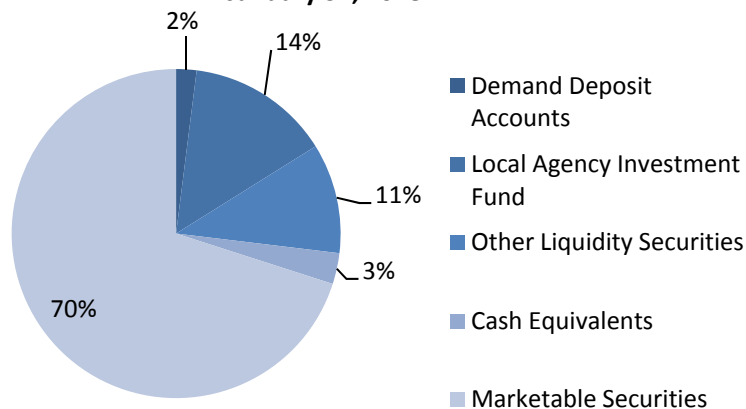


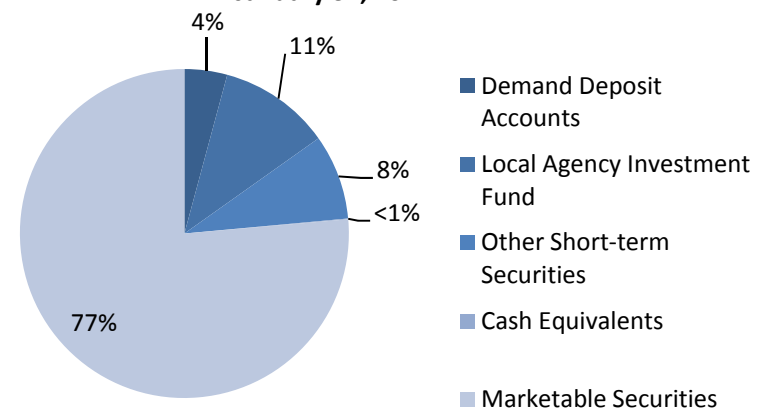


Portfolios	January 31, 2018									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
Operating Portfolios										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 5,319,743	\$ -	\$ 5,319,743	\$ -	\$ 5,319,743	2.00%	0.52%	0.52%	(1)	
Local Agency Investment Fund	37,392,892	-	37,392,892	-	37,392,892	14.09%	1.20%	1.18%	(2)	
Other Liquidity Securities	28,625,201	(23,936)	28,601,266	77,696	28,678,962	10.81%	1.62%	1.78%		
Short-Term Portfolio										
Cash Equivalents	8,094,088	-	8,094,088	-	8,094,088	3.05%	1.18%	1.18%		
Marketable Securities	187,089,965	(1,871,347)	185,218,618	630,822	185,849,440	70.04%	1.56%	2.14%		
TOTAL OPERATING FUNDS	\$ 266,521,889	\$ (1,895,282)	\$ 264,626,607	\$ 708,518	\$ 265,335,125	100.00%				
Bond Fund Portfolios										
2010 Civic Center COPs	\$ 1,188,040	\$ (235)	\$ 1,187,805	\$ -	\$ 1,187,805	51.13%	1.47%	1.51%		
Assessment Districts	1,135,228	-	1,135,228	-	1,135,228	48.87%	0.79%	0.79%		
TOTAL BOND FUNDS WITH FISCAL AGENT	\$ 2,323,268	\$ (235)	\$ 2,323,033	\$ -	\$ 2,323,033	100.00%				
TOTAL CASH & INVESTMENTS	\$ 268,845,157	\$ (1,895,517)	\$ 266,949,640	\$ 708,518	\$ 267,658,158					

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



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



Notes:

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



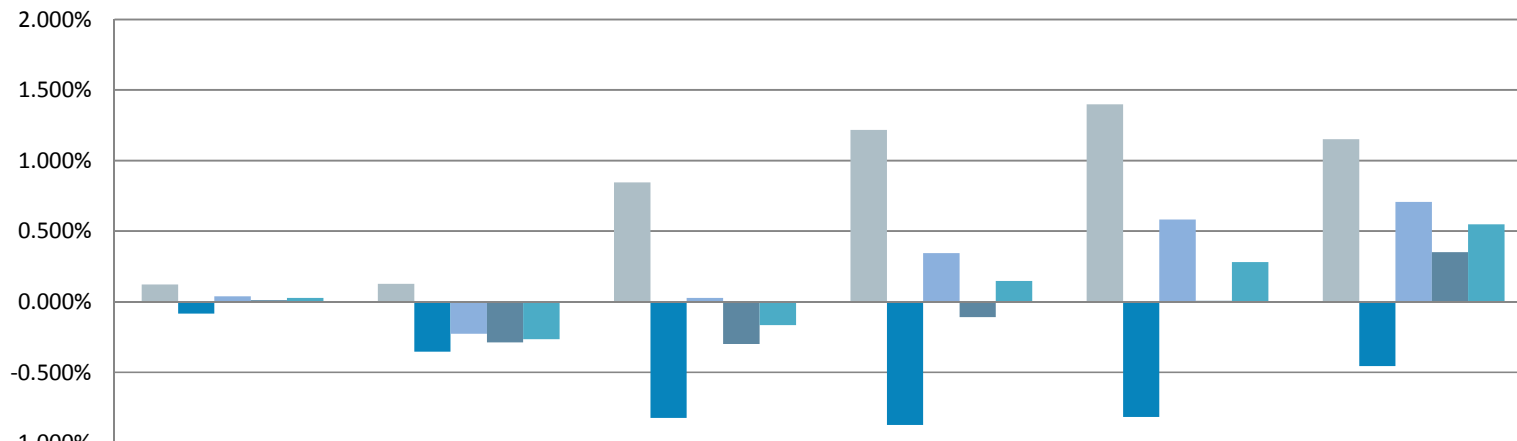
**Short-Term Investment Portfolio by Security Type
for the Month Ended**

January 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	-	8,094,088	8,094,088	-	8,094,088	-	8,094,088	4.19%	1.18%	1.18%
Marketable Securities										
Agency	78,510,000	78,432,085	78,431,768	(911,239)	77,520,529	223,743	77,744,272	40.10%	1.34%	2.08%
U.S. Government	40,245,000	39,894,879	39,924,636	(534,353)	39,390,283	117,553	39,507,836	20.38%	1.59%	2.21%
Corporate Notes	35,240,000	35,437,374	35,366,812	(294,265)	35,072,547	176,295	35,248,842	18.14%	1.81%	2.28%
Asset-Backed Securities	12,143,562	12,142,222	12,142,603	(62,561)	12,080,042	6,834	12,086,876	6.25%	1.72%	2.15%
Certificates of Deposit	9,990,000	9,991,247	9,990,481	(2)	9,990,479	70,748	10,061,226	5.17%	1.89%	1.89%
Supranational	9,970,000	9,973,014	9,974,717	(68,962)	9,905,755	35,649	9,941,404	5.12%	1.72%	2.15%
Commercial Paper	1,265,000	1,254,895	1,258,948	35	1,258,984	-	1,258,984	0.65%	1.59%	1.58%
Total Marketable Securities	187,363,562	187,125,717	187,089,965	(1,871,347)	185,218,618	630,822	185,849,440	95.83%	1.56%	2.14%
GRAND TOTAL (MIP)	187,363,562	195,219,804	195,184,053	(1,871,347)	193,312,706	630,822	193,943,528	100.01%	1.54%	2.10%

Performance History

Rate of Return



	Prior Month	Current Month	Current Fiscal Year to Date	Prior Fiscal Year	Trailing Year	Trailing 3 Years*
Income Return	0.122%	0.127%	0.846%	1.217%	1.399%	1.153%
Price Return	-0.084%	-0.353%	-0.820%	-0.871%	-0.815%	-0.456%
Total Return = Income Return + Price Return	0.039%	-0.226%	0.026%	0.346%	0.583%	0.707%
1-3 yr Treasury Index Total Return	0.012%	-0.287%	-0.300%	-0.108%	0.008%	0.351%
1-3 yr Gov./Corp Index Total Return	0.028%	-0.265%	-0.165%	0.147%	0.281%	0.549%

*Periods greater than one year are annualized

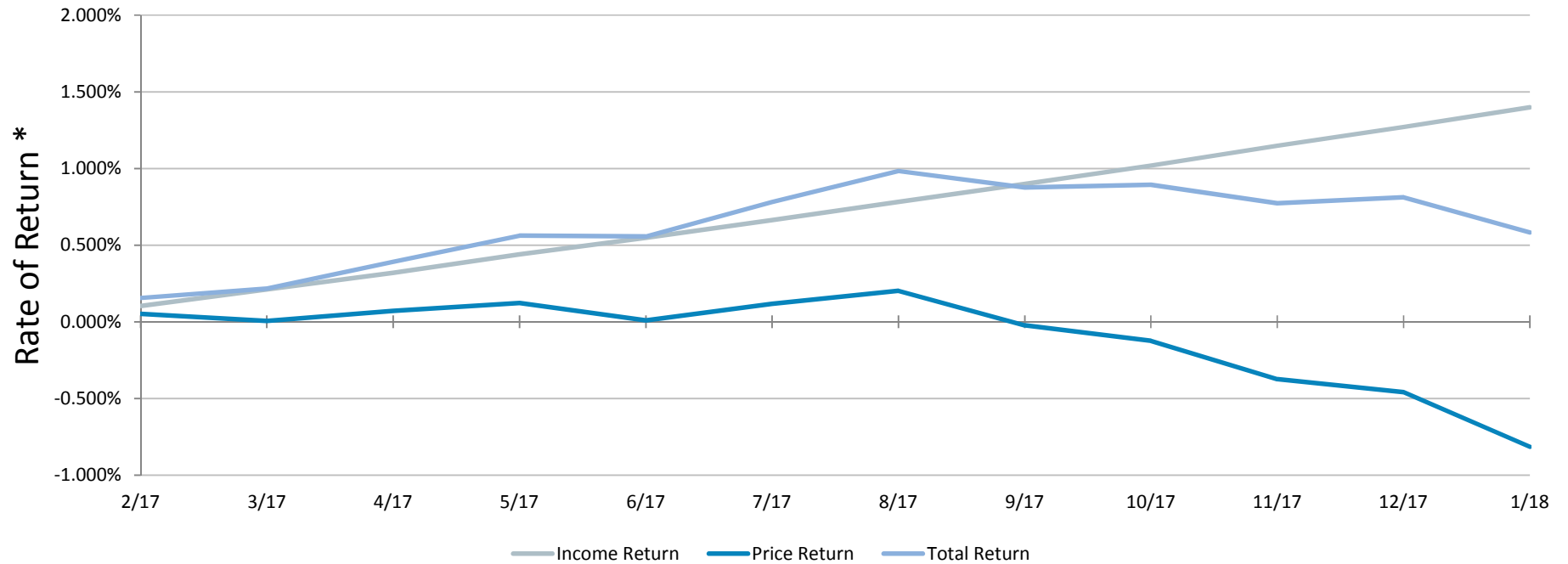


Short-Term Investment Portfolio's Cumulative Returns During Trailing Year
for the Month Ended

