,815	150,083,387	100.00%	0.80%	0.66%

Annualized Portfolio Trend



*Benchmark Index: BofA ML 1-3 Year US Gov/Corp A Rated and Above



**Risk Summary of Managed Investment Portfolio
for the Month Ended**

Oct. 31, 2014

Summary	
Cash	1,169,566
Fixed Income	148,913,821
Duration	1.711
Convexity	-0.021
Weighted Avg Life	1.795
Weighted Avg Maturity	1.878
Weighted Avg Eff Maturity	1.794
Yield	0.660%
Purchase Yield	0.795%
Avg Credit Rating	AA-/Aa3/AA-

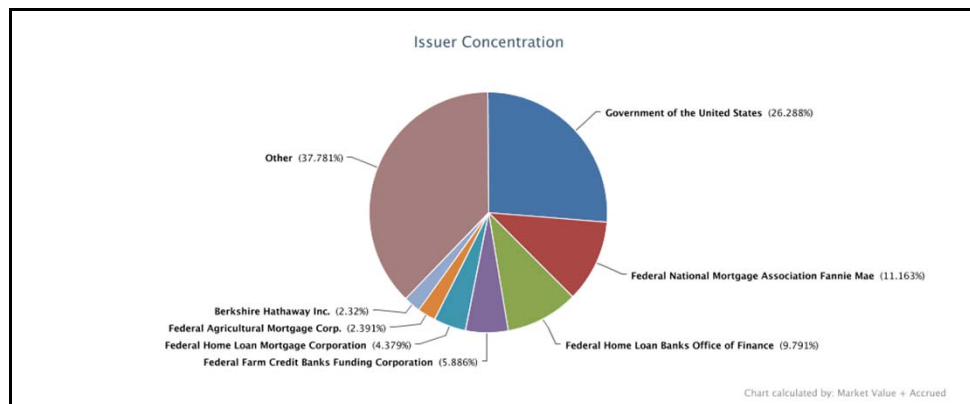
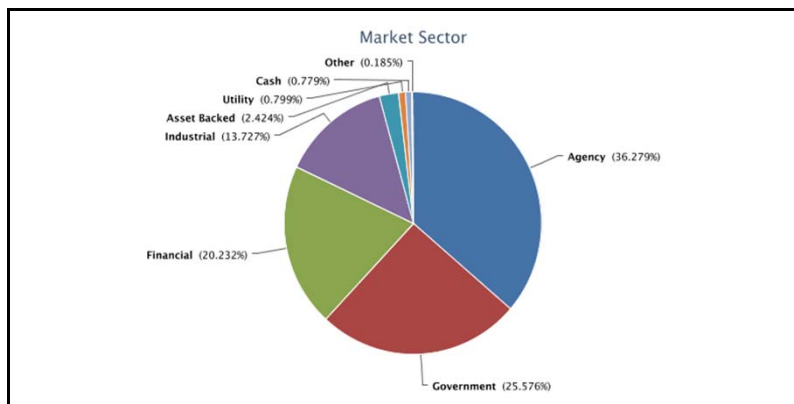
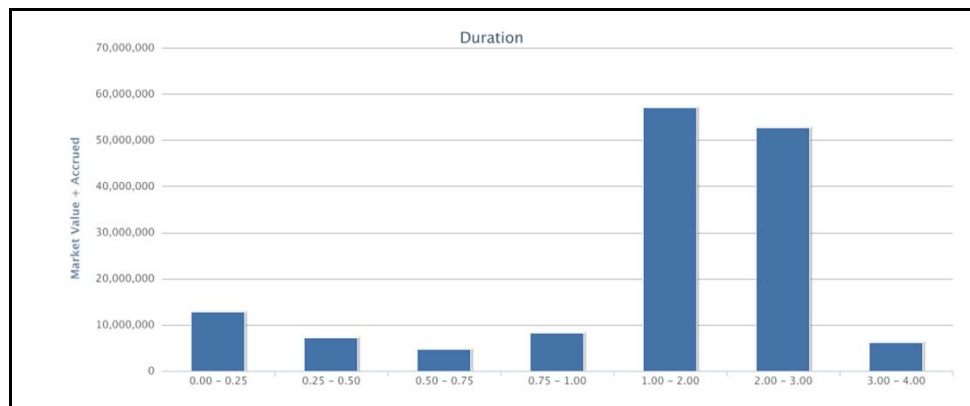
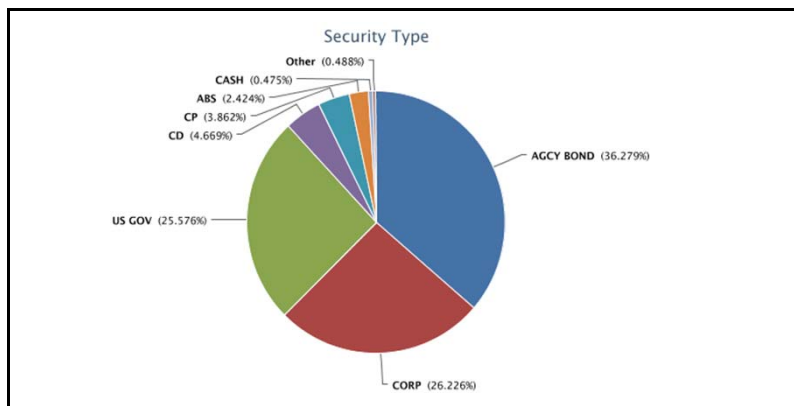
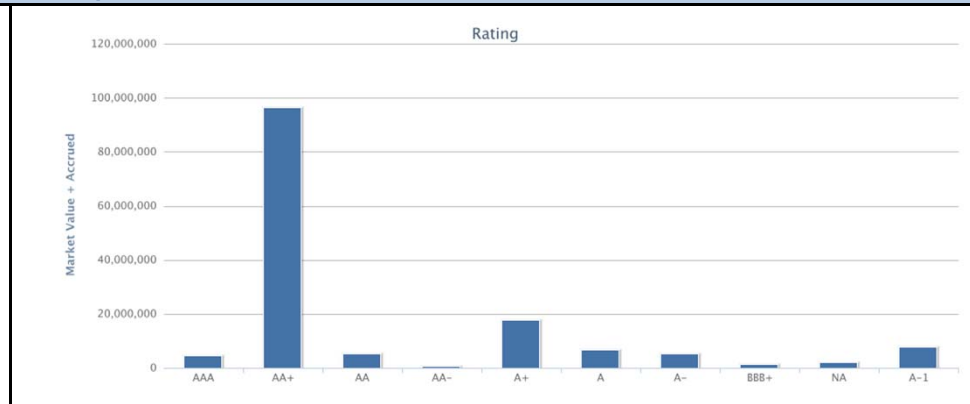


