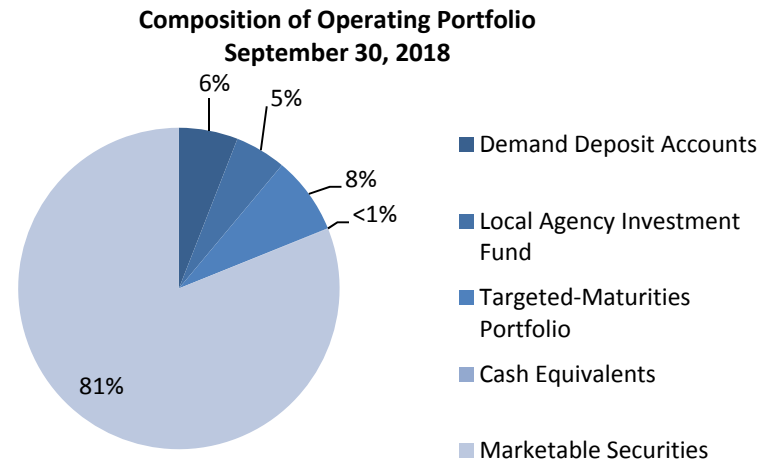
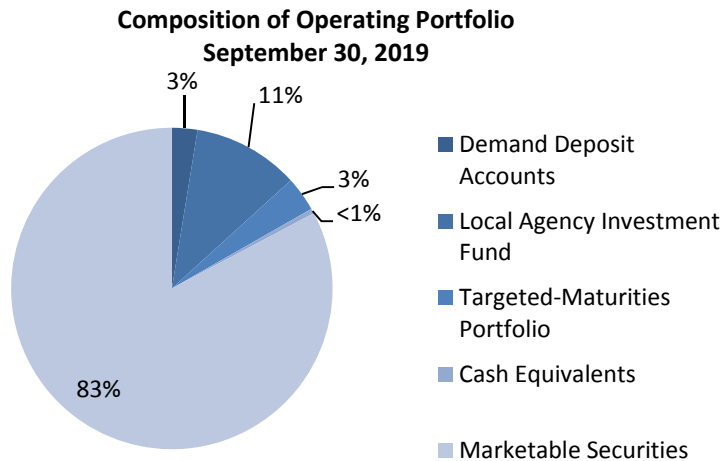




Portfolios	September 30, 2019									
	Amortized Cost	Unrealized Gains/(Loss)	Market Value	Accrued Interest	Market Value Plus Accrued	% Total	YTM @ Cost	YTM @ Market	Notes	
Operating Portfolios										
Liquidity Portfolio										
Demand Deposit Accounts	\$ 6,755,951	\$ -	\$ 6,755,951	\$ -	\$ 6,755,951	2.56%	0.57%	0.57%	(1)	
Local Agency Investment Fund	28,211,517	-	28,211,517	-	28,211,517	10.70%	2.45%	2.34%	(2)	
Targeted-Maturities Portfolio	9,061,434	9,636	9,071,070	126,935	9,198,006	3.49%	2.69%	2.47%	(3)	
Short-Term Portfolio										
Cash Equivalents	1,295,937	-	1,295,937	-	1,295,937	0.49%	1.80%	1.80%		
Marketable Securities	214,541,499	2,539,086	217,080,585	1,023,937	218,104,522	82.75%	2.22%	1.85%		
TOTAL OPERATING FUNDS	\$ 259,866,339	\$ 2,548,721	\$ 262,415,060	\$ 1,150,872	\$ 263,565,933	100.00%				
Bond Fund Portfolios										
2010 Civic Center COPs	\$ 1,177,278	\$ 296	\$ 1,177,574	\$ 6,910	\$ 1,184,485	34.49%	2.16%	2.00%		
Assessment Districts	2,241,952	1,818	2,243,771	5,919	2,249,690	65.51%	1.95%	1.75%		
TOTAL BOND FUNDS WITH FISCAL AGENT	\$ 3,419,231	\$ 2,114	\$ 3,421,345	\$ 12,829	\$ 3,434,174	100.00%				
TOTAL CASH & INVESTMENTS	\$ 263,285,570	\$ 2,550,836	\$ 265,836,405	\$ 1,163,702	\$ 267,000,107					



Notes:

- (1) Yield offsets bank fees
- (2) LAIF's yield is available quarterly
- (3) 2.47% is the Average YTM @ Market.