January 31, 2018

	Period in Trailing Year	Income Return	Price Return	Total Return
	02/01/2017 - 02/28/2017	0.103%	0.052%	0.155%
	02/01/2017 - 03/31/2017	0.211%	0.005%	0.216%
	02/01/2017 - 04/30/2017	0.319%	0.071%	0.391%
	02/01/2017 - 05/31/2017	0.439%	0.122%	0.561%
	02/01/2017 - 06/30/2017	0.548%	0.010%	0.557%
	02/01/2017 - 07/31/2017	0.663%	0.118%	0.781%
	02/01/2017 - 08/31/2017	0.781%	0.202%	0.983%
	02/01/2017 - 09/30/2017	0.899%	-0.022%	0.876%
	02/01/2017 - 10/31/2017	1.018%	-0.125%	0.893%
	02/01/2017 - 11/30/2017	1.147%	-0.375%	0.773%
	02/01/2017 - 12/31/2017	1.271%	-0.459%	0.812%
	02/01/2017 - 01/31/2018	1.399%	-0.815%	0.583%

Cumulative Returns During Trailing Year

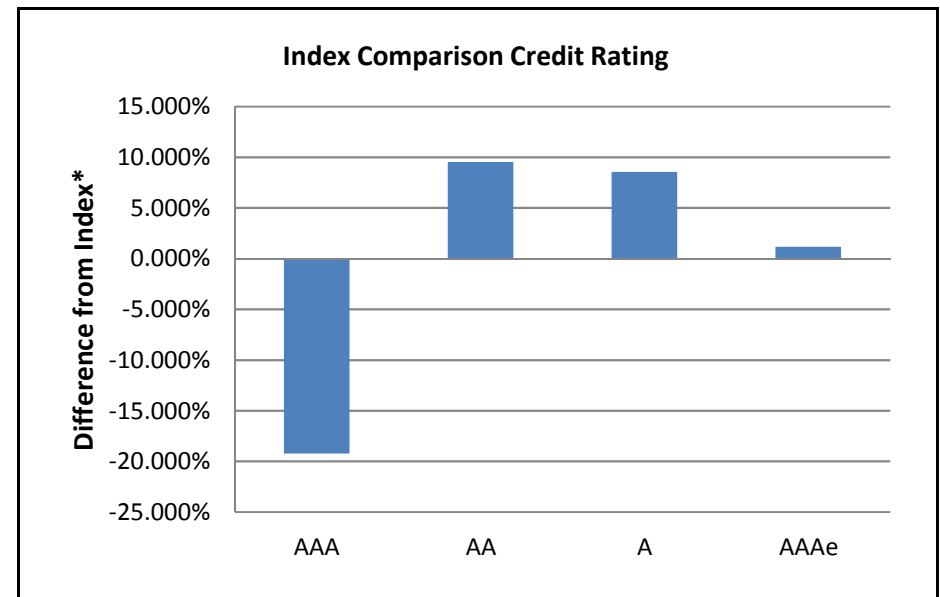
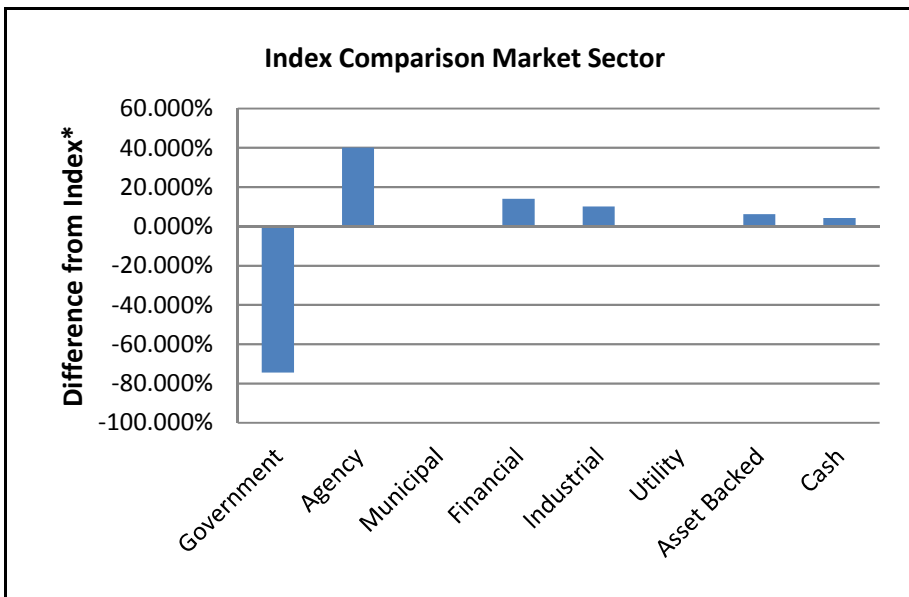
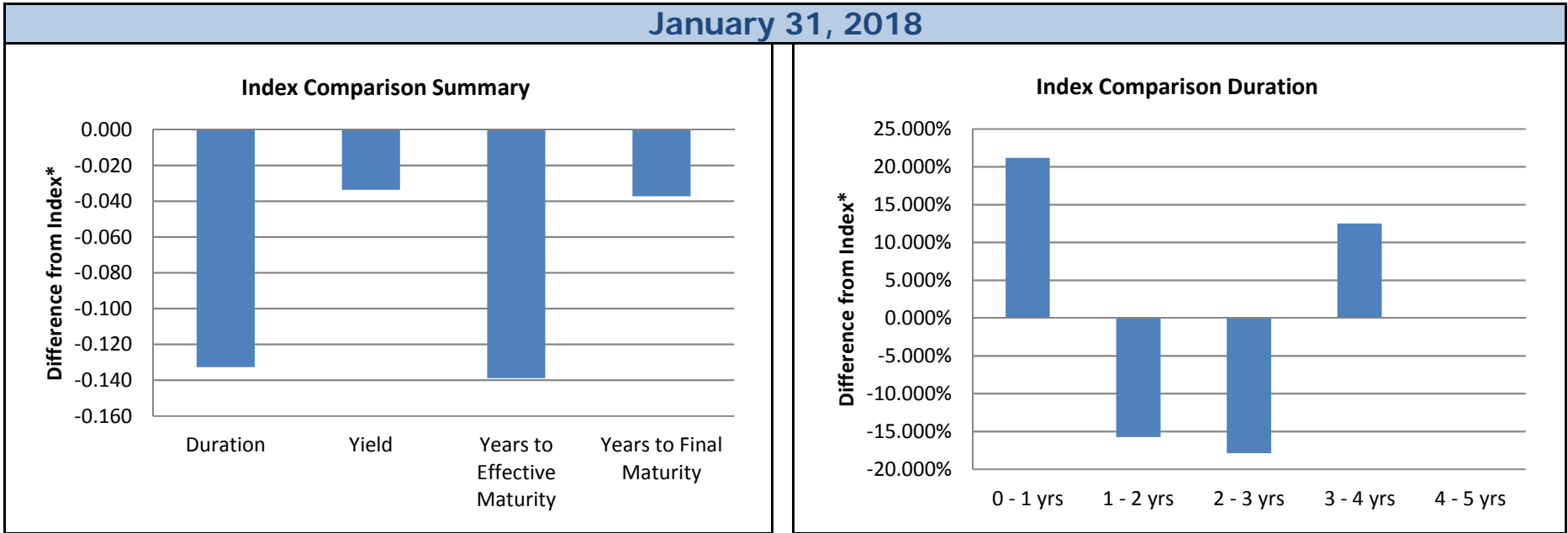


* All returns are cumulative from the beginning of the trailing year.



Comparison of Short-Term Investment Portfolio with 1-3 Year U.S. Treasuries Index for the Month Ended

January 31, 2018



*Compared to 1-3 Year US Treasuries



BOND MARKET OVERVIEW

For the Month Ended

January 31, 2018

- ❖ The Federal Open Market Committee (FOMC) left the federal funds target rate unchanged at a range of 1.25%-1.50% at its January 31 meeting.
- ❖ Wages were up 2.9% on a year-over-year basis in January.
- ❖ U.S. payrolls rose by 200,000 in January.
- ❖ The unemployment rate and the labor participation rate were unchanged in January at 4.1% and 62.7%, respectively.
- ❖ A broader measure of unemployment called the U-6, which includes those who are marginally attached to the labor force and employed part time for economic reasons, edged up to 8.2% in January, from 8.1% in December.

