

McCarran Airport Bond Funds
Portfolio Management
Portfolio Details - Investments
May 31, 2021

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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	2,044,280.00	2,005,900.00	1.950	1.848			06/21/2022
3133EJYL7	10612	FFCB		11/15/2018	2,000,000.00	2,123,340.00	1,971,680.00	2.800	3.119	Aaa	AA+	09/05/2023
3133EJ3B3	10675	FFCB		12/24/2018	2,405,000.00	2,451,705.10	2,409,040.40	2.800	2.741	Aaa	AA+	12/17/2021
3133EKWV4	10979	FFCB		07/29/2019	4,000,000.00	4,184,040.00	3,982,400.00	1.850	1.943	Aaa	AA+	07/26/2024
3133EKWV4	10980	FFCB		07/29/2019	2,000,000.00	2,092,020.00	1,991,200.00	1.850	1.943	Aaa	AA+	07/26/2024
3133EKVF0	10981	FFCB		07/29/2019	2,000,000.00	2,061,700.00	1,997,000.00	1.875	1.920	Aaa	AA+	01/17/2023
3133EKVF0	10982	FFCB		07/29/2019	2,775,000.00	2,860,608.75	2,770,837.50	1.875	1.920	Aaa	AA+	01/17/2023
3133EKVF0	10983	FFCB		07/29/2019	2,100,000.00	2,164,785.00	2,096,850.00	1.875	1.920	Aaa	AA+	01/17/2023
3133ELAR5	11130	FFCB		11/25/2019	3,000,000.00	3,022,050.00	2,997,720.00	1.600	1.639	Aaa	AA+	11/22/2021
3130AFW94	10781	FHLB		02/15/2019	2,200,000.00	2,339,238.00	2,192,212.00	2.500	2.576	Aaa	AA+	02/13/2024
3130AFW94	10782	FHLB		02/15/2019	3,400,000.00	3,615,186.00	3,387,964.00	2.500	2.576	Aaa	AA+	02/13/2024
3130AB3H7	10894	FHLB		04/22/2019	4,000,000.00	4,243,960.00	3,987,560.00	2.375	2.443	Aaa	AA+	03/08/2024
3130ABXE1	9723	FHLB		08/11/2017	1,600,000.00	1,610,256.00	1,600,000.00	1.840	1.840	Aaa	AA+	08/11/2021
3134GBKP6	9541	FHLMC		05/17/2017	2,000,000.00	2,042,320.00	2,000,000.00	2.000	2.000	Aaa	AA+	05/17/2022
3135G0W33	11029	FNMA		09/06/2019	4,000,000.00	4,073,320.00	3,980,320.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11030	FNMA		09/06/2019	2,000,000.00	2,036,660.00	1,990,160.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11031	FNMA		09/06/2019	1,500,000.00	1,527,495.00	1,492,620.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0W33	11032	FNMA		09/06/2019	4,000,000.00	4,073,320.00	3,980,320.00	1.375	1.543	Aaa	AA+	09/06/2022
3135G0X24	11171	FNMA		01/10/2020	3,000,000.00	3,125,340.00	2,990,430.00	1.625	1.692	Aaa	AA+	01/07/2025
3135G0X24	11172	FNMA		01/10/2020	3,000,000.00	3,125,340.00	2,990,430.00	1.625	1.692	Aaa	AA+	01/07/2025
3135G0X24	11173	FNMA		01/10/2020	2,500,000.00	2,604,450.00	2,492,025.00	1.625	1.692	Aaa	AA+	01/07/2025
Subtotal and Average			55,306,668.90		55,480,000.00	57,421,413.85	55,306,668.90		1.975			
Treasury Notes												
912828S27	11140	U.S. Treasury		12/12/2019	7,200,000.00	7,206,336.00	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	3,002,640.00	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	3,002,640.00	2,974,101.56	1.125	1.691	Aaa	AA+	06/30/2021
Subtotal and Average			14,998,017.64		13,200,000.00	13,211,616.00	13,086,046.87		1.691			
Treasury Bills												
9127963H0	11476	U.S. Treasury		12/21/2020	4,700,000.00	4,699,859.00	4,698,001.46	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11477	U.S. Treasury		12/21/2020	11,800,000.00	11,799,646.00	11,794,982.38	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11478	U.S. Treasury		12/21/2020	13,700,000.00	13,699,589.00	13,694,174.45	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11479	U.S. Treasury		12/21/2020	3,300,000.00	3,299,901.00	3,298,596.77	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11480	U.S. Treasury		12/21/2020	3,000,000.00	2,999,910.00	2,998,724.33	0.086	0.088	P-1	A-1+	06/17/2021

