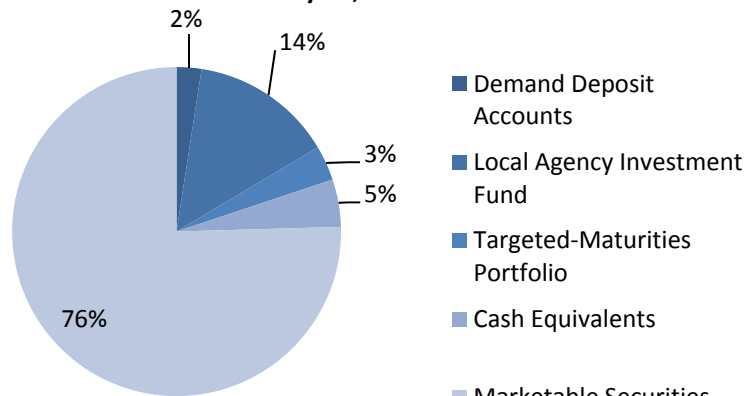


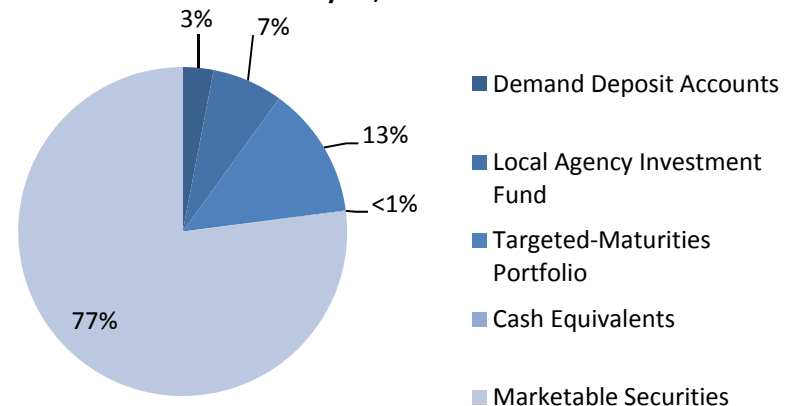


Portfolios	January 31, 2020									
	Amortized	Unrealized	Market	Accrued	Market Value	%	YTM @	YTM @		
	Cost	Gains/(Loss)	Value	Interest	Plus Accrued	Total	Cost	Market	Notes	
<b>Operating Portfolios</b>										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 7,356,583	\$ -	\$ 7,356,583	\$ -	\$ 7,356,583	2.44%	0.58%	0.58%	(1)	
Local Agency Investment Fund	42,312,870	-	42,312,870	-	42,312,870	14.01%	2.29%	2.11%	(2)	
Targeted-Maturities Portfolio	10,279,729	7,295	10,287,024	58,682	10,345,706	3.43%	2.12%	1.73%		
Short-Term Portfolio										
Cash Equivalents	14,108,481	2,244	14,110,725	9,750	14,120,475	4.68%	1.62%	1.43%		
Marketable Securities	223,237,861	3,510,784	226,748,645	1,150,256	227,898,901	75.45%	2.21%	1.49%		
<b>TOTAL OPERATING FUNDS</b>	<b>\$ 297,295,524</b>	<b>\$ 3,520,323</b>	<b>\$ 300,815,848</b>	<b>\$ 1,218,688</b>	<b>\$ 302,034,536</b>	<b>100.00%</b>				
<b>Bond Fund Portfolios</b>										
2010 Civic Center COPs	\$ 1,150,650	\$ (175)	\$ 1,150,475	\$ 2,710	\$ 1,153,185	35.70%	1.60%	1.64%		
Assessment Districts	2,070,257	1,638	2,071,895	5,282	2,077,177	64.30%	1.66%	1.42%		
<b>TOTAL BOND FUNDS WITH FISCAL AGENT</b>	<b>\$ 3,220,906</b>	<b>\$ 1,463</b>	<b>\$ 3,222,370</b>	<b>\$ 7,992</b>	<b>\$ 3,230,361</b>	<b>100.00%</b>				
<b>TOTAL CASH &amp; INVESTMENTS</b>	<b>\$ 300,516,431</b>	<b>\$ 3,521,786</b>	<b>\$ 304,038,217</b>	<b>\$ 1,226,680</b>	<b>\$ 305,264,897</b>					

**Composition of Operating Portfolio  
January 31, 2020**



**Composition of Operating Portfolio  
January 31, 2019**



Notes:

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

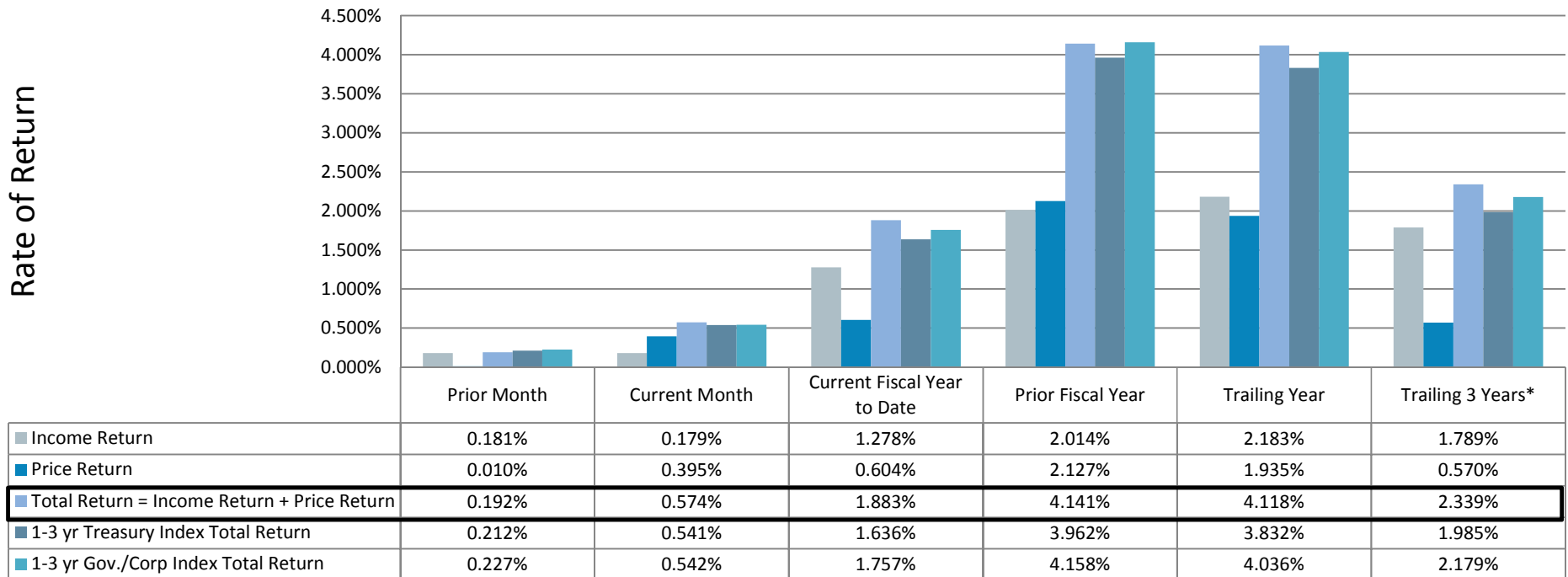


Short-Term Portfolio by Security Type  
for the Month Ended

January 31, 2020

Security Type	Par Value	Original Cost	Amortized Cost	Unrealized Gain/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% of Portfolio	YTM @ Cost	YTM @ Market
<b>Cash Equivalents</b>	8,900,000	14,108,367	14,108,481	2,244	14,110,725	9,750	14,120,475	5.86%	1.62%	1.43%
<b>Marketable Securities</b>										
Agency	88,865,000	89,179,300	89,179,190	1,663,448	90,842,638	512,127	91,354,765	37.72%	2.17%	1.43%
U.S. Government	59,320,000	58,669,199	58,976,570	750,894	59,727,464	222,849	59,950,314	24.80%	1.92%	1.37%
Corporate Notes	46,200,000	46,091,935	46,160,099	981,797	47,141,896	332,022	47,473,917	19.57%	2.72%	1.65%
Asset-Backed Securities	12,279,232	12,306,445	12,300,442	65,093	12,365,535	12,159	12,377,694	5.13%	2.29%	1.72%
Supranational	7,135,000	7,136,692	7,135,677	24,693	7,160,369	24,688	7,185,057	2.97%	1.92%	1.51%
Certificates of Deposit	4,500,000	4,498,530	4,499,670	2,022	4,501,693	36,250	4,537,943	1.87%	2.07%	1.63%
Commercial Paper	3,000,000	2,974,933	2,986,213	1,337	2,987,550	-	2,987,550	1.24%	1.90%	1.68%
Municipal Bonds	2,000,000	2,000,000	2,000,000	21,500	2,021,500	10,162	2,031,662	0.84%	2.01%	1.73%
<b>Total Marketable Securities</b>	<b>223,299,232</b>	<b>222,857,035</b>	<b>223,237,861</b>	<b>3,510,784</b>	<b>226,748,645</b>	<b>1,150,256</b>	<b>227,898,901</b>	<b>94.17%</b>	<b>2.21%</b>	<b>1.49%</b>
<b>GRAND TOTAL</b>	<b>232,199,232</b>	<b>236,965,402</b>	<b>237,346,342</b>	<b>3,513,028</b>	<b>240,859,370</b>	<b>1,160,006</b>	<b>242,019,377</b>	<b>100.02%</b>	<b>2.17%</b>	<b>1.48%</b>

**Performance History**



\*Periods greater than one year are annualized

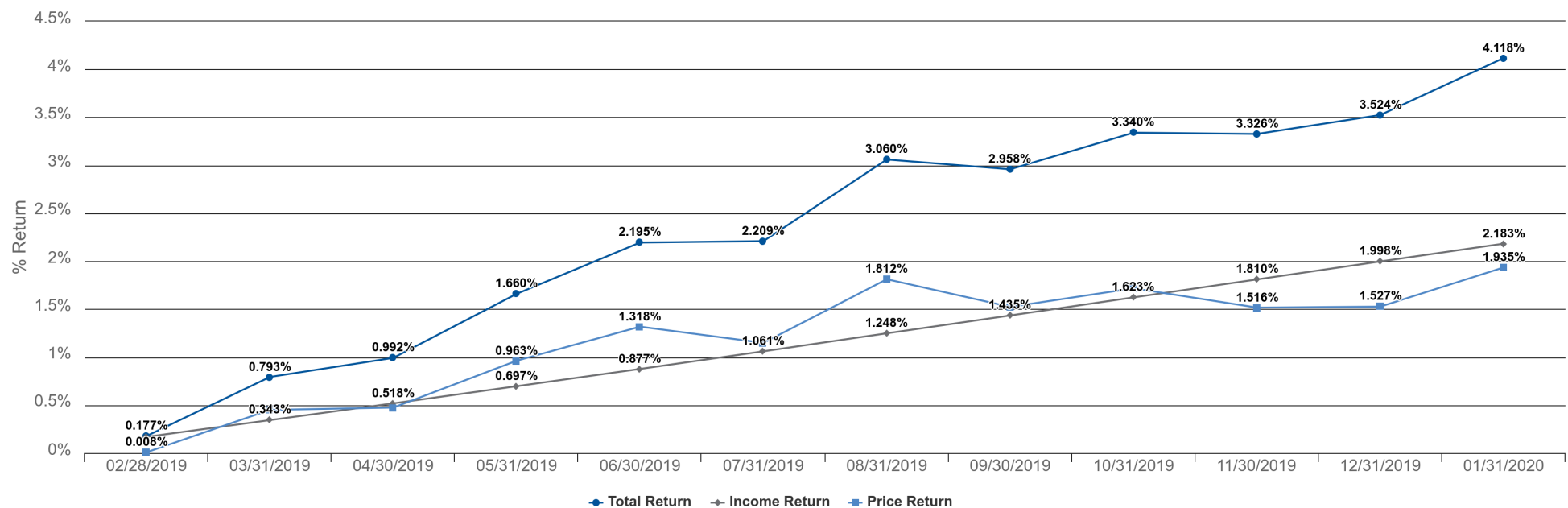
# Short-Term Portfolio's Cumulative Returns During Trailing Year