Chart calculated by: Market Value + Accrued



**Managed Investment Portfolio (MIP) Compliance Status
for the Month Ended**

Oct. 31, 2014

Status	Account	Policy Name	Rules	Compliant Rules	Violating Rules
Compliant	Medium Term Portfolio	Statement of Investment Policy	24	24	0
Concentration	Compliant	Bankers Acceptance Concentration	40.00%	---	
Concentration	Compliant	Bankers Acceptances Rated Below (LT) A / A2 (ST) A-1/P-1	0.00%	---	
Concentration	Compliant	CD	30.00%	4.67%	
Concentration	Compliant	Commercial Paper	25.00%	3.86%	
Concentration	Compliant	Corp Rated Below A- / A3	0.00%	0.00%	
Concentration	Compliant	CP and CDs Rated Below A/A2 or A1/P1	0.00%	0.00%	
Concentration	Compliant	Issuer Concentration Except for Agency, Repo, FDIC	5.00%	1.97%	
Concentration	Compliant	Max Concentration in MBS (%)	20.00%	---	
Concentration	Compliant	Max Concentration of Corps (%)	30.00%	26.23%	
Concentration	Compliant	Max Concentration of Funds Assets	10.00%	0.20%	
Concentration	Compliant	Max Concentration of MMF	20.00%	0.30%	
Concentration	Compliant	Max Concentration of Munis (%)	30.00%	0.19%	
Concentration	Compliant	Max Issuer Concentration of Corporate Bonds (%)	5.00%	2.32%	
Concentration	Compliant	Minimum Issue Size for CD's - In Billions	10	---	
Concentration	Compliant	Minimum Issue Size for CP's - In Millions	500	10000	
Concentration	Compliant	Munis Rated Below A/A2	0.00%	---	
Concentration	Compliant	Repos	10.00%	---	
Maturity	Compliant	Max Effective Maturity for Repos (in years)	0.08	---	
Maturity	Compliant	Max Final Maturity (from Settle) for Munis	5.00	2.619	
Maturity	Compliant	Max Final Maturity for CP (in years)	0.74	0.736	
Maturity	Compliant	Max Final Maturity From Settle Date (in years)	5.00	4.986	
Maturity	Compliant	Max Final Maturity From Settle for Corp excl CD	5.00	4.077	
Maturity	Compliant	Max Maturity CD	2.00	1.999	
Maturity	Compliant	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**



**Managed Investment Portfolio (MIP) Financials
for the Month Ended**

Oct. 31, 2014

	Managed Investment Portfolio		Chandler		Cutwater		PFM	
	09/30/2014	10/31/2014	09/30/2014	10/31/2014	09/30/2014	10/31/2014	09/30/2014	10/31/2014
Balance Sheet								
Book Value	154,352,550.97	149,451,488.06	48,207,739.21	47,741,090.46	53,119,342.37	50,895,888.78	53,025,469.39	50,814,508.82
Accrued Balance	403,136.36	414,815.15	135,871.98	139,444.79	145,742.74	140,118.15	121,521.64	135,252.21
Book Value + Accrued	154,755,687.32	149,866,303.20	48,343,611.19	47,880,535.25	53,265,085.11	51,036,006.93	53,146,991.03	50,949,761.02
Net Unrealized Gain/Loss	(47,599.19)	217,083.94	52,169.96	131,349.51	(99,940.68)	22,983.80	171.54	62,750.63
Market Value + Accrued	154,708,088.14	150,083,387.14	48,395,781.14	48,011,884.76	53,165,144.43	51,058,990.72	53,147,162.57	51,012,511.66
	Managed Investment Portfolio		Chandler		Cutwater		PFM	
	Begin Date	10/01/2014	Begin Date	10/01/2014	Begin Date	10/01/2014	Begin Date	10/01/2014
	End Date	10/31/2014	End Date	10/31/2014	End Date	10/31/2014	End Date	10/31/2014
Income Statement								
Net Amortization/Accretion Income		(63,394.73)		(12,644.99)		(30,623.34)		(20,126.40)
Interest Income	161,469.78		49,569.06		62,225.29		49,675.43	
Dividend Income	0.00		0.00		0.00		0.00	
Income	0.00		0.00		0.00		0.00	
Income Subtotal		161,469.78		49,569.06		62,225.29		49,675.43
Net Realized Gain/Loss	12,540.83		(0.00)		(10,680.13)		23,220.97	
Net Holding Gain/Loss	264,683.13		79,179.55		122,924.48		62,579.10	
Impairment Loss	0.00		0.00		0.00		0.00	
Net Gain/Loss		277,223.96		79,179.55		112,244.35		85,800.07
Expense	0.00		0.00		0.00		0.00	
Net Income		375,299.00		116,103.62		143,846.30		115,349.09
Transfers In/Out		(5,000,000.00)		(500,000.00)		(2,250,000.00)		(2,250,000.00)
Change in Unrealized Gain/Loss		0.00		0.00		0.00		0.00

GAAP Balance Sheet by Lot (Medium Term Portfolio)