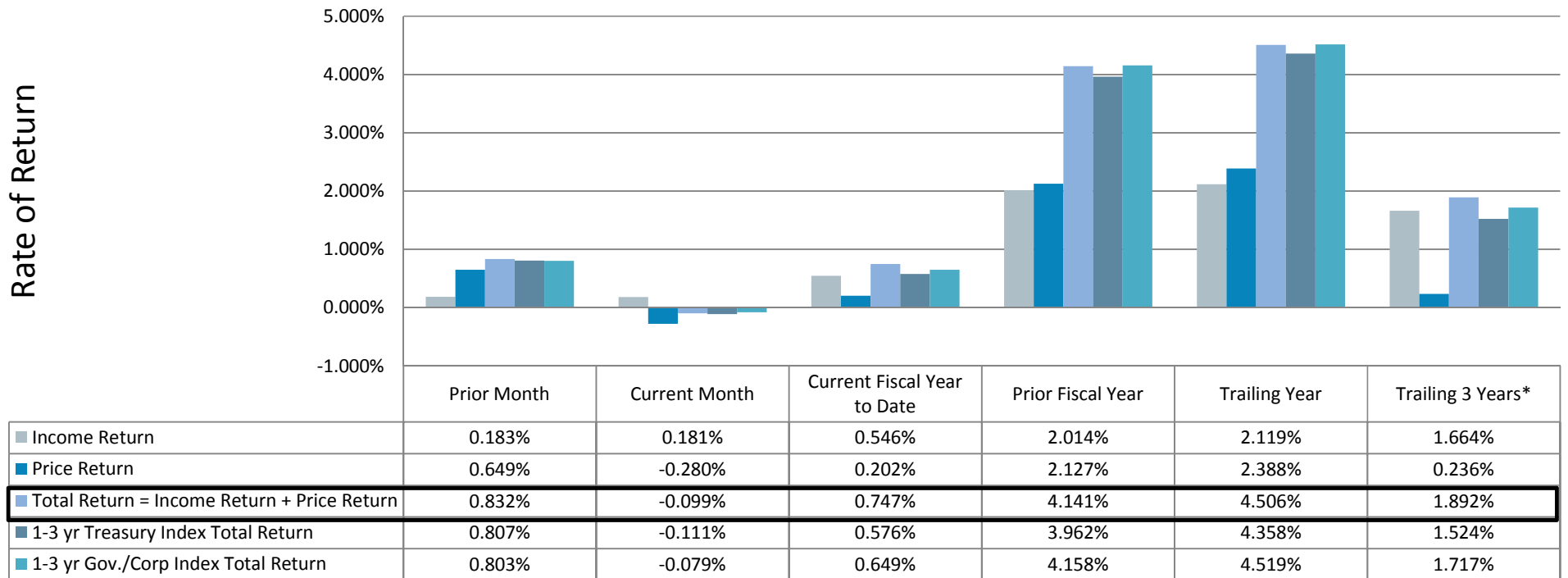


**Short-Term Portfolio by Security Type
for the Month Ended**

September 30, 2019

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	-	1,295,937	1,295,937	-	1,295,937	-	1,295,937	0.59%	1.80%	1.80%
Marketable Securities										
Agency	100,380,000	100,474,784	100,567,616	1,315,263	101,882,879	493,687	102,376,565	46.65%	2.09%	1.76%
Corporate Notes	46,370,000	46,318,792	46,287,020	764,528	47,051,548	307,228	47,358,776	21.55%	2.71%	2.04%
U.S. Government	40,520,000	39,838,565	40,103,015	422,266	40,525,281	122,869	40,648,149	18.56%	2.00%	1.71%
Asset-Backed Securities	13,558,386	13,583,385	13,584,398	30,483	13,614,880	13,457	13,628,337	6.23%	2.33%	2.06%
Supranational	8,000,000	8,006,363	8,000,876	3,717	8,004,593	41,928	8,046,521	3.67%	1.88%	1.95%
Certificates of Deposit	6,000,000	5,998,530	5,998,574	2,830	6,001,404	44,769	6,046,173	2.75%	2.33%	2.04%
Total Marketable Securities	214,828,386	214,220,419	214,541,499	2,539,086	217,080,585	1,023,937	218,104,522	99.41%	2.22%	1.85%
GRAND TOTAL (MIP)	214,828,386	215,516,355	215,837,436	2,539,086	218,376,522	1,023,937	219,400,459	100.00%	2.22%	1.85%

Performance History



*Periods greater than one year are annualized

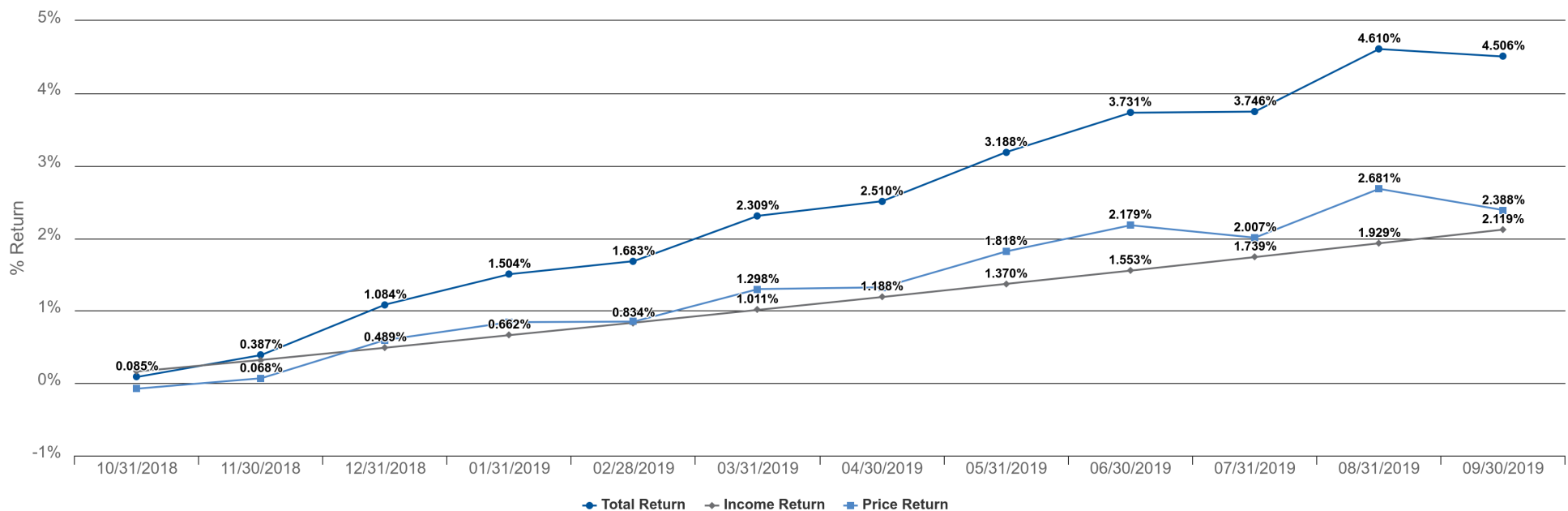
Short-Term Portfolio's Cumulative Returns During Trailing Year

