

McCarran Airport Bond Funds
Portfolio Management
Portfolio Details - Investments
September 30, 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												
313380EC7	8106	FHLB		04/22/2015	5,000,000.00	4,999,900.00	4,999,050.00	0.750	0.758	Aaa	AA+	09/08/2017
313380EC7	8107	FHLB		04/22/2015	2,000,000.00	1,999,960.00	1,999,620.00	0.750	0.758	Aaa	AA+	09/08/2017
313380EC7	8108	FHLB		04/22/2015	2,000,000.00	1,999,960.00	1,999,620.00	0.750	0.758	Aaa	AA+	09/08/2017
3130A5GM5	8160	FHLB		05/27/2015	5,000,000.00	5,002,000.00	4,999,600.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8161	FHLB		05/27/2015	5,000,000.00	5,002,000.00	4,999,600.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8162	FHLB		05/27/2015	3,000,000.00	3,001,200.00	2,999,760.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A5GM5	8163	FHLB		05/27/2015	4,000,000.00	4,001,600.00	3,999,680.00	0.550	0.555	Aaa	AA+	12/15/2016
3130A7VB8	8917	FHLB		04/26/2016	4,500,000.00	4,501,035.00	4,498,650.00	0.540	0.587	Aaa	AA+	01/26/2017
3137EADU0	8111	FHLMC		04/24/2015	3,000,000.00	3,000,930.00	2,996,610.00	0.500	0.565	Aaa	AA+	01/27/2017
3134G6YC1	8113	FHLMC		04/30/2015	5,000,000.00	5,000,200.00	4,999,700.00	0.670	0.673	Aaa	AA+	05/30/2017
3135G0PQ0	8809	FNMA		03/11/2016	2,000,000.00	2,003,280.00	1,997,440.00	0.875	0.954	Aaa	AA+	10/26/2017
3135G0J61	8810	FNMA		03/11/2016	5,000,000.00	5,003,800.00	4,987,150.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0J61	8811	FNMA		03/11/2016	3,000,000.00	3,002,280.00	2,992,290.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0J61	8812	FNMA		03/11/2016	4,000,000.00	4,003,040.00	3,989,720.00	0.875	1.002	Aaa	AA+	03/28/2018
3135G0ZB2	8858	FNMA		04/05/2016	4,000,000.00	4,004,880.00	4,003,000.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8859	FNMA		04/05/2016	3,000,000.00	3,003,660.00	3,002,250.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8860	FNMA		04/05/2016	5,000,000.00	5,006,100.00	5,003,750.00	0.750	0.678	Aaa	AA+	04/20/2017
3135G0ZB2	8861	FNMA		04/05/2016	5,000,000.00	5,006,100.00	5,003,750.00	0.750	0.678	Aaa	AA+	04/20/2017
Subtotal and Average			72,303,312.50		69,500,000.00	69,541,925.00	69,471,240.00		0.711			
Federal Agency Callables												
3134G8YU7	8901	FHLMC		04/26/2016	2,000,000.00	2,001,000.00	1,999,040.00	1.050	1.070	Aaa	AA+	10/26/2018
3134G8YU7	8902	FHLMC		04/26/2016	5,000,000.00	5,002,500.00	4,997,600.00	1.050	1.070	Aaa	AA+	10/26/2018
3134G8YU7	8903	FHLMC		04/26/2016	2,000,000.00	2,001,000.00	1,999,040.00	1.050	1.070	Aaa	AA+	10/26/2018
3136G3A62	9017	FNMA		07/26/2016	3,000,000.00	2,997,480.00	3,000,000.00	1.050	1.050	Aaa	AA+	07/26/2019
Subtotal and Average			11,995,680.00		12,000,000.00	12,001,980.00	11,995,680.00		1.065			
Federal Agency Discounts												
313312U99	8947	FFCB		05/18/2016	5,000,000.00	4,996,900.00	4,985,066.67	0.480	0.495	P-1	A-1+	12/28/2016
313313LL0	9143	FFCB		09/09/2016	3,000,000.00	2,983,560.00	2,979,676.67	0.670	0.692	P-1	A-1+	09/08/2017
313385EW2	8930	FHLB		05/04/2016	5,000,000.00	4,988,250.00	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	4,999,600.00	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	4,990,700.00	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	2,989,800.00	2,984,485.00	0.580	0.599	P-1	A-1+	06/15/2017
313385FQ4	9074	FHLB		08/05/2016	2,000,000.00	1,994,280.00	1,991,981.67	0.510	0.526	P-1	A-1+	05/15/2017
313385KG0	9088	FHLB		08/15/2016	2,586,000.00	2,573,457.90	2,569,144.31	0.650	0.671	P-1	A-1+	08/11/2017

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Federal Agency Discounts												