As of 10/31/2014

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
CNB-PFM	02665WAB7 AMERICAN HONDA FINANCE	565,000.00	USD	LT	10/03/2013	10/07/2016	563,722.37	0.00	423.75	204.13	563,926.50	564,350.25
CNB-Chandler	02665WAC5 AMERICAN HONDA FINANCE	425,000.00	USD	LT	09/09/2014	10/10/2018	428,049.08	0.00	526.82	576.17	428,625.25	429,152.07
CNB-PFM	02665WAF8 AMERICAN HONDA FINANCE	235,000.00	USD	LT	07/08/2014	07/14/2017	234,700.87	0.00	830.33	59.43	234,760.30	235,590.63
CNB-Chandler	037833AH3 APPLE INC	100,000.00	USD	LT	11/26/2013	05/03/2016	99,899.56	0.00	222.50	48.44	99,948.00	100,170.50
CNB-Chandler	037833AH3 APPLE INC	550,000.00	USD	LT	05/22/2013	05/03/2016	549,242.83	0.00	1,223.75	471.17	549,714.00	550,937.75
CNB-PFM	037833AH3 APPLE INC	625,000.00	USD	LT	04/30/2013	05/03/2016	624,430.16	0.00	1,390.62	244.84	624,675.00	626,065.62
CNB-Cutwater	037833AM2 APPLE INC	1,000,000.00	USD	LT	06/17/2014	05/05/2017	998,489.79	0.00	5,104.17	1,430.21	999,920.00	1,005,024.17
CNB-PFM	037833AM2 APPLE INC	675,000.00	USD	LT	04/29/2014	05/05/2017	674,699.55	0.00	3,445.31	246.45	674,946.00	678,391.31
CNB-Cutwater	064058AA8 BANK OF NEW YORK MELLON	1,000,000.00	USD	LT	05/29/2014	06/20/2017	1,023,566.16	0.00	7,164.97	-3,846.16	1,019,720.00	1,026,884.97
CNB-Chandler	06406HBX6 BANK OF NEW YORK MELLON	355,000.00	USD	LT	11/19/2012	07/28/2016	363,661.60	0.00	2,109.29	809.80	364,471.40	366,580.69
CNB-Chandler	06406HBX6 BANK OF NEW YORK MELLON	130,000.00	USD	LT	11/19/2012	07/28/2016	133,071.56	0.00	772.42	396.84	133,468.40	134,240.82
CNB-PFM	06417HMU7 The Bank of Nova Scotia	1,300,000.00	USD	LT	06/11/2014	06/10/2016	1,299,366.88	0.00	776.65	0.00	1,299,366.88	1,300,143.53
CNB-Cutwater	06737JL78 Barclays US Funding LLC	800,000.00	USD	ST	02/11/2014	11/07/2014	799,952.00	0.00	0.00	0.00	799,952.00	799,952.00
CNB-Cutwater	06737JS89 Barclays US Funding LLC	1,000,000.00	USD	ST	08/11/2014	05/08/2015	998,328.89	0.00	0.00	6.19	998,335.08	998,335.08
CNB-Cutwater	084664AT8 BERKSHIRE HATHAWAY FIN	1,000,000.00	USD	ST	01/23/2012	01/15/2015	1,008,220.65	0.00	14,280.56	479.35	1,008,700.00	1,022,980.56
CNB-Cutwater	084664BN0 BERKSHIRE HATHAWAY FIN	250,000.00	USD	LT	01/23/2012	12/15/2015	253,810.88	0.00	2,313.89	1,639.12	255,450.00	257,763.89
CNB-Chandler	084664BS9 BERKSHIRE HATHAWAY FIN	325,000.00	USD	LT	11/26/2013	05/15/2017	328,428.43	0.00	2,397.78	543.07	328,971.50	331,369.28
CNB-PFM	084664BX8 BERKSHIRE HATHAWAY FIN	275,000.00	USD	LT	10/08/2013	08/15/2016	274,669.04	0.00	551.53	1,857.21	276,526.25	277,077.78
CNB-PFM	084664BX8 BERKSHIRE HATHAWAY FIN	675,000.00	USD	LT	08/06/2013	08/15/2016	674,785.56	0.00	1,353.75	3,960.69	678,746.25	680,100.00
CNB-Chandler	084670AV0 BERKSHIRE HATHAWAY INC	400,000.00	USD	ST	06/14/2012	02/11/2015	402,687.22	0.00	2,844.44	412.78	403,100.00	405,944.44
CNB-Cutwater	084670AV0 BERKSHIRE HATHAWAY INC	500,000.00	USD	ST	12/29/2011	02/11/2015	503,018.27	0.00	3,555.56	856.73	503,875.00	507,430.56
CNB-Chandler	09247XAK7 BLACKROCK INC	490,000.00	USD	ST	05/23/2012	06/01/2015	490,152.37	0.00	2,807.29	2,660.23	492,812.60	495,619.89
CNB-Chandler	09247XAK7 BLACKROCK INC	245,000.00	USD	ST	05/22/2012	06/01/2015	244,944.77	0.00	1,403.65	1,461.53	246,406.30	247,809.95
CNB-PFM	14912L5N7 CATERPILLAR FINANCIAL SE	285,000.00	USD	LT	02/25/2013	02/26/2016	284,858.08	0.00	360.21	542.71	285,400.78	285,760.99
CNB-Chandler	161571FL3 CHAIT 2012-A5 A5	560,000.00	USD	LT	03/19/2013	08/15/2017	560,000.00	0.00	146.84	508.48	560,508.48	560,655.32
CNB-Chandler	166764AC4 CHEVRON CORP	675,000.00	USD	LT	08/15/2013	06/24/2016	675,185.20	0.00	2,116.93	3,257.30	678,442.50	680,559.43
CNB-PFM	17275RAC6 CISCO SYSTEMS INC	980,000.00	USD	LT	11/05/2013	02/22/2016	1,042,163.84	0.00	10,330.83	115.16	1,042,279.00	1,052,609.83
CNB-Chandler	17275RAT9 CISCO SYSTEMS INC	500,000.00	USD	LT	09/10/2014	03/03/2017	500,311.52	0.00	886.11	588.48	500,900.00	501,786.11
CNB-PFM	17304UYB0 Citigroup Inc.	1,000,000.00	USD	ST	08/12/2014	08/11/2015	1,000,000.00	0.00	813.50	0.00	1,000,000.00	1,000,813.50
CNB-Chandler	191216AX8 COCA-COLA CO/THE	350,000.00	USD	ST	03/13/2012	03/13/2015	349,909.93	0.00	350.00	615.07	350,525.00	350,875.00
CNB-Chandler	191216AX8 COCA-COLA CO/THE	350,000.00	USD	ST	03/09/2012	03/13/2015	349,951.84	0.00	350.00	573.16	350,525.00	350,875.00
CNB-PFM	191216BD1 COCA-COLA CO/THE	245,000.00	USD	LT	10/29/2013	11/01/2016	244,811.43	0.00	918.75	647.95	245,459.38	246,378.12

GAAP Balance Sheet by Lot (Medium Term Portfolio)