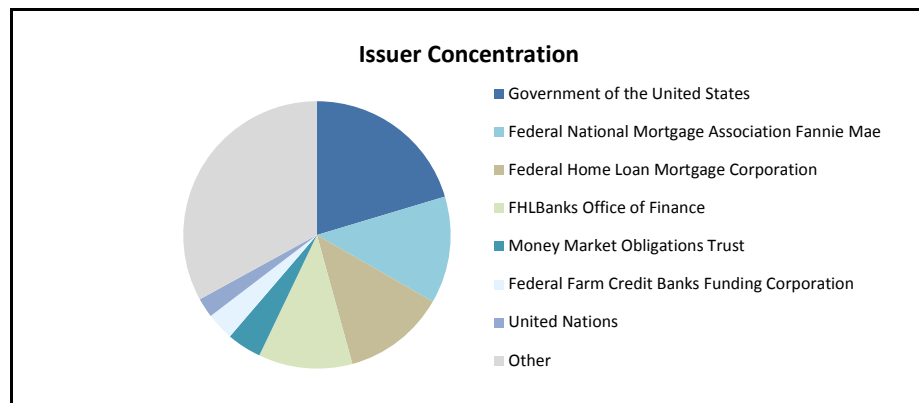
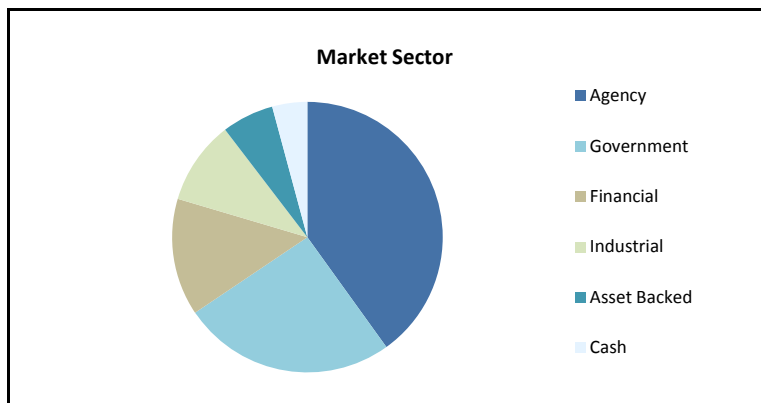
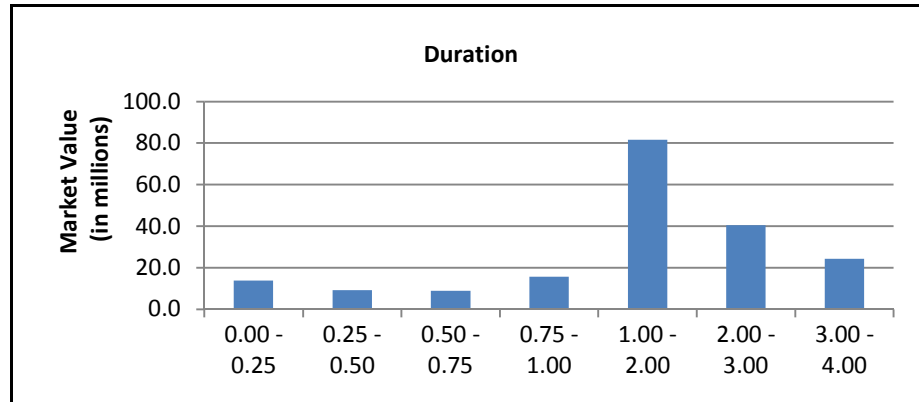
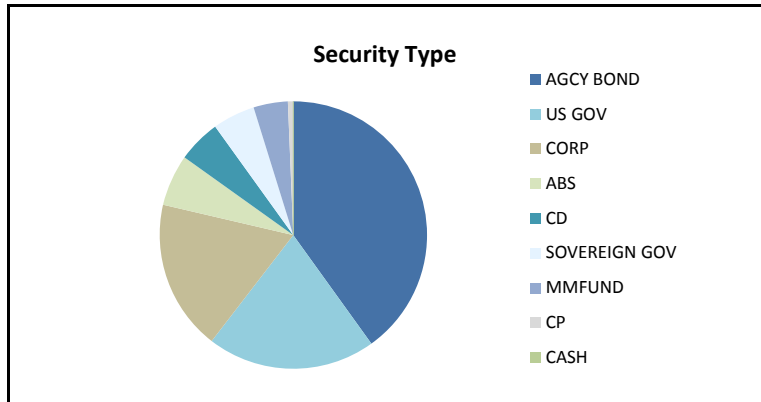
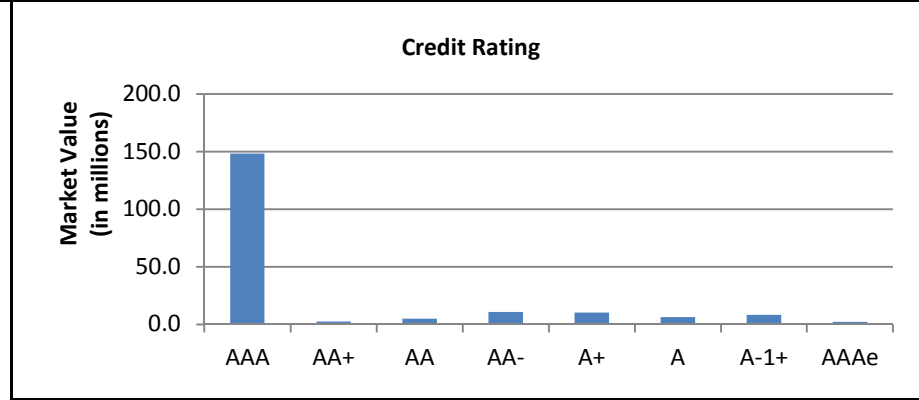
DISCLAIMER: This report is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of publication, but may become outdated or superseded at any time without 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 Investment Portfolio
for the Month Ended**

January 31, 2018

Summary	
Cash	8,094,088
Fixed Income	185,849,440
Duration	1.710
Convexity	0.047
Weighted Avg Life	1.763
Weighted Avg Maturity	1.864
Weighted Avg Eff Maturity	1.762
Yield	2.10%
Purchase Yield	1.54%
Avg Credit Rating	AA+/Aa1/AA+



Pie and bar charts are based on market value plus accrued interest income.



**Short-Term Investment Portfolio & Other Liquidity Securities Compliance Status
for the Month Ended**

January 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%	7.34%
Compliant	Concentration	Commercial Paper	25.00%	5.48%
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%	2.05%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	18.96%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.04%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	5.43%
Compliant	Concentration	Max Concentration of MMF	20.00%	3.70%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.00%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	5.37%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.69%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	2.05%
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% ⁽²⁾
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	0.576
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	4.176
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.

⁽²⁾ This percentage and status are based on a rating agency issuing an expected rating of AAAe. A final rating has not been issued yet.



Other Liquidity Securities Financials
for the Month Ended
January 31, 2018

	12/31/2017	01/31/2018
Balance Sheet		
Book Value	18,571,475.31	28,625,201.34
Accrued Balance	100,614.42	77,696.24
Book Value + Accrued	18,672,089.73	28,702,897.58
Net Unrealized Gain/Loss	(26,124.90)	(23,935.52)
Market Value + Accrued	18,645,964.83	28,678,962.07
Income Statement		
	Begin Date	01/01/2018
	End Date	01/31/2018
Net Amortization/Accretion Income		8,629.68
Interest Income	22,178.17	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Income Subtotal		22,178.17
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	2,189.38	
Impairment Loss	0.00	
Net Gain/Loss		2,189.38
Expense	0.00	
Net Income		32,997.23
Transfers In/Out		10,000,000.00
Change in Unrealized Gain/Loss		0.00

GAAP Balance Sheet by Lot (Other Liquidity Securities)