313385KN5	9103	FHLB		08/22/2016	5,000,000.00	4,975,250.00	4,967,000.00	0.660	0.682	P-1	A-1+	08/17/2017
313384V22	9147	FHLB		09/09/2016	5,900,000.00	5,896,283.00	5,893,723.88	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9148	FHLB		09/09/2016	3,900,000.00	3,897,543.00	3,895,851.38	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9149	FHLB		09/09/2016	3,400,000.00	3,397,858.00	3,396,383.25	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9150	FHLB		09/09/2016	3,200,000.00	3,197,984.00	3,196,596.00	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9151	FHLB		09/09/2016	3,000,000.00	2,998,110.00	2,996,808.75	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9152	FHLB		09/09/2016	3,000,000.00	2,998,110.00	2,996,808.75	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9153	FHLB		09/09/2016	2,800,000.00	2,798,236.00	2,797,021.50	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9154	FHLB		09/09/2016	2,300,000.00	2,298,551.00	2,297,553.38	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9155	FHLB		09/09/2016	1,900,000.00	1,898,803.00	1,897,978.88	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9156	FHLB		09/09/2016	1,400,000.00	1,399,118.00	1,398,510.75	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9157	FHLB		09/09/2016	1,300,000.00	1,299,181.00	1,298,617.13	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9158	FHLB		09/09/2016	1,300,000.00	1,299,181.00	1,298,617.13	0.345	0.358	P-1	A-1+	12/29/2016
313384V22	9160	FHLB		09/09/2016	1,100,000.00	1,099,307.00	1,098,829.88	0.345	0.355	P-1	A-1+	12/29/2016
313384V22	9161	FHLB		09/09/2016	1,000,000.00	999,370.00	998,936.25	0.345	0.355	P-1	A-1+	12/29/2016
313396U43	9014	FHLMC		07/13/2016	6,000,000.00	5,996,520.00	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	3,997,680.00	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	3,398,028.00	3,393,842.22	0.400	0.412	P-1	A-1+	12/23/2016
313397CL3	9124	FHLMC		08/31/2016	4,000,000.00	3,994,560.00	3,990,386.88	0.478	0.493	P-1	A-1+	02/28/2017
313397CL3	9125	FHLMC		08/31/2016	8,000,000.00	7,989,120.00	7,980,773.76	0.478	0.493	P-1	A-1+	02/28/2017
313397CL3	9126	FHLMC		08/31/2016	4,000,000.00	3,994,560.00	3,990,386.89	0.478	0.493	P-1	A-1+	02/28/2017
313397CL3	9127	FHLMC		08/31/2016	5,000,000.00	4,993,200.00	4,987,983.60	0.478	0.493	P-1	A-1+	02/28/2017
31315LHN1	9089	Farmer Mac Disc		08/15/2016	3,000,000.00	2,989,200.00	2,983,252.50	0.630	0.650			06/30/2017
31315LHN1	9090	Farmer Mac Disc		08/15/2016	5,000,000.00	4,982,000.00	4,972,087.50	0.630	0.650			06/30/2017
Subtotal and Average			104,909,083.74		113,486,000.00	113,304,300.90	113,162,974.03		0.476			
Treasury Notes												
912828J35	8839	U.S. Treasury		03/29/2016	3,100,000.00	3,101,767.00	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	4,995,300.00	4,996,289.06	0.500	0.571	Aaa	AA+	07/31/2017
912828XP0	9144	U.S. Treasury		09/09/2016	5,200,000.00	5,199,792.00	5,198,984.38	0.625	0.647	Aaa	AA+	07/31/2017
912828XP0	9145	U.S. Treasury		09/09/2016	5,300,000.00	5,299,788.00	5,298,964.84	0.625	0.647	Aaa	AA+	07/31/2017
912828XP0	9146	U.S. Treasury		09/09/2016	4,500,000.00	4,499,820.00	4,499,121.09	0.625	0.647	Aaa	AA+	07/31/2017
912828TS9	9169	U.S. Treasury		09/16/2016	5,000,000.00	4,997,650.00	4,996,679.69	0.625	0.689	Aaa	AA+	09/30/2017
Subtotal and Average			21,587,878.91		28,100,000.00	28,094,117.00	28,085,437.50		0.643			

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Money Market Funds												
SYS5536	5536	Morgan Stanley Govt MMF			608,620.50	608,620.50	608,620.50	0.340	0.340	Aaa	AAA	
SYS5537	5537	Morgan Stanley Govt MMF			82,707.55	82,707.55	82,707.55	0.340	0.340	Aaa	AAA	