As of 10/31/2014

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
CNB-PFM	21684BPV0 Rabobank Nederland	1,250,000.00	USD	LT	05/08/2014	05/06/2016	1,250,000.00	0.00	4,178.12	0.00	1,250,000.00	1,254,178.12
CNB-Chandler	24422ERZ4 JOHN DEERE CAPITAL CORP	215,000.00	USD	LT	01/17/2013	01/22/2016	214,906.39	0.00	443.44	611.76	215,518.15	215,961.59
CNB-PFM	25468PCZ7 WALT DISNEY COMPANY/THE	520,000.00	USD	LT	05/28/2014	05/30/2017	519,192.24	0.00	1,883.19	-1,672.64	517,519.60	519,402.79
CNB-Chandler	3130A0C65 FEDERAL HOME LOAN BANK	1,000,000.00	USD	LT	12/23/2013	12/28/2016	996,578.92	0.00	2,135.42	3,091.08	999,670.00	1,001,805.42
CNB-PFM	3130A0SD3 FEDERAL HOME LOAN BANK	2,000,000.00	USD	LT	02/04/2014	02/19/2016	2,000,076.64	0.00	1,500.00	2,183.36	2,002,260.00	2,003,760.00
CNB-PFM	3130A1CR7 FEDERAL HOME LOAN BANK	1,080,000.00	USD	LT	04/02/2014	03/27/2017	1,084,887.98	0.00	1,657.50	1,559.62	1,086,447.60	1,088,105.10
CNB-Cutwater	3130A1DB1 FEDERAL HOME LOAN BANK	1,500,000.00	USD	LT	03/13/2014	04/03/2017	1,499,395.07	0.00	583.33	1,099.93	1,500,495.00	1,501,078.33
CNB-PFM	3130A2T97 FEDERAL HOME LOAN BANK	1,075,000.00	USD	LT	08/06/2014	09/28/2016	1,072,845.18	0.00	492.71	15.57	1,072,860.75	1,073,353.46
CNB-PFM	3130A2T97 FEDERAL HOME LOAN BANK	2,430,000.00	USD	LT	10/28/2014	09/28/2016	2,430,822.66	0.00	1,113.75	-5,658.36	2,425,164.30	2,426,278.05
CNB-Cutwater	31315PSX8 FARMER MAC	3,565,000.00	USD	LT	09/24/2012	08/23/2017	3,581,712.98	0.00	6,935.91	292.07	3,582,005.05	3,588,940.96
CNB-Chandler	31331J6C2 FEDERAL FARM CREDIT BANK	645,000.00	USD	LT	03/28/2011	12/22/2015	645,587.71	0.00	5,431.44	14,305.34	659,893.05	665,324.49
CNB-Chandler	313370S22 FEDERAL HOME LOAN BANK	520,000.00	USD	LT	01/04/2013	09/08/2017	539,884.40	0.00	1,722.50	-3,072.80	536,811.60	538,534.10
CNB-Chandler	313373S26 FEDERAL HOME LOAN BANK	660,000.00	USD	LT	12/24/2012	06/10/2016	676,631.10	0.00	5,493.12	647.70	677,278.80	682,771.92
CNB-Chandler	3133786Q9 FEDERAL HOME LOAN BANK	1,000,000.00	USD	LT	10/17/2012	02/13/2017	1,005,644.85	0.00	2,166.67	-474.85	1,005,170.00	1,007,336.67
CNB-Cutwater	313378A43 FEDERAL HOME LOAN BANK	400,000.00	USD	LT	03/15/2013	03/09/2018	405,412.71	0.00	794.44	-4,712.71	400,700.00	401,494.44
CNB-Chandler	313379FW4 FEDERAL HOME LOAN BANK	550,000.00	USD	LT	09/14/2012	06/09/2017	552,585.43	0.00	2,169.44	-1,991.43	550,594.00	552,763.44
CNB-Chandler	313382B77 FEDERAL HOME LOAN BANK	1,000,000.00	USD	LT	02/22/2013	02/12/2016	999,479.92	0.00	921.67	1,070.08	1,000,550.00	1,001,471.67
CNB-Chandler	3133834R9 FEDERAL HOME LOAN BANK	375,000.00	USD	LT	12/23/2013	06/24/2016	374,095.29	0.00	496.09	315.96	374,411.25	374,907.34
CNB-Chandler	3133EADW5 FEDERAL FARM CREDIT BANK	625,000.00	USD	ST	03/23/2012	08/17/2015	623,967.84	0.00	706.60	2,832.16	626,800.00	627,506.60
CNB-Chandler	3133EADW5 FEDERAL FARM CREDIT BANK	550,000.00	USD	ST	04/27/2012	08/17/2015	549,801.63	0.00	621.81	1,782.37	551,584.00	552,205.81
CNB-Chandler	3133EAY28 FEDERAL FARM CREDIT BANK	690,000.00	USD	LT	09/21/2012	09/21/2017	690,354.60	0.00	636.33	-3,749.40	686,605.20	687,241.53
CNB-Cutwater	3133EAY28 FEDERAL FARM CREDIT BANK	1,000,000.00	USD	LT	10/17/2012	09/21/2017	999,102.00	0.00	922.22	-4,022.00	995,080.00	996,002.22
CNB-Chandler	3133ECFV1 FEDERAL FARM CREDIT BANK	800,000.00	USD	LT	03/26/2013	01/29/2016	799,827.97	0.00	879.11	412.03	800,240.00	801,119.11
CNB-Chandler	3133ED6D9 FEDERAL FARM CREDIT BANK	500,000.00	USD	LT	02/28/2014	05/04/2016	500,678.91	0.00	1,229.17	-963.91	499,715.00	500,944.17
CNB-Cutwater	3133EDDP4 FEDERAL FARM CREDIT BANK	2,000,000.00	USD	LT	03/13/2014	06/17/2016	2,001,155.55	0.00	3,871.11	-2,335.55	1,998,820.00	2,002,691.11
CNB-Cutwater	3133EDEC2 FEDERAL FARM CREDIT BANK	2,000,000.00	USD	LT	02/06/2014	04/28/2016	2,003,297.02	0.00	91.67	-2,717.02	2,000,580.00	2,000,671.67
CNB-Chandler	3133XP43 FEDERAL HOME LOAN BANK	1,000,000.00	USD	LT	08/10/2011	03/11/2016	1,027,038.89	0.00	4,340.28	10,071.11	1,037,110.00	1,041,450.28
CNB-Cutwater	3134G5MH5 FREDDIE MAC	1,000,000.00	USD	LT	10/30/2014	10/30/2017	1,000,000.00	0.00	20.83	-3,110.00	996,890.00	996,910.83
CNB-PFM	3135G0CM3 FANNIE MAE	875,000.00	USD	LT	10/01/2013	09/28/2016	883,287.83	0.00	1,002.60	3,606.70	886,894.53	887,897.14
CNB-PFM	3135G0CM3 FANNIE MAE	825,000.00	USD	LT	10/01/2013	09/28/2016	832,933.46	0.00	945.31	3,281.38	836,214.84	837,160.16
CNB-Chandler	3135G0ES8 FANNIE MAE	625,000.00	USD	LT	09/14/2012	11/15/2016	633,863.80	0.00	3,962.67	567.45	634,431.25	638,393.92
CNB-Chandler	3135G0JA2 FANNIE MAE	300,000.00	USD	LT	09/23/2013	04/27/2017	300,359.77	0.00	37.50	2,109.23	302,469.00	302,506.50

GAAP Balance Sheet by Lot (Medium Term Portfolio)

