

McCarran Airport Bond Funds
Portfolio Management
Portfolio Details - Investments
June 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Federal Agency Coupon												
31422BGP9	10962	FAMCA		06/27/2019	2,000,000.00	2,067,500.00	2,005,900.00	1.950	1.848			06/21/2022
31422BSJ0	11166	FAMCA		01/14/2020	3,000,000.00	3,024,690.00	3,000,000.00	1.600	1.600			01/29/2021
31422BSJ0	11167	FAMCA		01/14/2020	5,000,000.00	5,041,150.00	5,000,000.00	1.600	1.600			01/29/2021
3132X0VB4	9728	FAMCA		07/31/2017	2,000,000.00	2,003,040.00	1,999,060.00	1.600	1.616			07/27/2020
3133EJYL7	10612	FFCB		11/15/2018	2,000,000.00	2,156,560.00	1,971,680.00	2.800	3.119	Aaa	AA+	09/05/2023
3133EJ3B3	10675	FFCB		12/24/2018	2,405,000.00	2,496,077.35	2,409,040.40	2.800	2.741	Aaa	AA+	12/17/2021
3133EKJP2	10978	FFCB		07/29/2019	4,000,000.00	4,068,840.00	4,030,200.00	2.400	1.958	Aaa	AA+	04/29/2021
3133EKVV4	10979	FFCB		07/29/2019	4,000,000.00	4,235,920.00	3,982,400.00	1.850	1.943	Aaa	AA+	07/26/2024
3133EKVV4	10980	FFCB		07/29/2019	2,000,000.00	2,117,960.00	1,991,200.00	1.850	1.943	Aaa	AA+	07/26/2024
3133EKVF0	10981	FFCB		07/29/2019	2,000,000.00	2,080,340.00	1,997,000.00	1.875	1.920	Aaa	AA+	01/17/2023
3133EKVF0	10982	FFCB		07/29/2019	2,775,000.00	2,886,471.75	2,770,837.50	1.875	1.920	Aaa	AA+	01/17/2023
3133EKVF0	10983	FFCB		07/29/2019	2,100,000.00	2,184,357.00	2,096,850.00	1.875	1.920	Aaa	AA+	01/17/2023
3133ELAR5	11130	FFCB		11/25/2019	3,000,000.00	3,058,320.00	2,997,720.00	1.600	1.639	Aaa	AA+	11/22/2021
3130AFW94	10781	FHLB		02/15/2019	2,200,000.00	2,375,208.00	2,192,212.00	2.500	2.576	Aaa	AA+	02/13/2024
3130AFW94	10782	FHLB		02/15/2019	3,400,000.00	3,670,776.00	3,387,964.00	2.500	2.576	Aaa	AA+	02/13/2024
3130AB3H7	10894	FHLB		04/22/2019	4,000,000.00	4,288,800.00	3,987,560.00	2.375	2.443	Aaa	AA+	03/08/2024
3130ABXE1	9723	FHLB		08/11/2017	1,600,000.00	1,628,528.00	1,600,000.00	1.840	1.840	Aaa	AA+	08/11/2021
3134GBKP6	9541	FHLMC		05/17/2017	2,000,000.00	2,066,820.00	2,000,000.00	2.000	2.000	Aaa	AA+	05/17/2022
3135G0W33	11029	FNMA		09/06/2019	4,000,000.00	4,099,360.00	3,980,320.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11030	FNMA		09/06/2019	2,000,000.00	2,049,680.00	1,990,160.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11031	FNMA		09/06/2019	1,500,000.00	1,537,260.00	1,492,620.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11032	FNMA		09/06/2019	4,000,000.00	4,099,360.00	3,980,320.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0X24	11171	FNMA		01/10/2020	3,000,000.00	3,160,590.00	2,990,430.00	1.625	1.692	Aaa	AA+	01/07/2025
3135G0X24	11172	FNMA		01/10/2020	3,000,000.00	3,160,590.00	2,990,430.00	1.625	1.692	Aaa	AA+	01/07/2025
3135G0X24	11173	FNMA		01/10/2020	2,500,000.00	2,633,825.00	2,492,025.00	1.625	1.692	Aaa	AA+	01/07/2025
Subtotal and Average			69,335,928.90		69,480,000.00	72,192,023.10	69,335,928.90		1.920			
Federal Agency Discounts												
Subtotal and Average			42,213,884.74									
Treasury Notes												