As of 01/31/2018

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 Ultra Short-Term	02665KEG8 American Honda Finance Corporation	2,000,000.00	USD	ST	01/23/2018	05/16/2018	1,990,062.22	0.00	0.00	0.00	1,990,062.22	1,990,062.22
CNB-Chandler Ultra Short-Term	06406HCL1 BANK OF NEW YORK MELLON CORP	500,000.00	USD	ST	06/14/2017	08/01/2018	501,263.87	0.00	5,250.00	-858.87	500,405.00	505,655.00
CNB-Chandler Ultra Short-Term	06417GH76 The Bank of Nova Scotia	2,000,000.00	USD	CE	01/17/2018	04/09/2018	2,000,032.89	0.00	2,755.00	0.00	2,000,032.89	2,002,787.89
CNB-Chandler Ultra Short-Term	06417GXC7 The Bank of Nova Scotia	500,000.00	USD	ST	01/10/2018	05/01/2018	499,677.89	0.00	3,833.33	0.00	499,677.89	503,511.23
CNB-Chandler Ultra Short-Term	06538CCD1 The Bank of Tokyo-Mitsubishi UFJ, Ltd	500,000.00	USD	ST	11/07/2017	03/13/2018	499,194.44	0.00	0.00	-11.11	499,183.33	499,183.33
CNB-Chandler Ultra Short-Term	06538CCD1 The Bank of Tokyo-Mitsubishi UFJ, Ltd	500,000.00	USD	ST	11/13/2017	03/13/2018	499,183.33	0.00	0.00	0.00	499,183.33	499,183.33
CNB-Chandler Ultra Short-Term	06538CEM9 The Bank of Tokyo-Mitsubishi UFJ, Ltd	1,000,000.00	USD	ST	01/22/2018	05/21/2018	994,519.72	0.00	0.00	0.00	994,519.72	994,519.72
CNB-Chandler Ultra Short-Term	084670BX5 BERKSHIRE HATHAWAY INC	500,000.00	USD	ST	06/26/2017	08/15/2018	499,119.53	0.00	2,651.39	-1,164.53	497,955.00	500,606.39
CNB-Chandler Ultra Short-Term	21687BHA2 Cooperative Rabobank U.A.	3,000,000.00	USD	ST	01/18/2018	08/10/2018	2,970,391.67	0.00	0.00	0.00	2,970,391.67	2,970,391.67
CNB-Chandler Ultra Short-Term	24422ESX8 JOHN DEERE CAPITAL CORP	920,000.00	USD	ST	06/14/2017	07/13/2018	920,447.08	0.00	736.00	-1,698.28	918,748.80	919,484.80
CNB-Chandler Ultra Short-Term	24422ESX8 JOHN DEERE CAPITAL CORP	1,000,000.00	USD	ST	06/27/2017	07/13/2018	1,000,594.89	0.00	800.00	-1,954.89	998,640.00	999,440.00
CNB-Chandler Ultra Short-Term	3130A8PK3 FEDERAL HOME LOAN BANKS	1,350,000.00	USD	ST	06/15/2017	08/07/2018	1,345,342.99	0.00	4,078.13	-3,105.49	1,342,237.50	1,346,315.63
CNB-Chandler Ultra Short-Term	36164KBC4 GE Capital Treasury Services (U.S.) LLC	2,000,000.00	USD	ST	07/17/2017	02/12/2018	1,999,187.22	0.00	0.00	0.00	1,999,187.22	1,999,187.22
CNB-Chandler Ultra Short-Term	36164KGH8 GE Capital Treasury Services (U.S.) LLC	2,000,000.00	USD	ST	01/18/2018	07/17/2018	1,982,846.67	0.00	0.00	0.00	1,982,846.67	1,982,846.67
CNB-Chandler Ultra Short-Term	38141W315 GOLDMAN:FS TRS O;ADM	147,891.00	USD	CE	---	01/31/2018	147,891.00	534.19	0.00	0.00	147,891.00	147,891.00
CNB-Chandler Ultra Short-Term	45950KCA6 INTERNATIONAL FINANCE CORP	2,000,000.00	USD	ST	06/14/2017	09/04/2018	2,004,628.71	0.00	14,291.67	-6,308.71	1,998,320.00	2,012,611.67
CNB-Chandler Ultra Short-Term	48125LRF1 JPMORGAN CHASE BANK NA	2,000,000.00	USD	ST	06/14/2017	09/21/2018	1,997,679.51	0.00	10,472.22	-5,299.51	1,992,380.00	2,002,852.22
CNB-Chandler Ultra Short-Term	69353RER5 PNC BANK NA	1,675,000.00	USD	ST	06/14/2017	07/20/2018	1,676,410.84	0.00	946.84	-1,226.59	1,675,184.25	1,676,131.09
CNB-Chandler Ultra Short-Term	69353RER5 PNC BANK NA	350,000.00	USD	ST	06/27/2017	07/20/2018	350,289.89	0.00	197.85	-251.39	350,038.50	350,236.35
CNB-Chandler Ultra Short-Term	89113W6Q4 Toronto Dominion Bank	2,750,000.00	USD	ST	12/18/2017	08/24/2018	2,746,739.26	0.00	23,466.67	0.00	2,746,739.26	2,770,205.92
CNB-Chandler Ultra Short-Term	912828VQ0 UNITED STATES TREASURY	1,000,000.00	USD	ST	06/28/2017	07/31/2018	1,000,576.15	0.00	37.98	-2,056.15	998,520.00	998,557.98
CNB-Chandler Ultra Short-Term	96121T3U0 Westpac Banking Corporation	1,000,000.00	USD	ST	01/17/2018	07/20/2018	998,587.38	0.00	8,179.17	0.00	998,587.38	1,006,766.55
CNB-Chandler Ultra Short-Term	CCYUSD Receivable	534.19	USD	RCV	---	01/31/2018	534.19	0.00	0.00	0.00	534.19	534.19
CNB-Chandler Ultra Short-Term	---	28,693,425.19	USD	---	---	07/03/2018	28,625,201.34	534.19	77,696.24	-23,935.52	28,601,265.82	28,678,962.07

* Weighted by: Market Value + Accrued.

GAAP Trading Activity (Other Liquidity Securities)

01/01/2018 - 01/31/2018

* 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	02665KEG8	American Honda Finance Corporation	2,000,000.00	USD	Buy	01/23/2018	01/24/2018	05/16/2018	99.465	1,989,297.78	0.00	-1,989,297.78
CNB-Chandler Ultra Short-Term	06417GH76	The Bank of Nova Scotia	2,000,000.00	USD	Buy	01/17/2018	01/17/2018	04/09/2018	100.002	2,000,040.25	1,330.00	-2,001,370.25
CNB-Chandler Ultra Short-Term	06417GXC7	The Bank of Nova Scotia	500,000.00	USD	Buy	01/10/2018	01/12/2018	05/01/2018	99.921	499,605.51	3,416.67	-503,022.18
CNB-Chandler Ultra Short-Term	06538CEM9	The Bank of Tokyo-Mitsubishi UFJ, Ltd	1,000,000.00	USD	Buy	01/22/2018	01/22/2018	05/21/2018	99.402	994,016.94	0.00	-994,016.94
CNB-Chandler Ultra Short-Term	21687BHA2	Cooperatieve Rabobank U.A.	3,000,000.00	USD	Buy	01/18/2018	01/18/2018	08/10/2018	98.940	2,968,210.00	0.00	-2,968,210.00
CNB-Chandler Ultra Short-Term	36164KGH8	GE Capital Treasury Services (U.S.) LLC	2,000,000.00	USD	Buy	01/18/2018	01/18/2018	07/17/2018	99.070	1,981,400.00	0.00	-1,981,400.00
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O;ADM	10,039,914.86	USD	Buy	---	---	01/31/2018	1.000	10,039,914.86	0.00	-10,039,914.86
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O;ADM	-9,926,370.08	USD	Sell	---	---	01/31/2018	1.000	-9,926,370.08	0.00	9,926,370.08
CNB-Chandler Ultra Short-Term	94988J5A1	WELLS FARGO BANK NA	-1,000,000.00	USD	Maturity	01/22/2018	01/22/2018	01/22/2018	100.000	-1,000,000.00	0.00	1,000,000.00
CNB-Chandler Ultra Short-Term	96121T2N7	Westpac Banking Corporation	-500,000.00	USD	Maturity	01/12/2018	01/12/2018	01/12/2018	100.000	-500,000.00	0.00	500,000.00
CNB-Chandler Ultra Short-Term	96121T3U0	Westpac Banking Corporation	1,000,000.00	USD	Buy	01/17/2018	01/18/2018	07/20/2018	99.847	998,470.36	7,591.94	-1,006,062.30
CNB-Chandler Ultra Short-Term	---	---	10,113,544.78	USD	---	---	---	03/19/2018	---	10,044,585.62	12,338.61	-10,056,924.23

* 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.



Short-Term Investment Portfolio Financials
for the Month Ended

January 31, 2018

	Short-Term Portfolio		Chandler Portion		Reserved Portion	
	12/31/2017	01/31/2018	12/31/2017	01/31/2018	12/31/2017	01/31/2018
Balance Sheet						
Book Value	174,924,447.17	195,184,052.99	174,924,318.47	195,183,924.30	128.70	128.69
Accrued Balance	663,316.98	630,821.70	663,316.98	630,821.70	0.00	0.00
Book Value + Accrued	175,587,764.15	195,814,874.69	175,587,635.45	195,814,746.00	128.70	128.69
Net Unrealized Gain/Loss	(1,230,519.92)	(1,871,346.97)	(1,230,519.92)	(1,871,346.97)	0.00	0.00
Market Value + Accrued	174,357,244.23	193,943,527.72	174,357,115.53	193,943,399.03	128.70	128.69
	Short-Term Portfolio		Chandler Portion		Reserved Portion	
	Begin Date	01/01/2018	Begin Date	01/01/2018	Begin Date	01/01/2018
	End Date	01/31/2018	End Date	01/31/2018	End Date	01/31/2018
Income Statement						
Net Amortization/Accretion Income		4,292.83		4,292.83		0.00
Interest Income	222,817.71		230,724.80		(7,907.09)	
Dividend Income	0.00		0.00		0.00	
Foreign Tax Withheld Expense	0.00		0.00		0.00	
Misc Income	0.00		0.00		0.00	
Income Subtotal		222,817.71		230,724.80		(7,907.09)
Net Realized Gain/Loss	0.00		0.00		0.00	
Net Holding Gain/Loss	(640,827.06)		(640,827.06)		0.00	
Impairment Loss	0.00		0.00		0.00	
Net Gain/Loss		(640,827.05)		(640,827.05)		0.00
Expense	0.00		0.00		0.00	
Net Income		(413,716.52)		(405,809.42)		(7,907.09)
Transfers In/Out		20,000,000.00		19,992,092.92		7,907.08
Change in Unrealized Gain/Loss		0.00		0.00		0.00