10/01/2018 - 09/30/2019

Cumulative Returns from the Beginning of the Trailing Year

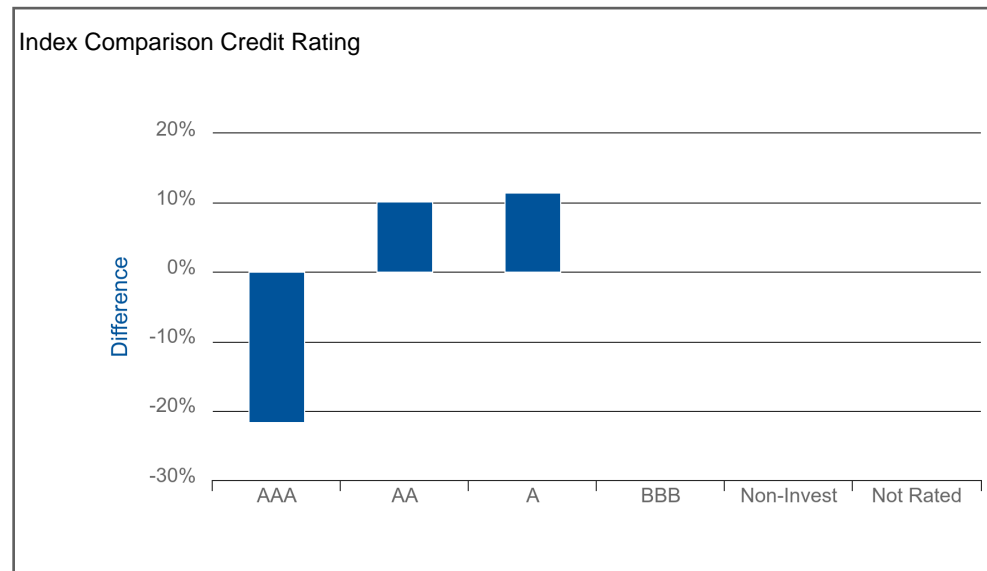
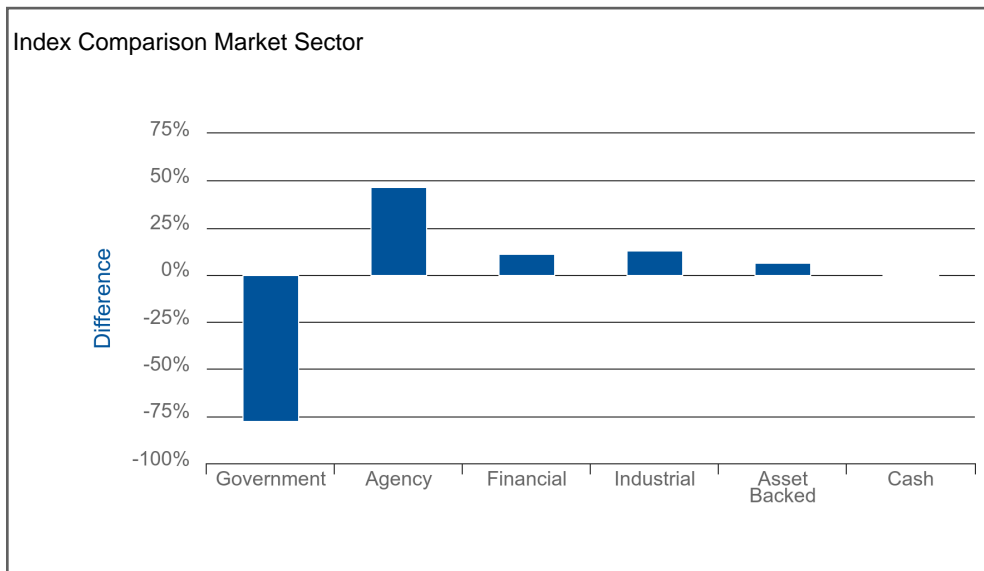
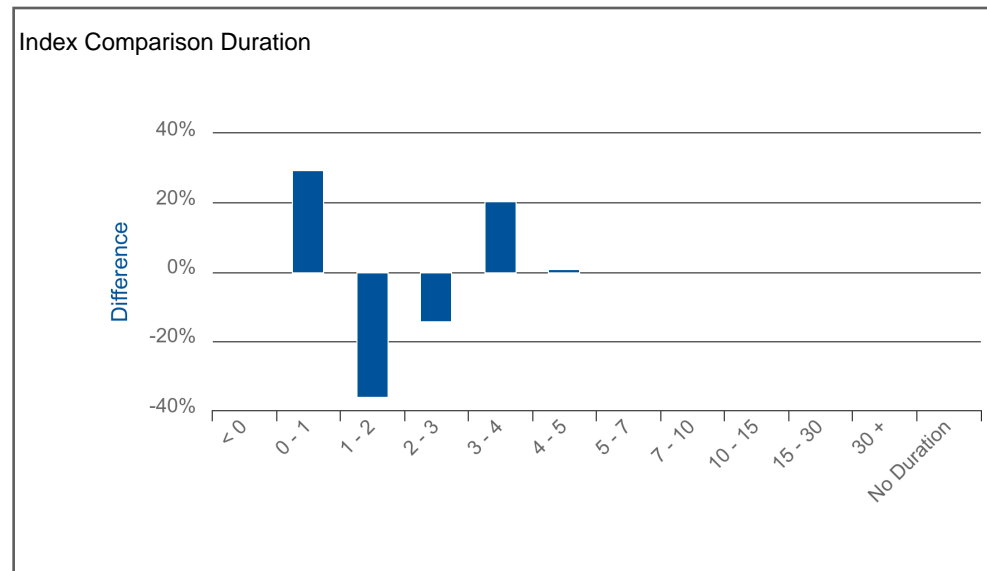
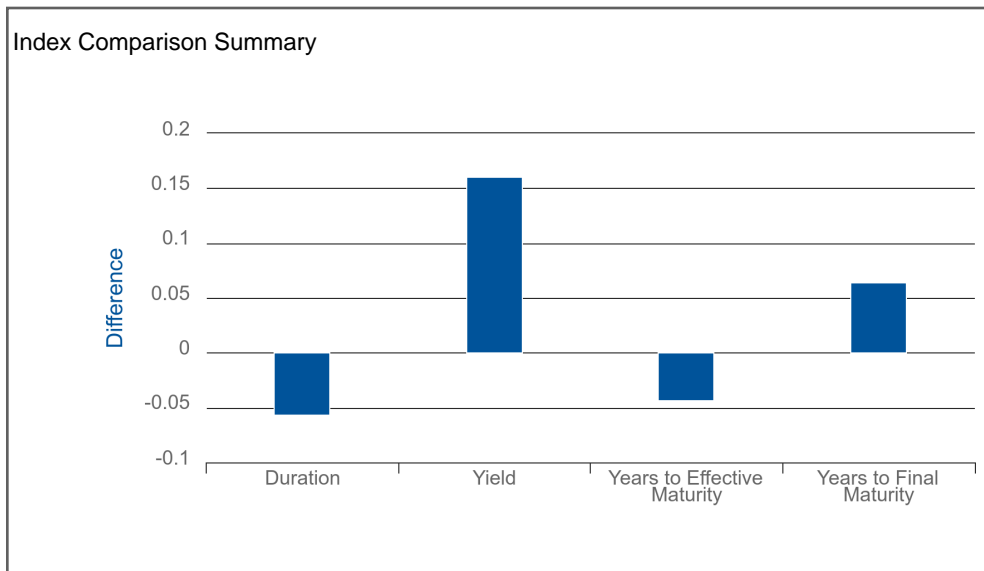
Period Begin	Period End	Total Return	Income Return	Price Return
10/01/2018	10/31/2018	0.085%	0.161%	-0.076%
10/01/2018	11/30/2018	0.387%	0.320%	0.068%
10/01/2018	12/31/2018	1.084%	0.489%	0.596%
10/01/2018	01/31/2019	1.504%	0.662%	0.841%
10/01/2018	02/28/2019	1.683%	0.834%	0.850%
10/01/2018	03/31/2019	2.309%	1.011%	1.298%
10/01/2018	04/30/2019	2.510%	1.188%	1.322%
10/01/2018	05/31/2019	3.188%	1.370%	1.818%
10/01/2018	06/30/2019	3.731%	1.553%	2.179%
10/01/2018	07/31/2019	3.746%	1.739%	2.007%
10/01/2018	08/31/2019	4.610%	1.929%	2.681%
10/01/2018	09/30/2019	4.506%	2.119%	2.388%
10/01/2018	---	---	---	---

Cumulative Returns from the Beginning of the Trailing Year



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

09/01/2019 - 09/30/2019





BOND MARKET OVERVIEW

For the Month Ended

September 30, 2019

- ❖ The Federal Open Market Committee (FOMC) lowered the target federal funds rate by 0.25% to a range of 1.75% - 2.00%.
- ❖ The Federal Reserve indicated household spending has been rising at a strong pace, but business fixed investment and exports have weakened.
- ❖ Federal Reserve Chair Jerome Powell indicated the Federal Reserve would be unlikely to lower the federal funds rate below zero.
- ❖ U.S. nonfarm payrolls rose by 136,000 in September.
- ❖ The unemployment rate declined to 3.5% (the lowest rate since December 1969).

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

09/01/2019 - 09/30/2019

Summary

Risk Metric	Value
Cash	5,058.43
MMFund	1,290,878.09
Fixed Income	218,104,522.18
Duration	1.821
Convexity	0.056
WAL	1.897
Years to Final Maturity	2.002
Years to Effective Maturity	1.895
Yield	1.845
Book Yield	2.218
Avg Credit Rating	AA/Aa2/AA

