

Quarterly Investment Report for Period Ended September 30, 2016



Southwest Florida Water Management District Enhanced Cash

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Southwest Florida Water Management District Enhanced Cash Summary

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Southwest Florida Water Management District Enhanced Cash Summary Comparison for the period July 1, 2016 to September 30, 2016

Southwest Florida Water Management District Enh Cash	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Characteristic	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance
Historical Cost	\$ 204,459,661.84	\$ 204,752,140.38	Book Yield Gross	0.83%	0.88%
Book Value	\$ 204,051,994.95	\$ 204,415,428.51	Market Yield Gross	0.64%	0.88%
Accrued Interest	511,527.94	\$ 579,095.97	Weighted Average Coupon	1.09%	1.11%
Book Value Plus Accrued	\$ 204,563,522.89	\$ 204,994,524.47	Duration	0.97 Years	1.06 Years
Net Unrealized Gain/Loss	538,534.05	\$ 232,255.33	Weighted Effective Maturity	0.99 Years	1.11 Years
Market Value Plus Accrued⁽²⁾	\$ 205,102,056.94	\$ 205,226,779.80	Weighted Final Maturity	1.00 Years	1.11 Years
Net Pending Transactions	70.74	114.07			
Market Value Plus Accrued Net⁽²⁾	\$ 205,102,127.68	\$ 205,226,893.87			
Southwest Florida Water Management District Enh Cash		September 2016 Net Income	Portfolio Compliance		Compliant
Interest Income		\$ 560,359.38	Security Distribution		YES
Net Amortization/Accretion		(129,314.49)	Maturity Distribution		YES
Net Realized Gain/Loss ⁽³⁾		0.02	Rating Distribution		YES
Miscellaneous Income		-			
Net Income		\$ 431,044.91			

(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities and sales, or other sources including money market funds. For reporting purposes, a payable is created for over-period settlements which are reflected in the detailed holdings.

(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

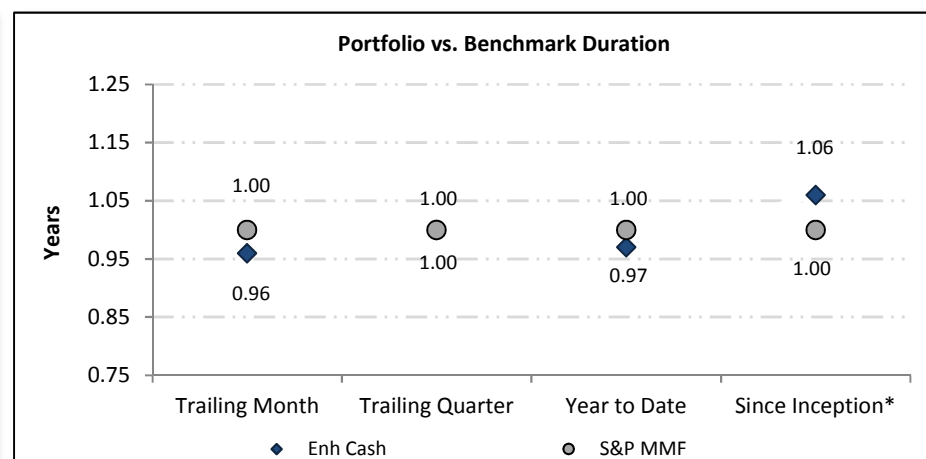
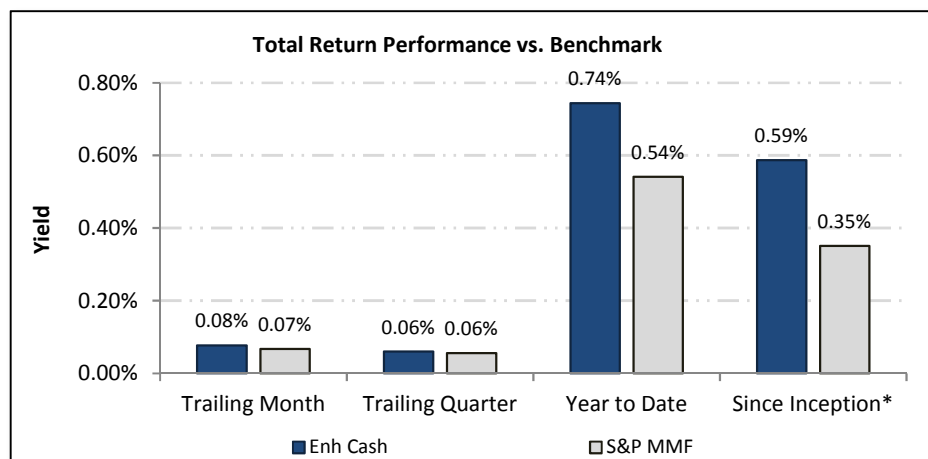
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

Southwest Florida Water Management District Enhanced Cash Total Return July 1, 2016 to September 30, 2016

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
Southwest Florida Water Management District	0.08%	0.06%	0.74%	0.59%
One Year U.S. Treasury Note	0.07%	0.06%	0.54%	0.35%
0-1 Year US Composite Agency Index	0.06%	0.14%	0.58%	0.34%
0-1 Year AAA - A US Corporate Index	0.06%	0.22%	1.02%	0.74%

Yield to Maturity	September 30, 2016 Ending Balance
Southwest Florida Water Management District	0.88%
One Year U.S. Treasury Note	0.66%
0-1 Year US Composite Agency Index	0.54%
0-1 Year AAA - A US Corporate Index	1.24%

Duration	December 2015	March 2016	June 2016	September 2016
Southwest Florida Water Management District	0.960	1.000	0.970	1.060
One Year U.S. Treasury Note	1.000	1.000	1.000	1.000

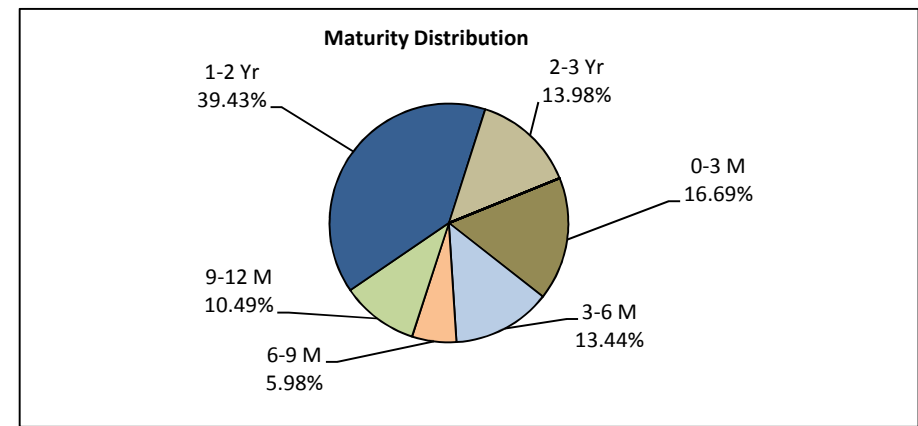
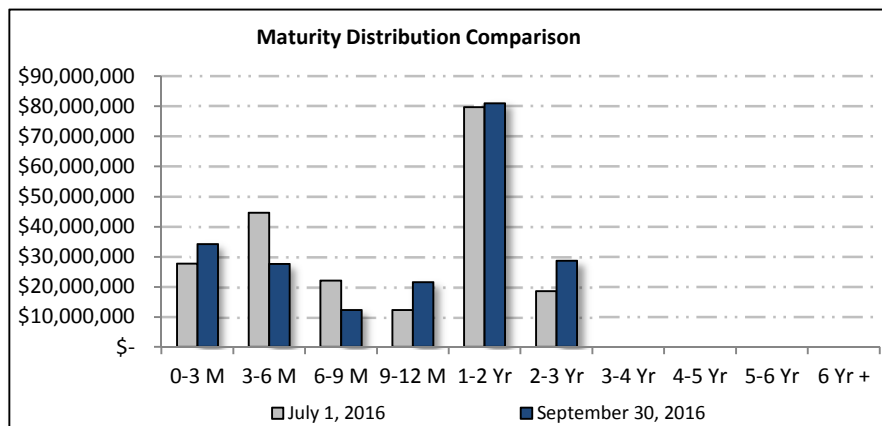


*Total return since inception date: October 1, 2013

Annualized total return performance presented for investment periods longer than one year.

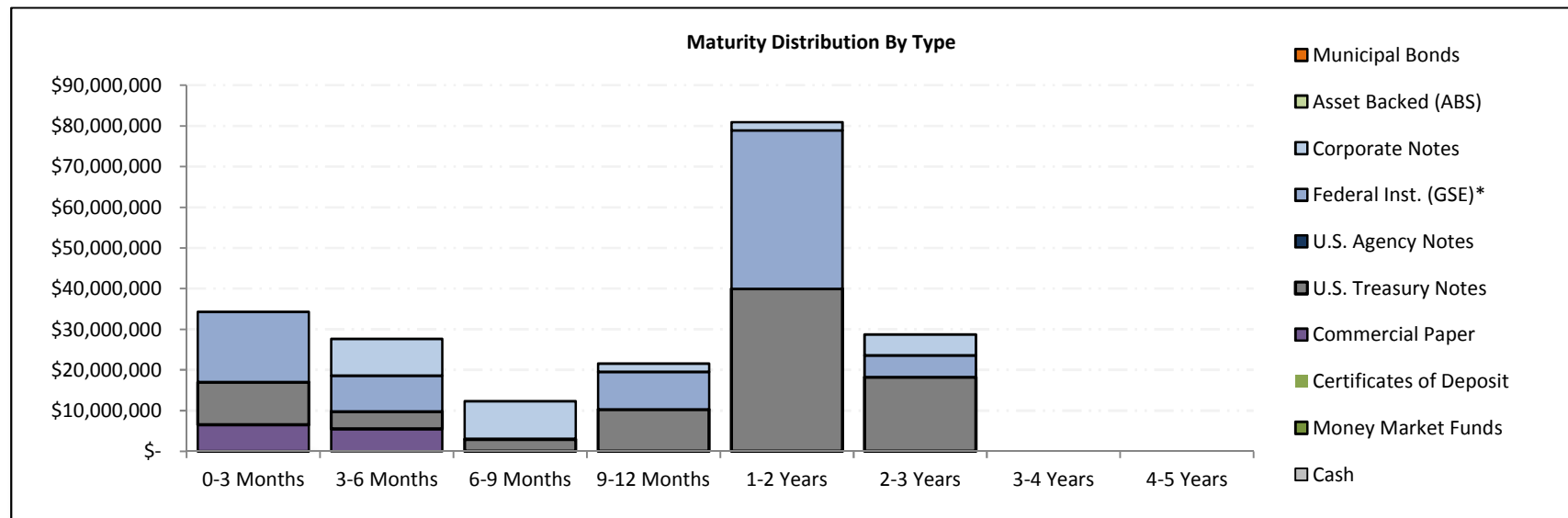
Southwest Florida Water Management District Enhanced Cash Maturity Distribution Market Value Basis July 1, 2016 to September 30, 2016

Maturity Distribution	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 27,779,700.69	\$ 34,242,351.51	16.69%	3.14%
3-6 Months	44,691,737.34	27,574,146.41	13.44%	-8.35%
6-9 Months	22,096,566.60	12,278,106.55	5.98%	-4.79%
9-12 Months	12,346,631.88	21,530,026.61	10.49%	4.47%
1-2 Years	79,640,964.30	80,920,227.51	39.43%	0.60%
2-3 Years	18,546,456.13	28,681,921.20	13.98%	4.93%
3-4 Years	-	-	0.00%	0.00%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 205,102,056.94	\$ 205,226,779.80	100.00%	



Southwest Florida Water Management District Enhanced Cash Maturity Distribution Market Value Basis as of September 30, 2016

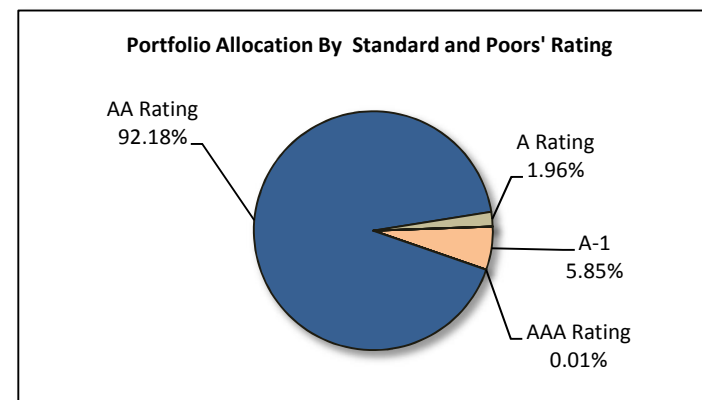
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	30,000.69	-	-	-	-	-	-	-	30,000.69
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	6,471,914.61	5,526,596.43	-	-	-	-	-	-	11,998,511.04
U.S. Treasury Notes	10,518,472.58	4,262,109.56	2,915,471.58	10,260,383.14	39,943,135.83	18,250,125.37	-	-	86,149,698.06
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	17,221,963.63	8,765,525.17	162,751.36	9,268,454.58	38,964,966.68	5,346,483.33	-	-	79,730,144.76
Corporate Notes	-	9,019,915.24	9,199,883.61	2,001,188.89	2,012,125.00	5,085,312.50	-	-	27,318,425.24
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 34,242,351.51	\$ 27,574,146.41	\$12,278,106.55	\$ 21,530,026.61	\$ 80,920,227.51	\$ 28,681,921.20	\$ -	\$ -	\$ 205,226,779.80



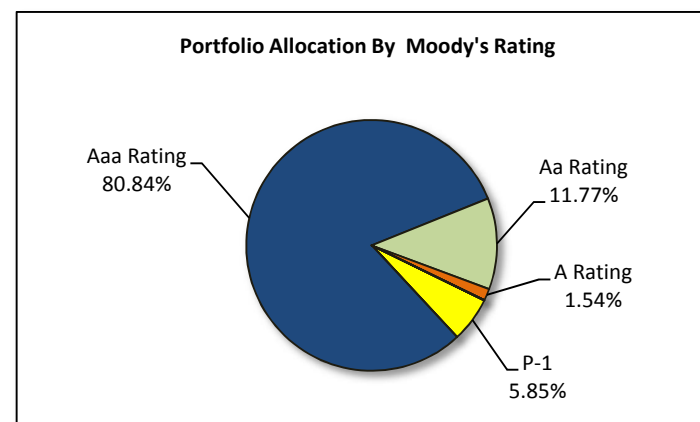
*Mortgage backed securities shown to effective maturity.

Southwest Florida Water Management District Enhanced Cash Rating Distribution Market Value Basis as of September 30, 2016

S&P Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	11,998,511.04	5.85%
A-2	-	0.00%
Total Short Term Ratings	\$ 11,998,511.04	5.85%
Long Term Rating Distribution		
AAA Rating	\$ 30,000.69	0.01%
AA Rating	189,184,793.62	92.18%
A Rating	4,013,474.44	1.96%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 193,228,268.76	94.15%
Total Portfolio	\$ 205,226,779.80	100.00%

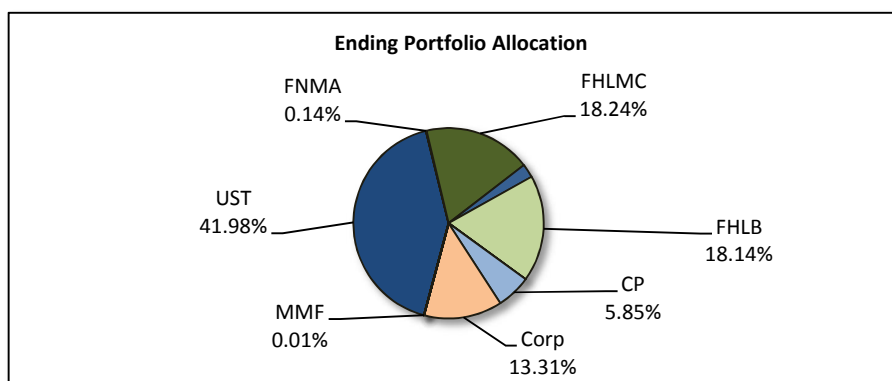
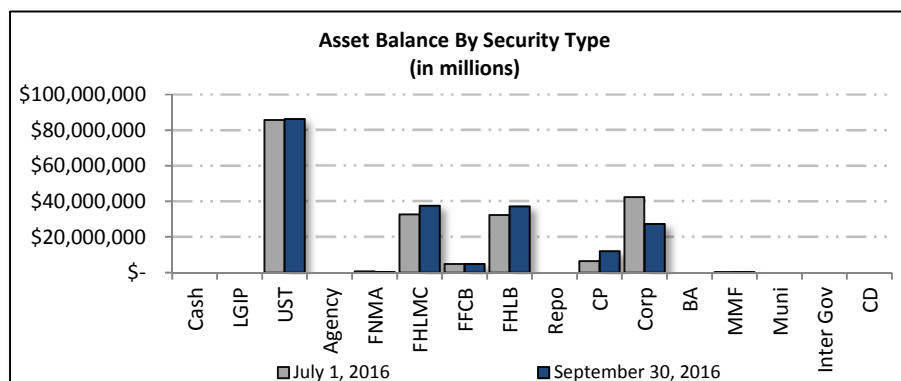


Moody's Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ 11,998,511.04	5.85%
P-2	-	0.00%
Total Short Term Ratings	\$ 11,998,511.04	5.85%
Long Term Rating Distribution		
Aaa Rating	\$ 165,909,843.51	80.84%
Aa Rating	24,159,850.80	11.77%
A Rating	3,158,574.44	1.54%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 193,228,268.76	94.15%
Total Portfolio	\$ 205,226,779.80	100.00%



Southwest Florida Water Management District Enhanced Cash Market Value Basis Security Distribution July 1, 2016 to September 30, 2016

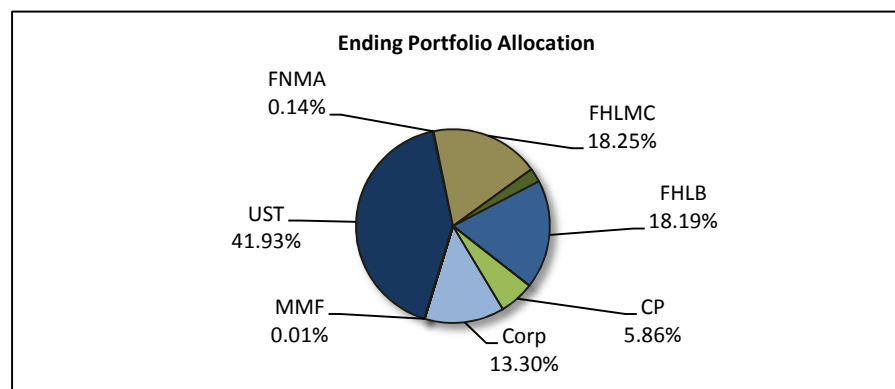
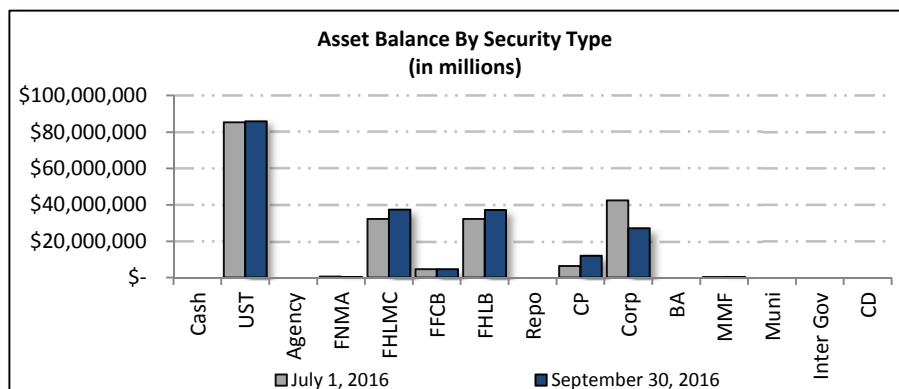
Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
LGIP	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
U.S. Treasury Notes	85,725,951.88	41.80%	86,149,698.06	0.77%	41.98%	0.18%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	649,027.50	0.32%	281,156.24	1.21%	0.14%	-0.18%	40.00%	YES
FHLMC	32,575,325.42	15.88%	37,442,471.25	0.92%	18.24%	2.36%	40.00%	YES
FFCB	4,785,110.00	2.33%	4,773,580.00	0.87%	2.33%	-0.01%	40.00%	YES
FHLB	32,313,261.02	15.75%	37,232,937.27	0.82%	18.14%	2.39%	40.00%	YES
Fed Instrumentality Subtotal	\$ 70,322,723.94	34.29%	\$ 79,730,144.76	0.87%	38.85%	4.56%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	6,471,914.61	3.16%	11,998,511.04	0.97%	5.85%	2.69%	35.00%	YES
Corporate Notes	42,441,720.45	20.69%	27,318,425.24	1.20%	13.31%	-7.38%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	139,746.07	0.07%	30,000.69	0.27%	0.01%	-0.05%	75.00%	YES
State and/or Local Government	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Market Value	\$ 205,102,056.94	100.00%	\$ 205,226,779.80	0.88%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Southwest Florida Water Management District Enhanced Cash Historical Cost Basis Security Distribution July 1, 2016 to September 30, 2016

Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
U.S. Treasury Notes	85,352,140.65	41.75%	85,847,414.15	0.77%	41.93%	0.18%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	653,277.71	0.32%	283,540.70	1.21%	0.14%	-0.18%	40.00%	YES
FHLMC	32,367,690.00	15.83%	37,367,690.00	0.92%	18.25%	2.42%	40.00%	YES
FFCB	4,765,312.50	2.33%	4,765,312.50	0.87%	2.33%	0.00%	40.00%	YES
FHLB	32,312,482.80	15.80%	37,237,423.80	0.82%	18.19%	2.38%	40.00%	YES
Fed Instrumentality Subtotal	\$ 70,098,763.01	34.28%	\$ 79,653,967.00	0.87%	38.90%	4.62%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	6,471,914.61	3.17%	11,998,511.04	0.97%	5.86%	2.69%	35.00%	YES
Corporate Notes	42,397,097.50	20.74%	27,222,247.50	1.20%	13.30%	-7.44%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	139,746.07	0.07%	30,000.69	0.27%	0.01%	-0.05%	75.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Historical Cost	\$ 204,459,661.84	100.00%	\$ 204,752,140.38	0.88%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Additional Disclosure

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. Please review the contents of this statement carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio or security detail, or any other facet of your statement, please feel free to contact us.

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Past performance is not an indication of future performance.

Beginning and Ending Balances based on Market Value plus Accrued Interest on a Trade Date basis.

Public Trust Advisors is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, privacy policy, or code of ethics please contact Service Operations at the address below.

Public Trust Advisors
999 18th Street, Suite 1230
Denver, CO 80202

Southwest Florida Water Management District Enhanced Cash Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

SWFWMD (37141)

Quarter End (Q4 Y2016)

07/01/2016 - 09/30/2016

Dated: 10/14/2016

Locked Down

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Dated: 10/14/2016

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Holdings Report Trade Date

SWFWMD (37141)

As of 09/30/2016

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Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FREDDIE MAC 3137EADSS AGCY BOND 0.875 ---	10/14/2016 10/14/2016 N ---	7,050,330.00 7,000,000.00 100.0170	05/22/2014 05/23/2014	Aaa AA+ ---	7,000,751.61 7,029,164.81	28,413.19 438.39	7,001,190.00 7,029,603.19
FEDERAL HOME LOAN BANKS 3130A42K7 AGCY BOND 0.625 ---	02/02/2017 02/02/2017 N ---	8,754,112.50 8,750,000.00 100.0750	02/03/2015 02/04/2015	Aaa AA+ ---	8,750,697.99 8,759,660.67	8,962.67 5,864.51	8,756,562.50 8,765,525.17
FEDERAL HOME LOAN MORTGAGE CORP 3137EADX4 AGCY BOND 1.00 ---	12/15/2017 12/15/2017 N ---	4,995,000.00 5,000,000.00 100.3450	12/10/2015 12/11/2015	Aaa AA+ ---	4,996,993.38 5,011,715.60	14,722.22 20,256.62	5,017,250.00 5,031,972.22
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EDXA5 AGCY BOND 1.15 ---	10/10/2017 10/10/2017 N ---	2,008,520.00 2,000,000.00 100.3880	11/25/2014 11/26/2014	Aaa AA+ ---	2,003,069.09 2,013,994.09	10,925.00 4,690.90	2,007,760.00 2,018,685.00
FEDERAL FARM CREDIT BANKS FUNDING CORP 3133EFEM5 AGCY BOND 0.90 ---	09/25/2017 09/25/2017 N ---	2,756,792.50 2,750,000.00 100.1630	09/25/2015 09/28/2015	Aaa AA+ ---	2,753,367.10 2,753,779.60	412.50 1,115.40	2,754,482.50 2,754,895.00
FREDDIE MAC 3137EACA5 AGCY BOND 3.75 ---	03/27/2019 03/27/2019 N ---	5,378,500.00 5,000,000.00 106.8880	03/14/2016 03/15/2016	Aaa AA+ ---	5,311,590.49 5,313,673.82	2,083.33 32,809.51	5,344,400.00 5,346,483.33
FREDDIE MAC 3137EADV8 AGCY BOND 0.75 ---	07/14/2017 07/14/2017 N ---	5,000,650.00 5,000,000.00 100.0970	07/16/2015 07/17/2015	Aaa AA+ ---	5,000,264.36 5,008,285.19	8,020.83 4,585.64	5,004,850.00 5,012,870.83
FEDERAL HOME LOAN BANKS 3130A6SW8 AGCY BOND 1.00 ---	12/19/2017 12/19/2017 N ---	7,382,624.80 7,400,000.00 100.2940	12/28/2015 12/31/2015	Aaa AA+ ---	7,389,220.15 7,410,186.81	20,966.67 32,535.85	7,421,756.00 7,442,722.67
FEDERAL HOME LOAN BANKS 3130A6SW8 AGCY BOND 1.00 ---	12/19/2017 12/19/2017 N ---	3,000,000.00 3,000,000.00 100.2940	11/19/2015 11/20/2015	Aaa AA+ ---	3,000,000.00 3,008,500.00	8,500.00 8,820.00	3,008,820.00 3,017,320.00
FEDERAL HOME LOAN BANKS 3130A6SW8 AGCY BOND 1.00 ---	12/19/2017 12/19/2017 N ---	1,497,820.50 1,500,000.00 100.2940	12/22/2015 12/23/2015	Aaa AA+ ---	1,498,662.74 1,502,912.74	4,250.00 5,747.26	1,504,410.00 1,508,660.00
FEDERAL HOME LOAN BANKS 313371PV2 AGCY BOND 1.625 ---	12/09/2016 12/09/2016 N ---	10,179,500.00 10,000,000.00 100.2340	01/06/2015 01/07/2015	Aaa AA+ ---	10,017,691.99 10,068,247.55	50,555.56 5,708.01	10,023,400.00 10,073,955.56
FEDERAL HOME LOAN MORTGAGE CORP 3134G9Q67 AGCY BOND 1.05 10/27/2016	07/27/2018 07/27/2018 Y ---	5,000,000.00 5,000,000.00 99.9730	07/13/2016 07/27/2016	Aaa AA+ ---	5,000,000.00 5,009,333.33	9,333.33 -1,350.00	4,998,650.00 5,007,983.33
FEDERAL HOME LOAN BANKS 313380EC7 AGCY BOND 0.75 ---	09/08/2017 09/08/2017 N ---	1,498,425.00 1,500,000.00 99.9980	09/03/2015 09/04/2015	Aaa AA+ ---	1,499,263.65 1,499,982.40	718.75 706.35	1,499,970.00 1,500,688.75
FEDERAL HOME LOAN MORTGAGE CORP 3137EADN6 AGCY BOND 0.75 ---	01/12/2018 01/12/2018 N ---	6,960,310.00 7,000,000.00 99.9710	06/02/2015 06/03/2015	Aaa AA+ ---	6,980,408.99 6,991,929.83	11,520.83 17,561.01	6,997,970.00 7,009,490.83
FEDERAL HOME LOAN MORTGAGE CORP 3137EADN6 AGCY BOND 0.75 ---	01/12/2018 01/12/2018 N ---	2,982,900.00 3,000,000.00 99.9710	05/12/2015 05/15/2015	Aaa AA+ ---	2,991,716.95 2,996,654.45	4,937.50 7,413.05	2,999,130.00 3,004,067.50
FEDERAL HOME LOAN BANKS 3130A6AE7 AGCY BOND 1.125 ---	09/14/2018 09/14/2018 N ---	4,924,941.00 4,900,000.00 100.4380	09/29/2016 09/30/2016	Aaa AA+ ---	4,924,906.04 4,927,509.16	2,603.13 -3,444.04	4,921,462.00 4,924,065.13

