

McCarran Airport Bond Funds
Portfolio Management
Portfolio Details - Investments
July 31, 2016

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 Non-Callables												
3133EESQ4	8016	FFCB		03/09/2015	5,000,000.00	5,000,950.00	4,997,775.00	0.520	0.611	Aaa	AA+	09/06/2016
3133EESQ4	8017	FFCB		03/09/2015	5,000,000.00	5,000,950.00	4,997,775.00	0.520	0.611	Aaa	AA+	09/06/2016
3133EESQ4	8018	FFCB		03/09/2015	3,000,000.00	3,000,570.00	2,998,665.00	0.520	0.611	Aaa	AA+	09/06/2016
3133EESQ4	8019	FFCB		03/09/2015	4,000,000.00	4,000,760.00	3,998,220.00	0.520	0.611	Aaa	AA+	09/06/2016
313380EC7	8106	FHLB		04/22/2015	5,000,000.00	5,006,000.00	4,999,050.00	0.750	0.758	Aaa	AA+	09/08/2017
313380EC7	8107	FHLB		04/22/2015	2,000,000.00	2,002,400.00	1,999,620.00	0.750	0.758	Aaa	AA+	09/08/2017
313380EC7	8108	FHLB		04/22/2015	2,000,000.00	2,002,400.00	1,999,620.00	0.750	0.758	Aaa	AA+	09/08/2017
3130A5GM5	8160	FHLB		05/27/2015	5,000,000.00	5,001,000.00	4,999,600.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8161	FHLB		05/27/2015	5,000,000.00	5,001,000.00	4,999,600.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8162	FHLB		05/27/2015	3,000,000.00	3,000,600.00	2,999,760.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8163	FHLB		05/27/2015	4,000,000.00	4,000,800.00	3,999,680.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A7VB8	8917	FHLB		04/26/2016	4,500,000.00	4,502,970.00	4,498,650.00	0.540	0.587	Aaa	AA+	01/26/2017
3137EADU0	8111	FHLMC		04/24/2015	3,000,000.00	2,999,850.00	2,996,610.00	0.500	0.565	Aaa	AA+	01/27/2017
3134G6YC1	8113	FHLMC		04/30/2015	5,000,000.00	5,004,900.00	4,999,700.00	0.670	0.673	Aaa	AA+	05/30/2017
3135G0PQ0	8809	FNMA		03/11/2016	2,000,000.00	2,006,960.00	1,997,440.00	0.875	0.954	Aaa	AA+	10/26/2017
3135G0J61	8810	FNMA		03/11/2016	5,000,000.00	5,017,200.00	4,987,150.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0J61	8811	FNMA		03/11/2016	3,000,000.00	3,010,320.00	2,992,290.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0J61	8812	FNMA		03/11/2016	4,000,000.00	4,013,760.00	3,989,720.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0ZB2	8858	FNMA		04/05/2016	4,000,000.00	4,008,080.00	4,003,000.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8859	FNMA		04/05/2016	3,000,000.00	3,006,060.00	3,002,250.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8860	FNMA		04/05/2016	5,000,000.00	5,010,100.00	5,003,750.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8861	FNMA		04/05/2016	5,000,000.00	5,010,100.00	5,003,750.00	0.750	0.678	Aaa	AA+	04/20/2017
Subtotal and Average			86,850,771.77		86,500,000.00	86,607,730.00	86,463,675.00		0.691			
Federal Agency Callables												
3134G8YU7	8901	FHLMC		04/26/2016	2,000,000.00	2,002,360.00	1,999,040.00	1.050	1.070	Aaa	AA+	10/26/2018
3134G8YU7	8902	FHLMC		04/26/2016	5,000,000.00	5,005,900.00	4,997,600.00	1.050	1.070	Aaa	AA+	10/26/2018
3134G8YU7	8903	FHLMC		04/26/2016	2,000,000.00	2,002,360.00	1,999,040.00	1.050	1.070	Aaa	AA+	10/26/2018
3136G3A62	9017	FNMA		07/26/2016	3,000,000.00	3,000,000.00	3,000,000.00	1.050	1.050	Aaa	AA+	07/26/2019