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	02007HAC5 ALLYA 172 A3	700,000.00	USD	LT	03/21/2017	08/16/2021	699,761.79	0.00	553.78	-4,236.54	695,525.25	696,079.03
CNB-Chandler	02007PAC7 ALLYA 171 A3	290,000.00	USD	LT	01/24/2017	06/15/2021	289,984.86	0.00	219.11	-1,998.91	287,985.95	288,205.06
CNB-Chandler	02007YAC8 ALLYA 175 A3	675,000.00	USD	LT	11/14/2017	03/15/2022	674,951.49	0.00	559.69	-5,189.22	669,762.27	670,321.96
CNB-Chandler	0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	1,000,000.00	USD	ST	10/29/2015	11/05/2018	999,978.00	0.00	4,479.17	-1,688.00	998,290.00	1,002,769.17
CNB-Chandler	0258M0EE5 AMERICAN EXPRESS CREDIT CORP	495,000.00	USD	LT	02/28/2017	03/03/2020	494,643.76	0.00	4,477.00	-3,336.46	491,307.30	495,784.30
CNB-Chandler	02665WAC5 AMERICAN HONDA FINANCE CORP	425,000.00	USD	ST	09/09/2014	10/10/2018	425,547.94	0.00	2,784.64	-348.19	425,199.75	427,984.39
CNB-Chandler	037833BQ2 APPLE INC	1,060,000.00	USD	LT	02/16/2016	02/22/2019	1,059,935.33	0.00	7,908.78	-3,348.53	1,056,586.80	1,064,495.58
CNB-Chandler	037833CK4 APPLE INC	1,400,000.00	USD	LT	02/03/2017	02/07/2020	1,399,545.49	0.00	12,856.67	-11,025.49	1,388,520.00	1,401,376.67
CNB-Chandler	05531FAZ6 BB&T CORP	450,000.00	USD	LT	10/23/2017	02/01/2021	449,804.85	0.00	2,553.13	-7,576.35	442,228.50	444,781.63
CNB-Chandler	06406FAA1 BANK OF NEW YORK MELLON CORP	1,500,000.00	USD	LT	09/05/2017	04/15/2021	1,523,070.14	0.00	11,041.67	-34,305.14	1,488,765.00	1,499,806.67
CNB-Chandler	06406HCW7 BANK OF NEW YORK MELLON CORP	1,000,000.00	USD	LT	03/03/2016	09/11/2019	1,004,494.31	0.00	8,944.44	-6,104.31	998,390.00	1,007,334.44
CNB-Chandler	06406HCW7 BANK OF NEW YORK MELLON CORP	300,000.00	USD	LT	12/06/2016	09/11/2019	301,905.51	0.00	2,683.33	-2,388.51	299,517.00	302,200.33
CNB-Chandler	06417GUE6 The Bank of Nova Scotia	1,700,000.00	USD	LT	04/05/2017	04/05/2019	1,700,000.00	0.00	10,642.94	0.00	1,700,000.00	1,710,642.94
CNB-Chandler	06427KRC3 Bank of Montreal	1,250,000.00	USD	LT	02/08/2017	02/07/2019	1,250,000.00	0.00	23,304.17	0.00	1,250,000.00	1,273,304.17
CNB-Chandler	06538CEM9 The Bank of Tokyo-Mitsubishi UFJ, Ltd	1,265,000.00	USD	ST	11/17/2017	05/21/2018	1,258,948.38	0.00	0.00	35.39	1,258,983.77	1,258,983.77
CNB-Chandler	06539RGM3 The Bank of Tokyo-Mitsubishi UFJ, Ltd	865,000.00	USD	LT	09/25/2017	09/25/2019	865,000.00	0.00	6,316.66	0.00	865,000.00	871,316.66
CNB-Chandler	084664CG4 BERKSHIRE HATHAWAY FINANCE CORP	320,000.00	USD	LT	03/08/2016	03/15/2019	319,909.49	0.00	2,055.11	-1,557.49	318,352.00	320,407.11
CNB-Chandler	084664CK5 BERKSHIRE HATHAWAY FINANCE CORP	850,000.00	USD	LT	08/22/2016	08/15/2019	851,149.45	0.00	5,095.28	-13,083.45	838,066.00	843,161.28
CNB-Chandler	084664CK5 BERKSHIRE HATHAWAY FINANCE CORP	365,000.00	USD	LT	08/08/2016	08/15/2019	364,818.06	0.00	2,187.97	-4,942.66	359,875.40	362,063.37
CNB-Chandler	09247XAE1 BLACKROCK INC	1,000,000.00	USD	LT	12/06/2016	12/10/2019	1,056,169.04	0.00	7,083.33	-8,059.04	1,048,110.00	1,055,193.33
CNB-Chandler	13606A5Z7 Canadian Imperial Bank of Commerce	1,500,000.00	USD	ST	04/21/2017	11/30/2018	1,500,986.12	0.00	4,620.00	-2.71	1,500,983.41	1,505,603.41
CNB-Chandler	14913Q2A6 CATERPILLAR FINANCIAL SERVICES CORP	645,000.00	USD	LT	09/05/2017	09/04/2020	644,534.00	0.00	4,773.00	-10,266.80	634,267.20	639,040.20
CNB-Chandler	17275RAU6 CISCO SYSTEMS INC	1,670,000.00	USD	ST	06/10/2015	06/15/2018	1,669,967.14	0.00	3,520.92	-251.04	1,669,716.10	1,673,237.02
CNB-Chandler	17275RBG6 CISCO SYSTEMS INC	800,000.00	USD	LT	09/20/2016	09/20/2019	800,461.94	0.00	4,075.56	-12,077.94	788,384.00	792,459.56
CNB-Chandler	17275RBG6 CISCO SYSTEMS INC	425,000.00	USD	LT	09/13/2016	09/20/2019	424,742.61	0.00	2,165.14	-5,913.61	418,829.00	420,994.14
CNB-Chandler	22160KAJ4 COSTCO WHOLESALE CORP	1,200,000.00	USD	LT	07/26/2017	05/18/2021	1,203,422.80	0.00	5,231.67	-18,998.80	1,184,424.00	1,189,655.67
CNB-Chandler	24422ETA7 JOHN DEERE CAPITAL CORP	1,350,000.00	USD	ST	09/08/2015	08/10/2018	1,349,763.60	0.00	11,221.88	-938.10	1,348,825.50	1,360,047.38
CNB-Chandler	3130A3UQ5 FEDERAL HOME LOAN BANKS	4,000,000.00	USD	LT	01/17/2018	12/11/2020	3,964,311.74	0.00	10,416.67	-15,031.74	3,949,280.00	3,959,696.67
CNB-Chandler	3130A4GJ5 FEDERAL HOME LOAN BANKS	1,600,000.00	USD	ST	03/30/2015	04/25/2018	1,600,445.02	0.00	4,800.00	-1,965.02	1,598,480.00	1,603,280.00
CNB-Chandler	3130A8DB6 FEDERAL HOME LOAN BANKS	3,130,000.00	USD	LT	06/02/2016	06/21/2019	3,129,400.42	0.00	3,912.50	-40,153.02	3,089,247.40	3,093,159.90

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	3130AA3R7 FEDERAL HOME LOAN BANKS	1,900,000.00	USD	LT	11/29/2016	11/15/2019	1,897,644.36	0.00	5,515.28	-22,724.36	1,874,920.00	1,880,435.28
CNB-Chandler	3130AA3R7 FEDERAL HOME LOAN BANKS	2,795,000.00	USD	LT	12/15/2016	11/15/2019	2,781,155.89	0.00	8,113.26	-23,049.89	2,758,106.00	2,766,219.26
CNB-Chandler	3130AAE46 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	12/07/2016	01/16/2019	1,999,960.46	0.00	1,041.67	-13,220.46	1,986,740.00	1,987,781.67
CNB-Chandler	3133782M2 FEDERAL HOME LOAN BANKS	1,700,000.00	USD	LT	02/09/2016	03/08/2019	1,709,432.02	0.00	10,129.17	-18,867.02	1,690,565.00	1,700,694.17
CNB-Chandler	313378CR0 FEDERAL HOME LOAN BANKS	1,300,000.00	USD	LT	09/15/2017	03/11/2022	1,322,324.30	0.00	11,375.00	-35,194.30	1,287,130.00	1,298,505.00
CNB-Chandler	313379EE5 FEDERAL HOME LOAN BANKS	1,750,000.00	USD	LT	06/23/2016	06/14/2019	1,764,569.66	0.00	3,712.67	-24,649.66	1,739,920.00	1,743,632.67
CNB-Chandler	313381C94 FEDERAL HOME LOAN BANKS	1,300,000.00	USD	LT	07/18/2016	12/13/2019	1,304,345.28	0.00	2,166.67	-26,172.28	1,278,173.00	1,280,339.67
CNB-Chandler	313383HU8 FEDERAL HOME LOAN BANKS	750,000.00	USD	LT	05/23/2017	06/12/2020	752,831.08	0.00	1,786.46	-11,711.08	741,120.00	742,906.46
CNB-Chandler	3133EEQM5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,700,000.00	USD	ST	08/28/2015	02/20/2018	1,700,145.31	0.00	8,439.08	-451.31	1,699,694.00	1,708,133.08
CNB-Chandler	3133EFPJ0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	ST	03/03/2016	11/19/2018	1,001,772.09	0.00	2,580.00	-5,892.09	995,880.00	998,460.00
CNB-Chandler	3133EFW52 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,700,000.00	USD	LT	04/26/2016	07/01/2019	1,700,059.65	0.00	1,629.17	-21,666.65	1,678,393.00	1,680,022.17
CNB-Chandler	3133EGM69 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,100,000.00	USD	ST	12/06/2016	12/05/2018	2,097,897.36	0.00	3,593.33	-10,455.36	2,087,442.00	2,091,035.33
CNB-Chandler	3135G0E33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,050,000.00	USD	ST	06/04/2015	07/20/2018	1,049,707.23	0.00	360.94	-2,374.23	1,047,333.00	1,047,693.94
CNB-Chandler	3135G0E33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	650,000.00	USD	ST	06/18/2015	07/20/2018	649,842.98	0.00	223.44	-1,493.98	648,349.00	648,572.44
CNB-Chandler	3135G0E58 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,135,000.00	USD	ST	08/27/2015	10/19/2018	1,134,575.87	0.00	3,617.81	-5,160.07	1,129,415.80	1,133,033.61
CNB-Chandler	3135G0G72 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,765,000.00	USD	ST	10/30/2015	12/14/2018	1,764,258.30	0.00	2,592.34	-11,348.55	1,752,909.75	1,755,502.09
CNB-Chandler	3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,275,000.00	USD	LT	06/27/2016	02/26/2019	2,280,209.86	0.00	9,795.14	-28,778.86	2,251,431.00	2,261,226.14
CNB-Chandler	3135G0N33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	675,000.00	USD	LT	07/29/2016	08/02/2019	674,428.02	0.00	2,936.72	-11,632.02	662,796.00	665,732.72
CNB-Chandler	3135G0N33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,660,000.00	USD	LT	07/29/2016	08/02/2019	1,658,595.48	0.00	7,222.15	-28,608.28	1,629,987.20	1,637,209.35
CNB-Chandler	3135G0P49 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,000,000.00	USD	LT	09/01/2016	08/28/2019	2,996,021.84	0.00	12,750.00	-46,661.84	2,949,360.00	2,962,110.00
CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	745,000.00	USD	LT	12/15/2016	10/24/2019	736,867.53	0.00	2,007.36	-6,238.58	730,628.95	732,636.31
CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,705,000.00	USD	LT	01/05/2017	10/24/2019	1,692,196.87	0.00	4,594.03	-20,086.32	1,672,110.55	1,676,704.58
CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,235,000.00	USD	LT	06/27/2017	10/24/2019	2,217,405.66	0.00	6,022.08	-25,518.81	2,191,886.85	2,197,908.93
CNB-Chandler	3135G0S38 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00	USD	LT	09/27/2017	01/05/2022	1,605,831.63	0.00	2,311.11	-32,855.63	1,572,976.00	1,575,287.11
CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	160,000.00	USD	LT	02/24/2017	02/28/2020	159,929.45	0.00	1,020.00	-2,177.45	157,752.00	158,772.00