Holdings Report Trade Date

SWFWMD (37141)

As of 09/30/2016

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Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
ROYAL BANK OF CANADA 78010UNX1 CORP 1.20	01/23/2017 01/23/2017 N ---	5,018,500.00 5,000,000.00 99.9920	03/18/2014 03/19/2014	Aa3 AA- ---	5,002,041.91 5,013,375.24	11,333.33 -2,441.91	4,999,600.00 5,010,933.33
TORONTO DOMINION BANK 89114QAQ1 CORP 1.125	05/02/2017 05/02/2017 N ---	1,993,480.00 2,000,000.00 100.0690	04/29/2014 05/02/2014	Aa1 AA- ---	1,998,705.80 2,008,018.30	9,312.50 2,674.20	2,001,380.00 2,010,692.50
WELLS FARGO & CO 94974BGB0 CORP 1.40	09/08/2017 09/08/2017 N ---	1,998,020.00 2,000,000.00 99.9700	09/03/2014 09/09/2014	A2 A ---	1,999,372.27 2,001,161.16	1,788.89 27.73	1,999,400.00 2,001,188.89
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW) 05253JAF8 CORP 1.25	06/13/2017 06/13/2017 N ---	3,999,280.00 4,000,000.00 100.1130	06/10/2014 06/13/2014	Aa2 AA- ---	3,999,829.80 4,014,829.80	15,000.00 4,690.20	4,004,520.00 4,019,520.00
GENERAL ELECTRIC CAPITAL CORP 36962G7J7 CORP 1.25	04/13/2017 05/15/2017 Y 04/13/2017	1,149,827.50 1,150,000.00 100.1700	05/12/2014 05/15/2014	A1 AA- ---	1,149,963.70 1,155,394.26	5,430.56 1,991.30	1,151,955.00 1,157,385.56
WELLS FARGO BANK NA 94988J5A1 CORP 1.65	01/22/2018 01/22/2018 N ---	1,999,420.00 2,000,000.00 100.2900	01/22/2016 01/29/2016	Aa2 AA- ---	1,999,613.55 2,005,938.55	6,325.00 6,186.45	2,005,800.00 2,012,125.00
CHEVRON CORP 166764BA7 CORP 1.79	11/16/2018 11/16/2018 N ---	5,065,300.00 5,000,000.00 101.0350	05/09/2016 05/12/2016	Aa2 AA- ---	5,055,387.91 5,088,950.41	33,562.50 -3,637.91	5,051,750.00 5,085,312.50
BANK OF NOVA SCOTIA 064159EK8 CORP 1.25	04/11/2017 04/11/2017 N ---	1,998,420.00 2,000,000.00 100.0240	04/08/2014 04/11/2014	Aa3 A+ ---	1,999,717.93 2,011,523.49	11,805.56 762.07	2,000,480.00 2,012,285.56
BERKSHIRE HATHAWAY FINANCE CORP 084664CA7 CORP 0.815	01/10/2017 01/10/2017 N ---	4,000,000.00 4,000,000.00 100.0390	01/08/2014 01/10/2014	Aa2 AA ---	4,000,000.00 4,007,421.91	7,421.91 1,560.00	4,001,560.00 4,008,981.91
Collateralized Commercial Paper Co., LLC 19422FNL6 CP 0.00	01/20/2017 01/20/2017 N ---	2,990,199.99 3,000,000.00 99.6733	09/29/2016 09/30/2016	P-1 A-1 ---	2,990,287.49 2,990,287.49	0.00 -87.50	2,990,199.99 2,990,199.99
Cooperative Rabobank U.A. 21687AL27 CP 0.00	11/02/2016 11/02/2016 N ---	6,471,914.61 6,500,000.00 99.5679	05/02/2016 05/03/2016	P-1 A-1 ---	6,495,088.89 6,495,088.89	0.00 -23,174.28	6,471,914.61 6,471,914.61
Collateralized Commercial Paper Co., LLC 19422FQG4 CP 0.00	03/16/2017 03/16/2017 N ---	2,536,396.44 2,550,000.00 99.4665	09/29/2016 09/30/2016	P-1 A-1 ---	2,536,477.90 2,536,477.90	0.00 -81.46	2,536,396.44 2,536,396.44
FN 14M04A AQ2 3136AJB21 FNMA 1.272	12/08/2016 01/25/2017 N ---	119,529.14 118,345.68 99.9440	04/14/2014 04/30/2014	Aaa AA+ ---	118,392.32 118,517.79	125.47 -112.91	118,279.41 118,404.88
FN 10M5 A2 31398NXX7 FNMA 2.806	04/27/2017 07/25/2020 N ---	164,011.57 161,724.68 100.4010	11/20/2015 11/25/2015	Aaa AA+ ---	162,619.29 162,997.46	378.17 -246.10	162,373.20 162,751.36
FEDR GOV OBLIGATIONS CL IS MMF 60934N104 MMFUND 0.27	09/30/2016 09/30/2016 N ---	30,000.69 30,000.69 1.0000	--- ---	Aaa AAAm ---	30,000.69 30,000.69	0.00 0.00	30,000.69 30,000.69
UNITED STATES TREASURY 912828D23 US GOV 1.625	04/30/2019 04/30/2019 N ---	5,080,859.40 5,000,000.00 101.9380	05/24/2016 05/26/2016	Aaa AA+ ---	5,071,394.07 5,105,395.43	34,001.36 25,505.93	5,096,900.00 5,130,901.36

Holdings Report Trade Date

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828WS5 US GOV 1.625	06/30/2019 06/30/2019 N ---	10,224,218.75 10,000,000.00 102.0350	08/15/2016 08/16/2016	Aaa AA+ ---	10,214,571.41 10,255,637.99	41,066.58 -11,071.41	10,203,500.00 10,244,566.58
UNITED STATES TREASURY 912828VK3 US GOV 1.375	06/30/2018 06/30/2018 N ---	10,315,945.34 10,200,000.00 101.0470	09/15/2016 09/16/2016	Aaa AA+ ---	10,313,320.43 10,348,764.05	35,443.61 -6,526.43	10,306,794.00 10,342,237.61
UNITED STATES TREASURY 912828UR9 US GOV 0.75	02/28/2018 02/28/2018 N ---	2,249,824.22 2,250,000.00 100.0310	02/24/2016 02/29/2016	Aaa AA+ ---	2,249,875.43 2,251,320.53	1,445.10 822.07	2,250,697.50 2,252,142.60
UNITED STATES TREASURY 912828J68 US GOV 1.00	03/15/2018 03/15/2018 N ---	7,003,281.25 7,000,000.00 100.3870	03/14/2016 03/15/2016	Aaa AA+ ---	7,002,394.58 7,005,488.51	3,093.92 24,695.42	7,027,090.00 7,030,183.92
UNITED STATES TREASURY 912828WH9 US GOV 0.875	05/15/2017 05/15/2017 N ---	2,904,417.97 2,900,000.00 100.2030	06/06/2014 06/09/2014	Aaa AA+ ---	2,900,946.91 2,910,531.49	9,584.58 4,940.09	2,905,887.00 2,915,471.58
UNITED STATES TREASURY 912828Q94 US GOV 0.75	04/30/2018 04/30/2018 N ---	2,701,476.58 2,700,000.00 100.0120	07/22/2016 07/25/2016	Aaa AA+ ---	2,701,325.60 2,709,799.79	8,474.18 -1,001.60	2,700,324.00 2,708,798.18
UNITED STATES TREASURY 912828PF1 US GOV 1.875	10/31/2017 10/31/2017 N ---	10,019,296.88 9,850,000.00 101.2620	03/01/2016 03/02/2016	Aaa AA+ ---	9,960,439.71 10,037,727.41	77,287.70 13,867.29	9,974,307.00 10,051,594.70
UNITED STATES TREASURY 912828XP0 US GOV 0.625	07/31/2017 07/31/2017 N ---	10,229,179.69 10,250,000.00 99.9960	07/30/2015 07/31/2015	Aaa AA+ ---	10,241,309.10 10,252,102.24	10,793.14 8,280.90	10,249,590.00 10,260,383.14
UNITED STATES TREASURY 912828RP7 US GOV 1.75	10/31/2018 10/31/2018 N ---	2,856,218.74 2,800,000.00 101.9340	05/18/2016 05/19/2016	Aaa AA+ ---	2,847,875.80 2,868,381.23	20,505.43 6,276.20	2,854,152.00 2,874,657.43
UNITED STATES TREASURY 912828SJ0 US GOV 0.875	02/28/2017 02/28/2017 N ---	4,263,281.25 4,250,000.00 100.2100	05/09/2016 05/10/2016	Aaa AA+ ---	4,256,826.71 4,260,011.28	3,184.56 2,098.29	4,258,925.00 4,262,109.56
UNITED STATES TREASURY 912828F88 US GOV 0.375	10/31/2016 10/31/2016 N ---	10,502,050.78 10,500,000.00 100.0190	06/28/2016 06/30/2016	Aaa AA+ ---	10,500,500.19 10,516,977.77	16,477.58 1,494.81	10,501,995.00 10,518,472.58
UNITED STATES TREASURY 912828XA3 US GOV 1.00	05/15/2018 05/15/2018 N ---	7,497,363.30 7,500,000.00 100.3980	06/02/2015 06/03/2015	Aaa AA+ ---	7,498,544.56 7,526,873.36	28,328.80 31,305.44	7,529,850.00 7,558,178.80
---	11/07/2017	204,752,140.38	---	Aaa	204,415,428.51	579,095.97	204,647,683.83
---	11/08/2017	203,510,071.05	---	AA	204,994,524.47	232,255.33	205,226,779.80
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Income Detail Report Trade Date

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Dated: 10/14/2016

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
31398NXX7 FN 10M5 A2	07/25/2020	161,724.68	3,024.44	0.00 0.00	0.00	-1,233.45	0.00	1,790.99	3,247.78 0.00
912828WS5 UNITED STATES TREASURY	06/30/2019	10,000,000.00	20,312.50	0.00 0.00	0.00	-9,647.34	0.00	10,665.16	0.00 0.00
912828D23 UNITED STATES TREASURY	04/30/2019	5,000,000.00	20,312.50	0.00 0.00	0.00	-6,803.21	0.00	13,509.29	0.00 0.00
3137EACA5 FREDDIE MAC	03/27/2019	5,000,000.00	46,875.00	0.00 0.00	0.00	-30,767.81	0.00	16,107.19	93,750.00 0.00
166764BA7 CHEVRON CORP	11/16/2018	5,000,000.00	22,375.00	0.00 0.00	0.00	-6,420.45	0.00	15,954.55	0.00 0.00
912828RP7 UNITED STATES TREASURY	10/31/2018	2,800,000.00	12,250.00	0.00 0.00	0.00	-5,685.56	0.00	6,564.44	0.00 0.00
3130A6AE7 FEDERAL HOME LOAN BANKS	09/14/2018	4,900,000.00	153.13	0.00 0.00	0.00	-34.96	0.00	118.16	0.00 0.00
3134G9Q67 FEDERAL HOME LOAN MORTGAGE CORP	07/27/2018	5,000,000.00	9,333.33	0.00 0.00	0.00	0.00	0.00	9,333.33	0.00 0.00
912828VK3 UNITED STATES TREASURY	06/30/2018	10,200,000.00	5,716.71	0.00 0.00	0.00	-2,624.91	0.00	3,091.81	0.00 0.00
912828XA3 UNITED STATES TREASURY	05/15/2018	7,500,000.00	18,750.00	0.00 0.00	222.20	0.00	0.00	18,972.20	0.00 0.00
912828Q94 UNITED STATES TREASURY	04/30/2018	2,700,000.00	3,741.84	0.00 0.00	0.00	-150.98	0.00	3,590.87	0.00 0.00
912828J68 UNITED STATES TREASURY	03/15/2018	7,000,000.00	17,550.44	0.00 0.00	0.00	-408.69	0.00	17,141.75	35,000.00 0.00
912828UR9 UNITED STATES TREASURY	02/28/2018	2,250,000.00	4,242.31	0.00 0.00	22.00	0.00	0.00	4,264.31	8,437.50 0.00
94988J5A1 WELLS FARGO BANK NA	01/22/2018	2,000,000.00	8,250.00	0.00 0.00	72.95	0.00	0.00	8,322.94	15,858.33 0.00
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP	01/12/2018	7,000,000.00	13,125.00	0.00 0.00	3,807.80	0.00	0.00	16,932.79	26,250.00 0.00
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP	01/12/2018	3,000,000.00	5,625.00	0.00 0.00	1,609.96	0.00	0.00	7,234.96	11,250.00 0.00
3130A6SW8 FEDERAL HOME LOAN BANKS	12/19/2017	7,400,000.00	18,500.00	0.00 0.00	2,213.31	0.00	0.00	20,713.31	0.00 0.00
3130A6SW8 FEDERAL HOME LOAN BANKS	12/19/2017	3,000,000.00	7,500.00	0.00 0.00	0.00	0.00	0.00	7,500.00	0.00 0.00
3130A6SW8 FEDERAL HOME LOAN BANKS	12/19/2017	1,500,000.00	3,750.00	0.00 0.00	274.64	0.00	0.00	4,024.64	0.00 0.00
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	12/15/2017	5,000,000.00	12,500.00	0.00 0.00	623.15	0.00	0.00	13,123.15	0.00 0.00
912828PF1 UNITED STATES TREASURY	10/31/2017	9,850,000.00	46,171.88	0.00 0.00	0.00	-25,382.24	0.00	20,789.63	0.00 0.00
3133EDXA5 FEDERAL FARM CREDIT BANKS FUNDING CORP	10/10/2017	2,000,000.00	5,750.00	0.00 0.00	0.00	-747.48	0.00	5,002.52	0.00 0.00
3133EFEM5 FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2017	2,750,000.00	6,187.50	0.00 0.00	0.00	-852.12	0.00	5,335.38	12,375.00 0.00
313380EC7 FEDERAL HOME LOAN BANKS	09/08/2017	1,500,000.00	2,812.50	0.00 0.00	196.38	0.00	0.00	3,008.88	5,625.00 0.00
94974GB0 WELLS FARGO & CO	09/08/2017	2,000,000.00	7,000.00	0.00 0.00	166.74	0.00	0.00	7,166.74	14,000.00 0.00
912828XP0 UNITED STATES TREASURY	07/31/2017	10,250,000.00	16,073.01	0.00 0.00	2,613.47	0.00	0.00	18,686.49	32,031.25 0.00
3137EADV8 FREDDIE MAC	07/14/2017	5,000,000.00	9,375.00	0.00 0.00	0.00	-84.04	0.00	9,290.96	18,750.00 0.00
05253JAF8 AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW	06/13/2017	4,000,000.00	12,500.00	0.00 0.00	60.89	0.00	0.00	12,560.89	0.00 0.00
36962G7J7 GENERAL ELECTRIC CAPITAL CORP	05/15/2017	1,150,000.00	3,593.75	0.00 0.00	14.51	0.00	0.00	3,608.26	0.00 0.00

Income Detail Report Trade Date

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Dated: 10/14/2016

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828WH9 UNITED STATES TREASURY	05/15/2017	2,900,000.00	6,343.75	0.00 0.00	0.00	-379.17	0.00	5,964.58	0.00 0.00
89114QAQ1 TORONTO DOMINION BANK	05/02/2017	2,000,000.00	5,625.00	0.00 0.00	548.35	0.00	0.00	6,173.35	0.00 0.00
064159EK8 BANK OF NOVA SCOTIA	04/11/2017	2,000,000.00	6,250.00	0.00 0.00	133.65	0.00	0.00	6,383.65	0.00 0.00
19422FQG4 Collateralized Commercial Paper Co., LLC	03/16/2017	2,550,000.00	0.00	0.00 0.00	81.46	0.00	0.00	81.46	0.00 0.00
912828SJ0 UNITED STATES TREASURY	02/28/2017	4,250,000.00	9,348.80	0.00 0.00	0.00	-4,133.55	0.00	5,215.25	18,593.75 0.00
3130A42K7 FEDERAL HOME LOAN BANKS	02/02/2017	8,750,000.00	13,671.88	0.00 0.00	0.00	-519.30	0.00	13,152.58	27,343.75 0.00
3136AJB21 FN 14M04A AQ2	01/25/2017	118,345.68	621.92	0.01 0.00	0.00	-393.52	0.00	228.42	908.37 0.00
78010UNX1 ROYAL BANK OF CANADA	01/23/2017	5,000,000.00	15,000.00	0.00 0.00	0.00	-1,650.07	0.00	13,349.93	30,000.00 0.00
19422FNL6 Collateralized Commercial Paper Co., LLC	01/20/2017	3,000,000.00	0.00	0.00 0.00	87.50	0.00	0.00	87.50	0.00 0.00
084664CA7 BERKSHIRE HATHAWAY FINANCE CORP	01/10/2017	4,000,000.00	8,287.24	0.00 0.00	0.00	0.00	0.00	8,287.24	7,874.53 0.00
313371PV2 FEDERAL HOME LOAN BANKS	12/09/2016	10,000,000.00	40,625.00	0.00 0.00	0.00	-23,589.33	0.00	17,035.67	0.00 0.00
21687AL27 Cooperatieve Rabobank U.A.	11/02/2016	6,500,000.00	0.00	0.00 0.00	14,119.43	0.00	0.00	14,119.43	0.00 0.00
912828F88 UNITED STATES TREASURY	10/31/2016	10,500,000.00	9,843.75	0.00 0.00	0.00	-1,533.92	0.00	8,309.83	0.00 0.00
3137EADS5 FREDDIE MAC	10/14/2016	7,000,000.00	15,312.50	0.00 0.00	0.00	-5,319.12	0.00	9,993.38	0.00 0.00
60934N104 FEDR GOV OBLIGATIONS CL IS MMF	09/30/2016	30,000.69	784.42	0.00 0.00	0.00	0.00	0.00	784.42	741.09 114.07
912828F47 UNITED STATES TREASURY	09/30/2016	0.00	12,711.41	0.00 0.00	0.00	-1,081.60	0.00	11,629.81	25,562.50 0.00
CCYUSD Cash	09/30/2016	0.00	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
89233P5E2 TOYOTA MOTOR CREDIT CORPORATION	09/15/2016	0.00	41,111.11	0.00 0.00	0.00	-25,332.74	0.00	15,778.37	100,000.00 0.00
084664BX8 BERKSHIRE HATHAWAY FINANCE CORP	08/15/2016	0.00	5,805.56	0.00 0.00	0.00	-1,576.70	0.00	4,228.85	23,750.00 0.00
912828VR8 UNITED STATES TREASURY	08/15/2016	0.00	3,863.32	0.00 0.00	726.20	0.00	0.00	4,589.53	15,625.00 0.00
912828VL1 UNITED STATES TREASURY	07/15/2016	0.00	1,802.88	0.00 0.00	0.00	-556.83	0.00	1,246.05	23,437.50 0.00
---	11/08/2017	203,510,071.05	560,359.38	0.02 0.00	27,594.59	-156,909.08	0.00	431,044.91	550,411.35 114.07

* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Transactions Realized Gain Loss Report

SWFWMD (37141)

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Dated: 10/14/2016

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	06/30/2016	---	0.00	0.00	70.74
3136AJB21	FN 14M04A AQ2	-128,562.76	Principal Paydown	07/01/2016	---	-128,562.77	0.01	128,562.77
3136AJB21	FN 14M04A AQ2	0.00	Coupon	07/01/2016	---	0.00	0.00	444.92
31398NXX7	FN 10M5 A2	-16,696.42	Principal Paydown	07/01/2016	---	-16,696.42	0.00	16,696.42
31398NXX7	FN 10M5 A2	0.00	Coupon	07/01/2016	---	0.00	0.00	601.51
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	70.74	Buy	07/05/2016	1.00	70.74	0.00	-70.74
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	7,874.53	Buy	07/11/2016	1.00	7,874.53	0.00	-7,874.53
084664CA7	BERKSHIRE HATHAWAY FINANCE CORP	0.00	Coupon	07/11/2016	---	0.00	0.00	7,874.53
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	37,500.00	Buy	07/12/2016	1.00	37,500.00	0.00	-37,500.00
3137EADN6	FREDDIE MAC	0.00	Coupon	07/12/2016	---	0.00	0.00	37,500.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	18,750.00	Buy	07/14/2016	1.00	18,750.00	0.00	-18,750.00
3137EADV8	FREDDIE MAC	0.00	Coupon	07/14/2016	---	0.00	0.00	18,750.00
912828VL1	UNITED STATES TREASURY	-7,500,000.00	Maturity	07/15/2016	100.00	-7,500,000.00	0.00	7,500,000.00
912828VL1	UNITED STATES TREASURY	0.00	Coupon	07/15/2016	---	0.00	0.00	23,437.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	7,523,437.50	Buy	07/15/2016	1.00	7,523,437.50	0.00	-7,523,437.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	15,858.33	Buy	07/22/2016	1.00	15,858.33	0.00	-15,858.33
94988J5A1	WELLS FARGO BANK NA	0.00	Coupon	07/22/2016	---	0.00	0.00	15,858.33
78010UNX1	ROYAL BANK OF CANADA	0.00	Coupon	07/23/2016	---	0.00	0.00	30,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-2,706,208.92	Sell	07/25/2016	1.00	-2,706,208.92	0.00	2,706,208.92
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	176,272.62	Buy	07/25/2016	1.00	176,272.62	0.00	-176,272.62
912828Q94	UNITED STATES TREASURY	2,700,000.00	Buy	07/25/2016	100.055	2,701,476.58	0.00	-2,706,208.92
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-5,000,000.00	Sell	07/27/2016	1.00	-5,000,000.00	0.00	5,000,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	33.00	Buy	07/27/2016	1.00	33.00	0.00	-33.00
3134G9Q67	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	Buy	07/27/2016	100.00	5,000,000.00	0.00	-5,000,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	07/29/2016	---	0.00	0.00	564.96
912828XP0	UNITED STATES TREASURY	0.00	Coupon	07/31/2016	---	0.00	0.00	32,031.25
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	32,031.25	Buy	08/01/2016	1.00	32,031.25	0.00	-32,031.25
3136AJB21	FN 14M04A AQ2	-82,785.74	Principal Paydown	08/01/2016	---	-82,785.74	0.01	82,785.74
3136AJB21	FN 14M04A AQ2	0.00	Coupon	08/01/2016	---	0.00	0.00	275.61
31398NXX7	FN 10M5 A2	-63,455.10	Principal Paydown	08/01/2016	---	-63,455.10	0.00	63,455.10
31398NXX7	FN 10M5 A2	0.00	Coupon	08/01/2016	---	0.00	0.00	562.47
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	27,908.71	Buy	08/02/2016	1.00	27,908.71	0.00	-27,908.71
3130A42K7	FEDERAL HOME LOAN BANKS	0.00	Coupon	08/02/2016	---	0.00	0.00	27,343.75
084664BX8	BERKSHIRE HATHAWAY FINANCE CORP	-5,000,000.00	Maturity	08/15/2016	100.00	-5,000,000.00	0.00	5,000,000.00
084664BX8	BERKSHIRE HATHAWAY FINANCE CORP	0.00	Coupon	08/15/2016	---	0.00	0.00	23,750.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	10,039,375.00	Buy	08/15/2016	1.00	10,039,375.00	0.00	-10,039,375.00
912828VR8	UNITED STATES TREASURY	-5,000,000.00	Maturity	08/15/2016	100.00	-5,000,000.00	0.00	5,000,000.00
912828VR8	UNITED STATES TREASURY	0.00	Coupon	08/15/2016	---	0.00	0.00	15,625.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-10,244,972.83	Sell	08/16/2016	1.00	-10,244,972.83	0.00	10,244,972.83
912828WS5	UNITED STATES TREASURY	10,000,000.00	Buy	08/16/2016	102.242	10,224,218.75	0.00	-10,244,972.83
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	147,078.92	Buy	08/25/2016	1.00	147,078.92	0.00	-147,078.92
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	1,669.71	Buy	08/30/2016	1.00	1,669.71	0.00	-1,669.71
31398NXX7	FN 10M5 A2	0.00	Coupon	08/30/2016	---	0.00	0.00	1,669.71
912828SJ0	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	18,593.75
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	27,031.25	Buy	08/31/2016	1.00	27,031.25	0.00	-27,031.25
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	08/31/2016	---	0.00	0.00	105.39
912828UR9	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	8,437.50
3136AJB21	FN 14M04A AQ2	-58,822.28	Principal Paydown	09/01/2016	---	-58,822.28	0.01	58,822.28
3136AJB21	FN 14M04A AQ2	0.00	Coupon	09/01/2016	---	0.00	0.00	187.84
31398NXX7	FN 10M5 A2	-15,362.38	Principal Paydown	09/01/2016	---	-15,362.38	0.00	15,362.38

Transactions Realized Gain Loss Report

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Dated: 10/14/2016

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
31398NXX7	FN 10M5 A2	0.00	Coupon	09/01/2016	---	0.00	0.00	414.09
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	105.39	Buy	09/02/2016	1.00	105.39	0.00	-105.39
313380EC7	FEDERAL HOME LOAN BANKS	0.00	Coupon	09/08/2016	---	0.00	0.00	5,625.00
94974BGB0	WELLS FARGO & CO	0.00	Coupon	09/08/2016	---	0.00	0.00	14,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	19,625.00	Buy	09/08/2016	1.00	19,625.00	0.00	-19,625.00
89233P5E2	TOYOTA MOTOR CREDIT CORPORATION	-10,000,000.00	Maturity	09/15/2016	100.00	-10,000,000.00	0.00	10,000,000.00
89233P5E2	TOYOTA MOTOR CREDIT CORPORATION	0.00	Coupon	09/15/2016	---	0.00	0.00	100,000.00
912828J68	UNITED STATES TREASURY	0.00	Coupon	09/15/2016	---	0.00	0.00	35,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	10,135,000.00	Buy	09/15/2016	1.00	10,135,000.00	0.00	-10,135,000.00
912828VK3	UNITED STATES TREASURY	10,200,000.00	Buy	09/16/2016	101.137	10,315,945.34	0.00	-10,345,672.24
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-10,345,672.24	Sell	09/16/2016	1.00	-10,345,672.24	0.00	10,345,672.24
3133EFEM5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	Coupon	09/25/2016	---	0.00	0.00	12,375.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	87,161.59	Buy	09/26/2016	1.00	87,161.59	0.00	-87,161.59
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	93,750.00	Buy	09/27/2016	1.00	93,750.00	0.00	-93,750.00
3137EACA5	FREDDIE MAC	0.00	Coupon	09/27/2016	---	0.00	0.00	93,750.00
19422FQG4	Collateralized Commercial Paper Co., LLC	2,550,000.00	Buy	09/30/2016	99.467	2,536,396.44	0.00	-2,536,396.44
19422FNL6	Collateralized Commercial Paper Co., LLC	3,000,000.00	Buy	09/30/2016	99.673	2,990,199.99	0.00	-2,990,199.99
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-10,453,987.43	Sell	09/30/2016	1.00	-10,453,987.43	0.00	10,453,987.43
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	09/30/2016	---	0.00	0.00	114.07
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	10,250,562.50	Buy	09/30/2016	1.00	10,250,562.50	0.00	-10,250,562.50
912828F47	UNITED STATES TREASURY	-10,225,000.00	Maturity	09/30/2016	100.00	-10,225,000.00	0.00	10,225,000.00
912828F47	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	25,562.50
3130A6AE7	FEDERAL HOME LOAN BANKS	4,900,000.00	Buy	09/30/2016	100.509	4,924,941.00	0.00	-4,927,391.00
---	---	149,569.95	---	---	---	492,748.03	0.02	114.07

* Filtered By: Type = Buy or Type = Sell or Type = Call Redemption or Type = Put Redemption or Type = Corporate Action Sell or Type = Cash Transfer or Type = Maturity or Type = Coupon or Type = Principal Paydown or Type = Money Market Funds. * MMF transactions are expanded.

* 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.