Subtotal and Average			9,576,325.16		12,000,000.00	12,010,620.00	11,995,680.00		1.065			
Federal Agency Discounts												
313312D56	8454	FFCB		10/16/2015	5,400,000.00	5,397,894.00	5,384,407.50	0.330	0.340	P-1	A-1+	08/26/2016
313312D56	8455	FFCB		10/16/2015	4,000,000.00	3,998,440.00	3,988,450.00	0.330	0.340	P-1	A-1+	08/26/2016
313312D56	8460	FFCB		10/16/2015	8,100,000.00	8,096,841.00	8,076,611.25	0.330	0.340	P-1	A-1+	08/26/2016
313312D56	8462	FFCB		10/16/2015	4,000,000.00	3,998,440.00	3,988,450.00	0.330	0.340	P-1	A-1+	08/26/2016

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Federal Agency Discounts												
313312U99	8947	FFCB		05/18/2016	5,000,000.00	4,990,000.00	4,985,066.67	0.480	0.495	P-1	A-1+	12/28/2016
313384F79	8929	FHLB		05/04/2016	5,000,000.00	4,997,100.00	4,993,216.67	0.370	0.381	P-1	A-1+	09/13/2016
313385EW2	8930	FHLB		05/04/2016	5,000,000.00	4,979,150.00	4,968,426.39	0.635	0.656	P-1	A-1+	04/27/2017
313384L23	8946	FHLB		05/18/2016	5,000,000.00	4,994,550.00	4,991,287.50	0.410	0.422	P-1	A-1+	10/18/2016
313385DL7	9018	FHLB		07/13/2016	5,000,000.00	4,983,066.67	4,983,066.67	0.480	0.495	P-1	A-1+	03/24/2017
313385GX8	9063	FHLB		07/29/2016	3,000,000.00	2,984,485.00	2,984,485.00	0.580	0.599	P-1	A-1+	06/15/2017
313396U43	9014	FHLMC		07/13/2016	6,000,000.00	5,989,133.33	5,989,133.33	0.400	0.412	P-1	A-1+	12/23/2016
313396U43	9015	FHLMC		07/13/2016	4,000,000.00	3,992,755.56	3,992,755.56	0.400	0.412	P-1	A-1+	12/23/2016
313396U43	9016	FHLMC		07/13/2016	3,400,000.00	3,393,842.22	3,393,842.22	0.400	0.412	P-1	A-1+	12/23/2016
Subtotal and Average			58,234,403.78		62,900,000.00	62,795,697.78	62,719,198.76		0.427			
Treasury Notes												
912828VR8	7623	U.S. Treasury		07/31/2014	8,500,000.00	8,504,080.00	8,503,652.34	0.625	0.604	Aaa	AA+	08/15/2016
912828J35	8839	U.S. Treasury		03/29/2016	3,100,000.00	3,100,837.00	3,095,398.44	0.500	0.662	Aaa	AA+	02/28/2017
912828TG5	9019	U.S. Treasury		07/13/2016	5,000,000.00	4,994,900.00	4,996,289.06	0.500	0.571	Aaa	AA+	07/31/2017
Subtotal and Average			14,661,292.46		16,600,000.00	16,599,817.00	16,595,339.84		0.605			
Money Market Funds												
SYS5535	5535	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.320	0.320	Aaa	AAA	
SYS5536	5536	Morgan Stanley Govt MMF			536,927.87	536,927.87	536,927.87	0.320	0.320	Aaa	AAA	
SYS5537	5537	Morgan Stanley Govt MMF			36,602.94	36,602.94	36,602.94	0.320	0.320	Aaa	AAA	
SYS5540	5540	Morgan Stanley Govt MMF			799,686.11	799,686.11	799,686.11	0.320	0.320	Aaa	AAA	
SYS5543	5543	Morgan Stanley Govt MMF			402,218.39	402,218.39	402,218.39	0.320	0.320	Aaa	AAA	
SYS5558	5558	Morgan Stanley Govt MMF			579.53	579.53	579.53	0.320	0.320	Aaa	AAA	
SYS5562	5562	Morgan Stanley Govt MMF			109.90	109.90	109.90	0.320	0.320	Aaa	AAA	
SYS5567	5567	Morgan Stanley Govt MMF			1,161,700.73	1,161,700.73	1,161,700.73	0.320	0.320	Aaa	AAA	
SYS5568	5568	Morgan Stanley Govt MMF			703,516.51	703,516.51	703,516.51	0.320	0.320	Aaa	AAA	
SYS5569	5569	Morgan Stanley Govt MMF			238,263.49	238,263.49	238,263.49	0.320	0.320	Aaa	AAA	
SYS5570	5570	Morgan Stanley Govt MMF			1,983,870.36	1,983,870.36	1,983,870.36	0.320	0.320	Aaa	AAA	