Security Type

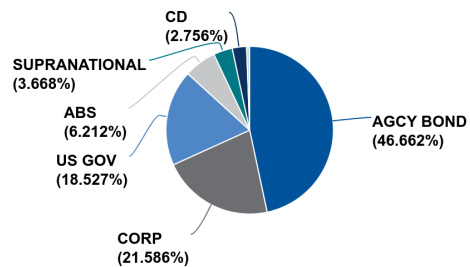


Chart calculated by: Ending Market Value + Accrued

Market Sector

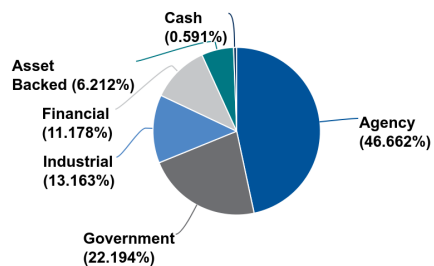
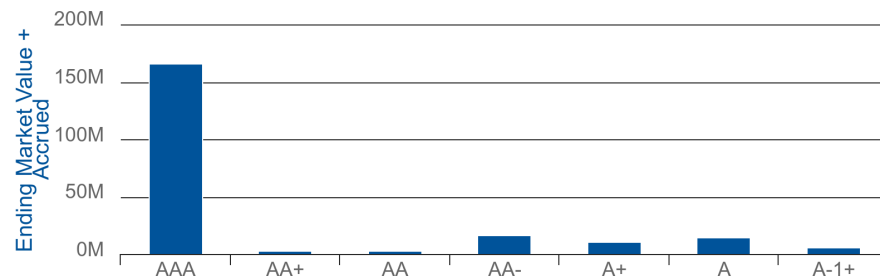
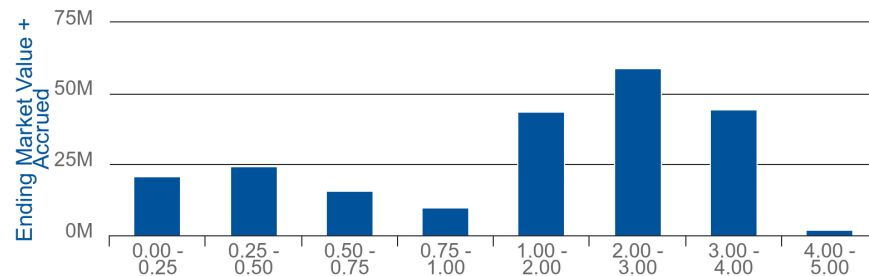


Chart calculated by: Ending Market Value + Accrued

Credit Rating



Duration



Issuer Concentration

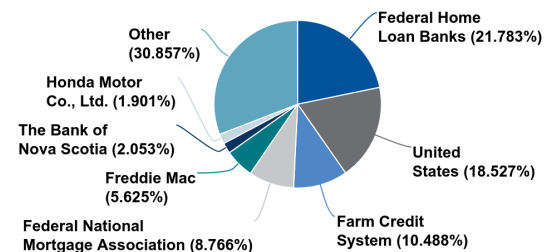


Chart calculated by: Ending Market Value + Accrued



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

September 30, 2019

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%	4.44%
Compliant	Concentration	Commercial Paper	25.00%	0.65%
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%	1.97%
Compliant	Concentration	Max Concentration of Corps (%)	30.00%	22.28%
Compliant	Concentration	Max Concentration of Funds Assets	10.00%	0.01%
Compliant	Concentration	Max Concentration of MBS and ABS	20.00%	5.96%
Compliant	Concentration	Max Concentration of MMF	20.00%	0.59%
Compliant	Concentration	Max Concentration of Munis (%)	30.00%	0.00%
Compliant	Concentration	Max Concentration of Supranationals	20.00%	3.52%
Compliant	Concentration	Max Issuer Concentration of Corporate Bonds (%)	5.00%	1.38%
Compliant	Concentration	Max Issuer Concentration of Supranationals	10.00%	1.39%
Compliant	Concentration	Minimum Credit Rating for MBS of AAA	0.00%	0.00%
Compliant	Concentration	Minimum Issuer Size for CD's - In Billions	10	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Issuer Size for CP's - In Millions	500	Unavailable ⁽¹⁾
Compliant	Concentration	Minimum Rating for Supranational Securities AA	0.00%	0.00%
Compliant	Concentration	Munis Rated Below A/A2	0.00%	0.00%
Compliant	Concentration	Repos	10.00%	0.00%
Compliant	Concentration	Supranational is in USD	0.00%	0.00%
Compliant	Maturity	Max Effective Maturity for Repos (in Years)	0.08	0.000
Compliant	Maturity	Max Final Maturity (from Settle) for Munis	5.00	0.000
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	1.008
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

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



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

September 30, 2019

	08/31/2019	09/30/2019
Balance Sheet		
Book Value	17,557,656.01	9,061,434.42
Accrued Balance	153,271.18	126,935.24
Book Value + Accrued	17,710,927.19	9,188,369.66
Net Unrealized Gain/Loss	14,918.03	9,635.87
Market Value + Accrued	17,725,845.22	9,198,005.53
Income Statement		
	Begin Date	09/01/2019
	End Date	09/30/2019
Net Amortization/Accretion Income		8,013.90
Interest Income	19,428.57	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		19,428.57
Net Realized Gain/Loss	0.00	
Net Holding Gain/Loss	(5,282.16)	
Impairment Loss	0.00	
Net Gain/Loss		(5,282.16)
Expense	0.00	
Net Income		22,160.31
Transfers In/Out		(8,550,000.00)
Change in Unrealized Gain/Loss		0.00

Values are provided by Clearwater Analytics.

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

As of 09/30/2019

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	54,323.74 54,323.74	USD MMFUND	CE ---	--- ---	--- 0.00	54,323.74 0.00	54,323.74
CE CNB-Chandler Ultra Short-Term	38141W315 GOLDMAN:FS TRS O ADM	54,323.74 54,323.74	USD MMFUND	CE ---	--- ---	--- 0.00	54,323.74 0.00	54,323.74

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	97.83 97.83	USD CASH	RCV ---	--- ---	--- 0.00	97.83 0.00	97.83
Receivable CNB-Chandler Ultra Short-Term	CCYUSD Receivable	97.83 97.83	USD CASH	RCV ---	--- ---	--- 0.00	97.83 0.00	97.83

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 30,000.00	2,993,780.22 7,989.78	3,001,770.00
ST CNB-Chandler Ultra Short-Term	06370RSB6 Bank of Montreal, Chicago Branch	4,000,000.00 4,000,000.00	USD CD	ST 12/19/2018	12/19/2018 10/01/2019	10/01/2019 92,155.56	4,000,000.00 672.72	4,000,672.72
ST CNB-Chandler Ultra Short-Term	40428HPN6 HSBC USA INC (NEW)	525,000.00 525,000.00	USD CORP	ST 05/22/2019	05/24/2019 11/13/2019	11/13/2019 4,779.69	524,795.13 -15.63	524,779.50
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	1,488,437.50 989.00	1,489,426.50
ST CNB-Chandler Ultra Short-Term	---	9,025,000.00 9,025,000.00	USD ---	ST ---	---	--- 126,935.24	9,007,012.85 9,635.87	9,016,648.72

Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
--- CNB-Chandler Ultra Short-Term	---	9,079,421.57 9,079,421.57	USD ---	---	---	--- 126,935.24	9,061,434.42 9,635.87	9,071,070.29

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

GAAP Trading Activity (Targeted-Maturities Portfolio)