912828S27	11140	U.S. Treasury		12/12/2019	7,200,000.00	7,267,752.00	7,137,843.75	1.125	1.691	Aaa	AA+	06/30/2021
912828S27	11141	U.S. Treasury		12/12/2019	3,000,000.00	3,028,230.00	2,974,101.56	1.125	1.691	Aaa	AA+	06/30/2021
912828S27	11142	U.S. Treasury		12/12/2019	3,000,000.00	3,028,230.00	2,974,101.56	1.125	1.691	Aaa	AA+	06/30/2021
912828L65	11161	U.S. Treasury		01/08/2020	3,000,000.00	3,008,910.00	2,995,312.50	1.375	1.591	Aaa	AA+	09/30/2020

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									365	Moody's		
Treasury Notes												
912828L65	11162	U.S. Treasury		01/08/2020	5,000,000.00	5,014,850.00	4,992,187.50	1.375	1.591	Aaa	AA+	09/30/2020
912828R77	9729	U.S. Treasury		07/31/2017	2,000,000.00	2,021,880.00	1,975,703.13	1.375	1.704	Aaa	AA+	05/31/2021
Subtotal and Average			23,049,250.00		23,200,000.00	23,369,852.00	23,049,250.00		1.657			
Treasury Bills												
9127963K3	11307	U.S. Treasury		06/18/2020	3,200,000.00	3,197,728.00	3,197,152.71	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11308	U.S. Treasury		06/18/2020	2,700,000.00	2,698,083.00	2,697,597.60	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11309	U.S. Treasury		06/18/2020	4,300,000.00	4,296,947.00	4,296,173.96	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11310	U.S. Treasury		06/18/2020	2,100,000.00	2,098,509.00	2,098,131.46	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11315	U.S. Treasury		06/18/2020	4,500,000.00	4,496,805.00	4,495,996.00	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11319	U.S. Treasury		06/18/2020	11,800,000.00	11,791,622.00	11,789,530.45	0.176	0.181	P-1	A-1+	12/17/2020
9127963K3	11320	U.S. Treasury		06/18/2020	13,700,000.00	13,690,273.00	13,687,844.68	0.176	0.181	P-1	A-1+	12/17/2020
Subtotal and Average			18,313,718.31		42,300,000.00	42,269,967.00	42,262,426.86		0.181			
Money Market Funds												
SYS10971	10971	Morgan Stanley Govt MMF			2,390,178.46	2,390,178.46	2,390,178.46	0.050	0.050	Aaa	AAA	
SYS11003	11003	Morgan Stanley Govt MMF		07/01/2019	10,804.45	10,804.45	10,804.45	0.050	0.050	Aaa	AAA	
SYS11004	11004	Morgan Stanley Govt MMF		07/01/2019	2,690,129.07	2,690,129.07	2,690,129.07	0.050	0.050	Aaa	AAA	
SYS11005	11005	Morgan Stanley Govt MMF		07/01/2019	30,068.61	30,068.61	30,068.61	0.050	0.050	Aaa	AAA	
SYS11070	11070	Morgan Stanley Govt MMF		07/30/2019	6,021,594.76	6,021,594.76	6,021,594.76	0.050	0.050	Aaa	AAA	
SYS11146	11146	Morgan Stanley Govt MMF		11/27/2019	207,878.87	207,878.87	207,878.87	0.050	0.050	Aaa	AAA	
SYS11147	11147	Morgan Stanley Govt MMF		11/27/2019	119,611.10	119,611.10	119,611.10	0.050	0.050	Aaa	AAA	
SYS11148	11148	Morgan Stanley Govt MMF		11/29/2019	101,146.58	101,146.58	101,146.58	0.050	0.050	Aaa	AAA	
SYS11225	11225	Morgan Stanley Govt MMF		01/30/2020	2,097,393.84	2,097,393.84	2,097,393.84	0.050	0.050	Aaa	AAA	
SYS11226	11226	Morgan Stanley Govt MMF		01/30/2020	46,876,895.38	46,876,895.38	46,876,895.38	0.050	0.050	Aaa	AAA	
SYS11227	11227	Morgan Stanley Govt MMF		01/30/2020	8,804,245.88	8,804,245.88	8,804,245.88	0.050	0.050	Aaa	AAA	