SYS5573	5573	Morgan Stanley Govt MMF			188,099.49	188,099.49	188,099.49	0.320	0.320	Aaa	AAA	
SYS5574	5574	Morgan Stanley Govt MMF			1,617,433.23	1,617,433.23	1,617,433.23	0.320	0.320	Aaa	AAA	
SYS5576	5576	Morgan Stanley Govt MMF			1,743,524.76	1,743,524.76	1,743,524.76	0.320	0.320	Aaa	AAA	
SYS5577	5577	Morgan Stanley Govt MMF			1,435,330.95	1,435,330.95	1,435,330.95	0.320	0.320	Aaa	AAA	
SYS5581	5581	Morgan Stanley Govt MMF			9,213.16	9,213.16	9,213.16	0.320	0.320	Aaa	AAA	
SYS5582	5582	Morgan Stanley Govt MMF			1,012,922.89	1,012,922.89	1,012,922.89	0.320	0.320	Aaa	AAA	
SYS5583	5583	Morgan Stanley Govt MMF			884,282.18	884,282.18	884,282.18	0.320	0.320	Aaa	AAA	

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Money Market Funds												
SYS5584	5584	Morgan Stanley Govt MMF			65,143.85	65,143.85	65,143.85	0.320	0.320	Aaa	AAA	
SYS5585	5585	Morgan Stanley Govt MMF			140,806.38	140,806.38	140,806.38	0.320	0.320	Aaa	AAA	
SYS5586	5586	Morgan Stanley Govt MMF			11,264.52	11,264.52	11,264.52	0.320	0.320	Aaa	AAA	
SYS5587	5587	Morgan Stanley Govt MMF			107,749.02	107,749.02	107,749.02	0.320	0.320	Aaa	AAA	
SYS5588	5588	Morgan Stanley Govt MMF			1,548,065.87	1,548,065.87	1,548,065.87	0.320	0.320	Aaa	AAA	
SYS5589	5589	Morgan Stanley Govt MMF			343,729.80	343,729.80	343,729.80	0.320	0.320	Aaa	AAA	
SYS5590	5590	Morgan Stanley Govt MMF			341,759.84	341,759.84	341,759.84	0.320	0.320	Aaa	AAA	
SYS5598	5598	Morgan Stanley Govt MMF			1,534,636.89	1,534,636.89	1,534,636.89	0.320	0.320	Aaa	AAA	
SYS5664	5664	Morgan Stanley Govt MMF			6,636,949.31	6,636,949.31	6,636,949.31	0.320	0.320	Aaa	AAA	
SYS5971	5971	Morgan Stanley Govt MMF			685,623.55	685,623.55	685,623.55	0.320	0.320	Aaa	AAA	
SYS6044	6044	Morgan Stanley Govt MMF			686,570.44	686,570.44	686,570.44	0.320	0.320	Aaa	AAA	
SYS6500	6500	Morgan Stanley Govt MMF			3,238,024.39	3,238,024.39	3,238,024.39	0.320	0.320	Aaa	AAA	
SYS6655	6655	Morgan Stanley Govt MMF			268,785.08	268,785.08	268,785.08	0.320	0.320	Aaa	AAA	
SYS7065	7065	Morgan Stanley Govt MMF			296,369.33	296,369.33	296,369.33	0.320	0.320	Aaa	AAA	
SYS7152	7152	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.320	0.320	Aaa	AAA	
SYS7545	7545	Morgan Stanley Govt MMF			2,992,123.08	2,992,123.08	2,992,123.08	0.320	0.320	Aaa	AAA	
SYS7546	7546	Morgan Stanley Govt MMF			183,686.19	183,686.19	183,686.19	0.320	0.320	Aaa	AAA	
SYS7753	7753	Morgan Stanley Govt MMF			431,768.56	431,768.56	431,768.56	0.320	0.320	Aaa	AAA	
SYS8180	8180	Morgan Stanley Govt MMF			250,183.48	250,183.48	250,183.48	0.320	0.320	Aaa	AAA	
SYS8274	8274	Morgan Stanley Govt MMF			589,287.23	589,287.23	589,287.23	0.320	0.320	Aaa	AAA	
SYS8275	8275	Morgan Stanley Govt MMF			413,242.23	413,242.23	413,242.23	0.320	0.320	Aaa	AAA	
Subtotal and Average			25,649,896.63		33,520,051.53	33,520,051.53	33,520,051.53		0.320			
Collateralized Inv Agreements												
SYS4471	4471	FSA			14,867,770.05	14,867,770.05	14,867,770.05	5.375	5.375	A2	AA-	
Subtotal and Average			14,867,770.05		14,867,770.05	14,867,770.05	14,867,770.05		5.375			
Total and Average			209,840,459.86		226,387,821.58	226,401,686.36	226,161,715.18		0.884			