09/01/2019 - 09/30/2019

* 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	21687BW64	Coöperatieve Rabobank U.A., New York Branch	-5,000,000.00	USD	Maturity	09/06/2019	09/06/2019	09/06/2019	100.000	-5,000,000.00	0.00	5,000,000.00
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	496,085.70	USD	Buy	---	---	09/30/2019	1.000	496,085.70	0.00	-496,085.70
CNB-Chandler Ultra Short-Term	38141W315	GOLDMAN:FS TRS O ADM	-450,000.00	USD	Sell	09/18/2019	09/18/2019	09/30/2019	1.000	-450,000.00	0.00	450,000.00
CNB-Chandler Ultra Short-Term	62479MWG4	MUFG Bank Ltd. (New York Branch)	-450,000.00	USD	Maturity	09/16/2019	09/16/2019	09/16/2019	100.000	-450,000.00	0.00	450,000.00
CNB-Chandler Ultra Short-Term	89114MQZ3	Toronto-Dominion Bank, New York Branch	-2,000,000.00	USD	Maturity	09/19/2019	09/19/2019	09/19/2019	100.000	-2,000,000.00	0.00	2,000,000.00
CNB-Chandler Ultra Short-Term	89233HWQ3	Toyota Motor Credit Corporation	-1,100,000.00	USD	Maturity	09/24/2019	09/24/2019	09/24/2019	100.000	-1,100,000.00	0.00	1,100,000.00
CNB-Chandler Ultra Short-Term	---	---	-8,503,914.30	USD	---	---	---	09/14/2019	---	-8,503,914.30	0.00	8,503,914.30

* 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**

September 30, 2018

	08/31/2019	09/30/2019
Balance Sheet		
Book Value	215,391,252.14	215,837,435.92
Accrued Balance	1,073,301.29	1,023,937.16
Book Value + Accrued	216,464,553.43	216,861,373.07
Net Unrealized Gain/Loss	3,153,806.88	2,539,085.63
Market Value + Accrued	219,618,360.31	219,400,458.70
Income Statement	Begin Date	09/01/2019
	End Date	09/30/2019
Net Amortization/Accretion Income		12,955.54
Interest Income	383,864.11	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Allowance Expense	0.00	
Income Subtotal		383,864.11
Net Realized Gain/Loss	(0.01)	
Net Holding Gain/Loss	(614,721.25)	
Impairment Loss	0.00	
Net Gain/Loss		(614,721.26)
Expense	0.00	
Net Income		(217,901.61)
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 09/30/2019

CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE CNB-Chandler	60934N104 FEDERATED GOVT OBL INST	1,290,744.96 1,290,744.96	USD MMFUND	CE ---	--- ---	--- 0.00	1,290,744.96 0.00	1,290,744.96
CE CNB-PFM	60934N104 FEDERATED GOVT OBL INST	133.13 133.13	USD MMFUND	CE ---	--- ---	--- 0.00	133.13 0.00	133.13
CE CNB-Chandler	CCYUSD Receivable	5,058.21 5,058.21	USD CASH	RCV ---	--- ---	--- 0.00	5,058.21 0.00	5,058.21
CE CNB-PFM	CCYUSD Receivable	0.22 0.22	USD CASH	RCV ---	--- ---	--- 0.00	0.22 0.00	0.22
CE ---	---	1,295,936.52 1,295,936.52	USD ---	---	---	---	1,295,936.52 0.00	1,295,936.52

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	700,000.00 254,147.39	USD ABS	LT 03/21/2017	03/29/2017 07/15/2020	08/16/2021 201.06	254,125.49 -282.78	253,842.71
MS CNB-Chandler	02007PAC7 ALLYA 171 A3	290,000.00 84,244.60	USD ABS	LT 01/24/2017	01/31/2017 06/15/2020	06/15/2021 63.65	84,243.46 -108.55	84,134.91
MS CNB-Chandler	02007YAC8 ALLYA 175 A3	675,000.00 501,532.40	USD ABS	LT 11/14/2017	11/22/2017 02/15/2021	03/15/2022 443.58	501,521.39 -178.97	501,342.42
MS CNB-Chandler	0258MOE5 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 847.00	494,926.88 87.97	495,014.85
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 7,241.67	1,948,726.33 37,773.67	1,986,500.00
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 5,203.13	499,820.28 13,839.72	513,660.00
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 9,866.67	989,770.69 26,469.31	1,016,240.00
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 3,990.00	1,399,920.06 -858.06	1,399,062.00
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 1,612.50	449,911.69 335.81	450,247.50
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 17,291.67	1,510,953.59 -1,098.59	1,509,855.00
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 2,750.00	978,835.55 23,794.45	1,002,630.00
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 5,500.00	4,498,574.43 -57.45	4,498,516.98
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 1,222.22	979,132.80 46,037.20	1,025,170.00
MS CNB-Chandler	09247XAE1 BLACKROCK INC	1,000,000.00 1,000,000.00	USD CORP	ST 12/06/2016	12/09/2016 12/10/2019	12/10/2019 15,416.67	1,005,869.10 -259.10	1,005,610.00
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 14,993.06	1,019,508.28 18,061.72	1,037,570.00
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 894.94	644,831.41 -1,179.46	643,651.95
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 9,531.67	1,201,682.48 2,697.52	1,204,380.00
MS CNB-Chandler	24422ETF6 JOHN DEERE CAPITAL CORP	500,000.00 500,000.00	USD CORP	LT 03/20/2018	03/22/2018 01/08/2021	01/08/2021 2,939.58	497,650.99 5,454.01	503,105.00
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 9,562.50	1,468,780.35 64,594.65	1,533,375.00
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 42,375.00	4,084,258.17 190,941.83	4,275,200.00
MS CNB-Chandler	3130A3KM5 FEDERAL HOME LOAN BANKS	1,750,000.00 1,750,000.00	USD AGCY BOND	LT 08/27/2018	08/28/2018 12/09/2022	12/09/2022 13,611.11	1,734,154.53 60,557.97	1,794,712.50
MS CNB-Chandler	3130A3UQ5 FEDERAL HOME LOAN BANKS	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 01/17/2018	12/11/2018 12/11/2020	12/11/2020 22,916.67	3,984,842.11 16,237.89	4,001,080.00

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

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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	3130AA3R7 FEDERAL HOME LOAN BANKS	1,900,000.00 1,900,000.00	USD AGCY BOND	ST 11/29/2016	11/30/2016 11/15/2019	11/15/2019 9,869.44	1,899,837.05 -1,642.05	1,898,195.00
MS CNB-Chandler	3130AA3R7 FEDERAL HOME LOAN BANKS	2,795,000.00 2,795,000.00	USD AGCY BOND	ST 12/15/2016	12/16/2016 11/15/2019	11/15/2019 14,518.47	2,794,041.25 -1,696.50	2,792,344.75
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 11,562.50	2,010,065.76 -6,845.76	2,003,220.00
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 7,700.00	4,800,558.17 174,545.83	4,975,104.00
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 14,838.54	1,745,855.61 52,741.89	1,798,597.50
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 10,598.96	1,245,687.21 39,025.29	1,284,712.50
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 9,154.17	649,340.53 17,533.47	666,874.00
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 23,333.33	2,517,707.33 88,682.67	2,606,390.00
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 1,625.00	1,313,496.25 4,118.75	1,317,615.00
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 5,541.67	4,061,154.72 -8,834.72	4,052,320.00
MS CNB-Chandler	313381C94 FEDERAL HOME LOAN BANKS	1,300,000.00 1,300,000.00	USD AGCY BOND	ST 07/18/2016	07/19/2016 12/13/2019	12/13/2019 4,875.00	1,300,468.75 -2,375.85	1,298,092.90
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 12,561.11	1,890,333.80 42,270.20	1,932,604.00
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 13,222.22	2,009,020.29 25,299.71	2,034,320.00
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 3,973.96	750,846.42 -1,567.92	749,278.50
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 7,161.46	3,761,915.06 148,772.44	3,910,687.50
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 3,450.00	1,659,975.79 45,400.21	1,705,376.00
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 4,200.00	2,402,166.69 57,113.31	2,459,280.00
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 32,355.56	4,008,365.49 87,018.51	4,095,384.00
MS CNB-Chandler	3133EJ774 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 46,088.89	4,014,683.10 88,796.90	4,103,480.00
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 26,374.31	2,496,824.08 55,238.42	2,552,062.50
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 4,707.78	2,026,819.72 29,456.28	2,056,276.00
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 18,683.33	3,982,592.17 43,515.83	4,026,108.00
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 12,333.33	3,997,300.79 33,727.21	4,031,028.00
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 4,177.78	1,997,501.75 3,718.25	2,001,220.00
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,235,000.00 2,235,000.00	USD AGCY BOND	ST 06/27/2017	06/29/2017 10/24/2019	10/24/2019 9,747.08	2,234,353.78 -895.93	2,233,457.85
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	745,000.00 745,000.00	USD AGCY BOND	ST 12/15/2016	12/16/2016 10/24/2019	10/24/2019 3,249.03	744,700.96 -215.01	744,485.95
MS CNB-Chandler	3135G0R39 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,705,000.00 1,705,000.00	USD AGCY BOND	ST 01/05/2017	01/10/2017 10/24/2019	10/24/2019 7,435.69	1,704,529.82 -706.27	1,703,823.55
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 7,644.44	1,603,410.99 7,917.01	1,611,328.00
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 220.00	159,986.03 -306.03	159,680.00
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 2,750.00	1,998,386.49 -2,386.49	1,996,000.00
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 2,681.25	1,950,300.22 -4,200.22	1,946,100.00