Issuer Concentration with Yield GASB 40 Trade Date

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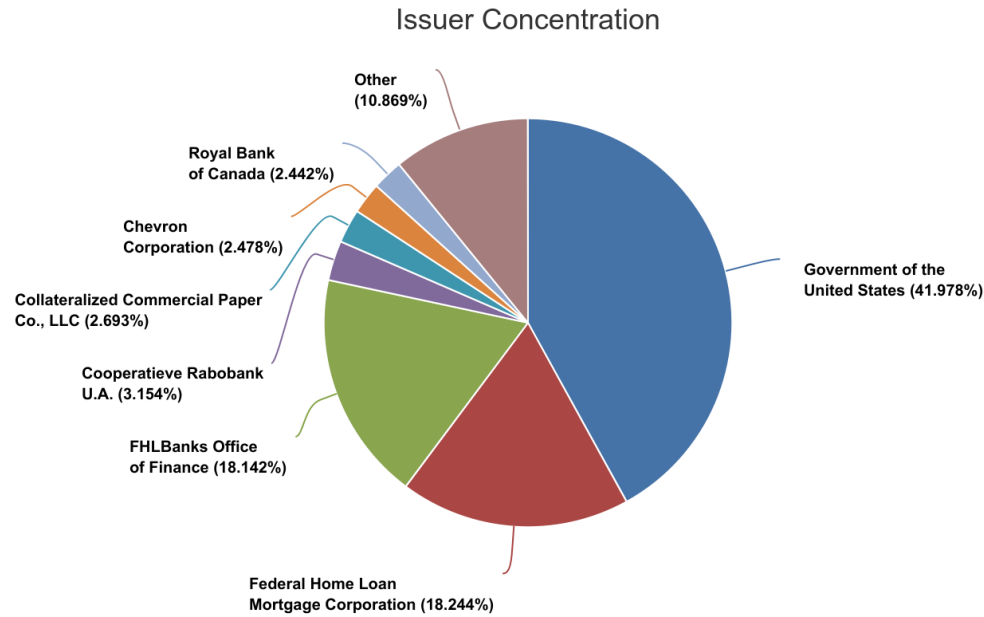


Chart calculated by: Market Value + Accrued

Australia and New Zealand Banking Group Limited

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
05253JAF8	CORP	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Australia and New Zealand Banking Group Limited	4,000,000.00	Fixed	N	0.696	1.256	1.088	06/13/2017 06/13/2017	15,000.00	3,999,829.80 4,014,829.80	4,004,520.00 4,019,520.00
05253JAF8	CORP	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Australia and New Zealand Banking Group Limited	4,000,000.00	Fixed	N	0.696	1.256	1.088	06/13/2017 06/13/2017	15,000.00	3,999,829.80 4,014,829.80	4,004,520.00 4,019,520.00

Berkshire Hathaway Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
084664CA7	CORP	BERKSHIRE HATHAWAY FINANCE CORP Berkshire Hathaway Inc.	4,000,000.00	Floating	N	0.031	0.833	0.888	01/10/2017 01/10/2017	7,421.91	4,000,000.00 4,007,421.91	4,001,560.00 4,008,981.91
084664CA7	CORP	BERKSHIRE HATHAWAY FINANCE CORP Berkshire Hathaway Inc.	4,000,000.00	Floating	N	0.031	0.833	0.888	01/10/2017 01/10/2017	7,421.91	4,000,000.00 4,007,421.91	4,001,560.00 4,008,981.91

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
166764BA7	CORP	CHEVRON CORP Chevron Corporation	5,000,000.00	Fixed	N	2.071	1.26	1.295	11/16/2018 11/16/2018	33,562.50	5,055,387.91 5,088,950.41	5,051,750.00 5,085,312.50

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
166764BA7	CORP	CHEVRON CORP Chevron Corporation	5,000,000.00	Fixed	N	2.071	1.26	1.295	11/16/2018 11/16/2018	33,562.50	5,055,387.91 5,088,950.41	5,051,750.00 5,085,312.50

Collateralized Commercial Paper Co., LLC

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
19422FNL6	CP	Collateralized Commercial Paper Co., LLC Collateralized Commercial Paper Co., LLC	3,000,000.00	Zero Coupon	N	0.303	1.054	1.064	01/20/2017 01/20/2017	0.00	2,990,287.49 2,990,287.49	2,990,199.99 2,990,199.99
19422FQG4	CP	Collateralized Commercial Paper Co., LLC Collateralized Commercial Paper Co., LLC	2,550,000.00	Zero Coupon	N	0.452	1.156	1.163	03/16/2017 03/16/2017	0.00	2,536,477.90 2,536,477.90	2,536,396.44 2,536,396.44
---	CP	Collateralized Commercial Paper Co., LLC Collateralized Commercial Paper Co., LLC	5,550,000.00	Zero Coupon	N	0.372	1.101	1.11	02/14/2017 02/14/2017	0.00	5,526,765.39 5,526,765.39	5,526,596.43 5,526,596.43

Cooperative Rabobank U.A.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
21687AL27	CP	Cooperative Rabobank U.A. Cooperative Rabobank U.A.	6,500,000.00	Zero Coupon	N	0.087	0.854	4.931	11/02/2016 11/02/2016	0.00	6,495,088.89 6,495,088.89	6,471,914.61 6,471,914.61
21687AL27	CP	Cooperative Rabobank U.A. Cooperative Rabobank U.A.	6,500,000.00	Zero Coupon	N	0.087	0.854	4.931	11/02/2016 11/02/2016	0.00	6,495,088.89 6,495,088.89	6,471,914.61 6,471,914.61

Federal Farm Credit Banks Funding Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3133EDXA5	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	2,000,000.00	Fixed	N	1.015	0.999	0.77	10/10/2017 10/10/2017	10,925.00	2,003,069.09 2,013,994.09	2,007,760.00 2,018,685.00
3133EFEM5	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	2,750,000.00	Fixed	N	0.98	0.775	0.734	09/25/2017 09/25/2017	412.50	2,753,367.10 2,753,779.60	2,754,482.50 2,754,895.00
---	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP Federal Farm Credit Banks Funding Corporation	4,750,000.00	Fixed	N	0.995	0.87	0.749	10/01/2017 10/01/2017	11,337.50	4,756,436.19 4,767,773.69	4,762,242.50 4,773,580.00

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EAD55	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	7,000,000.00	Fixed	N	0.039	0.572	0.436	10/14/2016 10/14/2016	28,413.19	7,000,751.61 7,029,164.81	7,001,190.00 7,029,603.19
3137EADX4	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	1.197	1.05	0.713	12/15/2017 12/15/2017	14,722.22	4,996,993.38 5,011,715.60	5,017,250.00 5,031,972.22
3137EACA5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	2.393	1.201	0.946	03/27/2019 03/27/2019	2,083.33	5,311,590.49 5,313,673.82	5,344,400.00 5,346,483.33
3137EADV8	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	N	0.785	0.743	0.626	07/14/2017 07/14/2017	8,020.83	5,000,264.36 5,008,285.19	5,004,850.00 5,012,870.83
3134G9Q67	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	5,000,000.00	Fixed	Y	0.651	1.05	1.065	07/27/2018 07/27/2018	9,333.33	5,000,000.00 5,009,333.33	4,998,650.00 5,007,983.33
3137EADN6	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	7,000,000.00	Fixed	N	1.273	0.971	0.773	01/12/2018 01/12/2018	11,520.83	6,980,408.99 6,991,929.83	6,997,970.00 7,009,490.83

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EADN6	AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP Federal Home Loan Mortgage Corporation	3,000,000.00	Fixed	N	1.273	0.968	0.773	01/12/2018 01/12/2018	4,937.50	2,991,716.95 2,996,654.45	2,999,130.00 3,004,067.50
---	AGCY BOND	--- Federal Home Loan Mortgage Corporation	37,000,000.00	Fixed	---	1.042	0.919	0.746	12/18/2017 12/18/2017	79,031.25	37,281,725.78 37,360,757.03	37,363,440.00 37,442,471.25

Federal National Mortgage Association Fannie Mae

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3136AJB21	FNMA	FN 14M04A AQ2 Federal National Mortgage Association Fannie Mae	118,345.68	Fixed	N	0.278	0.759	1.251	12/08/2016 01/25/2017	125.47	118,392.32 118,517.79	118,279.41 118,404.88
31398NXX7	FNMA	FN 10M5 A2 Federal National Mortgage Association Fannie Mae	161,724.68	Fixed	N	0.315	1.53	1.484	04/27/2017 07/25/2020	378.17	162,619.29 162,997.46	162,373.20 162,751.36
---	FNMA	--- Federal National Mortgage Association Fannie Mae	280,070.36	Fixed	N	0.299	1.205	1.386	02/27/2017 02/03/2019	503.64	281,011.61 281,515.25	280,652.60 281,156.24

FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3130A42K7	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	8,750,000.00	Fixed	N	0.338	0.601	0.403	02/02/2017 02/02/2017	8,962.67	8,750,697.99 8,759,660.67	8,756,562.50 8,765,525.17
3130A6SW8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	7,400,000.00	Fixed	N	1.207	1.121	0.757	12/19/2017 12/19/2017	20,966.67	7,389,220.15 7,410,186.81	7,421,756.00 7,442,722.67
3130A6SW8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	3,000,000.00	Fixed	N	1.207	1.00	0.757	12/19/2017 12/19/2017	8,500.00	3,000,000.00 3,008,500.00	3,008,820.00 3,017,320.00
3130A6SW8	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,500,000.00	Fixed	N	1.207	1.074	0.757	12/19/2017 12/19/2017	4,250.00	1,498,662.74 1,502,912.74	1,504,410.00 1,508,660.00
313371PV2	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	10,000,000.00	Fixed	N	0.192	0.683	0.401	12/09/2016 12/09/2016	50,555.56	10,017,691.99 10,068,247.55	10,023,400.00 10,073,955.56
313380EC7	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,500,000.00	Fixed	N	0.934	0.803	0.752	09/08/2017 09/08/2017	718.75	1,499,263.65 1,499,982.40	1,499,970.00 1,500,688.75
3130A6AE7	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	4,900,000.00	Fixed	N	1.93	0.862	0.898	09/14/2018 09/14/2018	2,603.13	4,924,906.04 4,927,509.16	4,921,462.00 4,924,065.13
---	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	37,050,000.00	Fixed	N	0.813	0.821	0.596	07/27/2017 07/27/2017	96,556.77	37,080,442.57 37,176,999.34	37,136,380.50 37,232,937.27

General Electric Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
36962G7J7	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,150,000.00	Fixed	Y	0.578	1.255	0.931	04/13/2017 05/15/2017	5,430.56	1,149,963.70 1,155,394.26	1,151,955.00 1,157,385.56
36962G7J7	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,150,000.00	Fixed	Y	0.578	1.255	0.931	04/13/2017 05/15/2017	5,430.56	1,149,963.70 1,155,394.26	1,151,955.00 1,157,385.56

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828D23	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	2.514	1.063	0.865	04/30/2019 04/30/2019	34,001.36	5,071,394.07 5,105,395.43	5,096,900.00 5,130,901.36

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828WS5	US GOV	UNITED STATES TREASURY Government of the United States	10,000,000.00	Fixed	N	2.679	0.833	0.874	06/30/2019 06/30/2019	41,066.58	10,214,571.41 10,255,637.99	10,203,500.00 10,244,566.58
912828VK3	US GOV	UNITED STATES TREASURY Government of the United States	10,200,000.00	Fixed	N	1.723	0.734	0.771	06/30/2018 06/30/2018	35,443.61	10,313,320.43 10,348,764.05	10,306,794.00 10,342,237.61
912828UR9	US GOV	UNITED STATES TREASURY Government of the United States	2,250,000.00	Fixed	N	1.406	0.754	0.728	02/28/2018 02/28/2018	1,445.10	2,249,875.43 2,251,320.53	2,250,697.50 2,252,142.60
912828J68	US GOV	UNITED STATES TREASURY Government of the United States	7,000,000.00	Fixed	N	1.446	0.976	0.733	03/15/2018 03/15/2018	3,093.92	7,002,394.58 7,005,488.51	7,027,090.00 7,030,183.92
912828WH9	US GOV	UNITED STATES TREASURY Government of the United States	2,900,000.00	Fixed	N	0.621	0.822	0.549	05/15/2017 05/15/2017	9,584.58	2,900,946.91 2,910,531.49	2,905,887.00 2,915,471.58
912828Q94	US GOV	UNITED STATES TREASURY Government of the United States	2,700,000.00	Fixed	N	1.567	0.719	0.742	04/30/2018 04/30/2018	8,474.18	2,701,325.60 2,709,799.79	2,700,324.00 2,708,798.18
912828PF1	US GOV	UNITED STATES TREASURY Government of the United States	9,850,000.00	Fixed	N	1.067	0.831	0.704	10/31/2017 10/31/2017	77,287.70	9,960,439.71 10,037,727.41	9,974,307.00 10,051,594.70
912828XP0	US GOV	UNITED STATES TREASURY Government of the United States	10,250,000.00	Fixed	N	0.83	0.727	0.63	07/31/2017 07/31/2017	10,793.14	10,241,309.10 10,252,102.24	10,249,590.00 10,260,383.14
912828RP7	US GOV	UNITED STATES TREASURY Government of the United States	2,800,000.00	Fixed	N	2.034	0.919	0.812	10/31/2018 10/31/2018	20,505.43	2,847,875.80 2,868,381.23	2,854,152.00 2,874,657.43
912828SJ0	US GOV	UNITED STATES TREASURY Government of the United States	4,250,000.00	Fixed	N	0.416	0.486	0.371	02/28/2017 02/28/2017	3,184.56	4,256,826.71 4,260,011.28	4,258,925.00 4,262,109.56
912828F88	US GOV	UNITED STATES TREASURY Government of the United States	10,500,000.00	Fixed	N	0.084	0.316	0.149	10/31/2016 10/31/2016	16,477.58	10,500,500.19 10,516,977.77	10,501,995.00 10,518,472.58
912828XA3	US GOV	UNITED STATES TREASURY Government of the United States	7,500,000.00	Fixed	N	1.604	1.012	0.753	05/15/2018 05/15/2018	28,328.80	7,498,544.56 7,526,873.36	7,529,850.00 7,558,178.80
---	US GOV	UNITED STATES TREASURY Government of the United States	85,200,000.00	Fixed	N	1.363	0.766	0.656	02/18/2018 02/18/2018	289,686.56	85,759,324.51 86,049,011.07	85,860,011.50 86,149,698.06

Money Market Obligations Trust

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	30,000.69	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	30,000.69 30,000.69	30,000.69 30,000.69
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	30,000.69	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	30,000.69 30,000.69	30,000.69 30,000.69

Royal Bank of Canada

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
78010UNX1	CORP	ROYAL BANK OF CANADA Royal Bank of Canada	5,000,000.00	Fixed	N	0.313	1.067	1.223	01/23/2017 01/23/2017	11,333.33	5,002,041.91 5,013,375.24	4,999,600.00 5,010,933.33
78010UNX1	CORP	ROYAL BANK OF CANADA Royal Bank of Canada	5,000,000.00	Fixed	N	0.313	1.067	1.223	01/23/2017 01/23/2017	11,333.33	5,002,041.91 5,013,375.24	4,999,600.00 5,010,933.33

The Bank of Nova Scotia

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
064159EK8	CORP	BANK OF NOVA SCOTIA The Bank of Nova Scotia	2,000,000.00	Fixed	N	0.524	1.277	1.204	04/11/2017 04/11/2017	11,805.56	1,999,717.93 2,011,523.49	2,000,480.00 2,012,285.56
064159EK8	CORP	BANK OF NOVA SCOTIA The Bank of Nova Scotia	2,000,000.00	Fixed	N	0.524	1.277	1.204	04/11/2017 04/11/2017	11,805.56	1,999,717.93 2,011,523.49	2,000,480.00 2,012,285.56

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The Toronto-Dominion Bank

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
89114QAQ1	CORP	TORONTO DOMINION BANK The Toronto-Dominion Bank	2,000,000.00	Fixed	N	0.583	1.236	1.007	05/02/2017 05/02/2017	9,312.50	1,998,705.80 2,008,018.30	2,001,380.00 2,010,692.50
89114QAQ1	CORP	TORONTO DOMINION BANK The Toronto-Dominion Bank	2,000,000.00	Fixed	N	0.583	1.236	1.007	05/02/2017 05/02/2017	9,312.50	1,998,705.80 2,008,018.30	2,001,380.00 2,010,692.50

Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
94974BGB0	CORP	WELLS FARGO & CO Wells Fargo & Company	2,000,000.00	Fixed	N	0.929	1.434	1.432	09/08/2017 09/08/2017	1,788.89	1,999,372.27 2,001,161.16	1,999,400.00 2,001,188.89
94988J5A1	CORP	WELLS FARGO BANK NA Wells Fargo & Company	2,000,000.00	Fixed	N	1.29	1.665	1.425	01/22/2018 01/22/2018	6,325.00	1,999,613.55 2,005,938.55	2,005,800.00 2,012,125.00
---	CORP	--- Wells Fargo & Company	4,000,000.00	Fixed	N	1.11	1.55	1.429	11/15/2017 11/15/2017	8,113.89	3,998,985.83 4,007,099.72	4,005,200.00 4,013,313.89

Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	203,510,071.05	---	---	1.055	0.877	0.88	11/07/2017 11/08/2017	579,095.97	204,415,428.51 204,994,524.47	204,647,683.83 205,226,779.80

* Grouped by: Issuer Concentration. * Groups Sorted by: Issuer Concentration. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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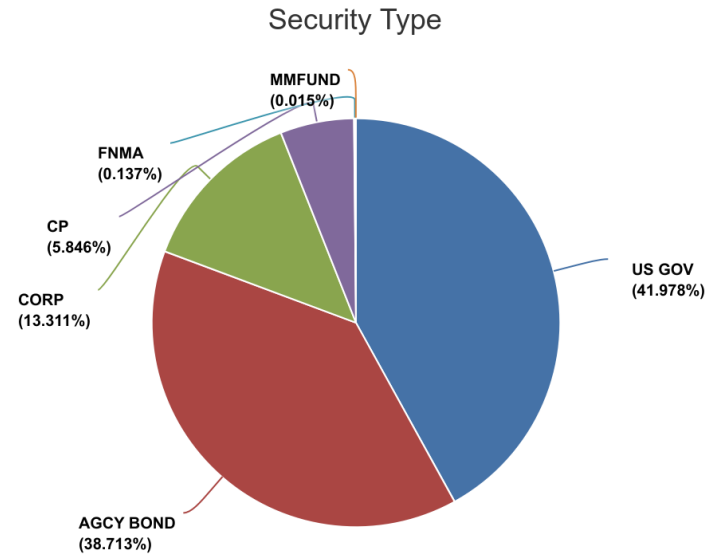


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EADSS FREDDIE MAC AGCY BOND	Fixed	N	0.039	AA+ Aaa	7,000,000.00	10/14/2016 10/14/2016	0.572 0.436	28,413.19	7,000,751.61 7,029,164.81	7,001,190.00 7,029,603.19
3130A42K7 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.338	AA+ Aaa	8,750,000.00	02/02/2017 02/02/2017	0.601 0.403	8,962.67	8,750,697.99 8,759,660.67	8,756,562.50 8,765,525.17
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.197	AA+ Aaa	5,000,000.00	12/15/2017 12/15/2017	1.05 0.713	14,722.22	4,996,993.38 5,011,715.60	5,017,250.00 5,031,972.22
3133EDXA5 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	Fixed	N	1.015	AA+ Aaa	2,000,000.00	10/10/2017 10/10/2017	0.999 0.77	10,925.00	2,003,069.09 2,013,994.09	2,007,760.00 2,018,685.00
3133EFEM5 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	Fixed	N	0.98	AA+ Aaa	2,750,000.00	09/25/2017 09/25/2017	0.775 0.734	412.50	2,753,367.10 2,753,779.60	2,754,482.50 2,754,895.00
3137EACA5 FREDDIE MAC AGCY BOND	Fixed	N	2.393	AA+ Aaa	5,000,000.00	03/27/2019 03/27/2019	1.201 0.946	2,083.33	5,311,590.49 5,313,673.82	5,344,400.00 5,346,483.33
3137EADV8 FREDDIE MAC AGCY BOND	Fixed	N	0.785	AA+ Aaa	5,000,000.00	07/14/2017 07/14/2017	0.743 0.626	8,020.83	5,000,264.36 5,008,285.19	5,004,850.00 5,012,870.83
3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.207	AA+ Aaa	7,400,000.00	12/19/2017 12/19/2017	1.121 0.757	20,966.67	7,389,220.15 7,410,186.81	7,421,756.00 7,442,722.67
3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.207	AA+ Aaa	3,000,000.00	12/19/2017 12/19/2017	1.00 0.757	8,500.00	3,000,000.00 3,008,500.00	3,008,820.00 3,017,320.00

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3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.207	AA+ Aaa	1,500,000.00	12/19/2017 12/19/2017	1.074 0.757	4,250.00	1,498,662.74 1,502,912.74	1,504,410.00 1,508,660.00
313371PV2 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.192	AA+ Aaa	10,000,000.00	12/09/2016 12/09/2016	0.683 0.401	50,555.56	10,017,691.99 10,068,247.55	10,023,400.00 10,073,955.56
3134G9Q67 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	Y	0.651	AA+ Aaa	5,000,000.00	07/27/2018 07/27/2018	1.05 1.065	9,333.33	5,000,000.00 5,009,333.33	4,998,650.00 5,007,983.33
313380EC7 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.934	AA+ Aaa	1,500,000.00	09/08/2017 09/08/2017	0.803 0.752	718.75	1,499,263.65 1,499,982.40	1,499,970.00 1,500,688.75
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.273	AA+ Aaa	7,000,000.00	01/12/2018 01/12/2018	0.971 0.773	11,520.83	6,980,408.99 6,991,929.83	6,997,970.00 7,009,490.83
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	Fixed	N	1.273	AA+ Aaa	3,000,000.00	01/12/2018 01/12/2018	0.968 0.773	4,937.50	2,991,716.95 2,996,654.45	2,999,130.00 3,004,067.50
3130A6AE7 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.93	AA+ Aaa	4,900,000.00	09/14/2018 09/14/2018	0.862 0.898	2,603.13	4,924,906.04 4,927,509.16	4,921,462.00 4,924,065.13
--- AGCY BOND	Fixed	---	0.932	AA+ Aaa	78,800,000.00	10/07/2017 10/07/2017	0.87 0.676	186,925.52	79,118,604.54 79,305,530.06	79,262,063.00 79,448,988.52

CORP

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
89114QAQ1 TORONTO DOMINION BANK CORP	Fixed	N	0.583	AA- Aa1	2,000,000.00	05/02/2017 05/02/2017	1.236 1.007	9,312.50	1,998,705.80 2,008,018.30	2,001,380.00 2,010,692.50
05253JAF8 AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW CORP	Fixed	N	0.696	AA- Aa2	4,000,000.00	06/13/2017 06/13/2017	1.256 1.088	15,000.00	3,999,829.80 4,014,829.80	4,004,520.00 4,019,520.00
94988J5A1 WELLS FARGO BANK NA CORP	Fixed	N	1.29	AA- Aa2	2,000,000.00	01/22/2018 01/22/2018	1.665 1.425	6,325.00	1,999,613.55 2,005,938.55	2,005,800.00 2,012,125.00
166764BA7 CHEVRON CORP CORP	Fixed	N	2.071	AA- Aa2	5,000,000.00	11/16/2018 11/16/2018	1.26 1.295	33,562.50	5,055,387.91 5,088,950.41	5,051,750.00 5,085,312.50
084664CA7 BERKSHIRE HATHAWAY FINANCE CORP CORP	Floating	N	0.031	AA Aa2	4,000,000.00	01/10/2017 01/10/2017	0.833 0.888	7,421.91	4,000,000.00 4,007,421.91	4,001,560.00 4,008,981.91
78010UNX1 ROYAL BANK OF CANADA CORP	Fixed	N	0.313	AA- Aa3	5,000,000.00	01/23/2017 01/23/2017	1.067 1.223	11,333.33	5,002,041.91 5,013,375.24	4,999,600.00 5,010,933.33
064159EK8 BANK OF NOVA SCOTIA CORP	Fixed	N	0.524	A+ Aa3	2,000,000.00	04/11/2017 04/11/2017	1.277 1.204	11,805.56	1,999,717.93 2,011,523.49	2,000,480.00 2,012,285.56
36962G7J7 GENERAL ELECTRIC CAPITAL CORP CORP	Fixed	Y	0.578	AA- A1	1,150,000.00	04/13/2017 05/15/2017	1.255 0.931	5,430.56	1,149,963.70 1,155,394.26	1,151,955.00 1,157,385.56
94974BGB0 WELLS FARGO & CO CORP	Fixed	N	0.929	A A2	2,000,000.00	09/08/2017 09/08/2017	1.434 1.432	1,788.89	1,999,372.27 2,001,161.16	1,999,400.00 2,001,188.89
--- CORP	---	---	0.819	AA- Aa3	27,150,000.00	08/13/2017 08/14/2017	1.203 1.168	101,980.24	27,204,632.87 27,306,613.12	27,216,445.00 27,318,425.24

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CP

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19422FNL6 Collateralized Commercial Paper Co., LLC CP	Zero Coupon	N	0.303	A-1 P-1	3,000,000.00	01/20/2017 01/20/2017	1.054 1.064	0.00	2,990,287.49 2,990,287.49	2,990,199.99 2,990,199.99
21687AL27 Cooperatieve Rabobank U.A. CP	Zero Coupon	N	0.087	A-1 P-1	6,500,000.00	11/02/2016 11/02/2016	0.854 4.931	0.00	6,495,088.89 6,495,088.89	6,471,914.61 6,471,914.61
19422FQG4 Collateralized Commercial Paper Co., LLC CP	Zero Coupon	N	0.452	A-1 P-1	2,550,000.00	03/16/2017 03/16/2017	1.156 1.163	0.00	2,536,477.90 2,536,477.90	2,536,396.44 2,536,396.44
--- --- CP	Zero Coupon	N	0.218	A-1 P-1	12,050,000.00	12/20/2016 12/20/2016	0.967 3.171	0.00	12,021,854.28 12,021,854.28	11,998,511.04 11,998,511.04

FNMA

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3136AJB21 FN 14M04A AQ2 FNMA	Fixed	N	0.278	AA+ Aaa	118,345.68	12/08/2016 01/25/2017	0.759 1.251	125.47	118,392.32 118,517.79	118,279.41 118,404.88
31398NXX7 FN 10M5 A2 FNMA	Fixed	N	0.315	AA+ Aaa	161,724.68	04/27/2017 07/25/2020	1.53 1.484	378.17	162,619.29 162,997.46	162,373.20 162,751.36
--- --- FNMA	Fixed	N	0.299	AA+ Aaa	280,070.36	02/27/2017 02/03/2019	1.205 1.386	503.64	281,011.61 281,515.25	280,652.60 281,156.24

MMFUND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	30,000.69	09/30/2016 09/30/2016	0.27 0.27	0.00	30,000.69 30,000.69	30,000.69 30,000.69
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	30,000.69	09/30/2016 09/30/2016	0.27 0.27	0.00	30,000.69 30,000.69	30,000.69 30,000.69

US GOV

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828D23 UNITED STATES TREASURY US GOV	Fixed	N	2.514	AA+ Aaa	5,000,000.00	04/30/2019 04/30/2019	1.063 0.865	34,001.36	5,071,394.07 5,105,395.43	5,096,900.00 5,130,901.36
912828WS5 UNITED STATES TREASURY US GOV	Fixed	N	2.679	AA+ Aaa	10,000,000.00	06/30/2019 06/30/2019	0.833 0.874	41,066.58	10,214,571.41 10,255,637.99	10,203,500.00 10,244,566.58
912828VK3 UNITED STATES TREASURY US GOV	Fixed	N	1.723	AA+ Aaa	10,200,000.00	06/30/2018 06/30/2018	0.734 0.771	35,443.61	10,313,320.43 10,348,764.05	10,306,794.00 10,342,237.61