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	USD	LT	03/02/2017	02/28/2020	1,991,896.58	0.00	12,750.00	-19,996.58	1,971,900.00	1,984,650.00
CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,950,000.00	USD	LT	08/30/2017	02/28/2020	1,951,505.64	0.00	12,431.25	-28,903.14	1,922,602.50	1,935,033.75
CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	700,000.00	USD	LT	08/02/2017	07/30/2020	698,738.84	0.00	29.17	-11,716.84	687,022.00	687,051.17
CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,095,000.00	USD	LT	08/30/2017	07/30/2020	2,094,770.67	0.00	87.29	-38,611.97	2,056,158.70	2,056,245.99
CNB-Chandler	3137EADG1 FREDDIE MAC	275,000.00	USD	LT	05/13/2016	05/30/2019	277,758.50	0.00	815.45	-3,809.00	273,949.50	274,764.95
CNB-Chandler	3137EADK2 FREDDIE MAC	1,600,000.00	USD	LT	04/28/2015	08/01/2019	1,597,734.05	0.00	10,000.00	-17,734.05	1,580,000.00	1,590,000.00
CNB-Chandler	3137EADK2 FREDDIE MAC	100,000.00	USD	LT	06/18/2015	08/01/2019	99,534.41	0.00	625.00	-784.41	98,750.00	99,375.00
CNB-Chandler	3137EADM8 FREDDIE MAC	1,700,000.00	USD	LT	02/22/2016	10/02/2019	1,701,414.63	0.00	7,024.31	-26,285.63	1,675,129.00	1,682,153.31
CNB-Chandler	3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	1,700,000.00	USD	LT	03/18/2016	04/15/2019	1,699,779.73	0.00	5,631.25	-18,071.73	1,681,708.00	1,687,339.25
CNB-Chandler	3137EADZ9 FEDERAL HOME LOAN MORTGAGE CORP	1,525,000.00	USD	LT	06/01/2016	04/15/2019	1,524,960.45	0.00	5,051.56	-16,369.45	1,508,591.00	1,513,642.56
CNB-Chandler	3137EAEB1 FEDERAL HOME LOAN MORTGAGE CORP	950,000.00	USD	LT	07/19/2016	07/19/2019	948,870.82	0.00	277.08	-15,343.82	933,527.00	933,804.08
CNB-Chandler	3137EAEB1 FEDERAL HOME LOAN MORTGAGE CORP	4,600,000.00	USD	LT	10/03/2016	07/19/2019	4,592,093.33	0.00	1,341.67	-71,857.33	4,520,236.00	4,521,577.67
CNB-Chandler	3137EAE5 FREDDIE MAC	1,740,000.00	USD	LT	01/12/2017	01/17/2020	1,738,763.49	0.00	1,015.00	-20,652.69	1,718,110.80	1,719,125.80
CNB-Chandler	3137EAE5 FREDDIE MAC	3,650,000.00	USD	LT	04/03/2017	01/17/2020	3,648,692.63	0.00	2,129.17	-44,609.63	3,604,083.00	3,606,212.17
CNB-Chandler	3137EAEF2 FREDDIE MAC	2,215,000.00	USD	LT	06/27/2017	04/20/2020	2,205,826.06	0.00	8,544.67	-30,607.46	2,175,218.60	2,183,763.27
CNB-Chandler	3137EAEF2 FREDDIE MAC	3,000,000.00	USD	LT	07/06/2017	04/20/2020	2,984,712.91	0.00	11,572.92	-38,592.91	2,946,120.00	2,957,692.92
CNB-Chandler	3137EAEH8 FEDERAL HOME LOAN MORTGAGE CORP	1,330,000.00	USD	LT	07/18/2017	08/15/2019	1,328,549.89	0.00	9,753.33	-13,153.29	1,315,396.60	1,325,149.93
CNB-Chandler	437076BQ4 HOME DEPOT INC	1,090,000.00	USD	LT	05/24/2017	06/05/2020	1,089,503.92	0.00	3,052.00	-13,673.92	1,075,830.00	1,078,882.00
CNB-Chandler	437076BQ4 HOME DEPOT INC	410,000.00	USD	LT	05/24/2017	06/05/2020	409,813.76	0.00	1,148.00	-5,143.76	404,670.00	405,818.00
CNB-Chandler	43811BAC8 HAROT 172 A3	875,000.00	USD	LT	06/20/2017	08/16/2021	874,942.54	0.00	653.33	-9,150.07	865,792.46	866,445.80
CNB-Chandler	43813FAC7 HAROT 174 A3	485,000.00	USD	LT	11/22/2017	11/22/2021	484,936.62	0.00	248.56	-2,601.60	482,335.02	482,583.58
CNB-Chandler	43813NAC0 HAROT 152 A3	123,828.00	USD	LT	05/13/2015	02/21/2019	123,826.42	0.00	35.77	-135.78	123,690.63	123,726.41
CNB-Chandler	43814RAB2 HAROT 164 A2	415,907.48	USD	LT	10/18/2016	04/18/2019	415,904.82	0.00	156.20	-761.27	415,143.54	415,299.74
CNB-Chandler	43814TAB8 HAROT 171 A2	305,326.63	USD	LT	03/21/2017	07/22/2019	305,324.05	0.00	120.43	-463.20	304,860.86	304,981.29
CNB-Chandler	43814TAC6 HAROT 171 A3	400,000.00	USD	LT	03/21/2017	07/21/2021	399,984.46	0.00	191.11	-3,576.66	396,407.80	396,598.91
CNB-Chandler	438516BQ8 HONEYWELL INTERNATIONAL INC	245,000.00	USD	LT	10/23/2017	10/30/2019	244,833.77	0.00	1,114.75	-1,962.82	242,870.95	243,985.70
CNB-Chandler	44930UAD8 HART 16A A3	250,000.00	USD	LT	03/22/2016	09/15/2020	249,984.36	0.00	173.33	-1,136.88	248,847.48	249,020.81
CNB-Chandler	44931PAD8 HART 17A A3	380,000.00	USD	LT	03/22/2017	08/16/2021	379,979.31	0.00	297.24	-3,129.77	376,849.53	377,146.78