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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	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 1,779.17	699,575.71 -1,696.71	697,879.00
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 5,324.79	2,094,922.89 -6,270.74	2,088,652.15
MS CNB-Chandler	3135G0T94 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,600,000.00 1,600,000.00	USD AGCY BOND	LT 10/04/2018	10/05/2018 01/19/2023	01/19/2023 7,600.00	1,564,123.73 74,628.27	1,638,752.00
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	09/06/2022 4,191.84	4,375,066.08 -16,103.38	4,358,962.70
MS CNB-Chandler	3137EADM8 FREDDIE MAC	1,700,000.00 1,700,000.00	USD AGCY BOND	ST 02/22/2016	02/23/2016 10/02/2019	10/02/2019 10,565.97	1,700,002.34 -70.34	1,699,932.00
MS CNB-Chandler	3137EAE5 FREDDIE MAC	1,740,000.00 1,740,000.00	USD AGCY BOND	ST 01/12/2017	01/17/2017 01/17/2020	01/17/2020 5,365.00	1,739,812.63 -1,832.77	1,737,979.86
MS CNB-Chandler	3137EAE5 FREDDIE MAC	3,650,000.00 3,650,000.00	USD AGCY BOND	ST 04/03/2017	04/05/2017 01/17/2020	01/17/2020 11,254.17	3,649,801.92 -4,039.57	3,645,762.35
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	04/20/2020 13,620.71	2,212,686.44 -4,685.84	2,208,000.60
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	04/20/2020 18,447.92	2,996,143.01 -5,623.01	2,990,520.00
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	05/11/2021 23,333.33	1,995,792.34 37,887.66	2,033,680.00
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	06/05/2020 6,322.00	1,089,854.30 -1,598.30	1,088,256.00
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	06/05/2020 2,378.00	409,945.30 -601.30	409,344.00
MS CNB-Chandler	43811BAC8 HAROT 172 A3	875,000.00 481,103.81	USD ABS	LT 06/20/2017	06/27/2017 12/15/2020	08/16/2021 359.22	481,094.32 -979.08	480,115.24
MS CNB-Chandler	43813FAC7 HAROT 174 A3	485,000.00 347,399.56	USD ABS	LT 11/22/2017	11/29/2017 02/21/2021	11/22/2021 197.82	347,385.21 173.21	347,558.42
MS CNB-Chandler	43814TAC6 HAROT 171 A3	400,000.00 151,445.92	USD ABS	LT 03/21/2017	03/28/2017 09/21/2020	07/21/2021 72.36	151,443.96 -201.25	151,242.71
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	05/18/2022 815.21	750,014.92 7,514.78	757,529.70
MS CNB-Chandler	43814WAB1 HAROT 191 A2	1,870,000.00 1,870,000.00	USD ABS	LT 02/19/2019	02/27/2019 12/18/2020	09/20/2021 1,857.01	1,869,937.43 7,962.76	1,877,900.19
MS CNB-Chandler	43815HAC1 HAROT 183 A3	670,000.00 670,000.00	USD ABS	LT 08/21/2018	08/28/2018 12/21/2021	08/22/2022 549.03	669,950.43 7,842.08	677,792.50
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	08/15/2023 1,242.04	1,569,987.02 -3,100.33	1,566,886.69
MS CNB-Chandler	438516BQ8 HONEYWELL INTERNATIONAL INC	245,000.00 245,000.00	USD CORP	ST 10/23/2017	10/30/2017 10/30/2019	10/30/2019 1,849.75	244,992.39 -87.94	244,904.45
MS CNB-Chandler	44931PAD8 HART 17A A3	380,000.00 187,368.23	USD ABS	LT 03/22/2017	03/29/2017 09/15/2020	08/16/2021 146.56	187,365.40 -253.79	187,111.61
MS CNB-Chandler	44932GAD7 HART 17B A3	735,000.00 573,766.77	USD ABS	LT 08/09/2017	08/16/2017 01/15/2021	01/18/2022 451.36	573,742.42 -1,087.26	572,655.16
MS CNB-Chandler	44932HAG8 IBM CREDIT LLC	700,000.00 700,000.00	USD CORP	LT 02/22/2018	02/26/2018 02/05/2021	02/05/2021 2,885.56	698,514.76 6,973.24	705,488.00
MS CNB-Chandler	4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,700,000.00 1,700,000.00	USD SUPRANATIONAL	LT 10/02/2017	10/10/2017 11/09/2020	11/09/2020 14,249.31	1,705,763.96 -1,275.96	1,704,488.00
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	05/12/2020 9,129.11	1,454,301.09 -2,472.99	1,451,828.10
MS CNB-Chandler	459058DW0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	865,000.00 865,000.00	USD SUPRANATIONAL	ST 09/27/2017	09/29/2017 10/07/2019	10/07/2019 7,843.24	865,038.37 -64.32	864,974.05
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	09/12/2020 1,425.28	1,728,662.52 -8,004.52	1,720,658.00
MS CNB-Chandler	459200JN2 INTERNATIONAL BUSINESS MACHINES CORP	1,635,000.00 1,635,000.00	USD CORP	ST 02/01/2017	02/03/2017 01/27/2020	01/27/2020 5,522.67	1,634,928.93 -1,514.88	1,633,414.05
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,250,000.00 1,250,000.00	USD SUPRANATIONAL	LT 01/18/2018	01/25/2018 01/25/2021	01/25/2021 5,156.25	1,248,357.92 8,667.08	1,257,025.00
MS CNB-Chandler	45950KCM0 INTERNATIONAL FINANCE CORP	1,000,000.00 1,000,000.00	USD SUPRANATIONAL	LT 01/24/2018	01/26/2018 01/25/2021	01/25/2021 4,125.00	998,752.46 6,867.54	1,005,620.00