02/01/2019 - 01/31/2020

## Cumulative Returns from the Beginning of the Trailing Year

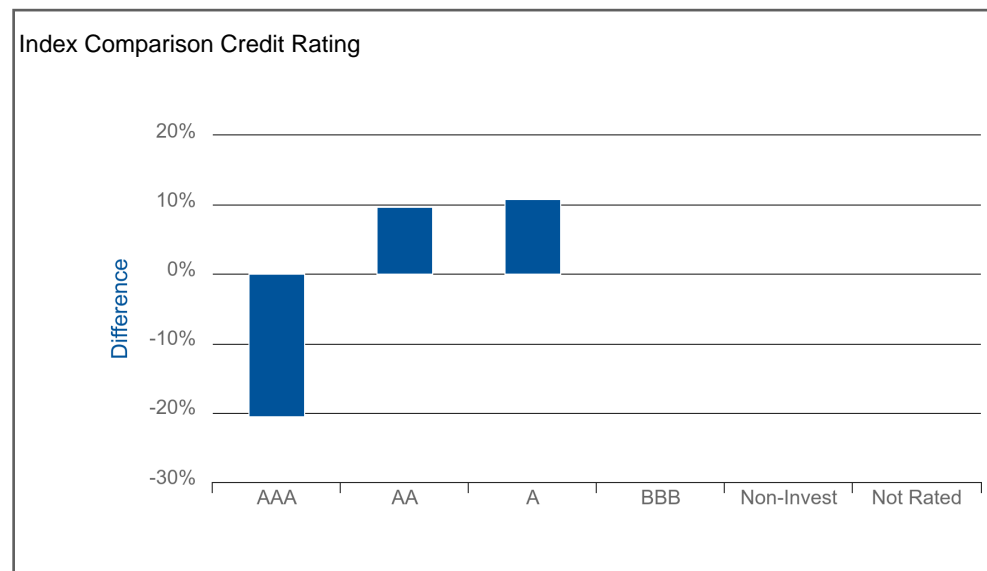
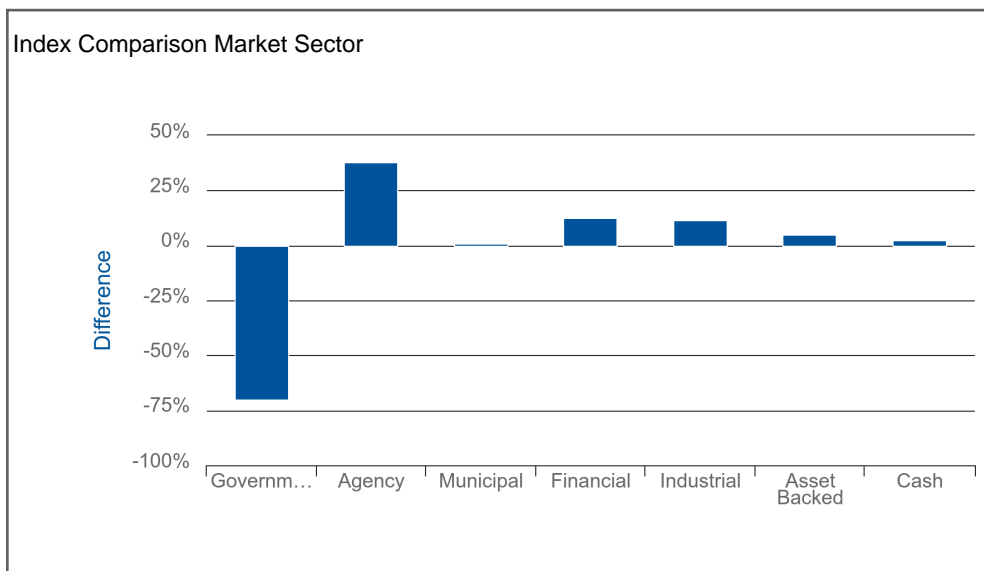
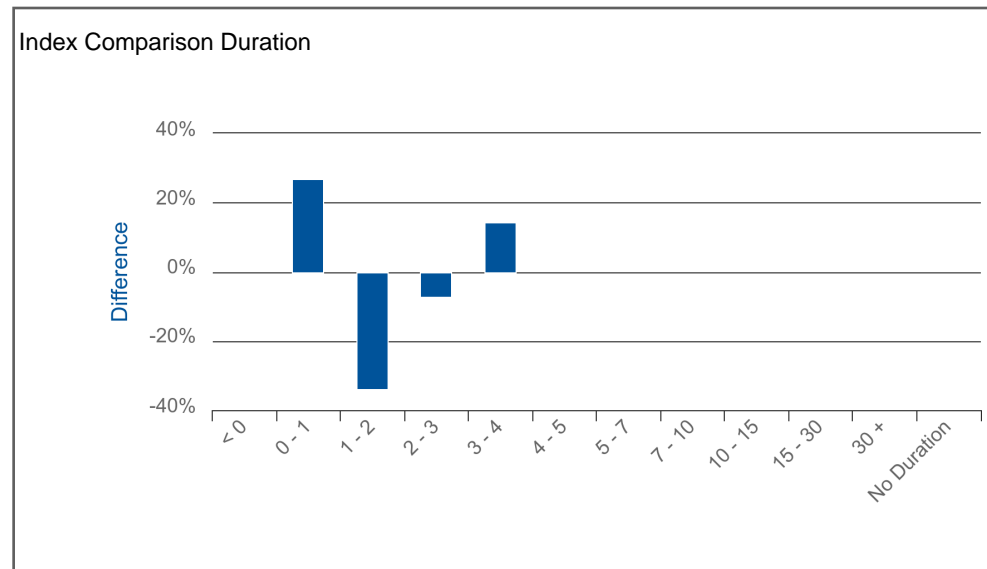
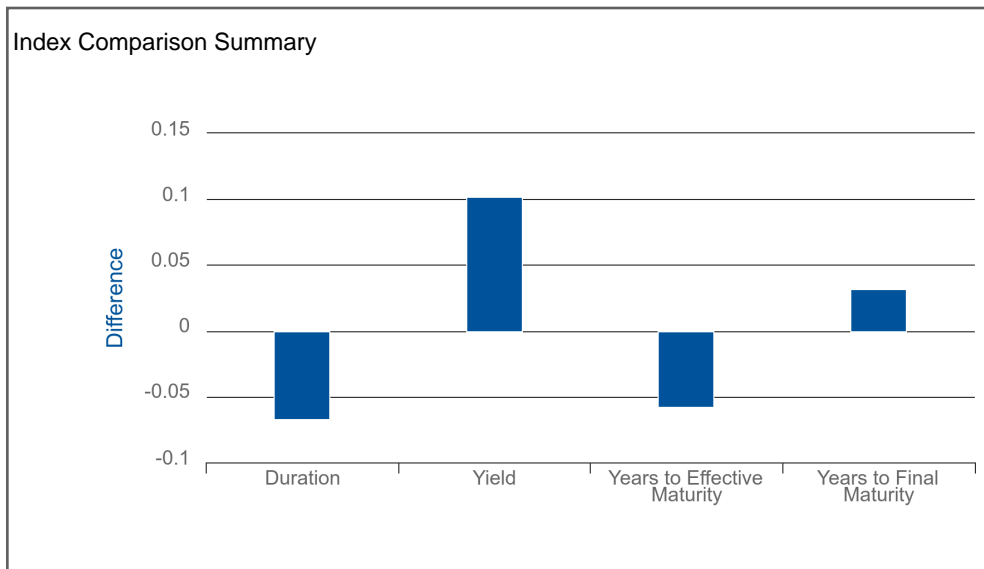
Period Begin	Period End	Total Return	Income Return	Price Return
02/01/2019	02/28/2019	0.177%	0.169%	0.008%
02/01/2019	03/31/2019	0.793%	0.343%	0.450%
02/01/2019	04/30/2019	0.992%	0.518%	0.474%
02/01/2019	05/31/2019	1.660%	0.697%	0.963%
02/01/2019	06/30/2019	2.195%	0.877%	1.318%
02/01/2019	07/31/2019	2.209%	1.061%	1.149%
02/01/2019	08/31/2019	3.060%	1.248%	1.812%
02/01/2019	09/30/2019	2.958%	1.435%	1.524%
02/01/2019	10/31/2019	3.340%	1.623%	1.717%
02/01/2019	11/30/2019	3.326%	1.810%	1.516%
02/01/2019	12/31/2019	3.524%	1.998%	1.527%
02/01/2019	01/31/2020	4.118%	2.183%	1.935%
02/01/2019	---	---	---	---

## Cumulative Returns from the Beginning of the Trailing Year



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

01/01/2020 - 01/31/2020





## BOND MARKET OVERVIEW

For the Month Ended

### January 31, 2020

- ❖ The Federal Open Market Committee (FOMC) unanimously voted to leave the federal funds target rate range unchanged at 1.50% - 1.75%.
- ❖ The Treasury yield curve inverted in January.
- ❖ At the end of January, 3-month Treasury bills yielded 1.54%, and 10-year Treasuries yielded 1.51%.
- ❖ U.S. nonfarm payrolls rose by 225,000 in January.
- ❖ On a year-over-year basis, wages were up 3.1% in January.

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

# Risk Summary of Short-Term Portfolio

01/01/2020 - 01/31/2020

## Summary

Risk Metric	Value
Cash	14,008.71
MMFund	5,197,907.04
Fixed Income	236,807,460.79
Duration	1.781
Convexity	0.053
WAL	1.847
Years to Final Maturity	1.934
Years to Effective Maturity	1.844
Yield	1.484
Book Yield	2.173
Avg Credit Rating	AA+/Aa1/AA+

## Security Type

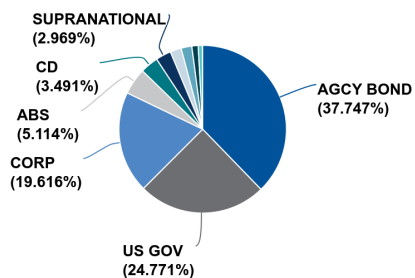


Chart calculated by: Ending Market Value + Accrued

## Market Sector

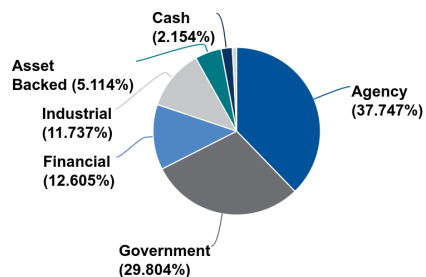
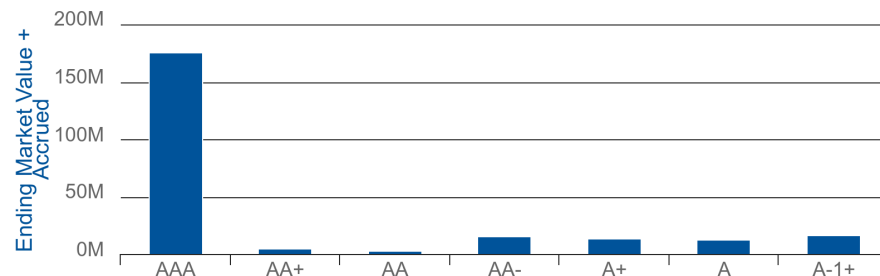
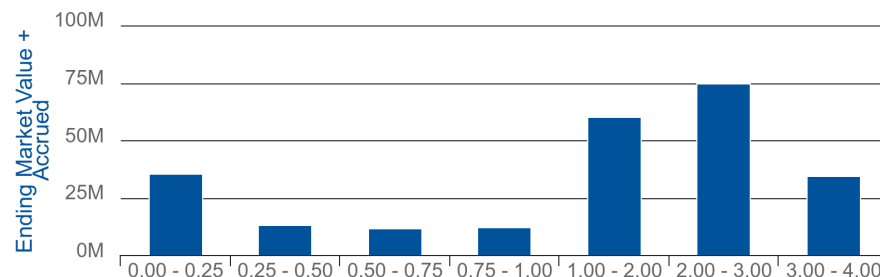