SYS5540	5540	Morgan Stanley Govt MMF			800,053.01	800,053.01	800,053.01	0.340	0.340	Aaa	AAA	
SYS5543	5543	Morgan Stanley Govt MMF			1,107,067.89	1,107,067.89	1,107,067.89	0.340	0.340	Aaa	AAA	
SYS5558	5558	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.340	0.340	Aaa	AAA	
SYS5562	5562	Morgan Stanley Govt MMF			0.00	0.00	0.00	0.340	0.340	Aaa	AAA	
SYS5567	5567	Morgan Stanley Govt MMF			1,181,642.24	1,181,642.24	1,181,642.24	0.340	0.340	Aaa	AAA	
SYS5568	5568	Morgan Stanley Govt MMF			708,745.67	708,745.67	708,745.67	0.340	0.340	Aaa	AAA	
SYS5569	5569	Morgan Stanley Govt MMF			108,969.93	108,969.93	108,969.93	0.340	0.340	Aaa	AAA	
SYS5570	5570	Morgan Stanley Govt MMF			2,046,152.54	2,046,152.54	2,046,152.54	0.340	0.340	Aaa	AAA	
SYS5573	5573	Morgan Stanley Govt MMF			29,060.23	29,060.23	29,060.23	0.340	0.340	Aaa	AAA	
SYS5574	5574	Morgan Stanley Govt MMF			1,648,065.71	1,648,065.71	1,648,065.71	0.340	0.340	Aaa	AAA	
SYS5576	5576	Morgan Stanley Govt MMF			1,825,339.22	1,825,339.22	1,825,339.22	0.340	0.340	Aaa	AAA	
SYS5577	5577	Morgan Stanley Govt MMF			1,495,987.01	1,495,987.01	1,495,987.01	0.340	0.340	Aaa	AAA	
SYS5581	5581	Morgan Stanley Govt MMF			25,825.33	25,825.33	25,825.33	0.340	0.340	Aaa	AAA	
SYS5582	5582	Morgan Stanley Govt MMF			948,656.70	948,656.70	948,656.70	0.340	0.340	Aaa	AAA	
SYS5583	5583	Morgan Stanley Govt MMF			322,670.74	322,670.74	322,670.74	0.340	0.340	Aaa	AAA	
SYS5584	5584	Morgan Stanley Govt MMF			192,036.73	192,036.73	192,036.73	0.340	0.340	Aaa	AAA	
SYS5585	5585	Morgan Stanley Govt MMF			15,027.82	15,027.82	15,027.82	0.340	0.340	Aaa	AAA	
SYS5586	5586	Morgan Stanley Govt MMF			245,246.74	245,246.74	245,246.74	0.340	0.340	Aaa	AAA	
SYS5587	5587	Morgan Stanley Govt MMF			20.60	20.60	20.60	0.340	0.340	Aaa	AAA	
SYS5588	5588	Morgan Stanley Govt MMF			1,631,194.58	1,631,194.58	1,631,194.58	0.340	0.340	Aaa	AAA	
SYS5589	5589	Morgan Stanley Govt MMF			1,028,390.29	1,028,390.29	1,028,390.29	0.340	0.340	Aaa	AAA	
SYS5590	5590	Morgan Stanley Govt MMF			1,022,598.32	1,022,598.32	1,022,598.32	0.340	0.340	Aaa	AAA	
SYS5598	5598	Morgan Stanley Govt MMF			1,592,719.45	1,592,719.45	1,592,719.45	0.340	0.340	Aaa	AAA	
SYS5664	5664	Morgan Stanley Govt MMF			316,287.12	316,287.12	316,287.12	0.340	0.340	Aaa	AAA	
SYS5971	5971	Morgan Stanley Govt MMF			749,636.13	749,636.13	749,636.13	0.340	0.340	Aaa	AAA	
SYS6044	6044	Morgan Stanley Govt MMF			756,316.38	756,316.38	756,316.38	0.340	0.340	Aaa	AAA	
SYS6500	6500	Morgan Stanley Govt MMF			256,999.86	256,999.86	256,999.86	0.340	0.340	Aaa	AAA	
SYS6655	6655	Morgan Stanley Govt MMF			804,946.19	804,946.19	804,946.19	0.340	0.340	Aaa	AAA	
SYS7065	7065	Morgan Stanley Govt MMF			887,554.49	887,554.49	887,554.49	0.340	0.340	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			3,049,779.47	3,049,779.47	3,049,779.47	0.340	0.340	Aaa	AAA	
SYS7546	7546	Morgan Stanley Govt MMF			129,218.74	129,218.74	129,218.74	0.340	0.340	Aaa	AAA	
SYS7753	7753	Morgan Stanley Govt MMF			1,293,262.93	1,293,262.93	1,293,262.93	0.340	0.340	Aaa	AAA	
SYS8180	8180	Morgan Stanley Govt MMF			749,329.89	749,329.89	749,329.89	0.340	0.340	Aaa	AAA	

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Money Market Funds												
SYS8274	8274	Morgan Stanley Govt MMF			1,764,986.93	1,764,986.93	1,764,986.93	0.340	0.340	Aaa	AAA	
SYS8275	8275	Morgan Stanley Govt MMF			1,237,710.84	1,237,710.84	1,237,710.84	0.340	0.340	Aaa	AAA	
Subtotal and Average			26,665,725.81		30,662,827.77	30,662,827.77	30,662,827.77		0.340			
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			252,329,451.01		268,616,597.82	268,472,920.72	268,245,929.35		0.837			