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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	46625HRT9 JPMORGAN CHASE & CO	1,500,000.00 1,500,000.00	USD CORP	LT 09/07/2018	09/11/2018 06/07/2021	06/07/2021 11,400.00	1,479,609.15 26,270.85	1,505,880.00
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	12/15/2023 795.60	809,842.05 5,602.36	815,444.42
MS CNB-Chandler	47788BAD6 JDOT 17B A3	250,000.00 163,479.18	USD ABS	LT 07/11/2017	07/18/2017 11/15/2020	10/15/2021 132.24	163,476.76 -259.47	163,217.28
MS CNB-Chandler	47788CAB8 JDOT 2018 A2	1,150,000.00 115,389.92	USD ABS	LT 02/21/2018	02/28/2018 11/15/2019	10/15/2020 124.11	115,389.54 10.32	115,399.86
MS CNB-Chandler	47789JAB2 JDOT 2019 A2	1,380,000.00 1,380,000.00	USD ABS	LT 03/05/2019	03/13/2019 11/15/2020	12/15/2021 1,748.00	1,379,966.65 6,449.79	1,386,416.45
MS CNB-Chandler	65478VAD9 NAROT 16B A3	185,000.00 23,314.63	USD ABS	LT 04/18/2016	04/27/2016 12/15/2019	01/15/2021 13.68	23,314.44 -24.65	23,289.79
MS CNB-Chandler	65478VAD9 NAROT 16B A3	2,000,000.00 252,050.05	USD ABS	LT 02/12/2018	02/14/2018 12/15/2019	01/15/2021 147.87	251,753.25 28.29	251,781.54
MS CNB-Chandler	68389XAX3 ORACLE CORP	250,000.00 250,000.00	USD CORP	ST 12/06/2016	12/09/2016 10/08/2019	10/08/2019 2,703.13	250,021.08 -98.58	249,922.50
MS CNB-Chandler	68389XBB0 ORACLE CORP	2,000,000.00 2,000,000.00	USD CORP	LT 06/07/2018	06/11/2018 05/15/2022	05/15/2022 18,888.89	1,966,494.92 56,925.08	2,023,420.00
MS CNB-Chandler	69353REY0 PNC BANK NA	1,000,000.00 1,000,000.00	USD CORP	LT 11/17/2017	11/21/2017 11/09/2021	12/09/2021 7,933.33	1,003,007.66 5,752.34	1,008,760.00
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 2,406.25	751,022.59 8,277.41	759,300.00
MS CNB-Chandler	69353RFB9 PNC BANK NA	485,000.00 485,000.00	USD CORP	LT 07/19/2018	07/23/2018 02/17/2022	02/17/2022 1,556.04	477,180.88 13,833.12	491,014.00
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 1,604.17	492,184.58 14,015.42	506,200.00
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 2,333.33	1,000,992.60 8,367.40	1,009,360.00
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 9,577.75	2,104,589.25 38,069.20	2,142,658.45
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 6,261.11	1,963,185.87 63,094.13	2,026,280.00
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 10,386.46	884,984.82 16,874.43	901,859.25
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 17,604.17	1,505,810.41 22,764.59	1,528,575.00
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 1,827.50	604,830.68 -2,214.68	602,616.00
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 1,218.33	402,261.80 -517.80	401,744.00
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 3,045.83	999,957.71 4,402.29	1,004,360.00
MS CNB-Chandler	89114MNQ6 Toronto-Dominion Bank, New York Branch	1,500,000.00 1,500,000.00	USD CD	ST 11/29/2018	11/30/2018 12/02/2019	12/02/2019 39,268.75	1,500,000.00 2,886.99	1,502,886.99
MS CNB-Chandler	89231PAD0 TAOT 18D A3	1,315,000.00 1,315,000.00	USD ABS	LT 08/29/2019	08/30/2019 05/15/2022	03/15/2023 1,858.53	1,341,766.45 -2,320.20	1,339,446.24
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 6,000.00	980,569.21 42,510.79	1,023,080.00
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 7,723.61	1,038,074.23 14,175.77	1,052,250.00
MS CNB-Chandler	89237WAD9 TAOT 16C A3	250,000.00 8,261.04	USD ABS	ST 08/01/2016	08/10/2016 10/15/2019	08/17/2020 4.19	8,261.03 -4.12	8,256.91
MS CNB-Chandler	89238BAB8 TAOT 18A A2A	2,180,000.00 288,265.76	USD ABS	LT 01/23/2018	01/31/2018 12/15/2019	10/15/2020 269.05	288,263.28 -7.17	288,256.11
MS CNB-Chandler	89238KAD4 TAOT 17D A3	540,000.00 540,000.00	USD ABS	LT 11/07/2017	11/15/2017 04/15/2021	01/18/2022 463.20	539,986.52 -367.60	539,618.92
MS CNB-Chandler	89238MAD0 TAOT 17A A3	220,000.00 71,616.46	USD ABS	LT 03/07/2017	03/15/2017 04/15/2020	02/16/2021 55.07	71,615.38 -73.44	71,541.94
MS CNB-Chandler	89239AAB9 TAOT 19A A2A	1,150,000.00 1,150,000.00	USD ABS	LT 02/05/2019	02/13/2019 11/15/2020	10/15/2021 4,147.82	1,149,950.90 4,147.82	1,154,098.72
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 912.50	124,919.29 -158.04	124,761.25

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

As of 09/30/2019

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	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 4,885.42	997,798.84 14,881.16	1,012,680.00
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 5,250.00	1,022,896.15 27,443.85	1,050,340.00
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 5,250.00	1,036,973.69 13,366.31	1,050,340.00
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 16,739.13	1,981,395.70 32,041.80	2,013,437.50
MS CNB-Chandler	912828H52 UNITED STATES TREASURY	500,000.00 500,000.00	USD US GOV	ST 09/30/2016	10/03/2016 01/31/2020	01/31/2020 1,052.99	500,497.50 -1,591.25	498,906.25
MS CNB-Chandler	912828H52 UNITED STATES TREASURY	1,400,000.00 1,400,000.00	USD US GOV	ST 11/08/2016	11/09/2016 01/31/2020	01/31/2020 2,948.37	1,400,765.43 -3,827.93	1,396,937.50
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 4,548.91	1,789,103.55 5,552.70	1,794,656.25
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 1,405.22	1,201,566.46 -4,238.33	1,197,328.13
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 4,471.15	2,718,916.30 104,271.20	2,823,187.50
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	2,250,000.00 2,250,000.00	USD US GOV	LT 12/28/2016	12/29/2016 09/30/2020	09/30/2020 84.53	2,241,321.90 -1,341.42	2,239,980.48
MS CNB-Chandler	912828L65 UNITED STATES TREASURY	275,000.00 275,000.00	USD US GOV	LT 03/15/2017	03/17/2017 09/30/2020	09/30/2020 10.33	273,677.76 97.63	273,775.39
MS CNB-Chandler	912828L99 UNITED STATES TREASURY	3,000,000.00 3,000,000.00	USD US GOV	LT 11/01/2017	11/03/2017 10/31/2020	10/31/2020 17,262.23	2,987,690.10 -1,986.96	2,985,703.14
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 13,106.56	2,343,126.57 61,185.94	2,404,312.51
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 1,705.84	594,248.20 -318.52	593,929.69
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 9,666.44	3,336,370.19 29,231.36	3,365,601.55
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 30.74	987,296.88 2,234.37	989,531.25
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 10,292.01	1,745,062.76 8,628.66	1,753,691.42
MS CNB-Chandler	912828UB4 UNITED STATES TREASURY	1,750,000.00 1,750,000.00	USD US GOV	ST 10/29/2015	10/30/2015 11/30/2019	11/30/2019 5,881.15	1,748,954.74 -1,825.82	1,747,128.92
MS CNB-Chandler	912828UF5 UNITED STATES TREASURY	550,000.00 550,000.00	USD US GOV	ST 02/22/2016	02/23/2016 12/31/2019	12/31/2019 1,563.69	550,022.72 -1,139.90	548,882.81
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 36.89	1,199,966.55 -4,372.80	1,195,593.76
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 5,686.14	1,790,281.93 19,280.57	1,809,562.50
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 1,596.84	998,107.14 7,517.86	1,005,625.00
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 3,193.68	1,989,985.78 21,264.22	2,011,250.00
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 153.69	2,976,192.38 43,495.12	3,019,687.50
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 5,953.28	1,344,153.17 -2,620.74	1,341,532.43
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 6,633.83	1,459,682.45 46,762.87	1,506,445.32
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 8,845.11	1,944,628.68 63,965.08	2,008,593.76
MS CNB-Chandler	92826CAB8 VISA INC	1,000,000.00 1,000,000.00	USD CORP	LT 12/28/2016	01/03/2017 12/14/2020	12/14/2020 6,538.89	999,399.32 3,650.68	1,003,050.00
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 8,322.22	985,523.15 42,276.85	1,027,800.00
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 17,944.44	2,050,384.09 53,755.91	2,104,140.00
MS CNB-Chandler	---	222,100,000.00 214,828,385.73	USD ---	---	---	--- 1,023,937.16	214,541,499.40 2,539,085.63	217,080,585.03