Chart calculated by: Ending Market Value + Accrued

## Credit Rating



## Duration



## Issuer Concentration

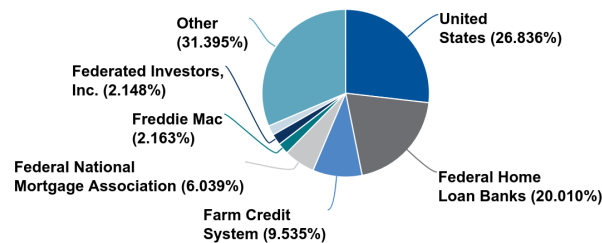


Chart calculated by: Ending Market Value + Accrued



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

**January 31, 2020**

<b>January 31, 2020</b>					
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%	4.14%	
Compliant	Concentration	Commercial Paper	25.00%	1.78%	
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%	2.35%	
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	21.39%	
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.04%	
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	4.91%	
Compliant	Concentration	Max Concentration of MMF	20.00%	2.20%	
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.81%	
Compliant	Concentration	Max Concentration of Supranationals	20.00%	2.85%	
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.67%	
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	1.26%	
Compliant	Concentration	Minimum Credit Rating for MBS of AAA	0.00%	0.00%	
Compliant	Concentration	Minimum Issuer Size for CD's - In Billions	10	Unavailable <sup>(1)</sup>	
Compliant	Concentration	Minimum Issuer Size for CP's - In Millions	500	Unavailable <sup>(1)</sup>	
Compliant	Concentration	Minimum Rating for Supranational Securities AA	0.00%	0.00%	
Compliant	Concentration	Munis Rated Below A/A2	0.00%	0.00%	
Compliant	Concentration	Repos	10.00%	0.00%	
Compliant	Concentration	Supranational is in USD	0.00%	0.00%	
Compliant	Maturity	Max Effective Maturity for Repos (in Years)	0.08	0.000	
Compliant	Maturity	Max Final Maturity (from Settle) for Munis	5.00	4.296	
Compliant	Maturity	Max Final Maturity for CP (in Years)	0.74	0.510	
Compliant	Maturity	Max Final Maturity From Settle Date (in Years)	5.00	4.964	
Compliant	Maturity	Max Final Maturity From Settle for Corp Excl CD	5.00	4.858	
Compliant	Maturity	Max Maturity CD	2.00	0.452	
Compliant	Maturity	Max Maturity of Bankers Acceptances	0.49	0.000	

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

**/S/ Dan Matusiewicz**  
**Dan Matusiewicz**  
**Finance Director**

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



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

**January 31, 2020**

	<b>12/31/2019</b>	<b>01/31/2020</b>
<b>Balance Sheet</b>		
Book Value	10,307,399.77	10,279,728.59
Accrued Balance	13,965.00	58,682.00
<b>Book Value + Accrued</b>	<b>10,321,364.77</b>	<b>10,338,410.59</b>
Net Unrealized Gain/Loss	6,965.40	7,295.27
<b>Market Value + Accrued</b>	<b>10,328,330.17</b>	<b>10,345,705.86</b>
<b>Income Statement</b>	<b>Begin Date</b>	<b>01/01/2020</b>
	<b>End Date</b>	<b>01/31/2020</b>
<b>Net Amortization/Accretion Income</b>		<b>3,243.60</b>
Interest Income	13,802.22	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>13,802.22</b>
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	329.87	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>329.87</b>
Expense	0.00	
<b>Net Income</b>		<b>17,375.69</b>
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.



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

As of 01/31/2020

## 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	343,458.92 343,458.92	USD MMFUND	CE ---	--- ---	--- 0.00	343,458.92 0.00	343,458.92
<b>CE CNB-Chandler Ultra Short-Term</b>	<b>38141W315 GOLDMAN:FS TRS O ADM</b>	<b>343,458.92 343,458.92</b>	<b>USD MMFUND</b>	<b>CE ---</b>	<b>--- ---</b>	<b>--- 0.00</b>	<b>343,458.92 0.00</b>	<b>343,458.92</b>

## Receivable

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	2,997.65 2,997.65	USD CASH	RCV ---	--- ---	--- 0.00	2,997.65 0.00	2,997.65
<b>Receivable CNB-Chandler Ultra Short-Term</b>	<b>CCYUSD Receivable</b>	<b>2,997.65 2,997.65</b>	<b>USD CASH</b>	<b>RCV ---</b>	<b>--- ---</b>	<b>--- 0.00</b>	<b>2,997.65 0.00</b>	<b>2,997.65</b>

## ST

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
ST CNB-Chandler Ultra Short-Term	06051GFN4 BANK OF AMERICA CORP	3,000,000.00 3,000,000.00	USD CORP	ST 05/02/2019	05/03/2019 04/21/2020	04/21/2020 18,750.00	2,997,546.17 5,663.83	3,003,210.00
ST CNB-Chandler Ultra Short-Term	06367BED7 Bank of Montreal, Chicago Branch	2,000,000.00 2,000,000.00	USD CD	ST 12/23/2019	12/24/2019 05/21/2020	05/21/2020 4,095.00	2,000,000.00 1,155.56	2,001,155.56
ST CNB-Chandler Ultra Short-Term	40428HPV8 HSBC USA INC	2,000,000.00 2,000,000.00	USD CORP	ST 01/27/2020	01/29/2020 08/07/2020	08/07/2020 26,583.33	2,009,702.72 -362.72	2,009,340.00
ST CNB-Chandler Ultra Short-Term	46625HNX4 JPMORGAN CHASE & CO	1,420,000.00 1,420,000.00	USD CORP	ST 01/13/2020	01/15/2020 09/29/2020	10/29/2020 9,253.67	1,426,208.13 920.27	1,427,128.40
ST CNB-Chandler Ultra Short-Term	62479LB38 MUFG Bank Ltd. (New York Branch)	1,500,000.00 1,500,000.00	USD CP	ST 08/01/2019	08/01/2019 02/03/2020	02/03/2020 0.00	1,499,815.00 -81.67	1,499,733.33
<b>ST CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>9,920,000.00 9,920,000.00</b>	<b>USD ---</b>	<b>ST ---</b>	<b>---</b>	<b>---</b> <b>58,682.00</b>	<b>9,933,272.02 7,295.27</b>	<b>9,940,567.29</b>

## Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
<b>---</b> <b>CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>10,266,456.57 10,266,456.57</b>	<b>USD ---</b>	<b>---</b>	<b>---</b>	<b>---</b> <b>58,682.00</b>	<b>10,279,728.59 7,295.27</b>	<b>10,287,023.86</b>

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

# GAAP Trading Activity (Targeted-Maturities Portfolio)

01/01/2020 - 01/31/2020

\* Does not Lock Down.

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	1,848.42	USD	Buy	01/03/2020	01/03/2020	01/31/2020	1.000	1,848.42	0.00	-1,848.42
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	-3,470,407.71	USD	Sell	---	---	01/31/2020	1.000	-3,470,407.71	0.00	3,470,407.71
CNB-Chandler Ultra Short-Term	40428HPV8	HSBC USA INC	2,000,000.00	USD	Buy	01/27/2020	01/29/2020	08/07/2020	100.492	2,009,840.00	26,277.78	-2,036,117.78
CNB-Chandler Ultra Short-Term	46625HNX4	JPMORGAN CHASE & CO	1,420,000.00	USD	Buy	01/13/2020	01/15/2020	10/29/2020	100.468	1,426,645.60	7,644.33	-1,434,289.93
<b>CNB-Chandler Ultra Short-Term</b>	<b>---</b>	<b>---</b>	<b>-48,559.29</b>	<b>USD</b>	<b>---</b>	<b>---</b>	<b>---</b>	<b>05/21/2020</b>	<b>---</b>	<b>-32,073.69</b>	<b>33,922.11</b>	<b>-1,848.42</b>

\* 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**

**January 31, 2020**

	<b>12/31/2019</b>	<b>01/31/2020</b>
<b>Balance Sheet</b>		
Book Value	237,014,615.41	237,346,342.28
Accrued Balance	1,060,312.64	1,160,006.24
<b>Book Value + Accrued</b>	<b>238,074,928.05</b>	<b>238,506,348.52</b>
Net Unrealized Gain/Loss	2,563,596.76	3,513,028.02
<b>Market Value + Accrued</b>	<b>240,638,524.81</b>	<b>242,019,376.54</b>
<b>Income Statement</b>	<b>Begin Date</b>	<b>01/01/2020</b>
	<b>End Date</b>	<b>01/31/2020</b>
<b>Net Amortization/Accretion Income</b>		<b>15,341.78</b>
Interest Income	416,078.70	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
<b>Income Subtotal</b>		<b>416,078.70</b>
Net Realized Gain/Loss	(0.01)	
Net Holding Gain/Loss	949,431.26	
Impairment Loss	0.00	
<b>Net Gain/Loss</b>		<b>949,431.25</b>
Expense	0.00	
<b>Net Income</b>		<b>1,380,851.74</b>
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