SYS11228	11228	Morgan Stanley Govt MMF		01/30/2020	45,380,447.72	45,380,447.72	45,380,447.72	0.050	0.050	Aaa	AAA	
SYS5567	5567	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5568	5568	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5569	5569	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5570	5570	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5573	5573	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5574	5574	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5576	5576	Morgan Stanley Govt MMF			15,492,519.34	15,492,519.34	15,492,519.34	0.050	0.050	Aaa	AAA	
SYS5577	5577	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	

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Money Market Funds												
SYS5581	5581	Morgan Stanley Govt MMF			321,975.47	321,975.47	321,975.47	0.050	0.050	Aaa	AAA	
SYS5582	5582	Morgan Stanley Govt MMF			10,583,184.47	10,583,184.47	10,583,184.47	0.050	0.050	Aaa	AAA	
SYS5583	5583	Morgan Stanley Govt MMF			4,530,452.96	4,530,452.96	4,530,452.96	0.050	0.050	Aaa	AAA	
SYS5584	5584	Morgan Stanley Govt MMF			1,441,695.93	1,441,695.93	1,441,695.93	0.050	0.050	Aaa	AAA	
SYS5589	5589	Morgan Stanley Govt MMF			11,050,662.58	11,050,662.58	11,050,662.58	0.050	0.050	Aaa	AAA	
SYS5590	5590	Morgan Stanley Govt MMF			10,016,322.73	10,016,322.73	10,016,322.73	0.050	0.050	Aaa	AAA	
SYS5598	5598	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS5664	5664	Morgan Stanley Govt MMF			39,081,862.09	39,081,862.09	39,081,862.09	0.050	0.050	Aaa	AAA	
SYS5971	5971	Morgan Stanley Govt MMF			19,779,032.63	19,779,032.63	19,779,032.63	0.050	0.050	Aaa	AAA	
SYS6044	6044	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.050	0.050	Aaa	AAA	
SYS6655	6655	Morgan Stanley Govt MMF			6,252,567.91	6,252,567.91	6,252,567.91	0.050	0.050	Aaa	AAA	
SYS7065	7065	Morgan Stanley Govt MMF			6,920,204.11	6,920,204.11	6,920,204.11	0.050	0.050	Aaa	AAA	
SYS7545	7545	Morgan Stanley Govt MMF			7,916,917.42	7,916,917.42	7,916,917.42	0.050	0.050	Aaa	AAA	
SYS7546	7546	Morgan Stanley Govt MMF			121,364.12	121,364.12	121,364.12	0.050	0.050	Aaa	AAA	
SYS8180	8180	Morgan Stanley Govt MMF			1,499,352.17	1,499,352.17	1,499,352.17	0.050	0.050	Aaa	AAA	
SYS8275	8275	Morgan Stanley Govt MMF			13,024,484.66	13,024,484.66	13,024,484.66	0.050	0.050	Aaa	AAA	
SYS9584	9584	Morgan Stanley Govt MMF			16,323,280.51	16,323,280.51	16,323,280.51	0.050	0.050	Aaa	AAA	
SYS9585	9585	Morgan Stanley Govt MMF			34,781.81	34,781.81	34,781.81	0.050	0.050	Aaa	AAA	
SYS9625	9625	Morgan Stanley Govt MMF			8,789,752.77	8,789,752.77	8,789,752.77	0.050	0.050	Aaa	AAA	
SYS9711	9711	Morgan Stanley Govt MMF			24,593.46	24,593.46	24,593.46	0.050	0.050	Aaa	AAA	
SYS9785	9785	Morgan Stanley Govt MMF			3,659,245.84	3,659,245.84	3,659,245.84	0.050	0.050	Aaa	AAA	
Subtotal and Average			244,427,681.21		291,594,647.70	291,594,647.70	291,594,647.70		0.050			
Total and Average			397,340,463.15		426,574,647.70	429,426,489.80	426,242,253.46		0.454			