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912828UR9 UNITED STATES TREASURY US GOV	Fixed	N	1.406	AA+ Aaa	2,250,000.00	02/28/2018 02/28/2018	0.754 0.728	1,445.10	2,249,875.43 2,251,320.53	2,250,697.50 2,252,142.60
912828J68 UNITED STATES TREASURY US GOV	Fixed	N	1.446	AA+ Aaa	7,000,000.00	03/15/2018 03/15/2018	0.976 0.733	3,093.92	7,002,394.58 7,005,488.51	7,027,090.00 7,030,183.92
912828WH9 UNITED STATES TREASURY US GOV	Fixed	N	0.621	AA+ Aaa	2,900,000.00	05/15/2017 05/15/2017	0.822 0.549	9,584.58	2,900,946.91 2,910,531.49	2,905,887.00 2,915,471.58
912828Q94 UNITED STATES TREASURY US GOV	Fixed	N	1.567	AA+ Aaa	2,700,000.00	04/30/2018 04/30/2018	0.719 0.742	8,474.18	2,701,325.60 2,709,799.79	2,700,324.00 2,708,798.18
912828PF1 UNITED STATES TREASURY US GOV	Fixed	N	1.067	AA+ Aaa	9,850,000.00	10/31/2017 10/31/2017	0.831 0.704	77,287.70	9,960,439.71 10,037,727.41	9,974,307.00 10,051,594.70
912828XP0 UNITED STATES TREASURY US GOV	Fixed	N	0.83	AA+ Aaa	10,250,000.00	07/31/2017 07/31/2017	0.727 0.63	10,793.14	10,241,309.10 10,252,102.24	10,249,590.00 10,260,383.14
912828RP7 UNITED STATES TREASURY US GOV	Fixed	N	2.034	AA+ Aaa	2,800,000.00	10/31/2018 10/31/2018	0.919 0.812	20,505.43	2,847,875.80 2,868,381.23	2,854,152.00 2,874,657.43
912828SJ0 UNITED STATES TREASURY US GOV	Fixed	N	0.416	AA+ Aaa	4,250,000.00	02/28/2017 02/28/2017	0.486 0.371	3,184.56	4,256,826.71 4,260,011.28	4,258,925.00 4,262,109.56
912828F88 UNITED STATES TREASURY US GOV	Fixed	N	0.084	AA+ Aaa	10,500,000.00	10/31/2016 10/31/2016	0.316 0.149	16,477.58	10,500,500.19 10,516,977.77	10,501,995.00 10,518,472.58
912828XA3 UNITED STATES TREASURY US GOV	Fixed	N	1.604	AA+ Aaa	7,500,000.00	05/15/2018 05/15/2018	1.012 0.753	28,328.80	7,498,544.56 7,526,873.36	7,529,850.00 7,558,178.80
--- UNITED STATES TREASURY US GOV	Fixed	N	1.363	AA+ Aaa	85,200,000.00	02/18/2018 02/18/2018	0.766 0.656	289,686.56	85,759,324.51 86,049,011.07	85,860,011.50 86,149,698.06

Summary

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	1.055	AA Aaa	203,510,071.05	11/07/2017 11/08/2017	0.877 0.88	579,095.97	204,415,428.51 204,994,524.47	204,647,683.83 205,226,779.80

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

Portfolio Activity Summary

SWFWMD (37141)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	741.09	0.00	38,641,096.04	0.00	-38,750,841.42	0.00	0.00	0.00	0.00	139,746.07 30,000.69	139,746.07 30,000.69
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70.74 114.07	70.74 114.07
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	11,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,982,900.00 2,982,900.00	3,005,130.00 2,999,130.00
19422FQG4 Collateralized Commercial Paper Co., LLC CP	0.00	0.00	2,536,396.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00 2,536,396.44	0.00 2,536,396.44
19422FNL6 Collateralized Commercial Paper Co., LLC CP	0.00	0.00	2,990,199.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00 2,990,199.99	0.00 2,990,199.99
3130A6AE7 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	4,924,941.00	-2,450.00	0.00	0.00	0.00	0.00	0.00	0.00 4,924,941.00	0.00 4,921,462.00
912828VK3 UNITED STATES TREASURY US GOV	0.00	0.00	10,315,945.34	-29,726.90	0.00	0.00	0.00	0.00	0.00	0.00 10,315,945.34	0.00 10,306,794.00
313380EC7 FEDERAL HOME LOAN BANKS AGCY BOND	5,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,498,425.00 1,498,425.00	1,501,800.00 1,499,970.00
166764BA7 CHEVRON CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,065,300.00 5,065,300.00	5,066,900.00 5,051,750.00
912828PF1 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,019,296.88 10,019,296.88	10,018,927.50 9,974,307.00
3137EACA5 FREDDIE MAC AGCY BOND	93,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,378,500.00 5,378,500.00	5,398,400.00 5,344,400.00
912828J68 UNITED STATES TREASURY US GOV	35,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,003,281.25 7,003,281.25	7,048,160.00 7,027,090.00
912828WH9 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,904,417.97 2,904,417.97	2,909,077.00 2,905,887.00
912828SJ0 UNITED STATES TREASURY US GOV	18,593.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,263,281.25 4,263,281.25	4,260,965.00 4,258,925.00
912828VL1 UNITED STATES TREASURY US GOV	23,437.50	0.00	0.00	0.00	0.00	0.00	-7,500,000.00	0.00	0.00	7,530,761.70 0.00	7,501,275.00 0.00
912828F88 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,502,050.78 10,502,050.78	10,500,735.00 10,501,995.00
084664CA7 BERKSHIRE HATHAWAY FINANCE CORP CORP	7,874.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,000,000.00 4,000,000.00	3,999,520.00 4,001,560.00
912828XP0 UNITED STATES TREASURY US GOV	32,031.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,229,179.69 10,229,179.69	10,260,045.00 10,249,590.00
912828VR8 UNITED STATES TREASURY US GOV	15,625.00	0.00	0.00	0.00	0.00	0.00	-5,000,000.00	0.00	0.00	4,982,617.19 0.00	5,002,400.00 0.00
3134G9Q67 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 5,000,000.00	0.00 4,998,650.00

Portfolio Activity Summary

SWFWMD (37141)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828UR9 UNITED STATES TREASURY US GOV	8,437.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,249,824.22 2,249,824.22	2,256,142.50 2,250,697.50
912828XA3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,497,363.30 7,497,363.30	7,556,250.00 7,529,850.00
3137EADN6 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	26,250.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,960,310.00 6,960,310.00	7,011,970.00 6,997,970.00
313371PV2 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,179,500.00 10,179,500.00	10,049,900.00 10,023,400.00
3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,497,820.50 1,497,820.50	1,507,755.00 1,504,410.00
94988J5A1 WELLS FARGO BANK NA CORP	15,858.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,999,420.00 1,999,420.00	2,017,020.00 2,005,800.00
3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,382,624.80 7,382,624.80	7,438,258.00 7,421,756.00
3130A42K7 FEDERAL HOME LOAN BANKS AGCY BOND	27,343.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,754,112.50 8,754,112.50	8,759,975.00 8,756,562.50
912828RP7 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,856,218.74 2,856,218.74	2,871,316.00 2,854,152.00
3133EFEM5 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	12,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,756,792.50 2,756,792.50	2,759,295.00 2,754,482.50
94974BGB0 WELLS FARGO & CO CORP	14,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,998,020.00 1,998,020.00	2,006,160.00 1,999,400.00
78010UNX1 ROYAL BANK OF CANADA CORP	30,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,018,500.00 5,018,500.00	5,007,700.00 4,999,600.00
912828F47 UNITED STATES TREASURY US GOV	25,562.50	0.00	0.00	0.00	0.00	0.00	-10,225,000.00	0.00	0.00	10,232,988.28 0.00	10,228,783.25 0.00
084664BX8 BERKSHIRE HATHAWAY FINANCE CORP CORP	23,750.00	0.00	0.00	0.00	0.00	0.00	-5,000,000.00	0.00	0.00	5,032,150.00 0.00	5,001,750.00 0.00
3137EADSS FREDDIE MAC AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,050,330.00 7,050,330.00	7,008,890.00 7,001,190.00
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,995,000.00 4,995,000.00	5,026,600.00 5,017,250.00
36962G7J7 GENERAL ELECTRIC CAPITAL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,149,827.50 1,149,827.50	1,153,105.00 1,151,955.00
912828Q94 UNITED STATES TREASURY US GOV	0.00	0.00	2,701,476.58	-4,732.34	0.00	0.00	0.00	0.00	0.00	0.00 2,701,476.58	0.00 2,700,324.00
064159EK8 BANK OF NOVA SCOTIA CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,998,420.00 1,998,420.00	2,002,960.00 2,000,480.00
3136AJB21 FN 14M04A AQ2 FNMA	908.37	0.00	0.00	0.00	0.00	0.00	0.00	-270,170.79	0.01	392,401.62 119,529.14	388,586.39 118,279.41

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
21687AL27 Cooperatieve Rabobank U.A. CP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,471,914.61 6,471,914.61	6,471,914.61 6,471,914.61
89233P5E2 TOYOTA MOTOR CREDIT CORPORATION CORP	100,000.00	0.00	0.00	0.00	0.00	0.00	-10,000,000.00	0.00	0.00	10,142,700.00 0.00	10,024,300.00 0.00
912828D23 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,080,859.40 5,080,859.40	5,127,750.00 5,096,900.00
05253JAF8 AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,999,280.00 3,999,280.00	4,002,960.00 4,004,520.00
31398NXX7 FN 10M5 A2 FNMA	3,247.78	0.00	0.00	0.00	0.00	0.00	0.00	-95,513.90	0.00	260,876.09 164,011.57	259,427.68 162,373.20
912828WS5 UNITED STATES TREASURY US GOV	0.00	0.00	10,224,218.75	-20,754.08	0.00	0.00	0.00	0.00	0.00	0.00 10,224,218.75	0.00 10,203,500.00
3130A6SW8 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,000,000.00 3,000,000.00	3,015,510.00 3,008,820.00
3133EDXA5 FEDERAL FARM CREDIT BANKS FUNDING CORP AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,008,520.00 2,008,520.00	2,014,040.00 2,007,760.00
89114QAQ1 TORONTO DOMINION BANK CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,993,480.00 1,993,480.00	2,001,680.00 2,001,380.00
3137EADV8 FREDDIE MAC AGCY BOND	18,750.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,000,650.00 5,000,650.00	5,007,450.00 5,004,850.00
---	550,411.35	0.00	77,334,274.14	-57,663.32	-38,750,841.42	0.00	-37,725,000.00	-365,684.69	0.01	204,459,732.58 204,752,254.45	204,590,599.74 204,647,797.90

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 10/14/2016

Additional Disclosure:

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Public Trust Advisors
717 17th St. Suite 1850
Denver, CO 80202

Quarterly Investment Report for Period Ended September 30, 2016



Southwest Florida Water Management District 1-3 Year

2379 Broad Street

Brooksville, FL 34604-6899

Public Trust Advisors LLC
201 E. Pine Street, Suite 450
Orlando, Florida 32801

Southwest Florida Water Management District 1-3 Year Summary

Investment Management Portfolio Review

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Southwest Florida Water Management District 1-3 Year Summary Comparison for the period July 1, 2016 to September 30, 2016

Southwest Florida Water Management District 1-3 Year	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Characteristic	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance
Historical Cost	\$ 153,994,646.72	\$ 154,963,271.82	Book Yield Gross	1.11%	1.10%
Book Value	\$ 153,775,976.99	\$ 154,631,798.30	Market Yield Gross	1.04%	0.98%
Accrued Interest	349,222.32	\$ 444,917.67	Weighted Average Coupon	1.22%	1.36%
Book Value Plus Accrued	\$ 154,125,199.30	\$ 155,076,715.97	Duration	1.78 Years	1.77 Years
Net Unrealized Gain/Loss	1,021,488.53	\$ 494,623.74	Weighted Effective Maturity	1.83 Years	1.80 Years
Market Value Plus Accrued⁽²⁾	\$ 155,146,687.83	\$ 155,571,339.71	Weighted Final Maturity	1.83 Years	1.81 Years
Net Pending Transactions	0.00	37.01			
Market Value Plus Accrued Net⁽²⁾	\$ 155,146,687.83	\$ 155,571,376.72			
Southwest Florida Water Management District 1-3 Year		September 2016 Net Income	Portfolio Compliance		Compliant
Interest Income		\$ 498,506.50	Security Distribution		YES
Net Amortization/Accretion		(73,495.73)	Maturity Distribution		YES
Net Realized Gain/Loss ⁽³⁾		21,214.10	Rating Distribution		YES
Miscellaneous Income		0.00			
Net Income		\$ 446,224.87			

(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities and sales, or other sources including money market funds. For reporting purposes, a payable is created for over-period settlements which are reflected in the detailed holdings.

(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

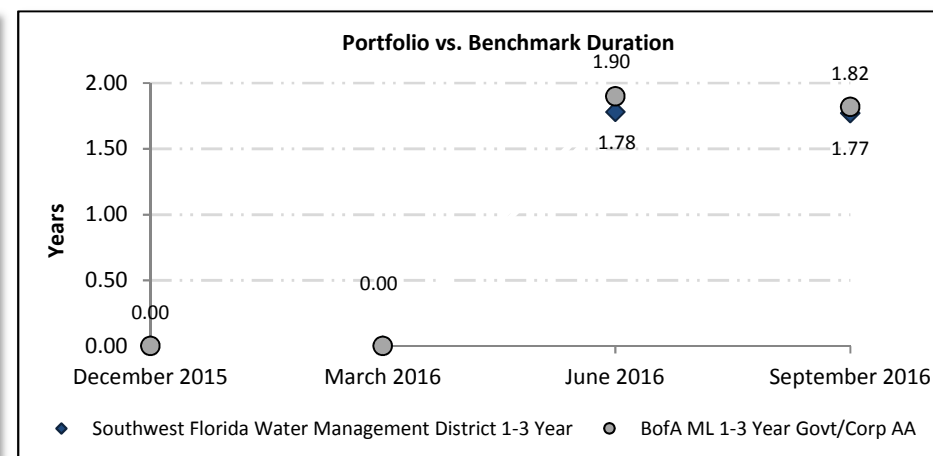
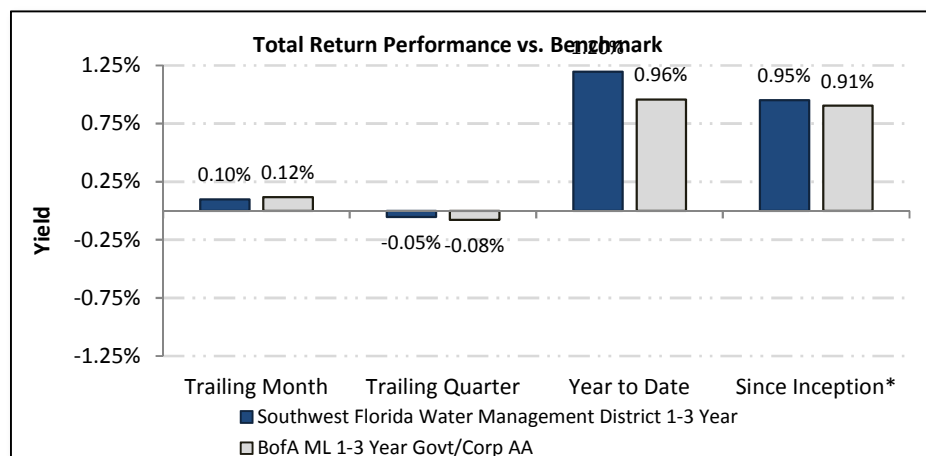
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

Southwest Florida Water Management District 1-3 Year Total Return July 1, 2016 to September 30, 2016

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
Southwest Florida Water Management District 1-3 Year	0.10%	(0.05%)	1.20%	0.95%
BofA ML 1-3 Year Govt/Corp AA	0.12%	(0.08%)	0.96%	0.91%

Yield to Maturity	September 30, 2016 Ending Balance
Southwest Florida Water Management District 1-3 Year	0.98%
BofA ML 1-3 Year Govt/Corp AA	0.84%

Duration	December 2015	March 2016	June 2016	September 2016
Southwest Florida Water Management District 1-3 Year	0.000	0.000	1.780	1.770
BofA ML 1-3 Year Govt/Corp AA	0.000	0.000	1.900	1.820

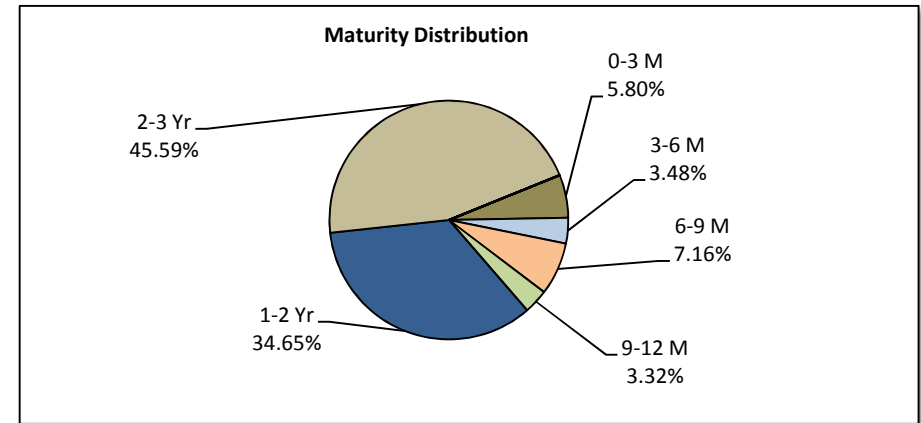
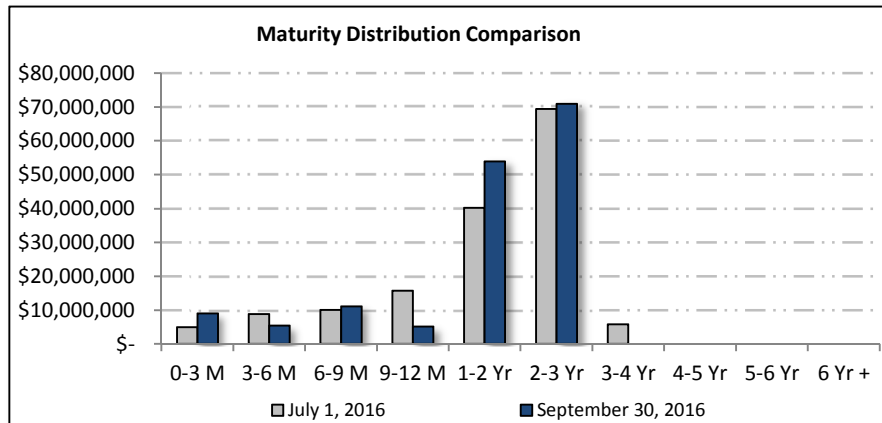


*Total return since inception date: October 1, 2013

Annualized total return performance presented for investment periods longer than one year. Return information obtained from Bloomberg.

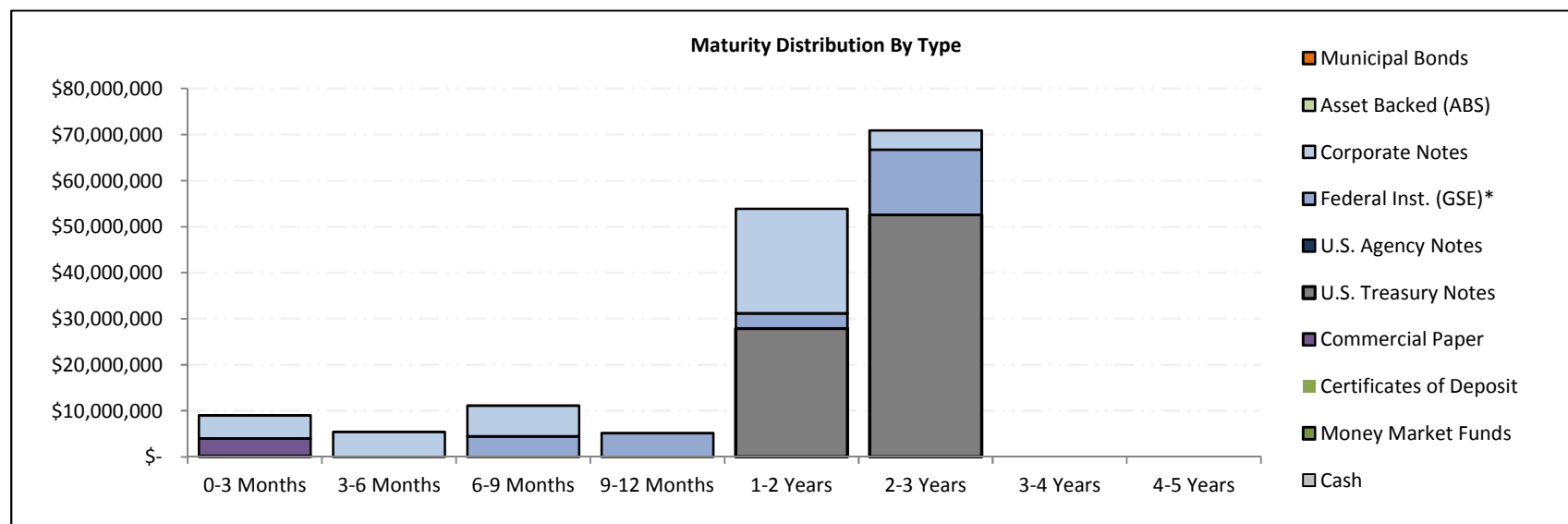
Southwest Florida Water Management District 1-3 Year Maturity Distribution Market Value Basis July 1, 2016 to September 30, 2016

Maturity Distribution	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ 4,979,694.44	\$ 9,016,622.07	5.80%	2.59%
3-6 Months	8,815,218.70	5,411,907.00	3.48%	-2.20%
6-9 Months	10,067,213.73	11,140,635.82	7.16%	0.67%
9-12 Months	15,780,828.67	5,164,929.00	3.32%	-6.85%
1-2 Years	40,289,101.87	53,910,868.19	34.65%	8.69%
2-3 Years	69,429,893.73	70,926,377.62	45.59%	0.84%
3-4 Years	5,784,736.68	-	0.00%	-3.73%
4-5 Years	-	-	0.00%	0.00%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 155,146,687.83	\$ 155,571,339.71	100.00%	



Southwest Florida Water Management District 1-3 Year Maturity Distribution Market Value Basis as of September 30, 2016

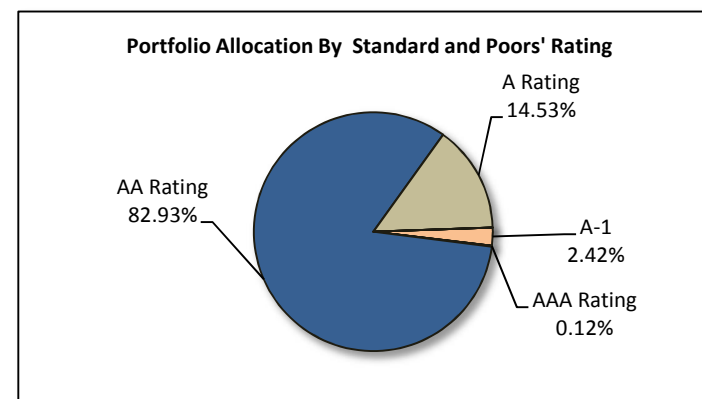
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	190,259.57	-	-	-	-	-	-	-	190,259.57
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	3,771,816.67	-	-	-	-	-	-	-	3,771,816.67
U.S. Treasury Notes	-	-	-	-	27,870,068.02	52,604,163.16	-	-	80,474,231.18
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	4,430,036.47	5,164,929.00	3,289,868.88	14,143,706.42	-	-	27,028,540.77
Corporate Notes	5,054,545.83	5,411,907.00	6,710,599.35	-	22,750,931.29	4,178,508.04	-	-	44,106,491.52
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 9,016,622.07	\$ 5,411,907.00	\$ 11,140,635.82	\$ 5,164,929.00	\$ 53,910,868.19	\$ 70,926,377.62	\$ -	\$ -	\$ 155,571,339.71



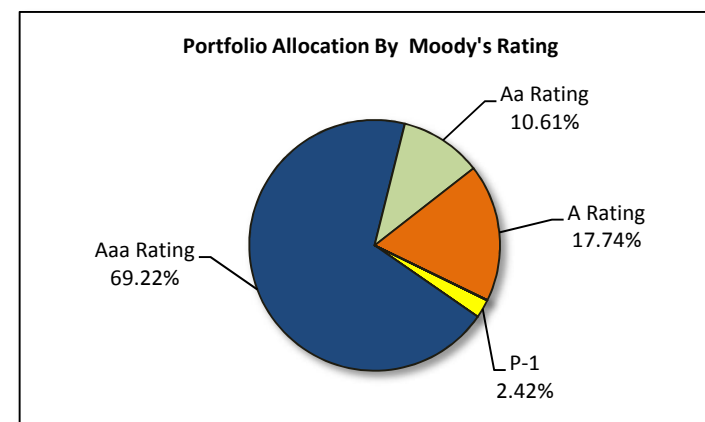
*Mortgage backed securities shown to effective maturity.

Southwest Florida Water Management District 1-3 Year Rating Distribution Market Value Basis as of September 30, 2016

S&P Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	3,771,816.67	2.42%
A-2	-	0.00%
Total Short Term Ratings	\$ 3,771,816.67	2.42%
Long Term Rating Distribution		
AAA Rating	\$ 190,259.57	0.12%
AA Rating	129,008,056.23	82.93%
A Rating	22,601,207.23	14.53%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 151,799,523.04	97.58%
Total Portfolio	\$ 155,571,339.71	100.00%

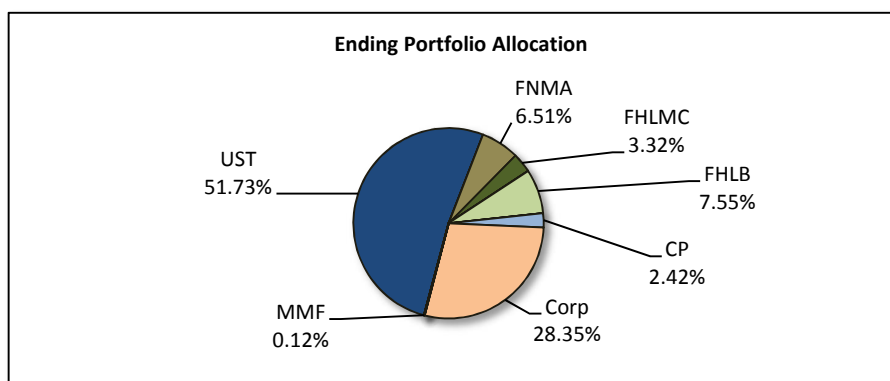
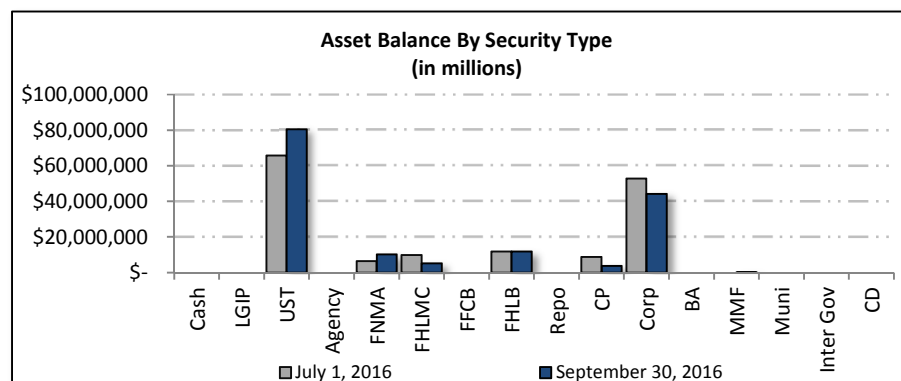


Moody's Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ 3,771,816.67	2.42%
P-2	-	0.00%
Total Short Term Ratings	\$ 3,771,816.67	2.42%
Long Term Rating Distribution		
Aaa Rating	\$ 107,693,031.52	69.22%
Aa Rating	16,500,982.38	10.61%
A Rating	27,605,509.13	17.74%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 151,799,523.04	97.58%
Total Portfolio	\$ 155,571,339.71	100.00%



Southwest Florida Water Management District 1-3 Year Market Value Basis Security Distribution July 1, 2016 to September 30, 2016

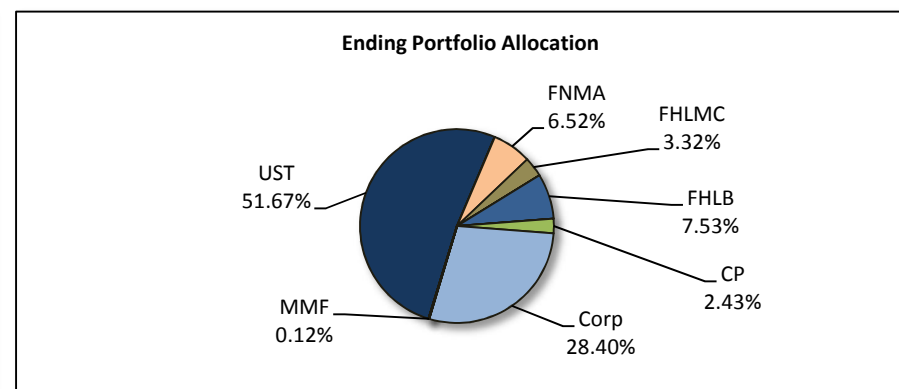
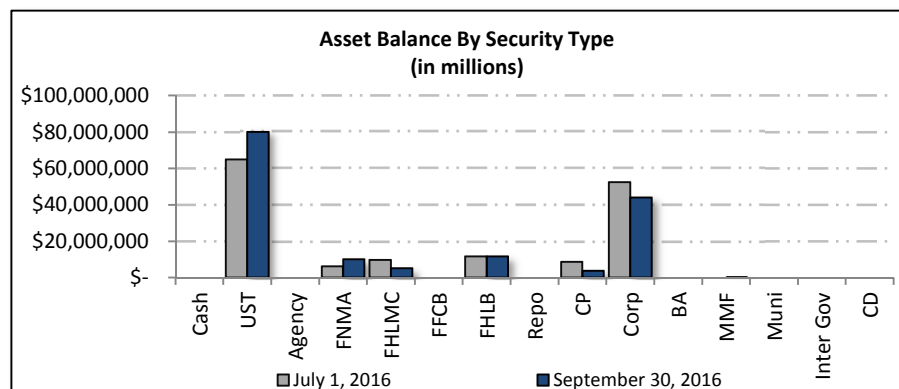
Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
LGIP	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
U.S. Treasury Notes	65,684,140.01	42.34%	80,474,231.18	1.00%	51.73%	9.39%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	6,345,534.44	4.09%	10,124,679.17	1.02%	6.51%	2.42%	40.00%	YES
FHLMC	9,809,846.73	6.32%	5,164,929.00	1.00%	3.32%	-3.00%	40.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	40.00%	YES
FHLB	11,731,412.65	7.56%	11,738,932.60	0.92%	7.55%	-0.02%	40.00%	YES
Fed Instrumentality Subtotal	\$ 27,886,793.82	17.97%	\$ 27,028,540.77	0.97%	17.37%	-0.60%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	8,752,029.81	5.64%	3,771,816.67	1.01%	2.42%	-3.22%	35.00%	YES
Corporate Notes	52,823,724.18	34.05%	44,106,491.52	1.36%	28.35%	-5.70%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	-	0.00%	190,259.57	0.27%	0.12%	0.12%	75.00%	YES
State and/or Local Government	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Market Value	\$ 155,146,687.83	100.00%	\$ 155,571,339.71	1.10%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Southwest Florida Water Management District 1-3 Year Historical Cost Basis Security Distribution July 1, 2016 to September 30, 2016

Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
U.S. Treasury Notes	64,994,470.73	42.21%	80,072,069.21	1.00%	51.67%	9.47%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	6,275,544.70	4.08%	10,109,200.00	1.02%	6.52%	2.45%	40.00%	YES
FHLMC	9,750,460.37	6.33%	5,139,543.62	1.00%	3.32%	-3.02%	40.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	40.00%	YES
FHLB	11,666,774.90	7.58%	11,666,774.90	0.92%	7.53%	-0.05%	40.00%	YES
Fed Instrumentality Subtotal	\$ 27,692,779.97	17.98%	\$ 26,915,518.52	0.97%	17.37%	-0.61%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	8,750,316.67	5.68%	3,771,816.67	1.01%	2.43%	-3.25%	35.00%	YES
Corporate Notes	52,557,079.35	34.13%	44,013,607.85	1.36%	28.40%	-5.73%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	-	0.00%	190,259.57	0.27%	0.12%	0.12%	75.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Historical Cost	\$ 153,994,646.72	100.00%	\$ 154,963,271.82	1.10%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Additional Disclosure

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. Please review the contents of this statement carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio or security detail, or any other facet of your statement, please feel free to contact us.