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

As of 01/31/2020

## 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	06367BDS5 Bank of Montreal, Chicago Branch	3,900,000.00 3,900,000.00	USD CD	CE 12/19/2019	12/19/2019 03/18/2020	03/18/2020 9,750.00	3,900,098.63 1,761.05	3,901,859.68
CE CNB-Chandler	60934N104 FEDERATED GOVT OBL INST	5,197,772.89 5,197,772.89	USD MMFUND	CE ---	---	---	5,197,772.89 0.00	5,197,772.89
CE CNB-PFM	60934N104 FEDERATED GOVT OBL INST	134.15 134.15	USD MMFUND	CE ---	---	---	134.15 0.00	134.15
CE CNB-Chandler	912796WT2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD T-BILL	CE 01/31/2020	01/31/2020 02/18/2020	02/18/2020 0.00	4,996,466.60 483.40	4,996,950.00
CE CNB-Chandler	CCYUSD Receivable	14,008.54 14,008.54	USD CASH	RCV ---	---	---	14,008.54 0.00	14,008.54
CE CNB-PFM	CCYUSD Receivable	0.17 0.17	USD CASH	RCV ---	---	---	0.17 0.00	0.17
<b>CE</b> ---	---	<b>14,111,915.75</b> <b>14,111,915.75</b>	<b>USD</b> ---	---	---	---	<b>14,108,480.98</b> <b>2,244.45</b>	<b>14,110,725.43</b>
						<b>9,750.00</b>		

## MS

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	02007HAC5 ALLYA 172 A3	700,000.00 132,477.32	USD ABS	LT 03/21/2017	03/29/2017 07/15/2020	08/16/2021 104.80	132,469.65 21.53	132,491.18
MS CNB-Chandler	02007PAC7 ALLYA 171 A3	290,000.00 36,402.70	USD ABS	LT 01/24/2017	01/31/2017 05/15/2020	06/15/2021 27.50	36,402.45 -8.41	36,394.03
MS CNB-Chandler	02007YAC8 ALLYA 175 A3	675,000.00 339,952.94	USD ABS	LT 11/14/2017	11/22/2017 02/15/2021	03/15/2022 300.67	339,947.37 338.01	340,285.38
MS CNB-Chandler	0258MOEE5 AMERICAN EXPRESS CREDIT CORP	495,000.00 495,000.00	USD CORP	ST 02/28/2017	03/03/2017 03/03/2020	03/03/2020 4,477.00	494,985.28 14.72	495,000.00
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 1,741.67	1,958,144.80 41,855.20	2,000,000.00
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 2,390.63	499,847.00 15,928.00	515,775.00
MS CNB-Chandler	02665WCT6 AMERICAN HONDA FINANCE CORP	500,000.00 500,000.00	USD CORP	LT 01/13/2020	01/15/2020 01/12/2024	01/12/2024 936.81	528,084.57 5,000.43	533,085.00
MS CNB-Chandler	037833AK6 APPLE INC	1,000,000.00 1,000,000.00	USD CORP	LT 04/11/2019	04/15/2019 05/03/2023	05/03/2023 5,866.67	990,690.54 33,449.46	1,024,140.00
MS CNB-Chandler	037833CK4 APPLE INC	1,400,000.00 1,400,000.00	USD CORP	ST 02/03/2017	02/09/2017 02/07/2020	02/07/2020 12,856.67	1,399,996.28 -10.28	1,399,986.00
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 4,837.50	449,933.54 1,654.96	451,588.50
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 11,041.67	1,508,450.90 6,579.10	1,515,030.00
MS CNB-Chandler	06406FAD5 BANK OF NEW YORK MELLON CORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/27/2019	03/29/2019 08/16/2023	08/16/2023 10,083.33	980,571.46 35,628.54	1,016,200.00
MS CNB-Chandler	06417MBK0 Bank of Nova Scotia, Houston Branch	4,500,000.00 4,500,000.00	USD CD	ST 09/25/2019	09/26/2019 03/09/2020	03/09/2020 36,250.00	4,499,670.34 2,022.29	4,501,692.63
MS CNB-Chandler	084670BR8 BERKSHIRE HATHAWAY FINANCE CORP	1,000,000.00 1,000,000.00	USD CORP	LT 12/20/2018	12/24/2018 03/15/2023	03/15/2023 10,388.89	981,070.28 53,029.72	1,034,100.00
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 7,909.72	1,015,599.13 18,540.87	1,034,140.00
MS CNB-Chandler	14913Q2A6 CATERPILLAR FINANCIAL SERVICES CORP	645,000.00 645,000.00	USD CORP	ST 09/05/2017	09/07/2017 09/04/2020	09/04/2020 4,872.44	644,892.63 913.62	645,806.25
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 5,231.67	1,201,322.80 8,361.20	1,209,684.00
MS CNB-Chandler	24422ETF6 JOHN DEERE CAPITAL CORP	500,000.00 500,000.00	USD CORP	ST 03/20/2018	03/22/2018 01/08/2021	01/08/2021 814.58	498,262.16 5,917.84	504,180.00
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 2,812.50	1,471,826.36 73,833.64	1,545,660.00
MS CNB-Chandler	3130A0F70 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/21/2018	12/24/2018 12/08/2023	12/08/2023 19,875.00	4,077,854.33 222,145.67	4,300,000.00