As of 10/31/2014

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
CNB-Chandler	3135G0JA2 FANNIE MAE	325,000.00	USD	LT	03/24/2014	04/27/2017	325,848.06	0.00	40.62	1,826.69	327,674.75	327,715.38
CNB-PFM	3135G0JA2 FANNIE MAE	195,000.00	USD	LT	09/05/2014	04/27/2017	196,097.31	0.00	24.38	507.54	196,604.85	196,629.22
CNB-Cutwater	3135G0PP2 FANNIE MAE	1,000,000.00	USD	LT	10/18/2012	09/20/2017	1,000,000.00	0.00	1,138.89	610.00	1,000,610.00	1,001,748.89
CNB-Cutwater	3135G0PP2 FANNIE MAE	250,000.00	USD	LT	12/06/2012	09/20/2017	250,000.00	0.00	284.72	152.50	250,152.50	250,437.22
CNB-Chandler	3135G0UY7 FANNIE MAE	510,000.00	USD	LT	04/24/2013	02/27/2017	510,847.67	0.00	906.67	131.53	510,979.20	511,885.87
CNB-PFM	3135G0VA8 FANNIE MAE	750,000.00	USD	LT	02/14/2013	03/30/2016	749,611.82	0.00	322.92	1,753.18	751,365.00	751,687.92
CNB-Cutwater	3135G0VM2 FANNIE MAE	3,500,000.00	USD	LT	04/11/2013	03/14/2017	3,500,000.00	0.00	3,427.08	-5,320.00	3,494,680.00	3,498,107.08
CNB-Chandler	3135G0WJ8 FANNIE MAE	1,000,000.00	USD	LT	10/30/2014	05/21/2018	985,830.38	0.00	3,888.89	-1,370.38	984,460.00	988,348.89
CNB-Cutwater	3135G0WY5 FANNIE MAE	4,500,000.00	USD	LT	04/24/2013	11/14/2016	4,500,000.00	0.00	11,481.25	-6,975.00	4,493,025.00	4,504,506.25
CNB-Chandler	3135G0YT4 FANNIE MAE	465,000.00	USD	LT	09/29/2014	11/27/2018	464,564.46	0.00	3,232.40	2,560.59	467,125.05	470,357.45
CNB-Chandler	3135G0YT4 FANNIE MAE	475,000.00	USD	LT	10/30/2014	11/27/2018	477,653.62	0.00	3,301.91	-482.87	477,170.75	480,472.66
CNB-Chandler	3135G0ZL0 FANNIE MAE	480,000.00	USD	LT	08/21/2014	09/27/2017	478,386.89	0.00	453.33	1,291.51	479,678.40	480,131.73
CNB-PFM	3135G0ZL0 FANNIE MAE	805,000.00	USD	LT	08/21/2014	09/27/2017	802,294.68	0.00	760.28	2,165.97	804,460.65	805,220.93
CNB-Cutwater	3136G1KN8 FANNIE MAE	1,000,000.00	USD	LT	04/30/2013	04/24/2018	1,004,719.48	0.00	291.67	-5,469.48	999,250.00	999,541.67
CNB-Chandler	3137EACT4 FREDDIE MAC	550,000.00	USD	LT	03/23/2012	05/27/2016	562,312.63	0.00	5,881.94	5,298.37	567,611.00	573,492.94
CNB-Chandler	3137EACW7 FREDDIE MAC	800,000.00	USD	LT	11/08/2011	08/25/2016	811,556.91	0.00	2,933.33	8,943.09	820,500.00	823,433.33
CNB-Chandler	3137EADJ5 FREDDIE MAC	1,000,000.00	USD	LT	09/23/2013	07/28/2017	994,810.74	0.00	2,583.33	6,908.01	1,001,718.75	1,004,302.08
CNB-PFM	3137EADJ5 FREDDIE MAC	490,000.00	USD	LT	08/12/2014	07/28/2017	489,974.73	0.00	1,265.83	867.45	490,842.19	492,108.02
CNB-PFM	3137EADJ5 FREDDIE MAC	985,000.00	USD	LT	08/12/2014	07/28/2017	984,939.16	0.00	2,544.58	1,753.81	986,692.97	989,237.55
CNB-Chandler	3137EADQ9 FREDDIE MAC	850,000.00	USD	LT	02/24/2014	05/13/2016	850,775.70	0.00	1,983.33	694.80	851,470.50	853,453.83
CNB-Chandler	3137EADS5 FREDDIE MAC	1,000,000.00	USD	LT	10/29/2013	10/14/2016	1,004,323.83	0.00	413.19	1,976.17	1,006,300.00	1,006,713.19
CNB-Chandler	3137EADT3 FREDDIE MAC	825,000.00	USD	LT	02/24/2014	02/22/2017	826,934.91	0.00	1,383.59	820.59	827,755.50	829,139.09
CNB-Cutwater	31398A4M1 FANNIE MAE	750,000.00	USD	ST	03/16/2012	10/26/2015	755,426.78	0.00	169.27	4,945.72	760,372.50	760,541.77
CNB-Cutwater	36962G5M2 GENERAL ELEC CAP CORP	500,000.00	USD	ST	10/11/2012	01/09/2015	501,237.95	0.00	3,344.44	407.05	501,645.00	504,989.44
CNB-PFM	36962G7A6 GENERAL ELEC CAP CORP	1,015,000.00	USD	LT	07/09/2013	07/12/2016	1,015,000.00	0.00	446.60	8,246.88	1,023,246.88	1,023,693.48
CNB-Cutwater	36962GY40 GENERAL ELEC CAP CORP	1,000,000.00	USD	LT	01/15/2013	10/20/2016	1,078,740.35	0.00	1,642.36	9,659.65	1,088,400.00	1,090,042.36
CNB-Cutwater	38141W315 GOLDMAN SACH FIN SQ TR OB-AD	2,908.65	USD	CE	---	10/31/2014	2,908.65	6.14	0.00	0.00	2,908.65	2,908.65
CNB-Cutwater	38143USC6 GOLDMAN SACHS GROUP INC	1,500,000.00	USD	LT	11/02/2012	02/07/2016	1,536,273.57	0.00	12,687.50	11,756.43	1,548,030.00	1,560,717.50
CNB-PFM	38147J2L5 Goldman Sachs Bank USA	1,000,000.00	USD	LT	08/14/2014	08/12/2016	1,000,000.00	0.00	1,824.66	0.00	1,000,000.00	1,001,824.66
CNB-Cutwater	38259PAC6 GOOGLE INC	500,000.00	USD	LT	10/11/2012	05/19/2016	511,580.79	0.00	4,781.25	429.21	512,010.00	516,791.25
CNB-Chandler	38259PAC6 GOOGLE INC	140,000.00	USD	LT	11/15/2012	05/19/2016	142,952.33	0.00	1,338.75	410.47	143,362.80	144,701.55
CNB-Chandler	38259PAC6 GOOGLE INC	295,000.00	USD	LT	11/15/2012	05/19/2016	301,224.88	0.00	2,820.94	861.02	302,085.90	304,906.84

GAAP Balance Sheet by Lot (Medium Term Portfolio)