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	44932GAD7 HART 17B A3	735,000.00	USD	LT	08/09/2017	01/18/2022	734,894.85	0.00	578.20	-8,627.23	726,267.61	726,845.81
CNB-Chandler	4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,700,000.00	USD	LT	10/02/2017	11/09/2020	1,714,208.35	0.00	8,228.47	-26,431.35	1,687,777.00	1,696,005.47
CNB-Chandler	4581X0CX4 INTER-AMERICAN DEVELOPMENT BANK	1,455,000.00	USD	LT	04/05/2017	05/12/2020	1,452,444.70	0.00	5,188.49	-18,367.60	1,434,077.10	1,439,265.59
CNB-Chandler	459058DW0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	865,000.00	USD	LT	09/27/2017	10/07/2019	868,889.24	0.00	5,138.68	-8,880.29	860,008.95	865,147.63
CNB-Chandler	459058ER0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,970,000.00	USD	ST	09/30/2015	10/05/2018	1,969,238.25	0.00	6,347.78	-12,003.85	1,957,234.40	1,963,582.18
CNB-Chandler	45905UP32 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,730,000.00	USD	LT	09/12/2017	09/12/2020	1,726,363.89	0.00	9,901.94	3,636.11	1,730,000.00	1,739,901.94
CNB-Chandler	45920JN2 INTERNATIONAL BUSINESS MACHINES CORP	1,635,000.00	USD	LT	02/01/2017	01/27/2020	1,634,565.97	0.00	345.17	-17,158.57	1,617,407.40	1,617,752.57
CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,250,000.00	USD	LT	01/18/2018	01/25/2021	1,246,348.00	0.00	468.75	-3,760.50	1,242,587.50	1,243,056.25
CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,000,000.00	USD	LT	01/24/2018	01/25/2021	997,224.99	0.00	375.00	-3,154.99	994,070.00	994,445.00
CNB-Chandler	46625HJR2 JPMORGAN CHASE & CO	1,635,000.00	USD	ST	02/01/2017	01/28/2019	1,643,223.82	0.00	320.19	-4,773.97	1,638,449.85	1,638,770.04
CNB-Chandler	47787XAB3 JDOT 2017 A2	338,858.56	USD	LT	02/22/2017	11/15/2019	338,858.14	0.00	225.91	-508.41	338,349.73	338,575.63
CNB-Chandler	47788BAB0 JDOT 17B A2A	505,000.00	USD	LT	07/11/2017	04/15/2020	504,977.18	0.00	356.87	-1,564.24	503,412.94	503,769.80
CNB-Chandler	47788BAD6 JDOT 17B A3	250,000.00	USD	LT	07/11/2017	10/15/2021	249,986.19	0.00	202.22	-2,845.49	247,140.70	247,342.92
CNB-Chandler	47788NAB4 JDOT 16B A2	125,926.68	USD	LT	07/19/2016	02/15/2019	125,926.09	0.00	61.00	-62.93	125,863.16	125,924.17
CNB-Chandler	594918BF0 MICROSOFT CORP	485,000.00	USD	ST	11/02/2015	11/03/2018	484,876.77	0.00	1,541.22	-2,233.87	482,642.90	484,184.12
CNB-Chandler	594918BN3 MICROSOFT CORP	1,000,000.00	USD	LT	08/01/2016	08/08/2019	999,474.12	0.00	5,286.11	-15,514.12	983,960.00	989,246.11
CNB-Chandler	60934N104 FEDERATED GOVT OBL;INST	8,087,947.77	USD	CE	---	01/31/2018	8,087,947.77	6,011.15	0.00	0.00	8,087,947.77	8,087,947.77
CNB-PFM	60934N104 FEDERATED GOVT OBL;INST	0.00	USD	CE	11/28/2012	01/31/2018	0.00	0.00	0.00	0.00	0.00	0.00
CNB-Chandler	65474AB0 NAROT 17A A2A	314,882.95	USD	LT	03/21/2017	01/15/2020	314,882.26	0.00	205.72	-740.48	314,141.78	314,347.50
CNB-Chandler	65478GAB6 NAROT 17B A2A	1,100,000.00	USD	LT	08/16/2017	05/15/2020	1,099,971.64	0.00	762.67	-3,992.58	1,095,979.06	1,096,741.73
CNB-Chandler	65478VAD9 NAROT 16B A3	185,000.00	USD	LT	04/18/2016	01/15/2021	184,989.46	0.00	108.53	-1,445.85	183,543.61	183,652.14
CNB-Chandler	65478WAB1 NAROT 16C A2A	150,189.98	USD	LT	08/02/2016	05/15/2019	150,188.87	0.00	71.42	-93.08	150,095.79	150,167.22
CNB-Chandler	68389XAX3 ORACLE CORP	250,000.00	USD	LT	12/06/2016	10/08/2019	251,832.98	0.00	1,765.63	-1,937.98	249,895.00	251,660.63
CNB-Chandler	69353REY0 PNC BANK NA	1,000,000.00	USD	LT	11/17/2017	12/09/2021	1,005,271.95	0.00	3,683.33	-15,721.95	989,550.00	993,233.33
CNB-Chandler	69353RFB9 PNC BANK NA	750,000.00	USD	LT	12/27/2017	02/17/2022	751,718.57	0.00	8,968.75	-8,813.57	742,905.00	751,873.75
CNB-Chandler	713448CR7 PEPSICO INC	245,000.00	USD	ST	04/27/2015	04/30/2018	244,997.59	0.00	774.13	-286.69	244,710.90	245,485.03
CNB-Chandler	747525AG8 QUALCOMM INC	430,000.00	USD	ST	05/13/2015	05/18/2018	429,942.63	0.00	1,187.28	-407.03	429,535.60	430,722.88
CNB-Chandler	747525AG8 QUALCOMM INC	825,000.00	USD	ST	05/19/2015	05/18/2018	824,860.10	0.00	2,277.92	-751.10	824,109.00	826,386.92
CNB-Chandler	808513AK1 CHARLES SCHWAB CORP	875,000.00	USD	ST	03/03/2015	03/10/2018	874,961.71	0.00	5,140.63	-14.21	874,947.50	880,088.13

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	808513AK1 CHARLES SCHWAB CORP	150,000.00	USD	ST	04/27/2015	03/10/2018	150,008.16	0.00	881.25	-17.16	149,991.00	150,872.25
CNB-Chandler	808513AK1 CHARLES SCHWAB CORP	105,000.00	USD	ST	04/30/2015	03/10/2018	105,003.92	0.00	616.88	-10.22	104,993.70	105,610.57
CNB-Chandler	83050FXT3 Skandinaviska Enskilda Banken AB	1,725,000.00	USD	LT	08/03/2017	08/02/2019	1,724,494.51	0.00	15,958.17	0.83	1,724,495.34	1,740,453.51
CNB-Chandler	857477AS2 STATE STREET CORP	600,000.00	USD	LT	10/04/2016	08/18/2020	613,788.86	0.00	6,927.50	-13,362.86	600,426.00	607,353.50
CNB-Chandler	857477AS2 STATE STREET CORP	400,000.00	USD	LT	05/22/2017	08/18/2020	406,442.10	0.00	4,618.33	-6,158.10	400,284.00	404,902.33
CNB-Chandler	86563YVNO Sumitomo Mitsui Banking Corporation	1,700,000.00	USD	LT	05/03/2017	05/03/2019	1,700,000.00	0.00	8,593.15	0.00	1,700,000.00	1,708,593.15
CNB-Chandler	86958JHB8 Svenska Handelsbanken AB	1,250,000.00	USD	ST	01/10/2017	01/10/2019	1,250,000.00	0.00	1,312.50	0.00	1,250,000.00	1,251,312.50
CNB-Chandler	89231LAB3 TAOT 16D A2A	265,391.81	USD	LT	10/04/2016	05/15/2019	265,387.90	0.00	125.03	-460.17	264,927.72	265,052.75
CNB-Chandler	89236TCP8 TOYOTA MOTOR CREDIT CORP	550,000.00	USD	ST	07/08/2015	07/13/2018	549,931.08	0.00	426.25	-921.08	549,010.00	549,436.25
CNB-Chandler	89236TCU7 TOYOTA MOTOR CREDIT CORP	380,000.00	USD	LT	02/16/2016	02/19/2019	379,985.94	0.00	2,907.00	-1,923.94	378,062.00	380,969.00
CNB-Chandler	89236TDE2 TOYOTA MOTOR CREDIT CORP	1,000,000.00	USD	LT	05/17/2016	05/20/2019	999,386.87	0.00	2,761.11	-10,226.87	989,160.00	991,921.11
CNB-Chandler	89236TDM4 TOYOTA MOTOR CREDIT CORP	1,000,000.00	USD	ST	01/05/2017	01/09/2019	1,000,709.46	0.00	1,038.89	-4,429.46	996,280.00	997,318.89
CNB-Chandler	89236WAC2 TAOT 15A A3	83,249.42	USD	LT	02/24/2015	02/15/2019	83,248.61	0.00	41.44	-48.29	83,200.32	83,241.76
CNB-Chandler	89237WAD9 TAOT 16C A3	250,000.00	USD	LT	08/01/2016	08/17/2020	249,997.60	0.00	126.67	-1,823.90	248,173.70	248,300.37
CNB-Chandler	89238BAB8 TAOT 18A A2A	2,180,000.00	USD	LT	01/23/2018	10/15/2020	2,179,774.66	0.00	127.17	-1,313.52	2,178,461.14	2,178,588.30
CNB-Chandler	89238KAD4 TAOT 17D A3	540,000.00	USD	LT	11/07/2017	01/18/2022	539,954.51	0.00	463.20	-5,219.51	534,735.00	535,198.20
CNB-Chandler	89238MAD0 TAOT 17A A3	220,000.00	USD	LT	03/07/2017	02/16/2021	219,983.97	0.00	169.16	-1,435.24	218,548.73	218,717.88
CNB-Chandler	90331HML4 US BANK NA	250,000.00	USD	LT	12/06/2016	10/28/2019	251,058.08	0.00	1,372.40	-2,403.08	248,655.00	250,027.40
CNB-Chandler	904764AV9 UNILEVER CAPITAL CORP	125,000.00	USD	LT	05/02/2017	05/05/2020	124,698.20	0.00	537.50	-1,334.45	123,363.75	123,901.25
CNB-Chandler	91159HHH6 U.S. BANCORP	1,050,000.00	USD	LT	01/22/2016	04/25/2019	1,053,444.12	0.00	6,160.00	-4,095.12	1,049,349.00	1,055,509.00
CNB-Chandler	91159HHP8 U.S. BANCORP	1,000,000.00	USD	LT	01/24/2018	01/24/2022	996,294.74	0.00	510.42	-4,644.74	991,650.00	992,160.42
CNB-Chandler	912828H52 UNITED STATES TREASURY	500,000.00	USD	LT	09/30/2016	01/31/2020	502,976.05	0.00	17.27	-11,766.05	491,210.00	491,227.27
CNB-Chandler	912828H52 UNITED STATES TREASURY	1,400,000.00	USD	LT	11/08/2016	01/31/2020	1,404,574.18	0.00	48.34	-29,186.18	1,375,388.00	1,375,436.34
CNB-Chandler	912828H86 UNITED STATES TREASURY	1,800,000.00	USD	LT	08/15/2017	01/31/2022	1,781,584.13	0.00	74.59	-45,988.13	1,735,596.00	1,735,670.59
CNB-Chandler	912828J50 UNITED STATES TREASURY	1,200,000.00	USD	LT	02/12/2016	02/29/2020	1,207,768.53	0.00	7,019.34	-27,172.53	1,180,596.00	1,187,615.34
CNB-Chandler	912828K82 UNITED STATES TREASURY	1,700,000.00	USD	ST	05/10/2016	08/15/2018	1,702,131.01	0.00	7,853.26	-8,506.01	1,693,625.00	1,701,478.26
CNB-Chandler	912828L65 UNITED STATES TREASURY	2,250,000.00	USD	LT	12/28/2016	09/30/2020	2,227,196.53	0.00	10,539.15	-28,609.03	2,198,587.50	2,209,126.65
CNB-Chandler	912828L65 UNITED STATES TREASURY	275,000.00	USD	LT	03/15/2017	09/30/2020	271,527.05	0.00	1,288.12	-2,810.80	268,716.25	270,004.37
CNB-Chandler	912828L99 UNITED STATES TREASURY	3,000,000.00	USD	LT	11/01/2017	10/31/2020	2,969,214.80	0.00	10,597.38	-41,154.80	2,928,060.00	2,938,657.38
CNB-Chandler	912828S27 UNITED STATES TREASURY	600,000.00	USD	LT	06/28/2017	06/30/2021	588,921.74	0.00	596.69	-13,389.74	575,532.00	576,128.69
CNB-Chandler	912828S27 UNITED STATES TREASURY	3,400,000.00	USD	LT	01/17/2018	06/30/2021	3,277,955.46	0.00	3,381.22	-16,607.46	3,261,348.00	3,264,729.22
CNB-Chandler	912828SD3 UNITED STATES TREASURY	1,500,000.00	USD	ST	04/29/2015	01/31/2019	1,501,110.38	0.00	51.80	-11,415.38	1,489,695.00	1,489,746.80