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

As of 01/31/2020

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	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 6,319.44	1,735,759.18 69,890.82	1,805,650.00
MS CNB-Chandler	3130A3KM5 FEDERAL HOME LOAN BANKS	1,255,000.00 1,255,000.00	USD AGCY BOND	LT 10/17/2019	10/18/2019 12/09/2022	12/09/2022 4,531.94	1,285,536.09 9,372.91	1,294,909.00
MS CNB-Chandler	3130A3UQ5 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	ST 01/17/2018	01/18/2018 12/11/2020	12/11/2020 10,416.67	3,989,069.75 23,330.25	4,012,400.00
MS CNB-Chandler	3130AAB49 FEDERAL HOME LOAN BANKS	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 08/22/2019	08/23/2019 12/10/2021	12/10/2021 5,312.50	2,008,555.55 8,604.45	2,017,160.00
MS CNB-Chandler	3130ADRG9 FEDERAL HOME LOAN BANKS	4,800,000.00 4,800,000.00	USD AGCY BOND	LT 01/18/2019	01/22/2019 03/10/2023	03/10/2023 51,700.00	4,800,505.63 196,966.37	4,997,472.00
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 6,817.71	1,746,356.10 59,381.40	1,805,737.50
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 4,869.79	1,246,207.78 43,604.72	1,289,812.50
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 5,904.17	649,447.15 18,024.85	667,472.00
MS CNB-Chandler	3130AFE78 FEDERAL HOME LOAN BANKS	2,500,000.00 2,500,000.00	USD AGCY BOND	LT 12/20/2018	12/21/2018 12/09/2022	12/09/2022 10,833.33	2,515,913.30 97,786.70	2,613,700.00
MS CNB-Chandler	313376C94 FEDERAL HOME LOAN BANKS	5,000,000.00 5,000,000.00	USD AGCY BOND	LT 01/30/2020	01/31/2020 12/10/2021	12/10/2021 18,593.75	5,109,141.12 1,408.88	5,110,550.00
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 11,375.00	1,311,665.31 11,149.69	1,322,815.00
MS CNB-Chandler	313378JP7 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 08/29/2019	08/30/2019 09/10/2021	09/10/2021 37,208.33	4,050,643.68 3,956.32	4,054,600.00
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	1,900,000.00 1,900,000.00	USD AGCY BOND	LT 05/20/2019	05/21/2019 06/09/2023	06/09/2023 5,831.94	1,891,181.53 53,677.47	1,944,859.00
MS CNB-Chandler	3133834G3 FEDERAL HOME LOAN BANKS	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 06/10/2019	06/11/2019 06/09/2023	06/09/2023 6,138.89	2,008,226.02 38,993.98	2,047,220.00
MS CNB-Chandler	313383HU8 FEDERAL HOME LOAN BANKS	750,000.00 750,000.00	USD AGCY BOND	ST 05/23/2017	05/24/2017 06/12/2020	06/12/2020 1,786.46	750,439.12 78.38	750,517.50
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 46,223.96	3,760,597.05 159,240.45	3,919,837.50
MS CNB-Chandler	313383YJ4 FEDERAL HOME LOAN BANKS	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 04/05/2019	04/08/2019 09/08/2023	09/08/2023 21,450.00	1,655,040.98 55,775.03	1,710,816.00
MS CNB-Chandler	313383ZU8 FEDERAL HOME LOAN BANKS	2,400,000.00 2,400,000.00	USD AGCY BOND	LT 11/28/2018	11/29/2018 09/10/2021	09/10/2021 28,200.00	2,401,798.23 57,337.77	2,459,136.00
MS CNB-Chandler	3133EJ3B3 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/26/2018	12/27/2018 12/17/2021	12/17/2021 13,688.89	4,007,125.58 98,074.42	4,105,200.00
MS CNB-Chandler	3133EJT74 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 12/11/2018	12/12/2018 11/15/2021	11/15/2021 25,755.56	4,012,411.19 104,228.81	4,116,640.00
MS CNB-Chandler	3133EKHN9 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,500,000.00 2,500,000.00	USD AGCY BOND	LT 05/02/2019	05/03/2019 10/18/2022	10/18/2022 16,665.97	2,497,164.97 60,860.03	2,558,025.00
MS CNB-Chandler	3133EKMX1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 07/30/2019	07/31/2019 02/23/2024	02/23/2024 19,574.44	2,024,858.12 36,161.88	2,061,020.00
MS CNB-Chandler	3133EKS7 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 06/21/2019	06/26/2019 06/26/2023	06/26/2023 6,883.33	3,984,108.18 58,411.82	4,042,520.00
MS CNB-Chandler	3133EKUA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 07/23/2019	07/24/2019 02/01/2023	02/01/2023 37,000.00	3,997,563.51 51,116.49	4,048,680.00
MS CNB-Chandler	3133EKZK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 08/09/2019	08/14/2019 08/14/2023	08/14/2023 14,844.44	1,997,711.25 12,388.75	2,010,100.00
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 2,311.11	1,602,914.98 15,981.02	1,618,896.00
MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	160,000.00 160,000.00	USD AGCY BOND	ST 02/24/2017	02/28/2017 02/28/2020	02/28/2020 1,020.00	159,997.49 -11.89	159,985.60
MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00 2,000,000.00	USD AGCY BOND	ST 03/02/2017	03/03/2017 02/28/2020	02/28/2020 12,750.00	1,999,709.57 110.43	1,999,820.00
MS CNB-Chandler	3135G0T29 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,950,000.00 1,950,000.00	USD AGCY BOND	ST 08/30/2017	08/31/2017 02/28/2020	02/28/2020 12,431.25	1,950,054.04 -229.54	1,949,824.50
MS CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	700,000.00 700,000.00	USD AGCY BOND	ST 08/02/2017	08/03/2017 07/30/2020	07/30/2020 29.17	699,746.06 -208.06	699,538.00
MS CNB-Chandler	3135G0T60 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,095,000.00 2,095,000.00	USD AGCY BOND	ST 08/30/2017	08/31/2017 07/30/2020	07/30/2020 87.29	2,094,953.86 -1,336.56	2,093,617.30

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

As of 01/31/2020

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	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	1,266.67	1,567,593.47 79,478.53	1,647,072.00
MS CNB-Chandler	3135G0W33 FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,390,000.00 4,390,000.00	USD AGCY BOND	LT 09/05/2019	09/06/2019 09/06/2022	24,312.67	4,376,755.00 16,010.70	4,392,765.70
MS CNB-Chandler	3137EAEF2 FREDDIE MAC	2,215,000.00 2,215,000.00	USD AGCY BOND	ST 06/27/2017	06/29/2017 04/20/2020	8,544.67	2,214,094.53 595.37	2,214,689.90
MS CNB-Chandler	3137EAEF2 FREDDIE MAC	3,000,000.00 3,000,000.00	USD AGCY BOND	ST 07/06/2017	07/11/2017 04/20/2020	11,572.92	2,998,490.44 1,089.56	2,999,580.00
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	13,333.33	1,996,655.26 38,784.74	2,035,440.00
MS CNB-Chandler	40428HPV8 HSBC USA INC	1,460,000.00 1,460,000.00	USD CORP	ST 12/13/2019	12/17/2019 08/07/2020	1,409.20	1,465,657.20 1,409.20	1,467,066.40
MS CNB-Chandler	437076BQ4 HOME DEPOT INC	1,090,000.00 1,090,000.00	USD CORP	ST 05/24/2017	06/05/2017 06/05/2020	3,052.00	1,089,926.39 400.61	1,090,327.00
MS CNB-Chandler	437076BQ4 HOME DEPOT INC	410,000.00 410,000.00	USD CORP	ST 05/24/2017	06/05/2017 06/05/2020	1,148.00	409,972.36 150.64	410,123.00
MS CNB-Chandler	43811BAC8 HAROT 172 A3	875,000.00 317,717.88	USD ABS	LT 06/20/2017	06/27/2017 01/15/2021	237.23	317,712.50 -45.20	317,667.30
MS CNB-Chandler	43813FAC7 HAROT 174 A3	485,000.00 245,042.55	USD ABS	LT 11/22/2017	11/29/2017 03/21/2021	139.54	245,034.54 253.28	245,287.82
MS CNB-Chandler	43814TAC6 HAROT 171 A3	400,000.00 92,950.51	USD ABS	LT 03/21/2017	03/28/2017 10/21/2020	44.41	92,949.65 -0.43	92,949.22
MS CNB-Chandler	43814UAG4 HAROT 182 A3	750,000.00 750,000.00	USD ABS	LT 05/22/2018	05/30/2018 09/15/2021	815.21	749,935.42 7,970.48	757,905.90
MS CNB-Chandler	43814WAB1 HAROT 191 A2	1,870,000.00 1,463,204.08	USD ABS	LT 02/19/2019	02/27/2019 12/18/2020	1,453.04	1,463,169.98 5,895.11	1,469,065.09
MS CNB-Chandler	43815HAC1 HAROT 183 A3	670,000.00 670,000.00	USD ABS	LT 08/21/2018	08/28/2018 02/21/2022	549.03	669,962.14 8,077.66	678,039.80
MS CNB-Chandler	43815NAC8 HAROT 193 A3	1,570,000.00 1,570,000.00	USD ABS	LT 08/20/2019	08/27/2019 01/15/2023	5,118.25	1,569,988.80 5,118.25	1,575,107.05
MS CNB-Chandler	44931PAD8 HART 17A A3	380,000.00 108,400.36	USD ABS	LT 03/22/2017	03/29/2017 09/15/2020	84.79	108,399.28 7.96	108,407.24
MS CNB-Chandler	44932GAD7 HART 17B A3	735,000.00 394,114.47	USD ABS	LT 08/09/2017	08/16/2017 01/15/2021	310.04	394,102.00 81.47	394,183.48
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	9,068.89	698,878.09 7,673.91	706,552.00
MS CNB-Chandler	4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,700,000.00 1,700,000.00	USD SUPRANATIONAL	ST 10/02/2017	10/10/2017 11/09/2020	8,228.47	1,704,019.57 3,647.43	1,707,667.00
MS CNB-Chandler	4581X0CX4 INTER-AMERICAN DEVELOPMENT BANK	1,455,000.00 1,455,000.00	USD SUPRANATIONAL	ST 04/05/2017	04/12/2017 05/12/2020	5,188.49	1,454,683.73 476.32	1,455,160.05
MS CNB-Chandler	45905UP32 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,730,000.00 1,730,000.00	USD SUPRANATIONAL	ST 09/12/2017	09/19/2017 09/12/2020	10,427.05	1,729,137.31 2,385.09	1,731,522.40
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,250,000.00 1,250,000.00	USD SUPRANATIONAL	ST 01/18/2018	01/25/2018 01/25/2021	468.75	1,248,770.22 10,129.78	1,258,900.00
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,000,000.00 1,000,000.00	USD SUPRANATIONAL	ST 01/24/2018	01/26/2018 01/25/2021	375.00	999,065.70 8,054.30	1,007,120.00
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	5,400.00	1,483,594.49 30,490.51	1,514,085.00
MS CNB-Chandler	477870AC3 JDOT 19B A3	810,000.00 810,000.00	USD ABS	LT 07/16/2019	07/24/2019 02/15/2023	795.60	809,824.87 9,793.55	819,618.43
MS CNB-Chandler	47788BAD6 JDOT 17B A3	250,000.00 103,555.12	USD ABS	LT 07/11/2017	07/18/2017 11/15/2020	83.76	103,554.03 -32.20	103,521.83
MS CNB-Chandler	47789JAB2 JDOT 2019 A2	1,380,000.00 1,048,153.38	USD ABS	LT 03/05/2019	03/13/2019 02/15/2021	1,327.66	1,048,132.81 3,922.00	1,052,054.82
MS CNB-Chandler	62479LDV4 MUFJ Bank Ltd. (New York Branch)	3,000,000.00 3,000,000.00	USD CP	ST 11/21/2019	11/21/2019 04/29/2020	0.00	2,986,213.33 1,336.55	2,987,549.88
MS CNB-Chandler	649791PP9 NEW YORK ST	2,000,000.00 2,000,000.00	USD MUNI	LT 10/29/2019	10/30/2019 02/15/2024	10,161.67	2,000,000.00 21,500.00	2,021,500.00
MS CNB-Chandler	65479JAD5 NAROT 19C A3	1,675,000.00 1,675,000.00	USD ABS	LT 10/16/2019	10/23/2019 08/15/2023	1,436.78	1,674,838.99 13,984.79	1,688,823.77
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	10,555.56	1,970,646.40 65,493.60	2,036,140.00