Public Trust Advisor's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by Public Trust Advisors. The custodian bank maintains the control of assets and executes and settles all investments transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust Advisors recognizes that clients may use these reports to facilitate record keeping; therefore the custodian bank statement and the Public Trust Advisors statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or our toll free number 855-395-3954 with questions regarding your account.

Public Trust Advisors does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Pricing sources from our reporting platform are provided by Clearwater reporting platform and are established by Clearwater's internal pricing procedures. Clearwater utilizes a hierarchical pricing model which starts with one of the industry's pricing sources, S&P Capital IQ. Securities with short maturities and infrequent secondary market trades are typically priced via mathematical calculations. The Securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public trust Advisors, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency, unless otherwise specifically stated. Investment in fixed income securities involves risks, including the possible loss of the amount invested.

Past performance is not an indication of future performance.

Beginning and Ending Balances based on Market Value plus Accrued Interest on a Trade Date basis.

Public Trust Advisors is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, privacy policy, or code of ethics please contact Service Operations at the address below.

Public Trust Advisors
999 18th Street, Suite 1230
Denver, CO 80202

Southwest Florida Water Management District 1-3 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

SWFWMD 1-3 Year (70470)

Quarter End (Q4 Y2016)

07/01/2016 - 09/30/2016

Dated: 10/14/2016

Locked Down

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Dated: 10/14/2016

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Holdings Report Trade Date

SWFWMD 1-3 Year (70470)

As of 09/30/2016

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Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL HOME LOAN BANKS 3130A8DB6 AGCY BOND 1.125 ---	06/21/2019 06/21/2019 N ---	3,988,324.20 3,990,000.00 100.4150	06/02/2016 06/03/2016	Aaa AA+ ---	3,988,498.72 4,000,967.47	12,468.75 18,059.78	4,006,558.50 4,019,027.25
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.75 ---	09/12/2019 09/12/2019 N ---	5,119,050.00 5,000,000.00 102.1620	08/05/2016 08/08/2016	Aaa AA+ ---	5,113,488.37 5,118,106.43	4,618.06 -5,388.37	5,108,100.00 5,112,718.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0J53 AGCY BOND 1.00 ---	02/26/2019 02/26/2019 N ---	4,990,150.00 5,000,000.00 100.1420	05/26/2016 05/31/2016	Aaa AA+ ---	4,991,361.32 4,996,222.43	4,861.11 15,738.68	5,007,100.00 5,011,961.11
FEDERAL HOME LOAN BANKS 3130A5EP0 AGCY BOND 0.625 ---	05/30/2017 05/30/2017 N ---	4,416,331.40 4,420,000.00 100.0170	05/14/2015 05/15/2015	Aaa AA+ ---	4,418,803.44 4,428,088.51	9,285.07 1,947.96	4,420,751.40 4,430,036.47
FREDDIE MAC 3137EADJ5 AGCY BOND 1.00 ---	07/28/2017 07/28/2017 N ---	2,139,856.62 2,140,000.00 100.3100	08/12/2014 08/14/2014	Aaa AA+ ---	2,139,962.88 2,143,707.88	3,745.00 6,671.12	2,146,634.00 2,150,379.00
FREDDIE MAC 3137EADJ5 AGCY BOND 1.00 ---	07/28/2017 07/28/2017 N ---	1,964,756.34 1,965,000.00 100.3100	08/12/2014 08/14/2014	Aaa AA+ ---	1,964,931.98 1,968,370.73	3,438.75 6,159.52	1,971,091.50 1,974,530.25
FREDDIE MAC 3137EADJ5 AGCY BOND 1.00 ---	07/28/2017 07/28/2017 N ---	1,034,930.66 1,035,000.00 100.3100	08/12/2014 08/14/2014	Aaa AA+ ---	1,034,931.14 1,036,742.39	1,811.25 3,277.36	1,038,208.50 1,040,019.75
FEDERAL HOME LOAN BANKS 3130A8BD4 AGCY BOND 0.875 ---	06/29/2018 06/29/2018 N ---	3,262,119.30 3,270,000.00 100.3840	05/26/2016 05/27/2016	Aaa AA+ ---	3,263,409.55 3,270,721.63	7,312.08 19,147.25	3,282,556.80 3,289,868.88
WELLS FARGO & CO 94974BEZ9 CORP 2.625 ---	12/15/2016 12/15/2016 N ---	5,238,950.00 5,000,000.00 100.3180	01/14/2014 01/17/2014	A2 A ---	5,016,988.60 5,055,634.43	38,645.83 -1,088.60	5,015,900.00 5,054,545.83
AMERICAN HONDA FINANCE CORP 02665WAT8 CORP 1.50 ---	03/13/2018 03/13/2018 N ---	3,734,988.40 3,740,000.00 100.4110	03/10/2015 03/13/2015	A1 A+ ---	3,737,571.45 3,740,376.45	2,805.00 17,799.95	3,755,371.40 3,758,176.40
AMERICAN HONDA FINANCE CORP 02665WAT8 CORP 1.50 ---	03/13/2018 03/13/2018 N ---	1,812,204.00 1,800,000.00 100.4110	04/20/2015 04/23/2015	A1 A+ ---	1,806,192.44 1,807,542.44	1,350.00 1,205.56	1,807,398.00 1,808,748.00
JPMORGAN CHASE & CO 46623EJY6 CORP 1.35 ---	02/15/2017 02/15/2017 N ---	5,397,300.00 5,400,000.00 100.0480	02/12/2014 02/18/2014	A3 A- ---	5,399,671.94 5,408,986.94	9,315.00 2,920.06	5,402,592.00 5,411,907.00
CHEVRON CORP 166764BH2 CORP 1.561 ---	05/16/2019 05/16/2019 N ---	3,140,000.00 3,140,000.00 100.5290	05/09/2016 05/16/2016	Aa2 AA- ---	3,140,000.00 3,158,380.77	18,380.78 16,610.60	3,156,610.60 3,174,991.38
APPLE INC 037833AM2 CORP 1.05 ---	05/05/2017 05/05/2017 N ---	5,472,098.25 5,475,000.00 100.1200	04/29/2014 05/06/2014	Aa1 AA+ ---	5,474,423.81 5,497,578.50	23,154.69 7,146.19	5,481,570.00 5,504,724.69
CISCO SYSTEMS INC 17275RAU6 CORP 1.65 ---	06/15/2018 06/15/2018 N ---	4,739,194.20 4,740,000.00 100.8210	06/10/2015 06/17/2015	A1 AA- ---	4,739,541.11 4,762,569.61	23,028.50 39,374.29	4,778,915.40 4,801,943.90
TOYOTA MOTOR CREDIT CORP 89236TCA1 CORP 1.45 ---	01/12/2018 01/12/2018 N ---	1,298,219.00 1,300,000.00 100.3750	01/07/2015 01/12/2015	Aa3 AA- ---	1,299,232.43 1,303,368.96	4,136.53 5,642.57	1,304,875.00 1,309,011.53

Holdings Report Trade Date

SWFWMD 1-3 Year (70470)

As of 09/30/2016

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Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
INTERNATIONAL BUSINESS MACHINES CORP 459200HZ7 CORP 1.125	02/06/2018 02/06/2018 N ---	5,483,225.00 5,500,000.00 99.9870	02/03/2015 02/06/2015	Aa3 AA- ---	5,492,402.57 5,501,855.70	9,453.13 6,882.43	5,499,285.00 5,508,738.13
PFIZER INC 717081DJ9 CORP 1.10	05/15/2017 05/15/2017 N ---	1,198,944.00 1,200,000.00 100.0740	05/12/2014 05/15/2014	A1 AA ---	1,199,779.51 1,204,766.18	4,986.67 1,108.49	1,200,888.00 1,205,874.67
BANK OF NEW YORK MELLON CORP 06406HDB2 CORP 1.60	04/22/2018 05/22/2018 Y 04/22/2018	5,499,505.00 5,500,000.00 100.5960	05/22/2015 05/29/2015	A1 A ---	5,499,736.11 5,531,269.44	31,533.33 33,043.89	5,532,780.00 5,564,313.33
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.65	08/23/2019 09/23/2019 Y 08/23/2019	998,980.00 1,000,000.00 100.3150	09/20/2016 09/23/2016	Aa3 A+ ---	998,987.36 999,354.02	366.67 4,162.64	1,003,150.00 1,003,516.67
BNP Paribas 09659BM98 CP 0.00	12/09/2016 12/09/2016 N ---	3,771,816.67 3,800,000.00 99.2583	03/16/2016 03/17/2016	P-1 A-1 ---	3,792,716.67 3,792,716.67	0.00 -20,900.00	3,771,816.67 3,771,816.67
FEDR GOV OBLIGATIONS CL IS MMF 60934N104 MMFUND 0.26	09/30/2016 09/30/2016 N ---	190,259.57 190,259.57 1.0000	--- ---	Aaa AAAm ---	190,259.57 190,259.57	0.00 0.00	190,259.57 190,259.57
UNITED STATES TREASURY 912828PY0 US GOV 2.75	02/28/2018 02/28/2018 N ---	1,134,375.00 1,100,000.00 102.8130	08/15/2016 08/18/2016	Aaa AA+ ---	1,131,678.95 1,134,269.41	2,590.47 -735.95	1,130,943.00 1,133,533.47
UNITED STATES TREASURY 912828QQ6 US GOV 2.375	05/31/2018 05/31/2018 N ---	2,417,195.31 2,350,000.00 102.6640	08/17/2016 08/22/2016	Aaa AA+ ---	2,413,081.39 2,431,838.04	18,756.66 -477.39	2,412,604.00 2,431,360.66
UNITED STATES TREASURY 912828F39 US GOV 1.75	09/30/2019 09/30/2019 N ---	2,437,993.17 2,375,000.00 102.4920	08/08/2016 08/09/2016	Aaa AA+ ---	2,435,137.13 2,435,251.31	114.18 -952.13	2,434,185.00 2,434,299.18
UNITED STATES TREASURY 912828UA6 US GOV 0.625	11/30/2017 11/30/2017 N ---	426,875.78 430,000.00 99.9220	12/01/2014 12/03/2014	Aaa AA+ ---	428,775.37 429,678.55	903.18 889.23	429,664.60 430,567.78
UNITED STATES TREASURY 912828A75 US GOV 1.50	12/31/2018 12/31/2018 N ---	8,168,343.72 8,100,000.00 101.4960	12/01/2015 12/04/2015	Aaa AA+ ---	8,150,232.92 8,180,938.08	30,705.16 70,943.08	8,221,176.00 8,251,881.16
UNITED STATES TREASURY 912828A75 US GOV 1.50	12/31/2018 12/31/2018 N ---	6,830,281.25 6,800,000.00 101.4960	12/28/2015 12/30/2015	Aaa AA+ ---	6,822,774.46 6,848,551.64	25,777.17 78,953.54	6,901,728.00 6,927,505.17
UNITED STATES TREASURY 912828QY9 US GOV 2.25	07/31/2018 07/31/2018 N ---	2,574,805.00 2,500,000.00 102.6800	08/08/2016 08/09/2016	Aaa AA+ ---	2,569,381.51 2,578,858.42	9,476.90 -2,381.51	2,567,000.00 2,576,476.90
UNITED STATES TREASURY 912828RH5 US GOV 1.375	09/30/2018 09/30/2018 N ---	7,089,687.50 7,000,000.00 101.1290	10/08/2015 10/13/2015	Aaa AA+ ---	7,060,719.33 7,060,983.75	264.42 18,310.67	7,079,030.00 7,079,294.42
UNITED STATES TREASURY 912828VK3 US GOV 1.375	06/30/2018 06/30/2018 N ---	3,035,976.57 3,000,000.00 101.0470	08/15/2016 08/18/2016	Aaa AA+ ---	3,033,686.83 3,044,111.43	10,424.59 -2,276.83	3,031,410.00 3,041,834.59
UNITED STATES TREASURY 912828WL0 US GOV 1.50	05/31/2019 05/31/2019 N ---	4,063,125.00 4,000,000.00 101.6760	03/30/2016 03/31/2016	Aaa AA+ ---	4,053,247.30 4,073,411.23	20,163.93 13,792.70	4,067,040.00 4,087,203.93

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Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828WLO US GOV 1.50	05/31/2019 05/31/2019 N ---	4,579,453.13 4,500,000.00 101.6760	05/03/2016 05/06/2016	Aaa AA+ ---	4,569,113.86 4,591,798.29	22,684.43 6,306.14	4,575,420.00 4,598,104.43
UNITED STATES TREASURY 912828WD8 US GOV 1.25	10/31/2018 10/31/2018 N ---	10,830,375.00 10,800,000.00 100.9060	11/05/2015 11/09/2015	Aaa AA+ ---	10,821,389.91 10,877,884.48	56,494.57 76,458.09	10,897,848.00 10,954,342.57
UNITED STATES TREASURY 912828RE2 US GOV 1.50	08/31/2018 08/31/2018 N ---	4,254,632.80 4,200,000.00 101.3520	09/01/2015 09/03/2015	Aaa AA+ ---	4,235,165.76 4,240,560.79	5,395.03 21,618.24	4,256,784.00 4,262,179.03
UNITED STATES TREASURY 912828TC4 US GOV 1.00	06/30/2019 06/30/2019 N ---	465,944.53 465,000.00 100.3830	09/22/2016 09/23/2016	Aaa AA+ ---	465,937.30 467,112.43	1,175.14 843.65	466,780.95 467,956.09
UNITED STATES TREASURY 912828C65 US GOV 1.625	03/31/2019 03/31/2019 N ---	4,563,487.50 4,485,000.00 101.9020	03/02/2016 03/04/2016	Aaa AA+ ---	4,548,980.96 4,549,181.18	200.22 21,323.74	4,570,304.70 4,570,504.92
UNITED STATES TREASURY 912828N55 US GOV 1.00	12/31/2017 12/31/2017 N ---	3,011,953.14 3,000,000.00 100.3520	08/15/2016 08/18/2016	Aaa AA+ ---	3,010,912.45 3,018,493.98	7,581.52 -352.45	3,010,560.00 3,018,141.52
UNITED STATES TREASURY 912828UU2 US GOV 0.75	03/31/2018 03/31/2018 N ---	1,687,250.00 1,700,000.00 100.0270	03/26/2015 03/27/2015	Aaa AA+ ---	1,693,616.88 1,693,651.91	35.03 6,842.12	1,700,459.00 1,700,494.03
UNITED STATES TREASURY 912828UU2 US GOV 0.75	03/31/2018 03/31/2018 N ---	569,145.31 575,000.00 100.0270	02/26/2015 02/27/2015	Aaa AA+ ---	572,454.41 572,466.26	11.85 2,700.84	575,155.25 575,167.10
UNITED STATES TREASURY 912828VQ0 US GOV 1.375	07/31/2018 07/31/2018 N ---	1,615,875.01 1,600,000.00 101.0820	07/28/2015 07/29/2015	Aaa AA+ ---	1,609,734.06 1,613,440.58	3,706.52 7,577.94	1,617,312.00 1,621,018.52
UNITED STATES TREASURY 912828SH4 US GOV 1.375	02/28/2019 02/28/2019 N ---	4,548,164.04 4,500,000.00 101.2730	02/01/2016 02/03/2016	Aaa AA+ ---	4,538,003.26 4,543,301.95	5,298.69 19,281.74	4,557,285.00 4,562,583.69
UNITED STATES TREASURY 912828TH3 US GOV 0.875	07/31/2019 07/31/2019 N ---	5,767,130.45 5,740,000.00 100.0230	06/27/2016 06/28/2016	Aaa AA+ ---	5,764,883.29 5,773,345.11	8,461.82 -23,563.09	5,741,320.20 5,749,782.02
---	07/20/2018	154,963,271.82	---	Aa2	154,631,798.30	444,917.67	155,126,422.04
---	07/21/2018	153,825,259.57	---	AA-	155,076,715.96	494,623.74	155,571,339.71
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828F39 UNITED STATES TREASURY	09/30/2019	2,375,000.00	6,019.23	0.00 0.00	0.00	-2,856.04	0.00	3,163.19	20,781.25 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	1,000,000.00	366.67	0.00 0.00	7.36	0.00	0.00	374.02	0.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	5,000,000.00	12,881.95	0.00 0.00	0.00	-5,561.63	0.00	7,320.32	43,750.00 0.00
912828TH3 UNITED STATES TREASURY	07/31/2019	5,740,000.00	12,601.24	0.00 0.00	0.00	-2,176.00	0.00	10,425.24	25,112.50 0.00
912828TC4 UNITED STATES TREASURY	06/30/2019	465,000.00	101.09	0.00 0.00	0.00	-7.23	0.00	93.85	0.00 0.00
3130A8DB6 FEDERAL HOME LOAN BANKS	06/21/2019	3,990,000.00	11,221.88	0.00 0.00	138.05	0.00	0.00	11,359.92	0.00 0.00
912828WL0 UNITED STATES TREASURY	05/31/2019	4,000,000.00	15,081.97	0.00 0.00	0.00	-4,950.70	0.00	10,131.26	0.00 0.00
912828WL0 UNITED STATES TREASURY	05/31/2019	4,500,000.00	16,967.21	0.00 0.00	0.00	-6,434.26	0.00	10,532.95	0.00 0.00
166764BH2 CHEVRON CORP	05/16/2019	3,140,000.00	12,253.85	0.00 0.00	0.00	0.00	0.00	12,253.85	0.00 0.00
912828C65 UNITED STATES TREASURY	03/31/2019	4,485,000.00	18,320.98	0.00 0.00	0.00	-6,325.23	0.00	11,995.75	36,440.63 0.00
912828SH4 UNITED STATES TREASURY	02/28/2019	4,500,000.00	15,555.14	0.00 0.00	0.00	-3,889.36	0.00	11,665.78	30,937.50 0.00
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/26/2019	5,000,000.00	12,500.00	0.00 0.00	903.52	0.00	0.00	13,403.52	25,000.00 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	8,100,000.00	30,375.00	0.00 0.00	0.00	-5,512.58	0.00	24,862.42	0.00 0.00
912828A75 UNITED STATES TREASURY	12/31/2018	6,800,000.00	25,500.00	0.00 0.00	0.00	-2,495.50	0.00	23,004.50	0.00 0.00
912828WD8 UNITED STATES TREASURY	10/31/2018	10,800,000.00	33,750.00	0.00 0.00	0.00	-2,504.66	0.00	31,245.34	0.00 0.00
912828RH5 UNITED STATES TREASURY	09/30/2018	7,000,000.00	24,195.43	0.00 0.00	0.00	-7,534.59	0.00	16,660.84	48,125.00 0.00
912828RE2 UNITED STATES TREASURY	08/31/2018	4,200,000.00	15,837.96	0.00 0.00	0.00	-4,550.95	0.00	11,287.01	31,500.00 0.00
912828QY9 UNITED STATES TREASURY	07/31/2018	2,500,000.00	8,101.22	0.00 0.00	0.00	-5,423.49	0.00	2,677.74	0.00 0.00
912828VQ0 UNITED STATES TREASURY	07/31/2018	1,600,000.00	5,519.71	0.00 0.00	0.00	-1,316.92	0.00	4,202.78	11,000.00 0.00
912828VK3 UNITED STATES TREASURY	06/30/2018	3,000,000.00	4,932.06	0.00 0.00	0.00	-2,289.74	0.00	2,642.33	0.00 0.00
3130A8BD4 FEDERAL HOME LOAN BANKS	06/29/2018	3,270,000.00	7,153.13	0.00 0.00	942.32	0.00	0.00	8,095.45	0.00 0.00
17275RAU6 CISCO SYSTEMS INC	06/15/2018	4,740,000.00	19,552.50	0.00 0.00	72.94	0.00	0.00	19,625.44	0.00 0.00
912828QQ6 UNITED STATES TREASURY	05/31/2018	2,350,000.00	6,099.73	0.00 0.00	0.00	-4,113.92	0.00	1,985.80	0.00 0.00
06406HDB2 BANK OF NEW YORK MELLON CORP	05/22/2018	5,500,000.00	22,000.00	0.00 0.00	57.09	0.00	0.00	22,057.09	0.00 0.00
912828UU2 UNITED STATES TREASURY	03/31/2018	1,700,000.00	3,205.11	0.00 0.00	1,066.37	0.00	0.00	4,271.48	6,375.00 0.00
912828UU2 UNITED STATES TREASURY	03/31/2018	575,000.00	1,084.08	0.00 0.00	424.92	0.00	0.00	1,509.00	2,156.25 0.00
02665WAT8 AMERICAN HONDA FINANCE CORP	03/13/2018	3,740,000.00	14,025.00	0.00 0.00	438.98	0.00	0.00	14,463.98	28,050.00 0.00
02665WAT8 AMERICAN HONDA FINANCE CORP	03/13/2018	1,800,000.00	6,750.00	0.00 0.00	0.00	-1,045.47	0.00	5,704.53	13,500.00 0.00
912828PY0 UNITED STATES TREASURY	02/28/2018	1,100,000.00	3,659.08	0.00 0.00	0.00	-2,696.05	0.00	963.02	15,125.00 0.00
459200HZ7 INTERNATIONAL BUSINESS MACHINES CORP	02/06/2018	5,500,000.00	15,468.75	0.00 0.00	1,409.09	0.00	0.00	16,877.84	30,937.50 0.00

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Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
89236TCA1 TOYOTA MOTOR CREDIT CORP	01/12/2018	1,300,000.00	4,712.50	0.00 0.00	150.96	0.00	0.00	4,863.46	9,425.00 0.00
912828N55 UNITED STATES TREASURY	12/31/2017	3,000,000.00	3,586.95	0.00 0.00	0.00	-1,040.69	0.00	2,546.27	0.00 0.00
912828UA6 UNITED STATES TREASURY	11/30/2017	430,000.00	675.55	0.00 0.00	263.29	0.00	0.00	938.84	0.00 0.00
097023BF1 BOEING CO	10/30/2017	0.00	2,701.65	1,575.00 0.00	0.00	0.00	0.00	4,276.65	4,823.95 0.00
3135G0ZL0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2017	0.00	2,938.33	4,849.78 0.00	345.13	0.00	0.00	8,133.25	0.00 0.00
14912L6D8 CATERPILLAR FINANCIAL SERVICES CORP	08/18/2017	0.00	4,258.86	6,021.98 0.00	65.15	0.00	0.00	10,345.99	15,031.25 0.00
3137EADJ5 FREDDIE MAC	07/28/2017	2,140,000.00	5,350.00	0.00 0.00	14.71	0.00	0.00	5,364.71	10,700.00 0.00
3137EADJ5 FREDDIE MAC	07/28/2017	1,965,000.00	4,912.50	0.00 0.00	20.63	0.00	0.00	4,933.13	9,825.00 0.00
3137EADJ5 FREDDIE MAC	07/28/2017	1,035,000.00	2,587.50	0.00 0.00	0.48	0.00	0.00	2,587.98	5,175.00 0.00
0258M0DM8 AMERICAN EXPRESS CREDIT CORP	06/05/2017	0.00	6,829.69	6,957.22 0.00	500.82	0.00	0.00	14,287.73	0.00 0.00
3130A5EP0 FEDERAL HOME LOAN BANKS	05/30/2017	4,420,000.00	6,906.25	0.00 0.00	452.32	0.00	0.00	7,358.57	0.00 0.00
717081DJ9 PFIZER INC	05/15/2017	1,200,000.00	3,300.00	0.00 0.00	90.13	0.00	0.00	3,390.13	0.00 0.00
037833AM2 APPLE INC	05/05/2017	5,475,000.00	14,371.88	0.00 0.00	250.32	0.00	0.00	14,622.19	0.00 0.00
46623EJY6 JPMORGAN CHASE & CO	02/15/2017	5,400,000.00	18,225.00	0.00 0.00	242.72	0.00	0.00	18,467.72	36,450.00 0.00
3137EADU0 FEDERAL HOME LOAN MORTGAGE CORP	01/27/2017	0.00	2,437.80	1,810.12 0.00	431.25	0.00	0.00	4,679.17	11,547.50 0.00
94974BEZ9 WELLS FARGO & CO	12/15/2016	5,000,000.00	32,812.50	0.00 0.00	0.00	-20,839.35	0.00	11,973.15	0.00 0.00
09659BM98 BNP Paribas	12/09/2016	3,800,000.00	0.00	0.00 0.00	9,749.53	0.00	0.00	9,749.53	0.00 0.00
60934N104 FEDR GOV OBLIGATIONS CL IS MMF	09/30/2016	190,259.57	819.58	0.00 0.00	0.00	0.00	0.00	819.58	782.57 37.01
CCYUSD Cash	09/30/2016	0.00	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
06538BGJ6 The Bank of Tokyo-Mitsubishi UFJ, Ltd.	07/18/2016	0.00	0.00	0.00 0.00	2,030.55	0.00	0.00	2,030.55	0.00 0.00
---	07/21/2018	153,825,259.57	498,506.50	21,214.10 0.00	20,068.63	-93,564.36	0.00	446,224.87	472,550.90 37.01

* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

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* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
89236TCA1	TOYOTA MOTOR CREDIT CORP	0.00	Coupon	07/12/2016	---	0.00	0.00	9,425.00
CCYUSD	US Dollar	0.00	Cash Transfer	07/12/2016	---	0.00	0.00	-9,425.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	5,514,792.44	Buy	07/18/2016	1.00	5,514,792.44	0.00	-5,514,792.44
06538BGJ6	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	-5,000,000.00	Maturity	07/18/2016	100.00	-5,000,000.00	0.00	5,000,000.00
CCYUSD	US Dollar	0.00	Cash Transfer	07/18/2016	---	0.00	0.00	-5,000,000.00
CCYUSD	US Dollar	0.00	Cash Transfer	07/18/2016	---	0.00	0.00	5,514,792.44
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	11,547.50	Buy	07/27/2016	1.00	11,547.50	0.00	-11,547.50
3137EADU0	FEDERAL HOME LOAN MORTGAGE CORP	0.00	Coupon	07/27/2016	---	0.00	0.00	11,547.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	25,700.00	Buy	07/28/2016	1.00	25,700.00	0.00	-25,700.00
3137EADJ5	FREDDIE MAC	0.00	Coupon	07/28/2016	---	0.00	0.00	25,700.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	4,823.95	Buy	07/29/2016	1.00	4,823.95	0.00	-4,823.95
097023BF1	BOEING CO	0.00	Coupon	07/29/2016	---	0.00	0.00	4,823.95
912828VQ0	UNITED STATES TREASURY	0.00	Coupon	07/31/2016	---	0.00	0.00	11,000.00
912828TH3	UNITED STATES TREASURY	0.00	Coupon	07/31/2016	---	0.00	0.00	25,112.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	08/01/2016	---	0.00	0.00	525.85
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	36,112.50	Buy	08/01/2016	1.00	36,112.50	0.00	-36,112.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	525.85	Buy	08/02/2016	1.00	525.85	0.00	-525.85
459200HZ7	INTERNATIONAL BUSINESS MACHINES CORP	0.00	Coupon	08/06/2016	---	0.00	0.00	30,937.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-5,154,536.11	Sell	08/08/2016	1.00	-5,154,536.11	0.00	5,154,536.11
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	30,937.50	Buy	08/08/2016	1.00	30,937.50	0.00	-30,937.50
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	Buy	08/08/2016	102.381	5,119,050.00	0.00	-5,154,536.11
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-409,326.41	Sell	08/09/2016	1.00	-409,326.41	0.00	409,326.41
3137EADU0	FEDERAL HOME LOAN MORTGAGE CORP	-4,619,000.00	Sell	08/09/2016	99.999	-4,618,953.81	1,810.12	4,619,723.64
912828F39	UNITED STATES TREASURY	2,375,000.00	Buy	08/09/2016	102.652	2,437,993.17	0.00	-2,452,869.37
912828QY9	UNITED STATES TREASURY	2,500,000.00	Buy	08/09/2016	102.992	2,574,805.00	0.00	-2,576,180.68
46623EJY6	JPMORGAN CHASE & CO	0.00	Coupon	08/15/2016	---	0.00	0.00	36,450.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	36,450.00	Buy	08/15/2016	1.00	36,450.00	0.00	-36,450.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-23,510.78	Sell	08/18/2016	1.00	-23,510.78	0.00	23,510.78
097023BF1	BOEING CO	-2,500,000.00	Sell	08/18/2016	100.063	-2,501,575.00	1,575.00	2,502,792.36
0258M0DM8	AMERICAN EXPRESS CREDIT CORP	-4,650,000.00	Sell	08/18/2016	100.084	-4,653,906.00	6,957.22	4,664,513.81
14912L6D8	CATERPILLAR FINANCIAL SERVICES CORP	0.00	Coupon	08/18/2016	---	0.00	0.00	15,031.25
912828N55	UNITED STATES TREASURY	3,000,000.00	Buy	08/18/2016	100.398	3,011,953.14	0.00	-3,015,947.71
912828PY0	UNITED STATES TREASURY	1,100,000.00	Buy	08/18/2016	103.125	1,134,375.00	0.00	-1,148,431.39
912828VK3	UNITED STATES TREASURY	3,000,000.00	Buy	08/18/2016	101.199	3,035,976.57	0.00	-3,041,469.10
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-73,516.44	Sell	08/22/2016	1.00	-73,516.44	0.00	73,516.44
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	54,625.93	Buy	08/22/2016	1.00	54,625.93	0.00	-54,625.93
912828QQ6	UNITED STATES TREASURY	2,350,000.00	Buy	08/22/2016	102.859	2,417,195.31	0.00	-2,429,852.24
14912L6D8	CATERPILLAR FINANCIAL SERVICES CORP	-2,405,000.00	Sell	08/22/2016	100.234	-2,410,627.70	6,021.98	2,410,961.73
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	25,000.00	Buy	08/26/2016	1.00	25,000.00	0.00	-25,000.00
3135G0J53	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	08/26/2016	---	0.00	0.00	25,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	08/31/2016	---	0.00	0.00	256.72
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	77,562.50	Buy	08/31/2016	1.00	77,562.50	0.00	-77,562.50
912828RE2	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	31,500.00
912828PY0	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	15,125.00
912828SH4	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	30,937.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	256.72	Buy	09/02/2016	1.00	256.72	0.00	-256.72
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	43,750.00	Buy	09/12/2016	1.00	43,750.00	0.00	-43,750.00
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	09/12/2016	---	0.00	0.00	43,750.00

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Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	41,550.00	Buy	09/13/2016	1.00	41,550.00	0.00	-41,550.00
02665WAT8	AMERICAN HONDA FINANCE CORP	0.00	Coupon	09/13/2016	---	0.00	0.00	41,550.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-998,980.00	Sell	09/23/2016	1.00	-998,980.00	0.00	998,980.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	832,616.29	Buy	09/23/2016	1.00	832,616.29	0.00	-832,616.29
3135G0ZL0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,290,000.00	Sell	09/23/2016	100.258	-1,293,328.20	4,849.78	1,299,634.87
912828TC4	UNITED STATES TREASURY	465,000.00	Buy	09/23/2016	100.203	465,944.53	0.00	-467,018.58
48125LRG9	JPMORGAN CHASE BANK NA	1,000,000.00	Buy	09/23/2016	99.898	998,980.00	0.00	-998,980.00
912828UU2	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	8,531.25
912828C65	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	36,440.63
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	113,878.13	Buy	09/30/2016	1.00	113,878.13	0.00	-113,878.13
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	09/30/2016	---	0.00	0.00	37.01
912828F39	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	20,781.25
912828RH5	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	48,125.00
---	---	516,259.57	---	---	---	908,141.58	21,214.10	37.01

* Filtered By: Type = Buy or Type = Sell or Type = Call Redemption or Type = Put Redemption or Type = Corporate Action Sell or Type = Cash Transfer or Type = Maturity or Type = Coupon or Type = Principal Paydown or Type = Money Market Funds. * MMF transactions are expanded.

* 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.

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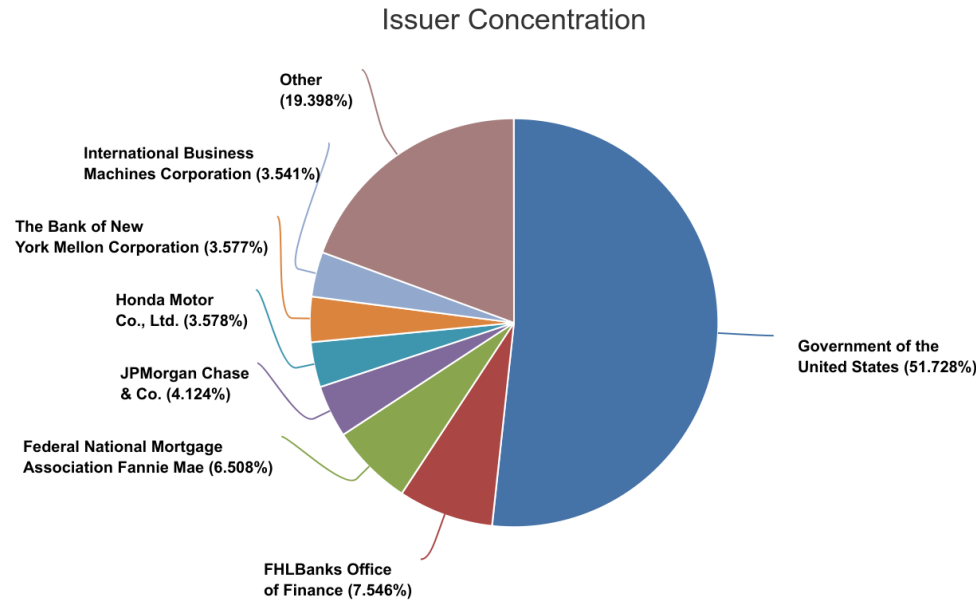


Chart calculated by: Market Value + Accrued

Apple Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
037833AM2	CORP	APPLE INC Apple Inc.	5,475,000.00	Fixed	N	0.592	1.068	0.848	05/05/2017 05/05/2017	23,154.69	5,474,423.81 5,497,578.50	5,481,570.00 5,504,724.69
037833AM2	CORP	APPLE INC Apple Inc.	5,475,000.00	Fixed	N	0.592	1.068	0.848	05/05/2017 05/05/2017	23,154.69	5,474,423.81 5,497,578.50	5,481,570.00 5,504,724.69

BNP Paribas

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
09659BM98	CP	BNP Paribas BNP Paribas	3,800,000.00	Zero Coupon	N	0.188	1.005	3.922	12/09/2016 12/09/2016	0.00	3,792,716.67 3,792,716.67	3,771,816.67 3,771,816.67
09659BM98	CP	BNP Paribas BNP Paribas	3,800,000.00	Zero Coupon	N	0.188	1.005	3.922	12/09/2016 12/09/2016	0.00	3,792,716.67 3,792,716.67	3,771,816.67 3,771,816.67

Chevron Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
166764BH2	CORP	CHEVRON CORP Chevron Corporation	3,140,000.00	Fixed	N	2.553	1.561	1.355	05/16/2019 05/16/2019	18,380.78	3,140,000.00 3,158,380.77	3,156,610.60 3,174,991.38
166764BH2	CORP	CHEVRON CORP Chevron Corporation	3,140,000.00	Fixed	N	2.553	1.561	1.355	05/16/2019 05/16/2019	18,380.78	3,140,000.00 3,158,380.77	3,156,610.60 3,174,991.38

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Cisco Systems, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
17275RAU6	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	4,740,000.00	Fixed	N	1.674	1.656	1.163	06/15/2018 06/15/2018	23,028.50	4,739,541.11 4,762,569.61	4,778,915.40 4,801,943.90
17275RAU6	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	4,740,000.00	Fixed	N	1.674	1.656	1.163	06/15/2018 06/15/2018	23,028.50	4,739,541.11 4,762,569.61	4,778,915.40 4,801,943.90

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	2,140,000.00	Fixed	N	0.823	1.002	0.624	07/28/2017 07/28/2017	3,745.00	2,139,962.88 2,143,707.88	2,146,634.00 2,150,379.00
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,965,000.00	Fixed	N	0.823	1.004	0.624	07/28/2017 07/28/2017	3,438.75	1,964,931.98 1,968,370.73	1,971,091.50 1,974,530.25
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	1,035,000.00	Fixed	N	0.823	1.008	0.624	07/28/2017 07/28/2017	1,811.25	1,034,931.14 1,036,742.39	1,038,208.50 1,040,019.75
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	5,140,000.00	Fixed	N	0.823	1.004	0.624	07/28/2017 07/28/2017	8,995.00	5,139,826.00 5,148,821.00	5,155,934.00 5,164,929.00

Federal National Mortgage Association Fannie Mae

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	5,000,000.00	Fixed	N	2.872	0.967	1.004	09/12/2019 09/12/2019	4,618.06	5,113,488.37 5,118,106.43	5,108,100.00 5,112,718.06
3135G0J53	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	5,000,000.00	Fixed	N	2.37	1.073	0.94	02/26/2019 02/26/2019	4,861.11	4,991,361.32 4,996,222.43	5,007,100.00 5,011,961.11
---	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	10,000,000.00	Fixed	N	2.623	1.019	0.973	06/06/2019 06/06/2019	9,479.17	10,104,849.69 10,114,328.86	10,115,200.00 10,124,679.17

FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3130A8DB6	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	3,990,000.00	Fixed	N	2.671	1.139	0.97	06/21/2019 06/21/2019	12,468.75	3,988,498.72 4,000,967.47	4,006,558.50 4,019,027.25
3130A5EP0	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	4,420,000.00	Fixed	N	0.663	0.666	0.599	05/30/2017 05/30/2017	9,285.07	4,418,803.44 4,428,088.51	4,420,751.40 4,430,036.47
3130A8BD4	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	3,270,000.00	Fixed	N	1.729	0.992	0.654	06/29/2018 06/29/2018	7,312.08	3,263,409.55 3,270,721.63	3,282,556.80 3,289,868.88
---	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	11,680,000.00	Fixed	N	1.649	0.919	0.741	06/02/2018 06/02/2018	29,065.90	11,670,711.71 11,699,777.61	11,709,866.70 11,738,932.60

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828PY0	US GOV	UNITED STATES TREASURY Government of the United States	1,100,000.00	Fixed	N	1.392	0.70	0.75	02/28/2018 02/28/2018	2,590.47	1,131,678.95 1,134,269.41	1,130,943.00 1,133,533.47

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828QQ6	US GOV	UNITED STATES TREASURY Government of the United States	2,350,000.00	Fixed	N	1.626	0.748	0.763	05/31/2018 05/31/2018	18,756.66	2,413,081.39 2,431,838.04	2,412,604.00 2,431,360.66
912828F39	US GOV	UNITED STATES TREASURY Government of the United States	2,375,000.00	Fixed	N	2.923	0.892	0.906	09/30/2019 09/30/2019	114.18	2,435,137.13 2,435,251.31	2,434,185.00 2,434,299.18
912828UA6	US GOV	UNITED STATES TREASURY Government of the United States	430,000.00	Fixed	N	1.158	0.871	0.692	11/30/2017 11/30/2017	903.18	428,775.37 429,678.55	429,664.60 430,567.78
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	8,100,000.00	Fixed	N	2.204	1.219	0.827	12/31/2018 12/31/2018	30,705.16	8,150,232.92 8,180,938.08	8,221,176.00 8,251,881.16
912828A75	US GOV	UNITED STATES TREASURY Government of the United States	6,800,000.00	Fixed	N	2.204	1.348	0.827	12/31/2018 12/31/2018	25,777.17	6,822,774.46 6,848,551.64	6,901,728.00 6,927,505.17
912828QY9	US GOV	UNITED STATES TREASURY Government of the United States	2,500,000.00	Fixed	N	1.795	0.722	0.775	07/31/2018 07/31/2018	9,476.90	2,569,381.51 2,578,858.42	2,567,000.00 2,576,476.90
912828RH5	US GOV	UNITED STATES TREASURY Government of the United States	7,000,000.00	Fixed	N	1.972	0.936	0.805	09/30/2018 09/30/2018	264.42	7,060,719.33 7,060,983.75	7,079,030.00 7,079,294.42
912828VK3	US GOV	UNITED STATES TREASURY Government of the United States	3,000,000.00	Fixed	N	1.723	0.727	0.771	06/30/2018 06/30/2018	10,424.59	3,033,686.83 3,044,111.43	3,031,410.00 3,041,834.59
912828WL0	US GOV	UNITED STATES TREASURY Government of the United States	4,000,000.00	Fixed	N	2.601	0.992	0.863	05/31/2019 05/31/2019	20,163.93	4,053,247.30 4,073,411.23	4,067,040.00 4,087,203.93
912828WL0	US GOV	UNITED STATES TREASURY Government of the United States	4,500,000.00	Fixed	N	2.601	0.915	0.863	05/31/2019 05/31/2019	22,684.43	4,569,113.86 4,591,798.29	4,575,420.00 4,598,104.43
912828WD8	US GOV	UNITED STATES TREASURY Government of the United States	10,800,000.00	Fixed	N	2.045	1.153	0.811	10/31/2018 10/31/2018	56,494.57	10,821,389.91 10,877,884.48	10,897,848.00 10,954,342.57
912828RE2	US GOV	UNITED STATES TREASURY Government of the United States	4,200,000.00	Fixed	N	1.888	1.057	0.788	08/31/2018 08/31/2018	5,395.03	4,235,165.76 4,240,560.79	4,256,784.00 4,262,179.03
912828TC4	US GOV	UNITED STATES TREASURY Government of the United States	465,000.00	Fixed	N	2.701	0.925	0.859	06/30/2019 06/30/2019	1,175.14	465,937.30 467,112.43	466,780.95 467,956.09
912828C65	US GOV	UNITED STATES TREASURY Government of the United States	4,485,000.00	Fixed	N	2.45	1.045	0.854	03/31/2019 03/31/2019	200.22	4,548,980.96 4,549,181.18	4,570,304.70 4,570,504.92
912828N55	US GOV	UNITED STATES TREASURY Government of the United States	3,000,000.00	Fixed	N	1.238	0.706	0.716	12/31/2017 12/31/2017	7,581.52	3,010,912.45 3,018,493.98	3,010,560.00 3,018,141.52
912828UU2	US GOV	UNITED STATES TREASURY Government of the United States	1,700,000.00	Fixed	N	1.489	1.003	0.732	03/31/2018 03/31/2018	35.03	1,693,616.88 1,693,651.91	1,700,459.00 1,700,494.03
912828UU2	US GOV	UNITED STATES TREASURY Government of the United States	575,000.00	Fixed	N	1.489	1.049	0.732	03/31/2018 03/31/2018	11.85	572,454.41 572,466.26	575,155.25 575,167.10
912828VQ0	US GOV	UNITED STATES TREASURY Government of the United States	1,600,000.00	Fixed	N	1.807	1.039	0.78	07/31/2018 07/31/2018	3,706.52	1,609,734.06 1,613,440.58	1,617,312.00 1,621,018.52
912828SH4	US GOV	UNITED STATES TREASURY Government of the United States	4,500,000.00	Fixed	N	2.373	1.02	0.842	02/28/2019 02/28/2019	5,298.69	4,538,003.26 4,543,301.95	4,557,285.00 4,562,583.69
912828TH3	US GOV	UNITED STATES TREASURY Government of the United States	5,740,000.00	Fixed	N	2.79	0.72	0.867	07/31/2019 07/31/2019	8,461.82	5,764,883.29 5,773,345.11	5,741,320.20 5,749,782.02
---	US GOV	UNITED STATES TREASURY Government of the United States	79,220,000.00	Fixed	N	2.148	1.003	0.817	12/08/2018 12/08/2018	230,221.48	79,928,907.33 80,159,128.81	80,244,009.70 80,474,231.18

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
02665WAT8	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	3,740,000.00	Fixed	N	1.433	1.545	1.214	03/13/2018 03/13/2018	2,805.00	3,737,571.45 3,740,376.45	3,755,371.40 3,758,176.40
02665WAT8	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,800,000.00	Fixed	N	1.433	1.26	1.214	03/13/2018 03/13/2018	1,350.00	1,806,192.44 1,807,542.44	1,807,398.00 1,808,748.00
02665WAT8	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	5,540,000.00	Fixed	N	1.433	1.452	1.214	03/13/2018 03/13/2018	4,155.00	5,543,763.89 5,547,918.89	5,562,769.40 5,566,924.40

International Business Machines Corporation

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Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
459200HZ7	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	5,500,000.00	Fixed	N	1.334	1.229	1.134	02/06/2018 02/06/2018	9,453.13	5,492,402.57 5,501,855.70	5,499,285.00 5,508,738.13
459200HZ7	CORP	INTERNATIONAL BUSINESS MACHINES CORP International Business Machines Corporation	5,500,000.00	Fixed	N	1.334	1.229	1.134	02/06/2018 02/06/2018	9,453.13	5,492,402.57 5,501,855.70	5,499,285.00 5,508,738.13

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
46623EJY6	CORP	JPMORGAN CHASE & CO JPMorgan Chase & Co.	5,400,000.00	Fixed	N	0.373	1.366	1.219	02/15/2017 02/15/2017	9,315.00	5,399,671.94 5,408,986.94	5,402,592.00 5,411,907.00
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	1,000,000.00	Fixed	Y	2.858	1.685	1.539	08/23/2019 09/23/2019	366.67	998,987.36 999,354.02	1,003,150.00 1,003,516.67
---	CORP	--- JPMorgan Chase & Co.	6,400,000.00	Fixed	---	0.762	1.416	1.269	07/09/2017 07/14/2017	9,681.67	6,398,659.30 6,408,340.97	6,405,742.00 6,415,423.67

Money Market Obligations Trust

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	190,259.57	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	190,259.57 190,259.57	190,259.57 190,259.57
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	190,259.57	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	190,259.57 190,259.57	190,259.57 190,259.57

Pfizer Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
717081DJ9	CORP	PFIZER INC Pfizer Inc.	1,200,000.00	Fixed	N	0.619	1.13	0.981	05/15/2017 05/15/2017	4,986.67	1,199,779.51 1,204,766.18	1,200,888.00 1,205,874.67
717081DJ9	CORP	PFIZER INC Pfizer Inc.	1,200,000.00	Fixed	N	0.619	1.13	0.981	05/15/2017 05/15/2017	4,986.67	1,199,779.51 1,204,766.18	1,200,888.00 1,205,874.67

The Bank of New York Mellon Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
06406HDB2	CORP	BANK OF NEW YORK MELLON CORP The Bank of New York Mellon Corporation	5,500,000.00	Fixed	Y	1.525	1.603	1.213	04/22/2018 05/22/2018	31,533.33	5,499,736.11 5,531,269.44	5,532,780.00 5,564,313.33
06406HDB2	CORP	BANK OF NEW YORK MELLON CORP The Bank of New York Mellon Corporation	5,500,000.00	Fixed	Y	1.525	1.603	1.213	04/22/2018 05/22/2018	31,533.33	5,499,736.11 5,531,269.44	5,532,780.00 5,564,313.33

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
89236TCA1	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,300,000.00	Fixed	N	1.265	1.497	1.154	01/12/2018 01/12/2018	4,136.53	1,299,232.43 1,303,368.96	1,304,875.00 1,309,011.53
89236TCA1	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	1,300,000.00	Fixed	N	1.265	1.497	1.154	01/12/2018 01/12/2018	4,136.53	1,299,232.43 1,303,368.96	1,304,875.00 1,309,011.53

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Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
94974BEZ9	CORP	WELLS FARGO & CO Wells Fargo & Company	5,000,000.00	Fixed	N	0.208	0.956	1.087	12/15/2016 12/15/2016	38,645.83	5,016,988.60 5,055,634.43	5,015,900.00 5,054,545.83
94974BEZ9	CORP	WELLS FARGO & CO Wells Fargo & Company	5,000,000.00	Fixed	N	0.208	0.956	1.087	12/15/2016 12/15/2016	38,645.83	5,016,988.60 5,055,634.43	5,015,900.00 5,054,545.83

Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	153,825,259.57	---	---	1.77	1.097	0.984	07/20/2018 07/21/2018	444,917.67	154,631,798.30 155,076,715.96	155,126,422.04 155,571,339.71

* Grouped by: Issuer Concentration. * Groups Sorted by: Issuer Concentration. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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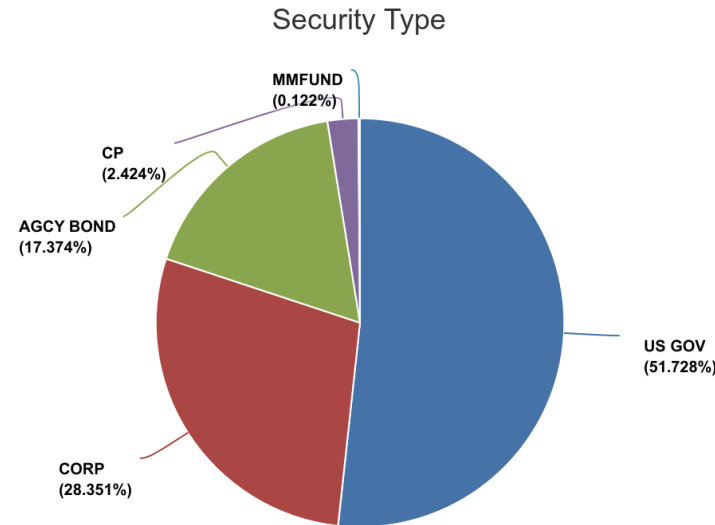


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3130A8DB6 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	2.671	AA+ Aaa	3,990,000.00	06/21/2019 06/21/2019	1.139 0.97	12,468.75	3,988,498.72 4,000,967.47	4,006,558.50 4,019,027.25
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.872	AA+ Aaa	5,000,000.00	09/12/2019 09/12/2019	0.967 1.004	4,618.06	5,113,488.37 5,118,106.43	5,108,100.00 5,112,718.06
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.37	AA+ Aaa	5,000,000.00	02/26/2019 02/26/2019	1.073 0.94	4,861.11	4,991,361.32 4,996,222.43	5,007,100.00 5,011,961.11
3130A5EP0 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	0.663	AA+ Aaa	4,420,000.00	05/30/2017 05/30/2017	0.666 0.599	9,285.07	4,418,803.44 4,428,088.51	4,420,751.40 4,430,036.47
3137EADJ5 FREDDIE MAC AGCY BOND	Fixed	N	0.823	AA+ Aaa	2,140,000.00	07/28/2017 07/28/2017	1.002 0.624	3,745.00	2,139,962.88 2,143,707.88	2,146,634.00 2,150,379.00
3137EADJ5 FREDDIE MAC AGCY BOND	Fixed	N	0.823	AA+ Aaa	1,965,000.00	07/28/2017 07/28/2017	1.004 0.624	3,438.75	1,964,931.98 1,968,370.73	1,971,091.50 1,974,530.25
3137EADJ5 FREDDIE MAC AGCY BOND	Fixed	N	0.823	AA+ Aaa	1,035,000.00	07/28/2017 07/28/2017	1.008 0.624	1,811.25	1,034,931.14 1,036,742.39	1,038,208.50 1,040,019.75
3130A8BD4 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	1.729	AA+ Aaa	3,270,000.00	06/29/2018 06/29/2018	0.992 0.654	7,312.08	3,263,409.55 3,270,721.63	3,282,556.80 3,289,868.88

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Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
--- AGCY BOND	Fixed	N	1.856	AA+ Aaa	26,820,000.00	08/20/2018 08/20/2018	0.973 0.806	47,540.07	26,915,387.39 26,962,927.46	26,981,000.70 27,028,540.77

CORP

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
037833AM2 APPLE INC CORP	Fixed	N	0.592	AA+ Aa1	5,475,000.00	05/05/2017 05/05/2017	1.068 0.848	23,154.69	5,474,423.81 5,497,578.50	5,481,570.00 5,504,724.69
166764BH2 CHEVRON CORP CORP	Fixed	N	2.553	AA- Aa2	3,140,000.00	05/16/2019 05/16/2019	1.561 1.355	18,380.78	3,140,000.00 3,158,380.77	3,156,610.60 3,174,991.38
89236TCA1 TOYOTA MOTOR CREDIT CORP CORP	Fixed	N	1.265	AA- Aa3	1,300,000.00	01/12/2018 01/12/2018	1.497 1.154	4,136.53	1,299,232.43 1,303,368.96	1,304,875.00 1,309,011.53
459200HZ7 INTERNATIONAL BUSINESS MACHINES CORP CORP	Fixed	N	1.334	AA- Aa3	5,500,000.00	02/06/2018 02/06/2018	1.229 1.134	9,453.13	5,492,402.57 5,501,855.70	5,499,285.00 5,508,738.13
48125LRG9 JPMORGAN CHASE BANK NA CORP	Fixed	Y	2.858	A+ Aa3	1,000,000.00	08/23/2019 09/23/2019	1.685 1.539	366.67	998,987.36 999,354.02	1,003,150.00 1,003,516.67
02665WAT8 AMERICAN HONDA FINANCE CORP CORP	Fixed	N	1.433	A+ A1	3,740,000.00	03/13/2018 03/13/2018	1.545 1.214	2,805.00	3,737,571.45 3,740,376.45	3,755,371.40 3,758,176.40
02665WAT8 AMERICAN HONDA FINANCE CORP CORP	Fixed	N	1.433	A+ A1	1,800,000.00	03/13/2018 03/13/2018	1.26 1.214	1,350.00	1,806,192.44 1,807,542.44	1,807,398.00 1,808,748.00
17275RAU6 CISCO SYSTEMS INC CORP	Fixed	N	1.674	AA- A1	4,740,000.00	06/15/2018 06/15/2018	1.656 1.163	23,028.50	4,739,541.11 4,762,569.61	4,778,915.40 4,801,943.90
717081DJ9 PFIZER INC CORP	Fixed	N	0.619	AA A1	1,200,000.00	05/15/2017 05/15/2017	1.13 0.981	4,986.67	1,199,779.51 1,204,766.18	1,200,888.00 1,205,874.67
06406HDB2 BANK OF NEW YORK MELLON CORP CORP	Fixed	Y	1.525	A A1	5,500,000.00	04/22/2018 05/22/2018	1.603 1.213	31,533.33	5,499,736.11 5,531,269.44	5,532,780.00 5,564,313.33
94974BEZ9 WELLS FARGO & CO CORP	Fixed	N	0.208	A A2	5,000,000.00	12/15/2016 12/15/2016	0.956 1.087	38,645.83	5,016,988.60 5,055,634.43	5,015,900.00 5,054,545.83
46623EJY6 JPMORGAN CHASE & CO CORP	Fixed	N	0.373	A- A3	5,400,000.00	02/15/2017 02/15/2017	1.366 1.219	9,315.00	5,399,671.94 5,408,986.94	5,402,592.00 5,411,907.00
--- CORP	Fixed	---	1.169	A+ A1	43,795,000.00	12/08/2017 12/12/2017	1.355 1.148	167,156.12	43,804,527.34 43,971,683.45	43,939,335.40 44,106,491.52