GAAP Balance Sheet by Lot (Short-Term Portfolio)

As of 01/31/2018

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	912828SD3 UNITED STATES TREASURY	200,000.00	USD	ST	10/29/2015	01/31/2019	200,233.35	0.00	6.91	-1,607.35	198,626.00	198,632.91
CNB-Chandler	912828ST8 UNITED STATES TREASURY	1,100,000.00	USD	LT	07/31/2015	04/30/2019	1,100,176.54	0.00	3,532.46	-10,527.54	1,089,649.00	1,093,181.46
CNB-Chandler	912828ST8 UNITED STATES TREASURY	600,000.00	USD	LT	10/29/2015	04/30/2019	600,388.42	0.00	1,926.80	-6,034.42	594,354.00	596,280.80
CNB-Chandler	912828SX9 UNITED STATES TREASURY	1,600,000.00	USD	LT	12/07/2016	05/31/2019	1,597,914.51	0.00	3,115.38	-16,794.51	1,581,120.00	1,584,235.38
CNB-Chandler	912828T34 UNITED STATES TREASURY	1,000,000.00	USD	LT	07/25/2017	09/30/2021	977,064.98	0.00	3,832.42	-21,904.98	955,160.00	958,992.42
CNB-Chandler	912828TH3 UNITED STATES TREASURY	1,725,000.00	USD	LT	09/29/2015	07/31/2019	1,717,054.64	0.00	41.70	-22,173.14	1,694,881.50	1,694,923.20
CNB-Chandler	912828U65 UNITED STATES TREASURY	1,750,000.00	USD	LT	10/19/2017	11/30/2021	1,741,401.43	0.00	5,300.48	-34,468.93	1,706,932.50	1,712,232.98
CNB-Chandler	912828UB4 UNITED STATES TREASURY	1,750,000.00	USD	LT	10/29/2015	11/30/2019	1,738,458.24	0.00	3,028.85	-23,598.24	1,714,860.00	1,717,888.85
CNB-Chandler	912828UF5 UNITED STATES TREASURY	550,000.00	USD	LT	02/22/2016	12/31/2019	550,174.23	0.00	546.96	-10,552.73	539,621.50	540,168.46
CNB-Chandler	912828UV0 UNITED STATES TREASURY	1,200,000.00	USD	LT	10/11/2016	03/31/2020	1,199,856.12	0.00	4,598.90	-26,616.12	1,173,240.00	1,177,838.90
CNB-Chandler	912828V72 UNITED STATES TREASURY	1,800,000.00	USD	LT	12/15/2017	01/31/2022	1,783,621.07	0.00	93.23	-22,717.07	1,760,904.00	1,760,997.23
CNB-Chandler	912828W55 UNITED STATES TREASURY	1,000,000.00	USD	LT	10/20/2017	02/28/2022	996,854.51	0.00	7,976.52	-19,394.51	977,460.00	985,436.52
CNB-Chandler	912828W55 UNITED STATES TREASURY	2,000,000.00	USD	LT	12/11/2017	02/28/2022	1,983,378.22	0.00	15,953.04	-28,458.22	1,954,920.00	1,970,873.04
CNB-Chandler	912828W89 UNITED STATES TREASURY	3,000,000.00	USD	LT	12/26/2017	03/31/2022	2,961,031.27	0.00	19,162.09	-30,871.27	2,930,160.00	2,949,322.09
CNB-Chandler	912828XA3 UNITED STATES TREASURY	2,000,000.00	USD	ST	12/06/2016	05/15/2018	1,999,877.72	0.00	4,309.39	-2,617.72	1,997,260.00	2,001,569.39
CNB-Chandler	912828XU9 UNITED STATES TREASURY	1,345,000.00	USD	LT	07/06/2017	06/15/2020	1,342,190.75	0.00	2,660.44	-19,410.15	1,322,780.60	1,325,441.04
CNB-Chandler	92826CAB8 VISA INC	1,000,000.00	USD	LT	12/28/2016	12/14/2020	998,593.99	0.00	2,872.22	-5,113.99	993,480.00	996,352.22
CNB-Chandler	94974BFU9 WELLS FARGO & CO	500,000.00	USD	LT	09/13/2016	04/22/2019	503,725.80	0.00	2,921.88	-5,020.80	498,705.00	501,626.88
CNB-Chandler	CCYUSD Receivable	6,011.15	USD	RCV	---	01/31/2018	6,011.15	0.00	0.00	0.00	6,011.15	6,011.15
CNB-PFM	CCYUSD Cash	128.69	USD	Cash	---	01/31/2018	128.69	0.00	0.00	0.00	128.69	128.69
---	---	195,457,649.12	USD	---	---	12/13/2019	195,184,052.99	6,011.15	630,821.70	-1,871,346.97	193,312,706.02	193,943,527.72

* Weighted by: Market Value + Accrued.

GAAP Trading Activity (Short-Term Portfolio)

01/01/2018 - 01/31/2018

* 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	3130A3UQ5	FEDERAL HOME LOAN BANKS	4,000,000.00	USD	Buy	01/17/2018	01/18/2018	12/11/2020	99.096	3,963,840.00	7,708.33	-3,971,548.33
CNB-Chandler	43813NAC0	HAROT 152 A3	-43,481.51	USD	Principal Paydown	01/21/2018	01/21/2018	02/21/2019	---	-43,481.51	0.00	43,481.51
CNB-Chandler	43814RAB2	HAROT 164 A2	-76,361.83	USD	Principal Paydown	01/18/2018	01/18/2018	04/18/2019	---	-76,361.83	0.00	76,361.83
CNB-Chandler	43814TAB8	HAROT 171 A2	-41,746.12	USD	Principal Paydown	01/21/2018	01/21/2018	07/22/2019	---	-41,746.12	0.00	41,746.12
CNB-Chandler	45950KCM0	INTERNATIONAL FINANCE CORP	1,250,000.00	USD	Buy	01/18/2018	01/25/2018	01/25/2021	99.706	1,246,325.00	0.00	-1,246,325.00
CNB-Chandler	45950KCM0	INTERNATIONAL FINANCE CORP	1,000,000.00	USD	Buy	01/24/2018	01/26/2018	01/25/2021	99.721	997,210.00	62.50	-997,272.50
CNB-Chandler	47787XAB3	JDOT 2017 A2	-48,144.11	USD	Principal Paydown	01/15/2018	01/15/2018	11/15/2019	---	-48,144.11	0.00	48,144.11
CNB-Chandler	47788NAB4	JDOT 16B A2	-76,351.46	USD	Principal Paydown	01/15/2018	01/15/2018	02/15/2019	---	-76,351.46	0.00	76,351.46
CNB-Chandler	60934N104	FEDERATED GOVT OBL;INST	20,626,909.69	USD	Buy	---	---	01/31/2018	1.000	20,626,909.69	0.00	-20,626,909.69
CNB-Chandler	60934N104	FEDERATED GOVT OBL;INST	-12,593,506.15	USD	Sell	---	---	01/31/2018	1.000	-12,593,506.15	0.00	12,593,506.15
CNB-Chandler	654747AB0	NAROT 17A A2A	-28,707.02	USD	Principal Paydown	01/15/2018	01/15/2018	01/15/2020	---	-28,707.02	0.00	28,707.02
CNB-Chandler	65478WAB1	NAROT 16C A2A	-35,923.24	USD	Principal Paydown	01/15/2018	01/15/2018	05/15/2019	---	-35,923.24	0.00	35,923.24
CNB-Chandler	89231LAB3	TAOT 16D A2A	-48,799.97	USD	Principal Paydown	01/15/2018	01/15/2018	05/15/2019	---	-48,799.97	0.00	48,799.97
CNB-Chandler	89236WAC2	TAOT 15A A3	-29,562.39	USD	Principal Paydown	01/15/2018	01/15/2018	02/15/2019	---	-29,562.39	0.00	29,562.39
CNB-Chandler	89238BAB8	TAOT 18A A2A	2,180,000.00	USD	Buy	01/23/2018	01/31/2018	10/15/2020	99.990	2,179,777.20	0.00	-2,179,777.20
CNB-Chandler	91159HHP8	U.S. BANCORP	1,000,000.00	USD	Buy	01/24/2018	01/26/2018	01/24/2022	99.628	996,280.00	145.83	-996,425.83
CNB-Chandler	912828S27	UNITED STATES TREASURY	3,400,000.00	USD	Buy	01/17/2018	01/18/2018	06/30/2021	96.371	3,276,617.19	1,901.93	-3,278,519.12
CNB-Chandler	---	---	20,434,325.89	USD	---	---	---	12/10/2018	---	20,264,375.28	9,818.59	-20,274,193.87

* 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.



- ❖ **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.
- ❖ **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.
- ❖ **Other Liquidity Securities** - The city's investment portfolio whose securities' average maturity is between 0 and 3 years.
- ❖ **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.
- ❖ **Purchase Yield** - The measure of a bond's recurring realized investment income that combines both the bond's coupon return plus its amortization.
- ❖ **Short-Term Portfolio** - The city's investment portfolio whose securities' average maturity is between 1 and 5 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 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.
- ❖ **Weighted Average Life** - 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.
- ❖ **Weighted Average 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.
- ❖ **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.