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

As of 01/31/2020

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	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 3,683.33	1,002,539.22 13,810.78	1,016,350.00
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 8,968.75	750,878.66 13,033.84	763,912.50
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 5,799.79	478,242.17 15,754.58	493,996.75
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 5,979.17	493,245.62 16,029.38	509,275.00
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 11,666.67	1,000,759.37 12,370.63	1,013,130.00
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 31,680.25	2,104,661.36 46,985.44	2,151,646.80
MS CNB-Chandler	69371RQ41 PACCAR FINANCIAL CORP	1,000,000.00 1,000,000.00	USD CORP	LT 10/31/2019	11/07/2019 02/07/2023	02/07/2023 4,433.33	999,943.82 9,406.18	1,009,350.00
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 22,594.44	1,968,197.58 63,822.42	2,032,020.00
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 5,592.71	884,987.88 18,048.42	903,036.30
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 9,479.17	1,504,580.54 25,989.46	1,530,570.00
MS CNB-Chandler	857477AS2 STATE STREET CORP	600,000.00 600,000.00	USD CORP	ST 10/04/2016	10/07/2016 08/18/2020	08/18/2020 6,927.50	603,005.23 -263.23	602,742.00
MS CNB-Chandler	857477AS2 STATE STREET CORP	400,000.00 400,000.00	USD CORP	ST 05/22/2017	05/25/2017 08/18/2020	08/18/2020 4,618.33	401,407.76 420.24	401,828.00
MS CNB-Chandler	857477AS2 STATE STREET CORP	1,000,000.00 1,000,000.00	USD CORP	ST 02/12/2018	02/14/2018 08/18/2020	08/18/2020 11,545.83	999,973.65 4,596.35	1,004,570.00
MS CNB-Chandler	89231PAD0 TAOT 18D A3	1,315,000.00 1,315,000.00	USD ABS	LT 08/29/2019	08/30/2019 06/15/2022	03/15/2023 1,858.53	1,336,789.44 6,114.07	1,342,903.51
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 1,500.00	982,456.80 49,993.20	1,032,450.00
MS CNB-Chandler	89236TFS9 TOYOTA MOTOR CREDIT CORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/08/2024	01/08/2024 2,140.28	1,035,228.26 30,091.74	1,065,320.00
MS CNB-Chandler	89238KAD4 TAOT 17D A3	540,000.00 392,637.95	USD ABS	LT 11/07/2017	11/15/2017 04/15/2021	01/18/2022 336.80	392,629.96 497.42	393,127.37
MS CNB-Chandler	89238MAD0 TAOT 17A A3	220,000.00 27,679.00	USD ABS	LT 03/07/2017	03/15/2017 04/15/2020	02/16/2021 21.28	27,678.80 -3.93	27,674.87
MS CNB-Chandler	89239AAB9 TAOT 19A A2A	1,150,000.00 786,943.31	USD ABS	LT 02/05/2019	02/13/2019 11/15/2020	10/15/2021 989.80	786,919.38 3,107.65	790,027.03
MS CNB-Chandler	904764AV9 UNILEVER CAPITAL CORP	125,000.00 125,000.00	USD CORP	ST 05/02/2017	05/05/2017 05/05/2020	05/05/2020 537.50	124,964.92 45.08	125,010.00
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 510.42	998,108.26 20,501.74	1,018,610.00
MS CNB-Chandler	91159HHV5 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 03/28/2019	03/29/2019 01/05/2024	02/05/2024 16,500.00	1,021,201.25 42,328.75	1,063,530.00
MS CNB-Chandler	91159HHV5 U.S. BANCORP	1,000,000.00 1,000,000.00	USD CORP	LT 06/14/2019	06/18/2019 01/05/2024	02/05/2024 16,500.00	1,034,216.43 29,313.57	1,063,530.00
MS CNB-Chandler	912828P4 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 12/23/2019	12/24/2019 07/31/2022	07/31/2022 257.55	5,023,658.84 43,941.16	5,067,600.00
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 10,219.78	1,984,347.66 36,912.34	2,021,260.00
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 74.18	1,790,636.59 14,637.41	1,805,274.00
MS CNB-Chandler	912828J50 UNITED STATES TREASURY	1,200,000.00 1,200,000.00	USD US GOV	ST 02/12/2016	02/16/2016 02/29/2020	02/29/2020 6,980.77	1,200,290.47 -506.47	1,199,784.00
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 22,211.54	2,727,969.56 111,622.44	2,839,592.00
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	2,250,000.00 2,250,000.00	USD US GOV	ST 12/28/2016	12/29/2016 09/30/2020	09/30/2020 10,481.56	2,244,233.41 2,864.09	2,247,097.50
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	275,000.00 275,000.00	USD US GOV	ST 03/15/2017	03/17/2017 09/30/2020	09/30/2020 1,281.08	274,121.27 523.98	274,645.25
MS CNB-Chandler	912828L99 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	ST 11/01/2017	11/03/2017 10/31/2020	10/31/2020 10,539.15	2,991,504.92 4,385.08	2,995,890.00