CP

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
09659BM98 BNP Paribas CP	Zero Coupon	N	0.188	A-1 P-1	3,800,000.00	12/09/2016 12/09/2016	1.005 3.922	0.00	3,792,716.67 3,792,716.67	3,771,816.67 3,771,816.67
09659BM98 BNP Paribas CP	Zero Coupon	N	0.188	A-1 P-1	3,800,000.00	12/09/2016 12/09/2016	1.005 3.922	0.00	3,792,716.67 3,792,716.67	3,771,816.67 3,771,816.67

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MMFUND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	190,259.57	09/30/2016 09/30/2016	0.27 0.27	0.00	190,259.57 190,259.57	190,259.57 190,259.57
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	190,259.57	09/30/2016 09/30/2016	0.27 0.27	0.00	190,259.57 190,259.57	190,259.57 190,259.57

US GOV

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828PY0 UNITED STATES TREASURY US GOV	Fixed	N	1.392	AA+ Aaa	1,100,000.00	02/28/2018 02/28/2018	0.70 0.75	2,590.47	1,131,678.95 1,134,269.41	1,130,943.00 1,133,533.47
912828QQ6 UNITED STATES TREASURY US GOV	Fixed	N	1.626	AA+ Aaa	2,350,000.00	05/31/2018 05/31/2018	0.748 0.763	18,756.66	2,413,081.39 2,431,838.04	2,412,604.00 2,431,360.66
912828F39 UNITED STATES TREASURY US GOV	Fixed	N	2.923	AA+ Aaa	2,375,000.00	09/30/2019 09/30/2019	0.892 0.906	114.18	2,435,137.13 2,435,251.31	2,434,185.00 2,434,299.18
912828UA6 UNITED STATES TREASURY US GOV	Fixed	N	1.158	AA+ Aaa	430,000.00	11/30/2017 11/30/2017	0.871 0.692	903.18	428,775.37 429,678.55	429,664.60 430,567.78
912828A75 UNITED STATES TREASURY US GOV	Fixed	N	2.204	AA+ Aaa	8,100,000.00	12/31/2018 12/31/2018	1.219 0.827	30,705.16	8,150,232.92 8,180,938.08	8,221,176.00 8,251,881.16
912828A75 UNITED STATES TREASURY US GOV	Fixed	N	2.204	AA+ Aaa	6,800,000.00	12/31/2018 12/31/2018	1.348 0.827	25,777.17	6,822,774.46 6,848,551.64	6,901,728.00 6,927,505.17
912828QY9 UNITED STATES TREASURY US GOV	Fixed	N	1.795	AA+ Aaa	2,500,000.00	07/31/2018 07/31/2018	0.722 0.775	9,476.90	2,569,381.51 2,578,858.42	2,567,000.00 2,576,476.90
912828RH5 UNITED STATES TREASURY US GOV	Fixed	N	1.972	AA+ Aaa	7,000,000.00	09/30/2018 09/30/2018	0.936 0.805	264.42	7,060,719.33 7,060,983.75	7,079,030.00 7,079,294.42
912828VK3 UNITED STATES TREASURY US GOV	Fixed	N	1.723	AA+ Aaa	3,000,000.00	06/30/2018 06/30/2018	0.727 0.771	10,424.59	3,033,686.83 3,044,111.43	3,031,410.00 3,041,834.59
912828WL0 UNITED STATES TREASURY US GOV	Fixed	N	2.601	AA+ Aaa	4,000,000.00	05/31/2019 05/31/2019	0.992 0.863	20,163.93	4,053,247.30 4,073,411.23	4,067,040.00 4,087,203.93
912828WL0 UNITED STATES TREASURY US GOV	Fixed	N	2.601	AA+ Aaa	4,500,000.00	05/31/2019 05/31/2019	0.915 0.863	22,684.43	4,569,113.86 4,591,798.29	4,575,420.00 4,598,104.43
912828WD8 UNITED STATES TREASURY US GOV	Fixed	N	2.045	AA+ Aaa	10,800,000.00	10/31/2018 10/31/2018	1.153 0.811	56,494.57	10,821,389.91 10,877,884.48	10,897,848.00 10,954,342.57
912828RE2 UNITED STATES TREASURY US GOV	Fixed	N	1.888	AA+ Aaa	4,200,000.00	08/31/2018 08/31/2018	1.057 0.788	5,395.03	4,235,165.76 4,240,560.79	4,256,784.00 4,262,179.03
912828TC4 UNITED STATES TREASURY US GOV	Fixed	N	2.701	AA+ Aaa	465,000.00	06/30/2019 06/30/2019	0.925 0.859	1,175.14	465,937.30 467,112.43	466,780.95 467,956.09
912828C65 UNITED STATES TREASURY US GOV	Fixed	N	2.45	AA+ Aaa	4,485,000.00	03/31/2019 03/31/2019	1.045 0.854	200.22	4,548,980.96 4,549,181.18	4,570,304.70 4,570,504.92
912828N55 UNITED STATES TREASURY US GOV	Fixed	N	1.238	AA+ Aaa	3,000,000.00	12/31/2017 12/31/2017	0.706 0.716	7,581.52	3,010,912.45 3,018,493.98	3,010,560.00 3,018,141.52

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Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
91282UU2 UNITED STATES TREASURY US GOV	Fixed	N	1.489	AA+ Aaa	1,700,000.00	03/31/2018 03/31/2018	1.003 0.732	35.03	1,693,616.88 1,693,651.91	1,700,459.00 1,700,494.03
91282UU2 UNITED STATES TREASURY US GOV	Fixed	N	1.489	AA+ Aaa	575,000.00	03/31/2018 03/31/2018	1.049 0.732	11.85	572,454.41 572,466.26	575,155.25 575,167.10
91282VQ0 UNITED STATES TREASURY US GOV	Fixed	N	1.807	AA+ Aaa	1,600,000.00	07/31/2018 07/31/2018	1.039 0.78	3,706.52	1,609,734.06 1,613,440.58	1,617,312.00 1,621,018.52
91282SH4 UNITED STATES TREASURY US GOV	Fixed	N	2.373	AA+ Aaa	4,500,000.00	02/28/2019 02/28/2019	1.02 0.842	5,298.69	4,538,003.26 4,543,301.95	4,557,285.00 4,562,583.69
91282TH3 UNITED STATES TREASURY US GOV	Fixed	N	2.79	AA+ Aaa	5,740,000.00	07/31/2019 07/31/2019	0.72 0.867	8,461.82	5,764,883.29 5,773,345.11	5,741,320.20 5,749,782.02
--- UNITED STATES TREASURY US GOV	Fixed	N	2.148	AA+ Aaa	79,220,000.00	12/08/2018 12/08/2018	1.003 0.817	230,221.48	79,928,907.33 80,159,128.81	80,244,009.70 80,474,231.18

Summary

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	1.77	AA- Aa2	153,825,259.57	07/20/2018 07/21/2018	1.097 0.984	444,917.67	154,631,798.30 155,076,715.96	155,126,422.04 155,571,339.71

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	782.57	0.00	6,850,129.31	0.00	-6,659,869.74	0.00	0.00	0.00	0.00	0.00 190,259.57	0.00 190,259.57
CCYUSD Cash CASH	0.00	505,367.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00	0.00 0.00
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 37.01	0.00 37.01
912828TC4 UNITED STATES TREASURY US GOV	0.00	0.00	465,944.53	-1,074.05	0.00	0.00	0.00	0.00	0.00	0.00 465,944.53	0.00 466,780.95
912828QQ6 UNITED STATES TREASURY US GOV	0.00	0.00	2,417,195.31	-12,656.93	0.00	0.00	0.00	0.00	0.00	0.00 2,417,195.31	0.00 2,412,604.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.00	0.00	998,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 998,980.00	0.00 1,003,150.00
0258M0DM8 AMERICAN EXPRESS CREDIT CORP CORP	0.00	0.00	0.00	0.00	-4,653,906.00	-10,607.81	0.00	0.00	6,957.22	4,638,654.00 0.00	4,648,047.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	43,750.00	0.00	5,119,050.00	-35,486.11	0.00	0.00	0.00	0.00	0.00	0.00 5,119,050.00	0.00 5,108,100.00
06406HDB2 BANK OF NEW YORK MELLON CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,499,505.00 5,499,505.00	5,565,010.00 5,532,780.00
037833AM2 APPLE INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,472,098.25 5,472,098.25	5,491,589.25 5,481,570.00
02665WAT8 AMERICAN HONDA FINANCE CORP CORP	13,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,812,204.00 1,812,204.00	1,818,198.00 1,807,398.00
02665WAT8 AMERICAN HONDA FINANCE CORP CORP	28,050.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,734,988.40 3,734,988.40	3,777,811.40 3,755,371.40
166764BH2 CHEVRON CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,140,000.00 3,140,000.00	3,167,506.40 3,156,610.60
14912L6D8 CATERPILLAR FINANCIAL SERVICES CORP CORP	15,031.25	0.00	0.00	0.00	-2,410,627.70	-334.03	0.00	0.00	6,021.98	2,403,797.50 0.00	2,412,575.75 0.00
097023BF1 BOEING CO CORP	4,823.95	0.00	0.00	0.00	-2,501,575.00	-1,217.36	0.00	0.00	1,575.00	2,500,000.00 0.00	2,508,900.00 0.00
3137EADJ5 FREDDIE MAC AGCY BOND	5,175.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,034,930.66 1,034,930.66	1,039,036.50 1,038,208.50
09659BM98 BNP Paribas CP	0.00	-38.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,771,816.67 3,771,816.67	3,772,335.37 3,771,816.67
3130A8DB6 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,988,324.20 3,988,324.20	4,025,511.00 4,006,558.50
3130A8BD4 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,262,119.30 3,262,119.30	3,280,791.00 3,282,556.80
3130A5EP0 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,416,331.40 4,416,331.40	4,421,326.00 4,420,751.40
17275RAU6 CISCO SYSTEMS INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,739,194.20 4,739,194.20	4,807,924.20 4,778,915.40

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Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
94974BEZ9 WELLS FARGO & CO CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,238,950.00 5,238,950.00	5,037,050.00 5,015,900.00
912828WL0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,063,125.00 4,063,125.00	4,090,920.00 4,067,040.00
912828WL0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,579,453.35 4,579,453.13	4,602,285.00 4,575,420.00
912828VQ0 UNITED STATES TREASURY US GOV	11,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,615,875.01 1,615,875.01	1,625,120.00 1,617,312.00
912828WD8 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,830,375.00 10,830,375.00	10,951,848.00 10,897,848.00
912828UA6 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	426,875.78 426,875.78	430,352.60 429,664.60
912828UU2 UNITED STATES TREASURY US GOV	6,375.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,687,250.00 1,687,250.00	1,704,777.00 1,700,459.00
912828UU2 UNITED STATES TREASURY US GOV	2,156.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	569,789.06 569,145.31	576,615.75 575,155.25
06538BGJ6 The Bank of Tokyo-Mitsubishi UFJ, Ltd. CP	0.00	0.00	0.00	0.00	0.00	0.00	-5,000,000.00	0.00	0.00	4,978,500.00 0.00	4,979,694.44 0.00
912828N55 UNITED STATES TREASURY US GOV	0.00	0.00	3,011,953.14	-3,994.57	0.00	0.00	0.00	0.00	0.00	0.00 3,011,953.14	0.00 3,010,560.00
912828PY0 UNITED STATES TREASURY US GOV	15,125.00	0.00	1,134,375.00	-14,056.39	0.00	0.00	0.00	0.00	0.00	0.00 1,134,375.00	0.00 1,130,943.00
912828VK3 UNITED STATES TREASURY US GOV	0.00	0.00	3,035,976.57	-5,492.53	0.00	0.00	0.00	0.00	0.00	0.00 3,035,976.57	0.00 3,031,410.00
3135G0ZL0 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-1,293,328.20	-6,306.67	0.00	0.00	4,849.78	1,285,394.70 0.00	1,295,805.00 0.00
3135G0J53 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	25,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,990,150.00 4,990,150.00	5,029,000.00 5,007,100.00
717081DJ9 PFIZER INC CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,198,944.00 1,198,944.00	1,203,240.00 1,200,888.00
46623EJY6 JPMORGAN CHASE & CO CORP	36,450.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,397,300.00 5,397,300.00	5,411,718.00 5,402,592.00
459200HZ7 INTERNATIONAL BUSINESS MACHINES CORP CORP	30,937.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,483,225.00 5,483,225.00	5,523,980.00 5,499,285.00
3137EADU0 FEDERAL HOME LOAN MORTGAGE CORP AGCY BOND	11,547.50	0.00	0.00	0.00	-4,618,953.81	-769.83	0.00	0.00	1,810.12	4,610,916.75 0.00	4,618,076.20 0.00
912828C65 UNITED STATES TREASURY US GOV	36,440.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,563,487.50 4,563,487.50	4,598,156.55 4,570,304.70
912828A75 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,830,281.25 6,830,281.25	6,940,760.00 6,901,728.00

Portfolio Activity Summary

SWFWMD 1-3 Year (70470)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

Identifier, Description, Security Type	Interest/Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed	Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828A75 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	8,168,343.75 8,168,343.72	8,267,670.00 8,221,176.00
89236TCA1 TOYOTA MOTOR CREDIT CORP CORP	9,425.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,298,219.00 1,298,219.00	1,310,270.00 1,304,875.00
912828SH4 UNITED STATES TREASURY US GOV	30,937.50	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	4,548,164.04 4,548,164.04	4,582,260.00 4,557,285.00
912828TH3 UNITED STATES TREASURY US GOV	25,112.50	-0.22	0.00	0.00	0.00		0.00	0.00	0.00	0.00	5,767,130.68 5,767,130.45	5,763,763.60 5,741,320.20
912828RH5 UNITED STATES TREASURY US GOV	48,125.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	7,089,687.50 7,089,687.50	7,116,480.00 7,079,030.00
912828RE2 UNITED STATES TREASURY US GOV	31,500.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	4,254,632.81 4,254,632.80	4,280,052.00 4,256,784.00
912828QY9 UNITED STATES TREASURY US GOV	0.00	0.00	2,574,805.00	-1,375.68	0.00		0.00	0.00	0.00	0.00	0.00 2,574,805.00	0.00 2,567,000.00
912828F39 UNITED STATES TREASURY US GOV	20,781.25	0.00	2,437,993.17	-14,876.20	0.00		0.00	0.00	0.00	0.00	0.00 2,437,993.17	0.00 2,434,185.00
3137EADJ5 FREDDIE MAC AGCY BOND	9,825.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	1,964,756.34 1,964,756.34	1,972,663.50 1,971,091.50
3137EADJ5 FREDDIE MAC AGCY BOND	10,700.00	0.00	0.00	0.00	0.00		0.00	0.00	0.00	0.00	2,139,856.62 2,139,856.62	2,148,346.00 2,146,634.00
---	472,550.90	505,328.80	28,046,402.03	-89,012.46	-22,138,260.45		-19,235.70	-5,000,000.00	0.00	21,214.10	153,994,646.72 154,963,308.83	154,797,465.51 155,126,459.05

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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Dated: 10/14/2016

Additional Disclosure:

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Public Trust Advisors
717 17th St. Suite 1850
Denver, CO 80202

Quarterly Investment Report for Period Ended September 30, 2016



Southwest Florida Water Management District 1-5 Year

2379 Broad Street

Brooksville, FL 34604-6899

Public Trust Advisors LLC
201 E. Pine Street, Suite 450
Orlando, Florida 32801

Southwest Florida Water Management District 1-5 Year Summary

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Southwest Florida Water Management District 1-5 Year Summary Comparison for the period July 1, 2016 to September 30, 2016

Southwest Florida Water Management District 1-5 Year	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Characteristic	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance
Historical Cost	\$ 49,852,469.27	\$ 50,136,942.34	Book Yield Gross	1.35%	1.30%
Book Value	\$ 49,859,509.68	\$ 50,126,987.38	Market Yield Gross	0.88%	1.00%
Accrued Interest	194,574.30	\$ 144,726.65	Weighted Average Coupon	1.42%	1.49%
Book Value Plus Accrued	\$ 50,054,083.98	\$ 50,271,714.03	Duration	2.62 Years	2.57 Years
Net Unrealized Gain/Loss	655,151.17	\$ 385,960.13	Weighted Effective Maturity	2.71 Years	2.65 Years
Market Value Plus Accrued⁽²⁾	\$ 50,709,235.15	\$ 50,657,674.16	Weighted Final Maturity	2.71 Years	2.65 Years
Net Pending Transactions	0.00	20.56			
Market Value Plus Accrued Net⁽²⁾	\$ 50,709,235.15	\$ 50,657,694.72			
Southwest Florida Water Management District 1-5 Year		September 2016 Net Income	Portfolio Compliance		Compliant
Interest Income		\$ 177,552.52	Security Distribution		YES
Net Amortization/Accretion		(11,085.12)	Maturity Distribution		YES
Net Realized Gain/Loss ⁽³⁾		50,777.64	Rating Distribution		YES
Miscellaneous Income		0.00			
Net Income		\$ 217,245.04			

(1) Payables represent amounts due to settle security transactions that have been executed but have not settled as of period end. The funds used to settle these trades may come from a variety of sources including cash within the portfolio, proceeds from future security transactions including maturities and sales, or other sources including money market funds. For reporting purposes, a payable is created for over-period settlements which are reflected in the detailed holdings.

(2) Market Value Plus Accrued Net represents the market value of the portfolio net payables and receivables from transactions that settle in the following reporting period.

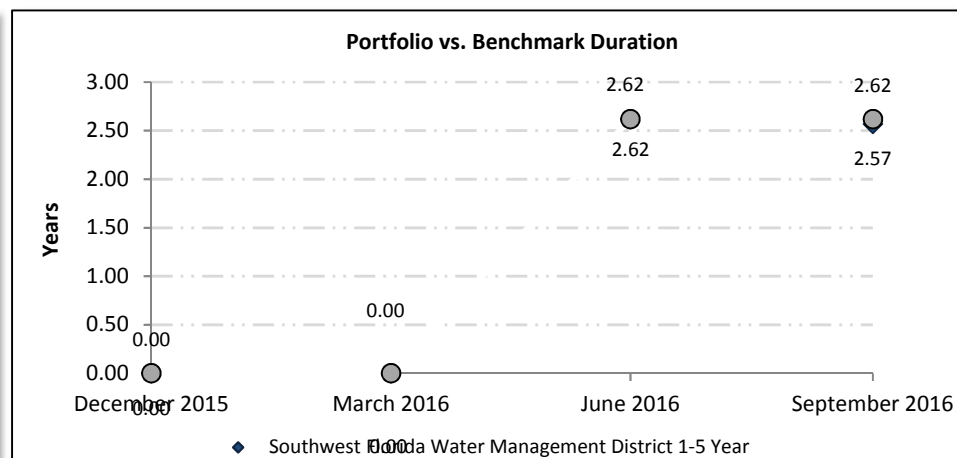
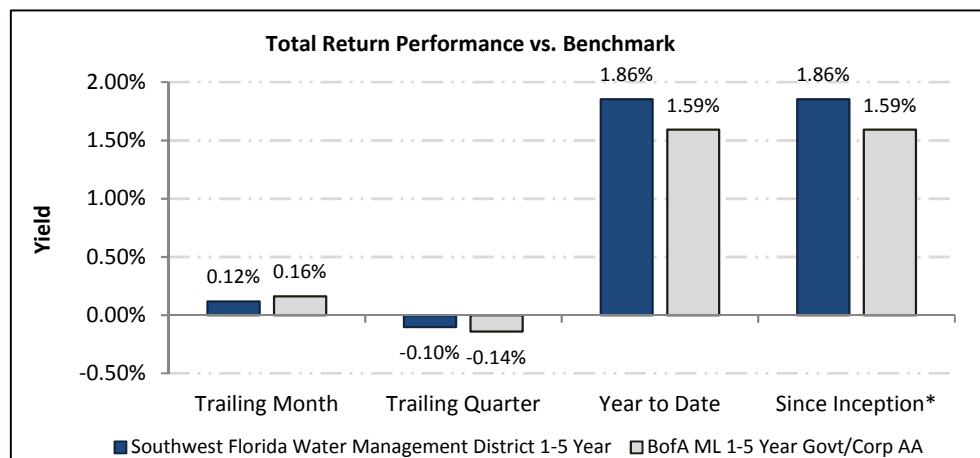
(3) MBS paydowns may result in negative realized losses rather than amortization in as a result of accounting method.

Southwest Florida Water Management District 1-5 Year Total Return July 1, 2016 to September 30, 2016

Total Return Performance	Trailing Month Periodic	Trailing Quarter Periodic	Year to Date Periodic	Since Inception* Annualized
Southwest Florida Water Management District 1-5 Year	0.12%	(0.10%)	1.86%	1.86%
BofA ML 1-5 Year Govt/Corp AA	0.16%	(0.14%)	1.59%	1.59%

Yield to Maturity	September 30, 2016 Ending Balance
Southwest Florida Water Management District 1-5 Year	1.00%
BofA ML 1-5 Year Govt/Corp AA	0.96%

Duration	December 2015	March 2016	June 2016	September 2016
Southwest Florida Water Management District 1-5 Year			2.620	2.570
BofA ML 1-5 Year Govt/Corp AA			2.620	2.620

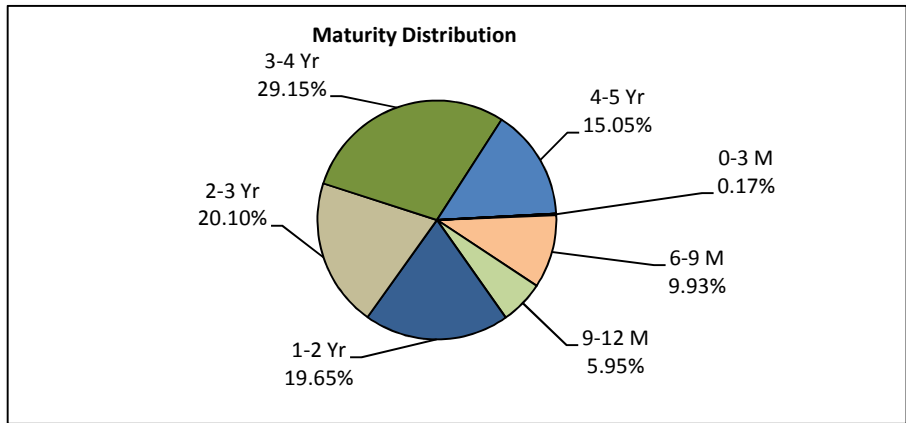
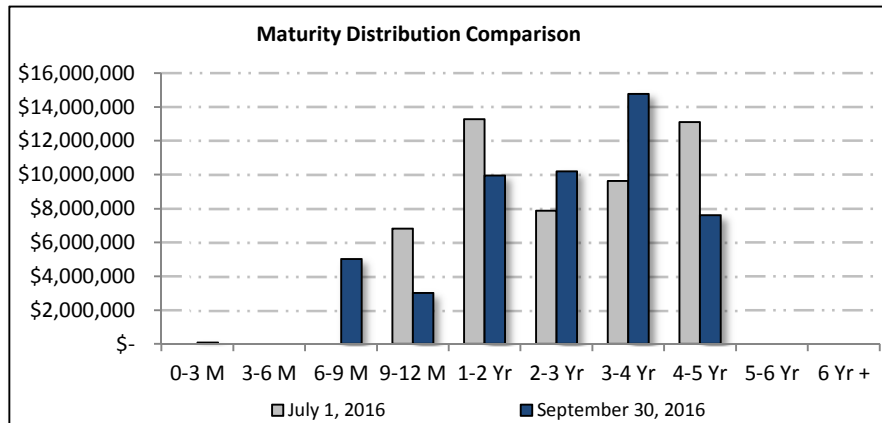


*Total return since inception date: October 1, 2015. Performance prior to July 1, 2016 provided by prior investment manager and has not been verified.

Annualized total return performance presented for investment periods longer than one year. Return information obtained from Bloomberg.

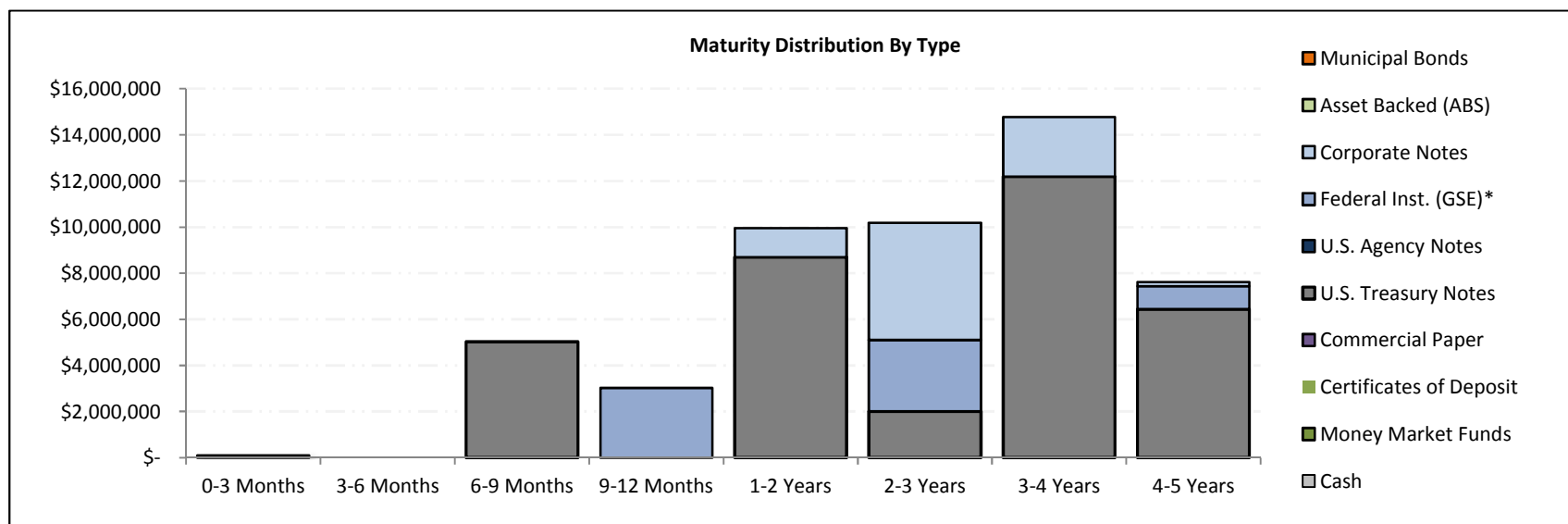
Southwest Florida Water Management District 1-5 Year Maturity Distribution Market Value Basis July 1, 2016 to September 30, 2016

Maturity Distribution	July 1, 2016 Beginning Balance	September 30, 2016 Ending Balance	Portfolio Allocation	Distribution Change
0-3 Months	\$ -	\$ 88,224.51	0.17%	0.17%
3-6 Months	-	-	0.00%	0.00%
6-9 Months	-	5,028,158.42	9.93%	9.93%
9-12 Months	6,829,336.00	3,014,550.00	5.95%	-7.52%
1-2 Years	13,265,918.35	9,953,050.35	19.65%	-6.51%
2-3 Years	7,876,363.44	10,183,884.62	20.10%	4.57%
3-4 Years	9,631,584.19	14,768,267.67	29.15%	10.16%
4-5 Years	13,106,033.18	7,621,538.59	15.05%	-10.80%
5-6 Years	-	-	0.00%	0.00%
6 Years +	-	-	0.00%	0.00%
Total Portfolio	\$ 50,709,235.15	\$ 50,657,674.16	100.00%	



Southwest Florida Water Management District 1-5 Year Maturity Distribution Market Value Basis as of September 30, 2016

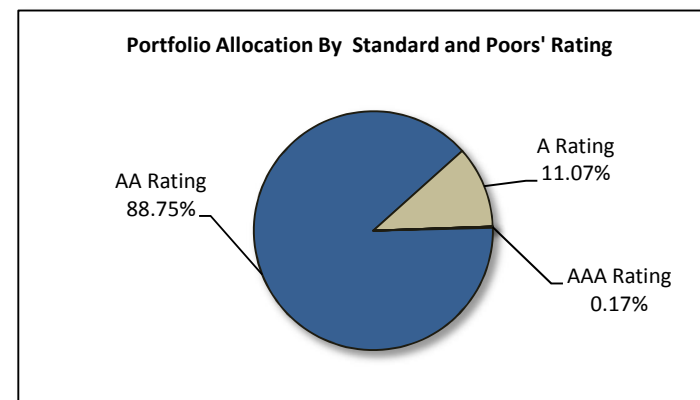
Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Total Portfolio
Cash	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	88,224.51	-	-	-	-	-	-	-	88,224.51
Certificates of Deposit	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-
U.S. Treasury Notes	-	-	5,028,158.42	-	8,692,525.35	2,006,154.95	12,193,863.85	6,435,000.69	34,355,703.26
U.S. Agency Notes	-	-	-	-	-	-	-	-	-
Federal Inst. (GSE)*	-	-	-	3,014,550.00	-	3,098,908.82	-	1,003,877.50	7,117,336.32
Corporate Notes	-	-	-	-	1,260,525.00	5,078,820.85	2,574,403.82	182,660.40	9,096,410.07
Asset Backed (ABS)	-	-	-	-	-	-	-	-	-
Municipal Bonds	-	-	-	-	-	-	-	-	-
Total	\$ 88,224.51	\$ -	\$ 5,028,158.42	\$ 3,014,550.00	\$ 9,953,050.35	\$ 10,183,884.62	\$ 14,768,267.67	\$ 7,621,538.59	\$ 50,657,674.16



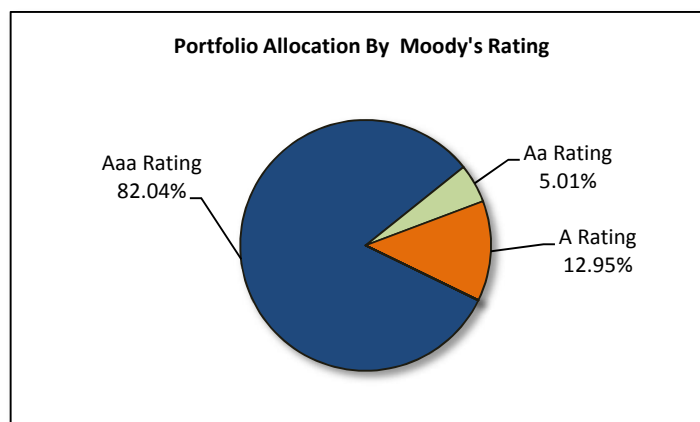
*Mortgage backed securities shown to effective maturity.