As of 10/31/2014

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CNB-Chandler	40428HPG1 HSBC USA INC	860,000.00	USD	ST	02/29/2012	02/13/2015	860,967.71	0.00	4,425.42	3,796.69	864,764.40	869,189.82
CNB-Chandler	43813CAC4 HAROT 2012-4 A3	330,733.99	USD	LT	10/11/2012	08/18/2016	330,727.22	0.00	62.10	278.31	331,005.53	331,067.63
CNB-Chandler	43814GAC4 HAROT 2014-2 A3	395,000.00	USD	LT	05/13/2014	03/19/2018	394,962.17	0.00	109.83	161.07	395,123.24	395,233.07
CNB-Chandler	43814HAC2 HAROT 2014-3 A3	390,000.00	USD	LT	08/12/2014	06/15/2018	389,931.71	0.00	152.53	744.94	390,676.65	390,829.18
CNB-Cutwater	4497W1L38 ING (U.S.) Funding LLC	1,000,000.00	USD	ST	05/02/2014	11/03/2014	999,983.89	0.00	0.00	0.00	999,983.89	999,983.89
CNB-Chandler	458140AH3 INTEL CORP	625,000.00	USD	LT	03/22/2013	10/01/2016	637,358.32	0.00	1,015.62	1,141.68	638,500.00	639,515.62
CNB-Cutwater	459200GX3 IBM CORP	1,000,000.00	USD	LT	02/06/2014	07/22/2016	1,021,885.65	0.00	5,362.50	-35.65	1,021,850.00	1,027,212.50
CNB-Chandler	459200HB0 IBM CORP	875,000.00	USD	ST	02/29/2012	02/06/2015	874,652.69	0.00	1,136.28	1,064.81	875,717.50	876,853.78
CNB-PFM	46623EJR1 JPMORGAN CHASE & CO	320,000.00	USD	ST	12/06/2013	10/15/2015	320,587.84	0.00	156.44	839.36	321,427.20	321,583.64
CNB-PFM	46623EJR1 JPMORGAN CHASE & CO	970,000.00	USD	ST	01/17/2013	10/15/2015	969,729.07	0.00	474.22	4,597.13	974,326.20	974,800.42
CNB-Cutwater	46625HHX1 JPMORGAN CHASE & CO	2,000,000.00	USD	LT	10/19/2012	03/01/2016	2,056,326.56	0.00	11,500.00	9,923.44	2,066,250.00	2,077,750.00
CNB-Chandler	477877AD6 JDOT 2014-B A3	445,000.00	USD	LT	08/26/2014	11/15/2018	444,906.58	0.00	211.62	597.60	445,504.18	445,715.81
CNB-Chandler	47787RAC4 JDOT 2012-B A3	266,241.77	USD	LT	11/18/2013	07/15/2016	266,288.37	0.00	62.71	17.83	266,306.20	266,368.92
CNB-Chandler	47787VAC5 JDOT 2014-A A3	565,000.00	USD	LT	04/02/2014	04/16/2018	564,931.76	0.00	231.02	498.20	565,429.96	565,660.99
CNB-Chandler	594918AK0 MICROSOFT CORP	775,000.00	USD	LT	05/10/2013	02/08/2016	794,210.39	0.00	4,467.01	249.86	794,460.25	798,927.26
CNB-PFM	60934N104 FEDERATED GOVT OBLI FD-IS	354,047.90	USD	CE	---	10/31/2014	354,047.90	2.78	0.00	0.00	354,047.90	354,047.90
CNB-Chandler	60934N104 FEDERATED GOVT OBLI FD-IS	99,124.06	USD	CE	---	10/31/2014	99,124.06	5.75	0.00	0.00	99,124.06	99,124.06
CNB-Chandler	674599CB9 OCCIDENTAL PETROLEUM COR	510,000.00	USD	LT	03/08/2013	02/15/2017	517,154.61	0.00	1,884.17	-738.81	516,415.80	518,299.97
CNB-Chandler	68389XAN5 ORACLE CORP	600,000.00	USD	LT	03/25/2014	10/15/2017	596,093.37	0.00	320.00	1,944.63	598,038.00	598,358.00
CNB-Chandler	69349KS43 PNC Bank, National Association	1,000,000.00	USD	ST	09/16/2014	05/04/2015	998,620.00	0.00	0.00	0.00	998,620.00	998,620.00
CNB-PFM	713448CE6 PEPSICO INC	310,000.00	USD	LT	02/25/2013	02/26/2016	309,957.28	0.00	391.81	623.97	310,581.25	310,973.06
CNB-PFM	713448CL0 PEPSICO INC	745,000.00	USD	LT	02/25/2014	02/22/2017	744,371.26	0.00	1,356.52	837.34	745,208.60	746,565.12
CNB-Cutwater	717081DA8 PFIZER INC	1,500,000.00	USD	ST	01/08/2014	03/15/2015	1,527,012.40	0.00	10,254.17	-747.40	1,526,265.00	1,536,519.17
CNB-PFM	717081DD2 PFIZER INC	1,000,000.00	USD	LT	05/28/2013	01/15/2017	999,020.55	0.00	2,650.00	-1,051.80	997,968.75	1,000,618.75
CNB-Chandler	717081DJ9 PFIZER INC	195,000.00	USD	LT	05/12/2014	05/15/2017	194,854.45	0.00	989.08	176.02	195,030.47	196,019.55
CNB-Cutwater	718172AN9 PHILIP MORRIS INTL INC	1,000,000.00	USD	LT	05/17/2013	03/20/2017	1,012,861.97	0.00	1,850.69	-1,143.22	1,011,718.75	1,013,569.44
CNB-Chandler	74005PAR5 PRAXAIR INC	247,000.00	USD	ST	06/14/2012	03/30/2015	250,878.55	0.00	983.71	226.59	251,105.14	252,088.85
CNB-Cutwater	742718DM8 PROCTER & GAMBLE CO/THE	930,000.00	USD	ST	09/28/2011	02/15/2015	936,485.38	0.00	6,871.67	1,680.02	938,165.40	945,037.07
CNB-PFM	83051HUD6 Skandinaviska Enskilda Banken AB	1,200,000.00	USD	LT	01/07/2014	01/04/2016	1,200,000.00	0.00	477.71	0.00	1,200,000.00	1,200,477.71
CNB-Cutwater	83365SL76 Societe Generale North America, Inc.	2,000,000.00	USD	ST	05/07/2014	11/07/2014	1,999,906.67	0.00	0.00	0.00	1,999,906.67	1,999,906.67
CNB-Chandler	880591DY5 TENN VALLEY AUTHORITY	1,025,000.00	USD	ST	06/14/2011	06/15/2015	1,043,486.77	0.00	16,940.97	7,778.86	1,051,265.62	1,068,206.60
CNB-Chandler	89231MAC9 TAOT 2014-A A3	410,000.00	USD	LT	03/11/2014	12/15/2017	409,945.91	0.00	122.09	78.28	410,024.19	410,146.28

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As of 10/31/2014

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
CNB-Chandler	89231NAC7 TAOT 2012-B A3	272,541.16	USD	LT	09/18/2012	07/15/2016	272,535.82	0.00	55.72	96.64	272,632.47	272,688.18
CNB-PFM	89236TAL9 TOYOTA MOTOR CREDIT CORP	510,000.00	USD	LT	05/14/2013	05/17/2016	509,891.79	0.00	1,858.67	1,857.51	511,749.30	513,607.97
CNB-PFM	89236TBH7 TOYOTA MOTOR CREDIT CORP	425,000.00	USD	LT	05/13/2014	05/16/2017	424,808.74	0.00	2,191.41	-424.99	424,383.75	426,575.16
CNB-Cutwater	912828A91 US TREASURY N/B	1,300,000.00	USD	LT	07/07/2014	01/15/2017	1,299,021.94	0.00	2,887.91	5,040.56	1,304,062.50	1,306,950.41
CNB-Chandler	912828B74 US TREASURY N/B	675,000.00	USD	LT	02/28/2014	02/15/2017	674,183.79	0.00	894.19	499.81	674,683.59	675,577.79
CNB-PFM	912828KZ2 US TREASURY N/B	595,000.00	USD	LT	05/10/2013	06/30/2016	623,077.97	0.00	6,515.90	136.93	623,214.90	629,730.80
CNB-PFM	912828KZ2 US TREASURY N/B	745,000.00	USD	LT	05/22/2013	06/30/2016	779,691.74	0.00	8,158.56	636.16	780,327.90	788,486.46
CNB-PFM	912828LP3 US TREASURY N/B	685,000.00	USD	LT	02/27/2014	09/30/2016	717,158.01	0.00	1,806.59	324.69	717,482.70	719,289.29
CNB-Chandler	912828LZ1 US TREASURY N/B	620,000.00	USD	ST	04/26/2010	11/30/2014	619,847.45	0.00	5,543.58	1,070.15	620,917.60	626,461.18
CNB-PFM	912828MA5 US TREASURY N/B	2,435,000.00	USD	LT	10/31/2013	11/30/2016	2,541,372.76	0.00	28,175.48	3,963.18	2,545,335.94	2,573,511.42
CNB-Chandler	912828NV8 US TREASURY N/B	1,125,000.00	USD	ST	09/14/2011	08/31/2015	1,131,118.31	0.00	2,408.49	4,077.00	1,135,195.31	1,137,603.81
CNB-Chandler	912828PE4 US TREASURY N/B	1,150,000.00	USD	ST	06/14/2011	10/31/2015	1,148,196.70	0.00	39.71	14,201.74	1,162,398.44	1,162,438.15
CNB-PFM	912828QF0 US TREASURY N/B	540,000.00	USD	LT	03/27/2013	04/30/2016	553,035.84	0.00	29.83	253.56	553,289.40	553,319.23
CNB-PFM	912828QF0 US TREASURY N/B	285,000.00	USD	LT	04/05/2013	04/30/2016	292,052.05	0.00	15.75	-38.20	292,013.85	292,029.60
CNB-PFM	912828QP8 US TREASURY N/B	345,000.00	USD	LT	04/08/2014	05/31/2016	351,880.02	0.00	2,540.37	640.98	352,521.00	355,061.37
CNB-PFM	912828QX1 US TREASURY N/B	1,600,000.00	USD	LT	06/02/2014	07/31/2016	1,629,422.20	0.00	6,065.22	705.80	1,630,128.00	1,636,193.22
CNB-PFM	912828QX1 US TREASURY N/B	2,550,000.00	USD	LT	02/04/2014	07/31/2016	2,595,329.59	0.00	9,666.44	2,686.91	2,598,016.50	2,607,682.94
CNB-Chandler	912828RH5 US TREASURY N/B	800,000.00	USD	LT	08/21/2014	09/30/2018	798,034.30	0.00	967.03	3,090.70	801,125.00	802,092.03
CNB-Chandler	912828RJ1 US TREASURY N/B	850,000.00	USD	LT	01/07/2013	09/30/2016	857,263.76	0.00	747.25	837.80	858,101.56	858,848.82
CNB-PFM	912828RM4 US TREASURY N/B	1,600,000.00	USD	LT	06/02/2014	10/31/2016	1,614,411.39	0.00	44.20	838.61	1,615,250.00	1,615,294.20
CNB-PFM	912828RU6 US TREASURY N/B	1,600,000.00	USD	LT	11/27/2013	11/30/2016	1,609,885.63	0.00	5,890.71	738.37	1,610,624.00	1,616,514.71
CNB-Cutwater	912828RX0 US TREASURY N/B	1,000,000.00	USD	LT	05/12/2014	12/31/2016	1,003,737.79	0.00	2,948.37	1,962.21	1,005,700.00	1,008,648.37
CNB-PFM	912828SC5 US TREASURY N/B	1,600,000.00	USD	LT	07/29/2014	01/31/2017	1,602,755.38	0.00	3,538.04	5,994.62	1,608,750.00	1,612,288.04
CNB-Cutwater	912828SJ0 US TREASURY N/B	2,000,000.00	USD	LT	06/02/2014	02/28/2017	2,006,913.85	0.00	2,997.24	3,086.15	2,010,000.00	2,012,997.24
CNB-Cutwater	912828SM3 US TREASURY N/B	1,000,000.00	USD	LT	06/05/2014	03/31/2017	1,005,897.39	0.00	879.12	1,212.61	1,007,110.00	1,007,989.12
CNB-PFM	912828SM3 US TREASURY N/B	375,000.00	USD	LT	10/02/2014	03/31/2017	376,778.83	0.00	329.67	887.42	377,666.25	377,995.92
CNB-Cutwater	912828SS0 US TREASURY N/B	1,000,000.00	USD	LT	06/02/2014	04/30/2017	1,002,288.24	0.00	24.17	993.01	1,003,281.25	1,003,305.42
CNB-Chandler	912828SS0 US TREASURY N/B	400,000.00	USD	LT	01/06/2014	04/30/2017	399,256.72	0.00	9.67	2,055.78	401,312.50	401,322.17
CNB-PFM	912828SY7 US TREASURY N/B	650,000.00	USD	LT	06/02/2014	05/31/2017	646,793.25	0.00	1,709.36	464.56	647,257.81	648,967.17
CNB-Chandler	912828SY7 US TREASURY N/B	975,000.00	USD	LT	03/24/2014	05/31/2017	964,668.21	0.00	2,564.04	6,218.51	970,886.72	973,450.76
CNB-PFM	912828TB6 US TREASURY N/B	1,250,000.00	USD	LT	10/30/2014	06/30/2017	1,248,730.47	0.00	3,209.92	-980.47	1,247,750.00	1,250,959.92
CNB-Chandler	912828TG5 US TREASURY N/B	1,100,000.00	USD	LT	05/07/2013	07/31/2017	1,097,031.51	0.00	1,389.95	-7,778.51	1,089,253.00	1,090,642.95