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

As of 01/31/2020

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	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 11/05/2019	11/06/2019 11/30/2022	11/30/2022 6,885.25	2,019,356.97 18,683.03	2,038,040.00
MS CNB-Chandler	912828M80 UNITED STATES TREASURY	2,000,000.00 2,000,000.00	USD US GOV	LT 12/11/2019	12/12/2019 11/30/2022	11/30/2022 6,885.25	2,018,559.66 19,480.34	2,038,040.00
MS CNB-Chandler	912828R28 UNITED STATES TREASURY	4,000,000.00 4,000,000.00	USD US GOV	LT 12/04/2019	12/05/2019 04/30/2023	04/30/2023 16,607.14	4,003,436.51 36,883.49	4,040,320.00
MS CNB-Chandler	912828R69 UNITED STATES TREASURY	2,400,000.00 2,400,000.00	USD US GOV	LT 04/11/2019	04/15/2019 05/31/2023	05/31/2023 6,713.11	2,348,147.80 76,692.20	2,424,840.00
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 593.41	595,338.20 2,129.80	597,468.00
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 3,362.64	3,348,381.42 37,270.58	3,385,652.00
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 3,811.48	989,406.05 6,333.95	995,740.00
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 5,271.52	1,745,816.66 16,415.84	1,762,232.50
MS CNB-Chandler	912828UV0 UNITED STATES TREASURY	1,200,000.00 1,200,000.00	USD US GOV	ST 10/11/2016	10/14/2016 03/31/2020	03/31/2020 4,573.77	1,199,989.16 -937.16	1,199,052.00
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 92.72	1,791,644.12 26,769.88	1,818,414.00
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 7,932.69	998,366.70 12,453.30	1,010,820.00
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 15,865.38	1,991,357.12 30,282.88	2,021,640.00
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 19,057.38	2,979,326.35 55,023.65	3,034,350.00
MS CNB-Chandler	912828XU9 UNITED STATES TREASURY	1,345,000.00 1,345,000.00	USD US GOV	ST 07/06/2017	07/11/2017 06/15/2020	06/15/2020 2,645.90	1,344,555.87 27.18	1,344,583.05
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 2,307.69	1,464,436.16 50,683.84	1,515,120.00
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 3,076.92	1,951,154.81 69,005.19	2,020,160.00
MS CNB-Chandler	912828YA2 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 12/24/2019	12/26/2019 08/15/2022	08/15/2022 34,646.74	4,976,894.61 45,555.39	5,022,450.00
MS CNB-Chandler	912828YK0 UNITED STATES TREASURY	5,000,000.00 5,000,000.00	USD US GOV	LT 01/16/2020	01/17/2020 10/15/2022	10/15/2022 20,474.73	4,973,639.35 33,760.65	5,007,400.00
MS CNB-Chandler	92826CAB8 VISA INC	1,000,000.00 1,000,000.00	USD CORP	ST 12/28/2016	01/03/2017 12/14/2020	12/14/2020 2,872.22	999,565.65 4,714.35	1,004,280.00
MS CNB-Chandler	92826CAC6 VISA INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/20/2018	12/24/2018 12/14/2022	12/14/2022 3,655.56	986,972.31 45,797.69	1,032,770.00
MS CNB-Chandler	931142EK5 WALMART INC	2,000,000.00 2,000,000.00	USD CORP	LT 04/29/2019	04/30/2019 05/26/2023	06/26/2023 6,611.11	2,045,954.02 73,905.98	2,119,860.00
<b>MS CNB-Chandler</b>	<b>---</b>	<b>227,760,000.00 223,299,231.58</b>	<b>USD ---</b>	<b>---</b>	<b>---</b>	<b>---</b> <b>1,150,256.24</b>	<b>223,237,861.31 3,510,783.57</b>	<b>226,748,644.88</b>

## Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
---	---	241,871,915.75	USD	---	---	---	237,346,342.28	240,859,370.30
---	---	237,411,147.33	---	---	---	1,160,006.24	3,513,028.02	

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



# GAAP Trading Activity (Short-Term Portfolio)

01/01/2020 - 01/31/2020

\* 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	02007HAC5	ALLYA 172 A3	-29,603.86	USD	Principal Paydown	01/15/2020	01/15/2020	08/16/2021	---	-29,603.86	0.00	29,603.86
CNB-Chandler	02007PAC7	ALLYA 171 A3	-11,710.44	USD	Principal Paydown	01/15/2020	01/15/2020	06/15/2021	---	-11,710.44	0.00	11,710.44
CNB-Chandler	02007YAC8	ALLYA 175 A3	-38,998.23	USD	Principal Paydown	01/15/2020	01/15/2020	03/15/2022	---	-38,998.23	0.00	38,998.23
CNB-Chandler	02665WCT6	AMERICAN HONDA FINANCE CORP	500,000.00	USD	Buy	01/13/2020	01/15/2020	01/12/2024	105.681	528,405.00	147.92	-528,552.92
CNB-Chandler	313376C94	FEDERAL HOME LOAN BANKS	5,000,000.00	USD	Buy	01/30/2020	01/31/2020	12/10/2021	102.186	5,109,300.00	18,593.75	-5,127,893.75
CNB-Chandler	3137EAE5	FREDDIE MAC	-5,390,000.00	USD	Maturity	01/17/2020	01/17/2020	01/17/2020	100.000	-5,390,000.00	0.00	5,390,000.00
CNB-Chandler	43811BAC8	HAROT 172 A3	-39,003.55	USD	Principal Paydown	01/15/2020	01/15/2020	08/16/2021	---	-39,003.55	0.00	39,003.55
CNB-Chandler	43813FAC7	HAROT 174 A3	-24,835.04	USD	Principal Paydown	01/21/2020	01/21/2020	11/22/2021	---	-24,835.04	0.00	24,835.04
CNB-Chandler	43814TAC6	HAROT 171 A3	-13,826.13	USD	Principal Paydown	01/21/2020	01/21/2020	07/21/2021	---	-13,826.13	0.00	13,826.13
CNB-Chandler	43814WAB1	HAROT 191 A2	-148,895.51	USD	Principal Paydown	01/18/2020	01/18/2020	09/20/2021	---	-148,895.51	0.00	148,895.51
CNB-Chandler	44931PAD8	HART 17A A3	-18,789.99	USD	Principal Paydown	01/15/2020	01/15/2020	08/16/2021	---	-18,789.99	0.00	18,789.99
CNB-Chandler	44932GAD7	HART 17B A3	-42,619.71	USD	Principal Paydown	01/15/2020	01/15/2020	01/18/2022	---	-42,619.71	0.00	42,619.71
CNB-Chandler	459200JN2	INTERNATIONAL BUSINESS MACHINES CORP	-1,635,000.00	USD	Maturity	01/27/2020	01/27/2020	01/27/2020	100.000	-1,635,000.00	0.00	1,635,000.00
CNB-Chandler	47788BAD6	JDOT 17B A3	-16,458.30	USD	Principal Paydown	01/15/2020	01/15/2020	10/15/2021	---	-16,458.30	0.00	16,458.30
CNB-Chandler	47789JAB2	JDOT 2019 A2	-120,791.00	USD	Principal Paydown	01/15/2020	01/15/2020	10/15/2021	---	-120,791.00	0.00	120,791.00
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	2,571,319.33	USD	Buy	---	---	01/31/2020	1.000	2,571,319.33	0.00	-2,571,319.33
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	-8,259,447.11	USD	Sell	---	---	01/31/2020	1.000	-8,259,447.11	0.00	8,259,447.11
CNB-PFM	60934N104	FEDERATED GOVT OBL INST	0.26	USD	Buy	01/03/2020	01/03/2020	01/31/2020	1.000	0.26	0.00	-0.26
CNB-Chandler	65478VAD9	NAROT 16B A3	-39,232.83	USD	Principal Paydown	01/15/2020	01/15/2020	01/15/2021	---	-39,232.83	0.00	39,232.83
CNB-Chandler	89238KAD4	TAOT 17D A3	-35,832.49	USD	Principal Paydown	01/15/2020	01/15/2020	01/18/2022	---	-35,832.49	0.00	35,832.49
CNB-Chandler	89238MAD0	TAOT 17A A3	-10,539.15	USD	Principal Paydown	01/15/2020	01/15/2020	02/16/2021	---	-10,539.15	0.00	10,539.15
CNB-Chandler	89239AAB9	TAOT 19A A2A	-89,678.76	USD	Principal Paydown	01/15/2020	01/15/2020	10/15/2021	---	-89,678.76	0.00	89,678.76
CNB-Chandler	912796WT2	UNITED STATES TREASURY	5,000,000.00	USD	Buy	01/31/2020	01/31/2020	02/18/2020	99.925	4,996,258.75	0.00	-4,996,258.75
CNB-Chandler	912828H52	UNITED STATES TREASURY	-1,900,000.00	USD	Maturity	01/31/2020	01/31/2020	01/31/2020	100.000	-1,900,000.00	0.00	1,900,000.00
CNB-Chandler	912828YK0	UNITED STATES TREASURY	5,000,000.00	USD	Buy	01/16/2020	01/17/2020	10/15/2022	99.465	4,973,242.19	17,657.10	-4,990,899.29
---	---	---	<b>206,057.48</b>	<b>USD</b>	---	---	---	<b>10/22/2020</b>	---	<b>313,263.43</b>	<b>36,398.77</b>	<b>-349,662.20</b>

\* 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.