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Treasury Bills												
9127963H0	11481	U.S. Treasury		12/21/2020	2,700,000.00	2,699,919.00	2,698,851.90	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11482	U.S. Treasury		12/21/2020	4,300,000.00	4,299,871.00	4,298,171.54	0.086	0.088	P-1	A-1+	06/17/2021
9127963H0	11483	U.S. Treasury		12/21/2020	2,200,000.00	2,199,934.00	2,199,064.51	0.086	0.088	P-1	A-1+	06/17/2021
9127964W6	11506	U.S. Treasury		01/22/2021	2,000,000.00	1,999,820.00	1,998,649.44	0.085	0.087	P-1	A-1+	11/04/2021
Subtotal and Average			49,017,252.04		47,700,000.00	47,698,449.00	47,679,216.78		0.088			
Money Market Funds												
SYS10971	10971	Morgan Stanley Govt MMF			1,990,938.02	1,990,938.02	1,990,938.02	0.030	0.030	Aaa	AAA	
SYS11003	11003	Morgan Stanley Govt MMF			4,277,669.58	4,277,669.58	4,277,669.58	0.030	0.030	Aaa	AAA	
SYS11004	11004	Morgan Stanley Govt MMF			2,240,636.22	2,240,636.22	2,240,636.22	0.030	0.030	Aaa	AAA	
SYS11005	11005	Morgan Stanley Govt MMF			133,328.00	133,328.00	133,328.00	0.030	0.030	Aaa	AAA	
SYS11070	11070	Morgan Stanley Govt MMF			5,017,217.87	5,017,217.87	5,017,217.87	0.030	0.030	Aaa	AAA	
SYS11146	11146	Morgan Stanley Govt MMF			248,436.47	248,436.47	248,436.47	0.030	0.030	Aaa	AAA	
SYS11147	11147	Morgan Stanley Govt MMF			6,262,725.73	6,262,725.73	6,262,725.73	0.030	0.030	Aaa	AAA	
SYS11148	11148	Morgan Stanley Govt MMF			10,293,435.08	10,293,435.08	10,293,435.08	0.030	0.030	Aaa	AAA	
SYS11225	11225	Morgan Stanley Govt MMF			492,749.91	492,749.91	492,749.91	0.030	0.030	Aaa	AAA	
SYS11226	11226	Morgan Stanley Govt MMF			21,667,161.75	21,667,161.75	21,667,161.75	0.030	0.030	Aaa	AAA	
SYS11227	11227	Morgan Stanley Govt MMF			23,226,190.13	23,226,190.13	23,226,190.13	0.030	0.030	Aaa	AAA	
SYS11228	11228	Morgan Stanley Govt MMF			33,286,703.93	33,286,703.93	33,286,703.93	0.030	0.030	Aaa	AAA	
SYS5576	5576	Morgan Stanley Govt MMF			13,762,744.62	13,762,744.62	13,762,744.62	0.030	0.030	Aaa	AAA	
SYS5581	5581	Morgan Stanley Govt MMF			225,286.84	225,286.84	225,286.84	0.030	0.030	Aaa	AAA	
SYS5582	5582	Morgan Stanley Govt MMF			9,641,432.09	9,641,432.09	9,641,432.09	0.030	0.030	Aaa	AAA	
SYS5583	5583	Morgan Stanley Govt MMF			3,283,309.72	3,283,309.72	3,283,309.72	0.030	0.030	Aaa	AAA	
SYS5584	5584	Morgan Stanley Govt MMF			829,267.01	829,267.01	829,267.01	0.030	0.030	Aaa	AAA	
SYS5589	5589	Morgan Stanley Govt MMF			10,147,231.27	10,147,231.27	10,147,231.27	0.030	0.030	Aaa	AAA	
SYS5590	5590	Morgan Stanley Govt MMF			9,089,707.46	9,089,707.46	9,089,707.46	0.030	0.030	Aaa	AAA	
SYS5664	5664	Morgan Stanley Govt MMF			19,979,722.67	19,979,722.67	19,979,722.67	0.030	0.030	Aaa	AAA	
SYS5971	5971	Morgan Stanley Govt MMF			15,269,273.57	15,269,273.57	15,269,273.57	0.030	0.030	Aaa	AAA	
SYS6655	6655	Morgan Stanley Govt MMF			5,726,787.27	5,726,787.27	5,726,787.27	0.030	0.030	Aaa	AAA	
SYS7065	7065	Morgan Stanley Govt MMF			6,338,576.27	6,338,576.27	6,338,576.27	0.030	0.030	Aaa	AAA	
SYS7545	7545	Morgan Stanley Govt MMF			6,238,859.80	6,238,859.80	6,238,859.80	0.030	0.030	Aaa	AAA	
SYS7546	7546	Morgan Stanley Govt MMF			2,299,291.32	2,299,291.32	2,299,291.32	0.030	0.030	Aaa	AAA	
SYS8180	8180	Morgan Stanley Govt MMF			1,248,615.23	1,248,615.23	1,248,615.23	0.030	0.030	Aaa	AAA	
SYS8275	8275	Morgan Stanley Govt MMF			11,996,243.25	11,996,243.25	11,996,243.25	0.030	0.030	Aaa	AAA	
SYS9584	9584	Morgan Stanley Govt MMF			15,463,336.03	15,463,336.03	15,463,336.03	0.030	0.030	Aaa	AAA	

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Money Market Funds												
SYS9585	9585	Morgan Stanley Govt MMF			75,802.31	75,802.31	75,802.31	0.030	0.030	Aaa	AAA	
SYS9625	9625	Morgan Stanley Govt MMF			7,842,666.27	7,842,666.27	7,842,666.27	0.030	0.030	Aaa	AAA	
SYS9711	9711	Morgan Stanley Govt MMF			47,200.19	47,200.19	47,200.19	0.030	0.030	Aaa	AAA	
SYS9785	9785	Morgan Stanley Govt MMF			3,048,329.54	3,048,329.54	3,048,329.54	0.030	0.030	Aaa	AAA	
Subtotal and Average			228,168,378.28		251,690,875.42	251,690,875.42	251,690,875.42		0.030			
Total and Average			347,490,316.86		368,070,875.42	370,022,354.27	367,762,807.97		0.389			