GAAP Balance Sheet by Lot (Medium Term Portfolio)

As of 10/31/2014

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
CNB-PFM	912828TM2 US TREASURY N/B	1,590,000.00	USD	LT	09/02/2014	08/31/2017	1,572,824.06	0.00	1,702.00	4,885.24	1,577,709.30	1,579,411.30
CNB-Chandler	912828TW0 US TREASURY N/B	750,000.00	USD	LT	09/09/2014	10/31/2017	740,977.47	0.00	15.54	4,100.66	745,078.12	745,093.66
CNB-Chandler	912828UA6 US TREASURY N/B	560,000.00	USD	LT	07/02/2014	11/30/2017	551,076.71	0.00	1,472.68	2,273.29	553,350.00	554,822.68
CNB-Chandler	912828UA6 US TREASURY N/B	150,000.00	USD	LT	07/31/2014	11/30/2017	147,273.99	0.00	394.47	944.76	148,218.75	148,613.22
CNB-Chandler	912828UE8 US TREASURY N/B	560,000.00	USD	LT	07/02/2014	12/31/2017	552,339.00	0.00	1,415.22	2,411.00	554,750.00	556,165.22
CNB-Chandler	912828UE8 US TREASURY N/B	175,000.00	USD	LT	07/31/2014	12/31/2017	172,211.23	0.00	442.26	1,148.15	173,359.38	173,801.63
CNB-Chandler	912828UJ7 US TREASURY N/B	775,000.00	USD	LT	08/21/2014	01/31/2018	767,117.96	0.00	1,713.74	2,612.04	769,730.00	771,443.74
CNB-Cutwater	912828VR8 US TREASURY N/B	1,500,000.00	USD	LT	08/11/2014	08/15/2016	1,503,406.46	0.00	1,987.09	1,873.54	1,505,280.00	1,507,267.09
CNB-Cutwater	912828WX4 US TREASURY N/B	1,000,000.00	USD	LT	09/11/2014	07/31/2016	999,890.92	0.00	1,263.59	2,140.33	1,002,031.25	1,003,294.84
CNB-PFM	91412GSX4 UNIV CA-AJ-TXBL	275,000.00	USD	LT	09/26/2013	05/15/2016	275,000.00	0.00	1,150.13	904.75	275,904.75	277,054.88
CNB-Chandler	931142CX9 WAL-MART STORES INC	775,000.00	USD	ST	05/10/2013	10/25/2015	783,076.09	0.00	193.75	828.66	783,904.75	784,098.50
CNB-PFM	931142DN0 WAL-MART STORES INC	255,000.00	USD	LT	04/15/2014	04/21/2017	254,968.38	0.00	70.83	-113.73	254,854.65	254,925.48
CNB-Cutwater	94974JE2 WELLS FARGO & COMPANY	241,000.00	USD	LT	04/29/2013	09/15/2016	258,201.83	0.00	1,578.22	499.62	258,701.45	260,279.67
CNB-Cutwater	94974JE2 WELLS FARGO & COMPANY	737,000.00	USD	LT	04/29/2013	09/15/2016	789,890.31	0.00	4,826.33	1,242.34	791,132.65	795,958.98
CNB-Chandler	94974BEU0 WELLS FARGO & COMPANY	450,000.00	USD	ST	11/08/2011	04/15/2015	453,665.04	0.00	725.00	2,882.46	456,547.50	457,272.50
CNB-Chandler	94974BFG0 WELLS FARGO & COMPANY	600,000.00	USD	LT	09/09/2014	01/16/2018	597,309.69	0.00	2,625.00	1,406.31	598,716.00	601,341.00
CNB-PFM	94974BFL9 WELLS FARGO & COMPANY	760,000.00	USD	LT	07/22/2013	07/20/2016	759,575.12	0.00	2,665.28	5,562.48	765,137.60	767,802.88
CNB-PFM	94974BGB0 WELLS FARGO & COMPANY	500,000.00	USD	LT	09/02/2014	09/08/2017	499,528.73	0.00	1,011.11	491.27	500,020.00	501,031.11
CNB-PFM	96121TWF1 Westpac Banking Corporation	1,250,000.00	USD	LT	04/16/2014	04/15/2016	1,250,000.00	0.00	242.37	0.00	1,250,000.00	1,250,242.37
CNB-Cutwater	CCYUSD Receivable	6.14	USD	RCV	---	10/31/2014	6.14	0.00	0.00	0.00	6.14	6.14
CNB-Cutwater	CCYUSD Cash	-244,178.15	USD	Cash	---	10/31/2014	-244,178.15	0.00	0.00	0.00	-244,178.15	-244,178.15
CNB-Chandler	CCYUSD Cash	-0.00	USD	Cash	---	10/31/2014	-0.00	0.00	0.00	0.00	-0.00	-0.00
CNB-Chandler	CCYUSD Receivable	5.75	USD	RCV	---	10/31/2014	5.75	0.00	0.00	0.00	5.75	5.75
CNB-PFM	CCYUSD Cash	-0.00	USD	Cash	---	10/31/2014	-0.00	0.00	0.00	0.00	-0.00	-0.00
CNB-PFM	CCYUSD Receivable	2,209,591.85	USD	RCV	---	10/31/2014	2,209,591.85	0.00	0.00	0.00	2,209,591.85	2,209,591.85
CNB-PFM	CCYUSD Payable	-1,251,940.39	USD	PAY	---	10/31/2014	-1,251,940.39	0.00	0.00	0.00	-1,251,940.39	-1,251,940.39
---	---	148,514,082.74	USD	---	---	09/16/2016	149,451,488.06	14.67	414,815.14	217,083.94	149,668,572.00	150,083,387.14