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

As of 09/30/2019

Summary

<i>General Ledger Grouping, Account</i>	<i>Identifier, Description</i>	<i>Original Units, Factorized Units</i>	<i>Currency, Security Type</i>	<i>BS Class, Trade Date</i>	<i>Settle Date, Amort Target Date</i>	<i>Maturity Date, Accrued Interest</i>	<i>Book Value, Net Unrealized Gain/Loss</i>	<i>Market Value</i>
---	---	223,395,936.52	USD	---	---	---	215,837,435.92	218,376,521.55
---	---	216,124,322.25	---	---	---	1,023,937.16	2,539,085.63	

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

GAAP Trading Activity (Short-Term Portfolio)

09/01/2019 - 09/30/2019

* 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	-35,130.03	USD	Principal Paydown	09/15/2019	09/15/2019	08/16/2021	---	-35,130.03	0.00	35,130.03
CNB-Chandler	02007PAC7	ALLYA 171 A3	-13,304.78	USD	Principal Paydown	09/15/2019	09/15/2019	06/15/2021	---	-13,304.78	0.00	13,304.78
CNB-Chandler	02007YAC8	ALLYA 175 A3	-43,656.54	USD	Principal Paydown	09/15/2019	09/15/2019	03/15/2022	---	-43,656.54	0.00	43,656.54
CNB-Chandler	06406HCW7	BANK OF NEW YORK MELLON CORP	-1,300,000.00	USD	Maturity	09/11/2019	09/11/2019	09/11/2019	100.000	-1,300,000.00	0.00	1,300,000.00
CNB-Chandler	06417MBK0	Bank of Nova Scotia, Houston Branch	4,500,000.00	USD	Buy	09/25/2019	09/26/2019	03/09/2020	99.967	4,498,529.88	4,250.00	-4,502,779.88
CNB-Chandler	06539RGM3	MUFG Bank Ltd. (New York Branch)	-865,000.00	USD	Maturity	09/25/2019	09/25/2019	09/25/2019	100.000	-865,000.00	0.00	865,000.00
CNB-Chandler	17275RBG6	CISCO SYSTEMS INC	-1,225,000.00	USD	Maturity	09/20/2019	09/20/2019	09/20/2019	100.000	-1,225,000.00	0.00	1,225,000.00
CNB-Chandler	3135G0W33	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,390,000.00	USD	Buy	09/05/2019	09/06/2019	09/06/2022	99.652	4,374,722.80	0.00	-4,374,722.80
CNB-Chandler	43811BAC8	HAROT 172 A3	-46,061.15	USD	Principal Paydown	09/15/2019	09/15/2019	08/16/2021	---	-46,061.15	0.00	46,061.15
CNB-Chandler	43813FAC7	HAROT 174 A3	-28,883.28	USD	Principal Paydown	09/21/2019	09/21/2019	11/22/2021	---	-28,883.28	0.00	28,883.28
CNB-Chandler	43814TAC6	HAROT 171 A3	-17,071.12	USD	Principal Paydown	09/21/2019	09/21/2019	07/21/2021	---	-17,071.13	0.00	17,071.13
CNB-Chandler	44931PAD8	HART 17A A3	-22,381.49	USD	Principal Paydown	09/15/2019	09/15/2019	08/16/2021	---	-22,381.49	0.00	22,381.49
CNB-Chandler	44932GAD7	HART 17B A3	-50,199.42	USD	Principal Paydown	09/15/2019	09/15/2019	01/18/2022	---	-50,199.42	0.00	50,199.42
CNB-Chandler	47788BAD6	JDOT 17B A3	-12,314.96	USD	Principal Paydown	09/15/2019	09/15/2019	10/15/2021	---	-12,314.96	0.00	12,314.96
CNB-Chandler	47788CAB8	JDOT 2018 A2	-84,869.09	USD	Principal Paydown	09/15/2019	09/15/2019	10/15/2020	---	-84,869.09	0.00	84,869.09
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	4,737,081.50	USD	Buy	---	---	09/30/2019	1.000	4,737,081.50	0.00	-4,737,081.50
CNB-Chandler	60934N104	FEDERATED GOVT OBL INST	-8,859,447.97	USD	Sell	---	---	09/30/2019	1.000	-8,859,447.97	0.00	8,859,447.97
CNB-PFM	60934N104	FEDERATED GOVT OBL INST	0.26	USD	Buy	09/04/2019	09/04/2019	09/30/2019	1.000	0.26	0.00	-0.26
CNB-Chandler	65478VAD9	NAROT 16B A3	-85,775.32	USD	Principal Paydown	09/15/2019	09/15/2019	01/15/2021	---	-85,775.32	0.00	85,775.32
CNB-Chandler	89237WAD9	TAOT 16C A3	-8,945.63	USD	Principal Paydown	09/15/2019	09/15/2019	08/17/2020	---	-8,945.63	0.00	8,945.63
CNB-Chandler	89238BAB8	TAOT 18A A2A	-142,657.43	USD	Principal Paydown	09/15/2019	09/15/2019	10/15/2020	---	-142,657.43	0.00	142,657.43
CNB-Chandler	89238MAD0	TAOT 17A A3	-12,532.59	USD	Principal Paydown	09/15/2019	09/15/2019	02/16/2021	---	-12,532.59	0.00	12,532.59
CNB-Chandler	90331HML4	US BANK NA	-250,000.00	USD	Call Redemption	09/30/2019	09/30/2019	10/28/2019	100.000	-250,000.00	0.00	250,000.00
---	---	---	523,850.94	USD	---	---	---	05/01/2020	---	507,103.63	4,250.00	-511,353.63

* 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.