* Weighted By: Market Value + Accrued.

GAAP Trading Activity (Medium Term Portfolio)

10/01/2014 - 10/31/2014

* Does not Lock Down.

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
CNB-PFM	13017HAC0	CA EARTHQUAKE AUTH	255,000.00	USD	Buy	10/29/2014	11/06/2014	07/01/2016	100.00	255,000.00	0.00	-255,000.00
CNB-PFM	24422ERV3	JOHN DEERE CAPITAL CORP	-375,000.00	USD	Sell	10/02/2014	10/06/2014	09/04/2015	100.292	-376,095.00	-233.33	376,328.33
CNB-PFM	25468PCU8	WALT DISNEY COMPANY/THE	-205,000.00	USD	Sell	10/30/2014	11/03/2014	12/01/2015	100.038	-205,077.90	-389.50	205,467.40
CNB-PFM	3130A0SD3	FEDERAL HOME LOAN BANK	-2,000,000.00	USD	Sell	10/30/2014	11/03/2014	02/19/2016	100.129	-2,002,580.00	-1,541.67	2,004,121.67
CNB-PFM	3130A2T97	FEDERAL HOME LOAN BANK	2,430,000.00	USD	Buy	10/28/2014	10/29/2014	09/28/2016	100.034	2,430,826.20	1,046.25	-2,431,872.45
CNB-Cutwater	3134G5MH5	FREDDIE MAC	1,000,000.00	USD	Buy	10/30/2014	10/30/2014	10/30/2017	100.00	1,000,000.00	0.00	-1,000,000.00
CNB-Chandler	3135G0DW0	FANNIE MAE	-885,000.00	USD	Maturity	10/30/2014	10/30/2014	10/30/2014	100.00	-885,000.00	0.00	885,000.00
CNB-Chandler	3135G0WJ8	FANNIE MAE	1,000,000.00	USD	Buy	10/30/2014	10/31/2014	05/21/2018	98.582	985,820.00	3,888.89	-989,708.89
CNB-Chandler	3135G0YT4	FANNIE MAE	475,000.00	USD	Buy	10/30/2014	10/31/2014	11/27/2018	100.559	477,655.25	3,301.91	-480,957.16
CNB-Cutwater	3136G1KN8	FANNIE MAE	-2,000,000.00	USD	Sell	10/08/2014	10/09/2014	04/24/2018	100.00	-2,000,000.00	-13,750.00	2,013,750.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	3,600,197.85	USD	Buy	---	---	10/31/2014	1.00	3,600,197.85	0.00	-3,600,197.85
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	-3,738,174.95	USD	Sell	---	---	10/31/2014	1.00	-3,738,174.95	0.00	3,738,174.95
CNB-Chandler	43813CAC4	HAROT 2012-4 A3	-36,112.98	USD	Principal Paydown	10/18/2014	10/18/2014	08/18/2016	---	-36,112.98	0.00	36,112.98
CNB-Cutwater	4497W1KN5	ING (U.S.) Funding LLC	-800,000.00	USD	Maturity	10/22/2014	10/22/2014	10/22/2014	100.00	-800,000.00	0.00	800,000.00
CNB-Cutwater	459200GX3	IBM CORP	-1,000,000.00	USD	Sell	10/27/2014	10/30/2014	07/22/2016	102.415	-1,024,150.00	-5,308.33	1,029,458.33
CNB-Chandler	47787RAC4	JDOT 2012-B A3	-31,761.68	USD	Principal Paydown	10/15/2014	10/15/2014	07/15/2016	---	-31,761.68	0.00	31,761.68
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	38,457.62	USD	Buy	---	---	10/31/2014	1.00	38,457.62	0.00	-38,457.62
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	-2,250,736.06	USD	Sell	---	---	10/31/2014	1.00	-2,250,736.06	0.00	2,250,736.06
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-1,963,475.25	USD	Sell	---	---	10/31/2014	1.00	-1,963,475.25	0.00	1,963,475.25
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	2,030,052.41	USD	Buy	---	---	10/31/2014	1.00	2,030,052.41	0.00	-2,030,052.41
CNB-Chandler	89231NAC7	TAOT 2012-B A3	-31,183.09	USD	Principal Paydown	10/15/2014	10/15/2014	07/15/2016	---	-31,183.09	0.00	31,183.09
CNB-Chandler	89236BW83	Toyota Motor Credit Corporation	-1,000,000.00	USD	Maturity	10/02/2014	10/02/2014	10/02/2014	100.00	-1,000,000.00	0.00	1,000,000.00
CNB-PFM	912828KZ2	US TREASURY N/B	-255,000.00	USD	Sell	10/28/2014	11/06/2014	06/30/2016	104.816	-267,281.84	-2,905.13	270,186.97
CNB-PFM	912828QX1	US TREASURY N/B	-2,445,000.00	USD	Sell	10/31/2014	11/03/2014	07/31/2016	101.875	-2,490,843.75	-9,467.73	2,500,311.48
CNB-PFM	912828RF9	US TREASURY N/B	-2,405,000.00	USD	Sell	10/28/2014	10/29/2014	08/31/2016	101.125	-2,432,056.25	-3,919.75	2,435,976.00
CNB-PFM	912828SM3	US TREASURY N/B	375,000.00	USD	Buy	10/02/2014	10/06/2014	03/31/2017	100.488	376,831.06	61.81	-376,892.87
CNB-PFM	912828TB6	US TREASURY N/B	1,250,000.00	USD	Buy	10/30/2014	11/03/2014	06/30/2017	99.898	1,248,730.47	3,209.92	-1,251,940.39
CNB-PFM	912828UA6	US TREASURY N/B	1,250,000.00	USD	Buy	10/30/2014	11/03/2014	11/30/2017	98.891	1,236,132.81	3,329.92	-1,239,462.73
---	---	---	-7,717,736.13	USD	---	---	---	---	---	-7,854,825.08	-22,676.74	7,877,501.82

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