Southwest Florida Water Management District 1-5 Year Rating Distribution Market Value Basis as of September 30, 2016

S&P Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$ -	0.00%
A-1	-	0.00%
A-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
AAA Rating	\$ 88,224.51	0.17%
AA Rating	44,959,265.95	88.75%
A Rating	5,610,183.70	11.07%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 50,657,674.16	100.00%
Total Portfolio	\$ 50,657,674.16	100.00%

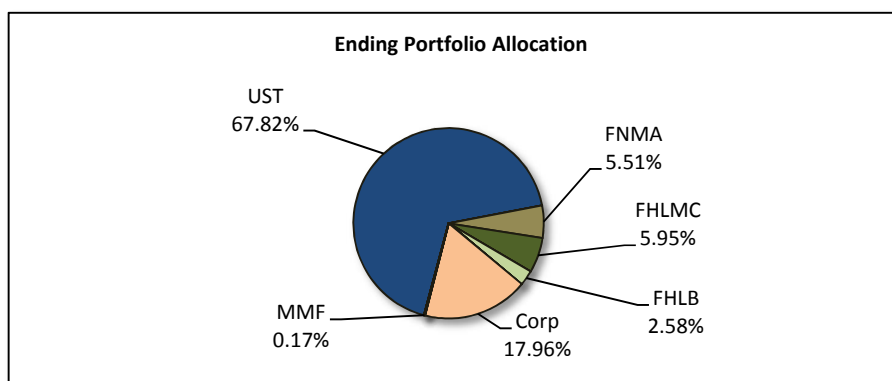
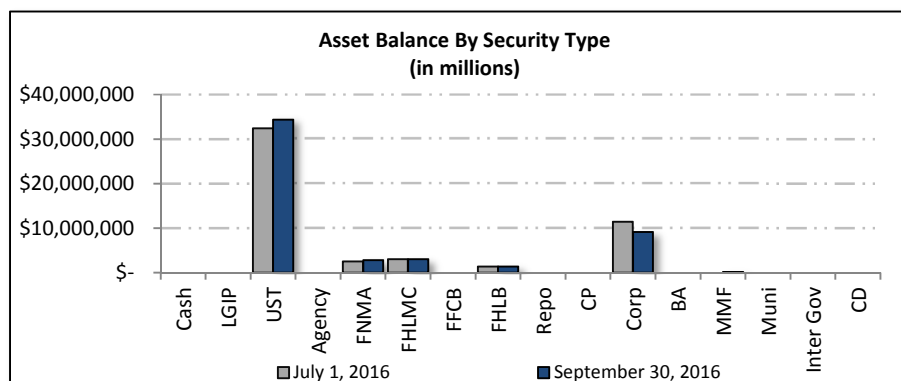


Moody's Rating Distribution	September 30, 2016 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$ -	0.00%
P-2	-	0.00%
Total Short Term Ratings	\$ -	0.00%
Long Term Rating Distribution		
Aaa Rating	\$ 41,561,264.09	82.04%
Aa Rating	2,535,705.75	5.01%
A Rating	6,560,704.32	12.95%
Below A	-	0.00%
Not Rated	-	0.00%
Total Long Term Rating	\$ 50,657,674.16	100.00%
Total Portfolio	\$ 50,657,674.16	100.00%



Southwest Florida Water Management District 1-5 Year Market Value Basis Security Distribution July 1, 2016 to September 30, 2016

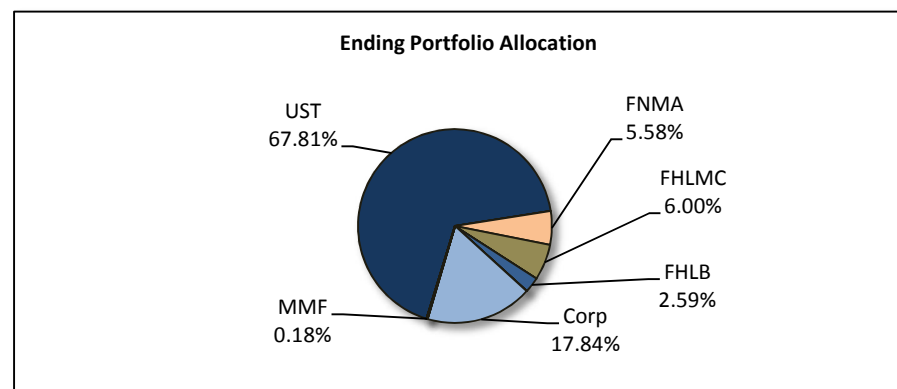
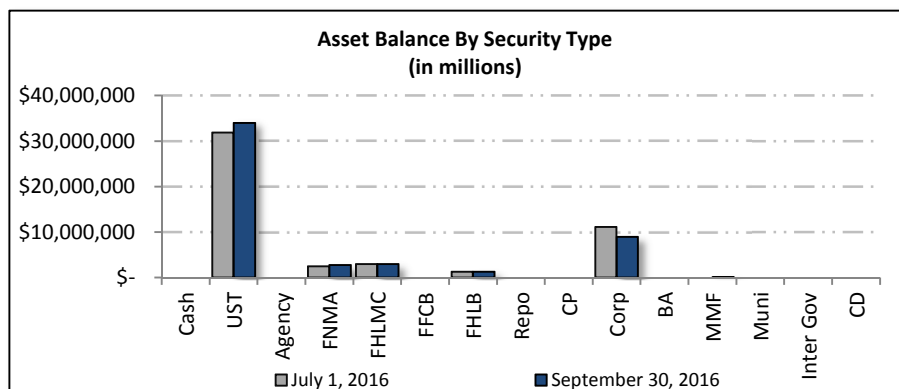
Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
LGIP	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
U.S. Treasury Notes	32,443,143.80	63.98%	34,355,703.26	1.19%	67.82%	3.84%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	2,516,029.17	4.96%	2,793,328.82	1.03%	5.51%	0.55%	40.00%	YES
FHLMC	3,024,450.00	5.96%	3,014,550.00	0.85%	5.95%	-0.01%	40.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	40.00%	YES
FHLB	1,311,976.25	2.59%	1,309,457.50	1.14%	2.58%	0.00%	40.00%	YES
Fed Instrumentality Subtotal	\$ 6,852,455.42	13.51%	\$ 7,117,336.32	0.98%	14.05%	0.54%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%	35.00%	YES
Corporate Notes	11,413,635.94	22.51%	9,096,410.07	2.01%	17.96%	-4.55%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	-	0.00%	88,224.51	0.27%	0.17%	0.17%	75.00%	YES
State and/or Local Government	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Market Value	\$ 50,709,235.15	100.00%	\$ 50,657,674.16	1.30%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Southwest Florida Water Management District 1-5 Year Historical Cost Basis Security Distribution July 1, 2016 to September 30, 2016

Security Distribution	July 1, 2016 Beginning Balance	Portfolio Allocation	September 30, 2016 Ending Balance	Book Yield	Portfolio Allocation	Change in Allocation	Permitted by Policy*	Compliant
Cash	\$ -	0.00%	\$ -	0.00%	0.00%	0.00%	100.00%	YES
U.S. Treasury Notes	31,905,892.67	64.00%	33,996,087.73	1.19%	67.81%	3.81%	100.00%	YES
U.S. Agency Notes	-	0.00%	-	0.00%	0.00%	0.00%	50.00%	YES
FNMA	2,499,645.00	5.01%	2,796,667.50	1.03%	5.58%	0.56%	40.00%	YES
FHLMC	3,010,200.00	6.04%	3,010,200.00	0.85%	6.00%	-0.03%	40.00%	YES
FFCB	-	0.00%	-	0.00%	0.00%	0.00%	40.00%	YES
FHLB	1,299,454.00	2.61%	1,299,454.00	1.14%	2.59%	-0.01%	40.00%	YES
Fed Instrumentality Subtotal	\$ 6,809,299.00	13.66%	\$ 7,106,321.50	0.98%	14.17%	0.51%	50.00%	YES
Repurchase Agreement	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Commercial Paper	-	0.00%	-	0.00%	0.00%	0.00%	35.00%	YES
Corporate Notes	11,137,277.60	22.34%	8,946,308.60	2.01%	17.84%	-4.50%	35.00%	YES
Bankers Acceptances	-	0.00%	-	0.00%	0.00%	0.00%	0.00%	YES
Money Market Funds	-	0.00%	88,224.51	0.27%	0.18%	0.18%	75.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Intergovernmental Funds	-	0.00%	-	0.00%	0.00%	0.00%	25.00%	YES
Certificates of Deposit	-	0.00%	-	0.00%	0.00%	0.00%	15.00%	YES
Total Portfolio Historical Cost	\$ 49,852,469.27	100.00%	\$ 50,136,942.34	1.30%	100.00%			



*Permitted allocation based on aggregate assets as defined within the investment policy.

Additional Disclosure

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. Please review the contents of this statement carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio or security detail, or any other facet of your statement, please feel free to contact us.

Public Trust Advisor's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by Public Trust Advisors. The custodian bank maintains the control of assets and executes and settles all investments transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust Advisors recognizes that clients may use these reports to facilitate record keeping; therefore the custodian bank statement and the Public Trust Advisors statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or our toll free number 855-395-3954 with questions regarding your account.

Public Trust Advisors does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Pricing sources from our reporting platform are provided by Clearwater reporting platform and are established by Clearwater's internal pricing procedures. Clearwater utilizes a hierarchical pricing model which starts with one of the industry's pricing sources, S&P Capital IQ. Securities with short maturities and infrequent secondary market trades are typically priced via mathematical calculations. The Securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public trust Advisors, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency, unless otherwise specifically stated. Investment in fixed income securities involves risks, including the possible loss of the amount invested.

Past performance is not an indication of future performance.

Beginning and Ending Balances based on Market Value plus Accrued Interest on a Trade Date basis.

Public Trust Advisors is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, privacy policy, or code of ethics please contact Service Operations at the address below.

Public Trust Advisors
999 18th Street, Suite 1230
Denver, CO 80202

Southwest Florida Water Management District 1-5 Year Detail

Portfolio Holdings

Portfolio Income

Portfolio Transactions

Issuer Concentration

Security Concentration

Portfolio Activity Summary



Month End Report Trade Date

SWFWMD 1-5 Year (70471)

Quarter End (Q4 Y2016)

07/01/2016 - 09/30/2016

Dated: 10/14/2016

Locked Down

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Dated: 10/14/2016

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Holdings Report Trade Date

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SWFWMD 1-5 Year (70471)

Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0ZG1 AGCY BOND 1.75	09/12/2019 09/12/2019 N ---	1,791,667.50 1,750,000.00 102.1620	08/05/2016 08/08/2016	Aaa AA+ ---	1,789,720.93 1,791,337.25	1,616.32 -1,885.93	1,787,835.00 1,789,451.32
FEDERAL HOME LOAN BANKS 3130A8DB6 AGCY BOND 1.125	06/21/2019 06/21/2019 N ---	1,299,454.00 1,300,000.00 100.4150	06/02/2016 06/03/2016	Aaa AA+ ---	1,299,510.86 1,303,573.36	4,062.50 5,884.14	1,305,395.00 1,309,457.50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G0K69 AGCY BOND 1.25	05/06/2021 05/06/2021 N ---	1,005,000.00 1,000,000.00 99.9190	06/27/2016 06/29/2016	Aaa AA+ ---	1,004,745.47 1,009,432.97	4,687.50 -5,555.47	999,190.00 1,003,877.50
FREDDIE MAC 3137EADJ5 AGCY BOND 1.00	07/28/2017 07/28/2017 N ---	3,010,200.00 3,000,000.00 100.3100	03/19/2015 03/20/2015	Aaa AA+ ---	3,003,589.89 3,008,839.89	5,250.00 5,710.11	3,009,300.00 3,014,550.00
AMERICAN HONDA FINANCE CORP 02665WAZA CORP 2.45	09/24/2020 09/24/2020 N ---	1,250,812.50 1,250,000.00 102.8210	10/01/2015 10/06/2015	A1 A+ ---	1,250,685.15 1,251,280.64	595.49 34,577.35	1,285,262.50 1,285,857.99
GENERAL ELECTRIC CAPITAL CORP 36962G6P4 CORP 2.10	12/11/2019 12/11/2019 N ---	1,257,737.50 1,250,000.00 102.4420	09/01/2015 09/04/2015	Aa3 AA- ---	1,255,861.49 1,263,882.32	8,020.83 24,663.51	1,280,525.00 1,288,545.83
JPMORGAN CHASE & CO 46625HJR2 CORP 2.35	01/28/2019 01/28/2019 N ---	1,261,150.00 1,250,000.00 101.6650	08/11/2015 08/14/2015	A3 A- ---	1,257,594.41 1,262,735.03	5,140.63 13,218.09	1,270,812.50 1,275,953.13
STATE STREET CORP 857477AV5 CORP 1.95	05/19/2021 05/19/2021 N ---	179,319.60 180,000.00 100.7630	05/19/2016 05/24/2016	A1 A ---	179,366.63 180,653.63	1,287.00 2,006.77	181,373.40 182,660.40
HSBC USA INC 40428HPU0 CORP 2.00	08/07/2018 08/07/2018 N ---	1,251,837.50 1,250,000.00 100.5420	08/11/2015 08/14/2015	A2 A ---	1,251,162.80 1,254,912.80	3,750.00 5,612.20	1,256,775.00 1,260,525.00
TOYOTA MOTOR CREDIT CORP 89236TAY1 CORP 2.00	10/24/2018 10/24/2018 N ---	903,708.00 900,000.00 101.4630	09/01/2015 09/04/2015	Aa3 AA- ---	902,472.61 910,322.61	7,850.00 10,694.39	913,167.00 921,017.00
WELLS FARGO & CO 94974BFU9 CORP 2.125	04/22/2019 04/22/2019 N ---	1,255,287.50 1,250,000.00 101.3850	08/11/2015 08/14/2015	A2 A ---	1,253,728.04 1,265,459.81	11,731.77 13,584.46	1,267,312.50 1,279,044.27
JPMORGAN CHASE BANK NA 48125LRG9 CORP 1.65	08/23/2019 09/23/2019 Y 08/23/2019	324,668.50 325,000.00 100.3150	09/20/2016 09/23/2016	Aa3 A+ ---	324,670.89 324,790.06	119.17 1,352.86	326,023.75 326,142.92
CISCO SYSTEMS INC 17275RAR3 CORP 2.125	03/01/2019 03/01/2019 N ---	1,261,787.50 1,250,000.00 101.9560	09/01/2015 09/04/2015	A1 AA- ---	1,258,250.56 1,260,464.10	2,213.54 16,199.44	1,274,450.00 1,276,663.54
FEDR GOV OBLIGATIONS CL IS MMF 60934N104 MMFUND 0.26	09/30/2016 09/30/2016 N ---	88,224.51 88,224.51 1.0000	---	Aaa AAAm ---	88,224.51 88,224.51	0.00 0.00	88,224.51 88,224.51
UNITED STATES TREASURY 912828SS0 US GOV 0.875	04/30/2017 04/30/2017 N ---	5,003,906.50 5,000,000.00 100.1970	10/01/2014 10/06/2014	Aaa AA+ ---	5,000,897.53 5,019,205.95	18,308.42 8,952.47	5,009,850.00 5,028,158.42
UNITED STATES TREASURY 912828VP2 US GOV 2.00	07/31/2020 07/31/2020 N ---	983,911.13 955,000.00 103.5270	02/01/2016 02/03/2016	Aaa AA+ ---	979,767.39 982,985.32	3,217.93 8,915.46	988,682.85 991,900.78

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SWFWMD 1-5 Year (70471)

Dated: 10/14/2016

Description, Identifier, Security Type, Coupon	Effective Maturity, Final Maturity, Callable, Next Call Date	Original Cost, Current Units, Market Price	Trade Date, Settle Date	Moodys Rating, S&P Rating, Fitch Rating	Book Value, Book Value + Accrued	Accrued Balance, Net Unrealized Gain/Loss	Market Value, Market Value + Accrued
UNITED STATES TREASURY 912828VP2 US GOV 2.00	07/31/2020 07/31/2020 N ---	1,792,862.50 1,760,000.00 103.5270	12/01/2015 12/04/2015	Aaa AA+ ---	1,787,225.11 1,793,155.54	5,930.43 34,850.09	1,822,075.20 1,828,005.63
UNITED STATES TREASURY 912828VP2 US GOV 2.00	07/31/2020 07/31/2020 N ---	1,787,269.36 1,765,000.00 103.5270	12/28/2015 12/30/2015	Aaa AA+ ---	1,783,735.83 1,789,683.11	5,947.28 43,515.72	1,827,251.55 1,833,198.83
UNITED STATES TREASURY 912828S27 US GOV 1.125	06/30/2021 06/30/2021 N ---	524,077.14 525,000.00 99.8830	08/17/2016 08/22/2016	Aaa AA+ ---	524,097.76 525,590.37	1,492.61 287.99	524,385.75 525,878.36
UNITED STATES TREASURY 912828B90 US GOV 2.00	02/28/2021 02/28/2021 N ---	1,235,812.50 1,200,000.00 103.7150	05/26/2016 05/31/2016	Aaa AA+ ---	1,233,365.52 1,235,420.77	2,055.25 11,214.48	1,244,580.00 1,246,635.25
UNITED STATES TREASURY 912828B90 US GOV 2.00	02/28/2021 02/28/2021 N ---	340,776.57 330,000.00 103.7150	03/30/2016 03/31/2016	Aaa AA+ ---	339,710.85 340,276.04	565.19 2,548.65	342,259.50 342,824.69
UNITED STATES TREASURY 912828A42 US GOV 2.00	11/30/2020 11/30/2020 N ---	1,262,271.09 1,220,000.00 103.6560	05/03/2016 05/06/2016	Aaa AA+ ---	1,258,624.23 1,266,824.23	8,200.00 5,978.97	1,264,603.20 1,272,803.20
UNITED STATES TREASURY 912828A42 US GOV 2.00	11/30/2020 11/30/2020 N ---	926,063.63 900,000.00 103.6560	03/02/2016 03/04/2016	Aaa AA+ ---	922,987.82 929,037.00	6,049.18 9,916.18	932,904.00 938,953.18
UNITED STATES TREASURY 912828WG1 US GOV 2.25	04/30/2021 04/30/2021 N ---	1,050,039.06 1,000,000.00 104.8980	08/17/2016 08/22/2016	Aaa AA+ ---	1,048,913.28 1,058,329.04	9,415.76 66.72	1,048,980.00 1,058,395.76
UNITED STATES TREASURY 912828LY4 US GOV 3.375	11/15/2019 11/15/2019 N ---	1,261,656.25 1,175,000.00 107.5080	09/22/2016 09/23/2016	Aaa AA+ ---	1,261,067.32 1,276,046.17	14,978.86 2,151.68	1,263,219.00 1,278,197.86
UNITED STATES TREASURY 912828UQ1 US GOV 1.25	02/29/2020 02/29/2020 N ---	4,498,417.99 4,500,000.00 100.9020	10/16/2015 10/19/2015	Aaa AA+ ---	4,498,787.35 4,503,604.34	4,816.99 41,802.65	4,540,590.00 4,545,406.99
UNITED STATES TREASURY 912828UQ1 US GOV 1.25	02/29/2020 02/29/2020 N ---	1,678,683.59 1,700,000.00 100.9020	11/05/2015 11/09/2015	Aaa AA+ ---	1,683,007.80 1,684,827.55	1,819.75 32,326.20	1,715,334.00 1,717,153.75
UNITED STATES TREASURY 912828UQ2 US GOV 0.75	03/31/2018 03/31/2018 N ---	8,618,934.17 8,690,000.00 100.0270	03/26/2015 03/27/2015	Aaa AA+ ---	8,651,528.42 8,651,707.47	179.05 40,817.88	8,692,346.30 8,692,525.35
UNITED STATES TREASURY 912828TR1 US GOV 1.00	09/30/2019 09/30/2019 N ---	1,986,250.00 2,000,000.00 100.3050	10/16/2015 10/19/2015	Aaa AA+ ---	1,989,513.45 1,989,568.40	54.95 16,586.55	2,006,100.00 2,006,154.95
UNITED STATES TREASURY 912828WR7 US GOV 2.125	06/30/2021 06/30/2021 N ---	1,045,156.25 1,000,000.00 104.4140	08/17/2016 08/22/2016	Aaa AA+ ---	1,044,173.49 1,049,543.74	5,370.24 -33.49	1,044,140.00 1,049,510.24
---	05/26/2019	50,136,942.34	---	Aa2	50,126,987.38	144,726.65	50,512,947.51
---	05/26/2019	49,763,224.51	---	AA	50,271,714.03	385,960.13	50,657,674.16
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* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Income Detail Report Trade Date

SWFWMD 1-5 Year (70471)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828S27 UNITED STATES TREASURY	06/30/2021	525,000.00	641.98	0.00 0.00	20.62	0.00	0.00	662.60	0.00 0.00
912828WR7 UNITED STATES TREASURY	06/30/2021	1,000,000.00	2,309.78	0.00 0.00	0.00	-982.76	0.00	1,327.03	0.00 0.00
857477AV5 STATE STREET CORP	05/19/2021	180,000.00	877.50	0.00 0.00	33.59	0.00	0.00	911.09	0.00 0.00
05531FAV5 BB&T CORP	05/10/2021	0.00	726.04	2,992.09 0.00	9.91	0.00	0.00	3,728.04	0.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/06/2021	1,000,000.00	3,125.00	0.00 0.00	0.00	-248.99	0.00	2,876.01	0.00 0.00
0258M0EB1 AMERICAN EXPRESS CREDIT CORP	05/05/2021	0.00	1,593.75	5,361.51 0.00	0.00	-72.68	0.00	6,882.58	0.00 0.00
912828WG1 UNITED STATES TREASURY	04/30/2021	1,000,000.00	2,445.65	0.00 0.00	0.00	-1,125.78	0.00	1,319.87	0.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	1,200,000.00	6,033.51	0.00 0.00	0.00	-1,834.12	0.00	4,199.39	12,000.00 0.00
912828B90 UNITED STATES TREASURY	02/28/2021	330,000.00	1,659.22	0.00 0.00	0.00	-534.47	0.00	1,124.74	3,300.00 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	1,220,000.00	6,133.33	0.00 0.00	0.00	-2,271.01	0.00	3,862.32	0.00 0.00
912828A42 UNITED STATES TREASURY	11/30/2020	900,000.00	4,524.59	0.00 0.00	0.00	-1,347.52	0.00	3,177.07	0.00 0.00
02665WAZ4 AMERICAN HONDA FINANCE CORP	09/24/2020	1,250,000.00	7,656.25	0.00 0.00	0.00	-17.84	0.00	7,638.41	15,312.50 0.00
24422ETB5 JOHN DEERE CAPITAL CORP	09/11/2020	0.00	4,338.54	27,844.90 0.00	0.00	-346.39	0.00	31,837.05	0.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	955,000.00	4,792.11	0.00 0.00	0.00	-1,577.36	0.00	3,214.75	9,550.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	1,760,000.00	8,831.53	0.00 0.00	0.00	-1,719.73	0.00	7,111.80	17,600.00 0.00
912828VP2 UNITED STATES TREASURY	07/31/2020	1,765,000.00	8,856.62	0.00 0.00	0.00	-1,176.71	0.00	7,679.91	17,650.00 0.00
912828UQ1 UNITED STATES TREASURY	02/29/2020	4,500,000.00	14,141.04	0.00 0.00	106.88	0.00	0.00	14,247.92	28,125.00 0.00
912828UQ1 UNITED STATES TREASURY	02/29/2020	1,700,000.00	5,342.17	0.00 0.00	1,226.56	0.00	0.00	6,568.73	10,625.00 0.00
36962G6P4 GENERAL ELECTRIC CAPITAL CORP	12/11/2019	1,250,000.00	6,562.50	0.00 0.00	0.00	-442.79	0.00	6,119.71	0.00 0.00
912828LY4 UNITED STATES TREASURY	11/15/2019	1,175,000.00	862.09	0.00 0.00	0.00	-588.93	0.00	273.16	0.00 0.00
912828TR1 UNITED STATES TREASURY	09/30/2019	2,000,000.00	5,027.62	0.00 0.00	870.21	0.00	0.00	5,897.84	10,000.00 0.00
48125LRG9 JPMORGAN CHASE BANK NA	09/23/2019	325,000.00	119.17	0.00 0.00	2.39	0.00	0.00	121.56	0.00 0.00
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/12/2019	1,750,000.00	4,508.68	0.00 0.00	0.00	-1,946.57	0.00	2,562.11	15,312.50 0.00
3130A8DB6 FEDERAL HOME LOAN BANKS	06/21/2019	1,300,000.00	3,656.25	0.00 0.00	44.98	0.00	0.00	3,701.23	0.00 0.00
94974BFU9 WELLS FARGO & CO	04/22/2019	1,250,000.00	6,640.63	0.00 0.00	0.00	-343.57	0.00	6,297.06	0.00 0.00
17275RAR3 CISCO SYSTEMS INC	03/01/2019	1,250,000.00	6,640.63	0.00 0.00	0.00	-818.72	0.00	5,821.90	13,281.25 0.00
46625HJR2 JPMORGAN CHASE & CO	01/28/2019	1,250,000.00	7,343.75	0.00 0.00	0.00	-793.18	0.00	6,550.57	14,687.50 0.00
89236TAY1 TOYOTA MOTOR CREDIT CORP	10/24/2018	900,000.00	4,500.00	0.00 0.00	0.00	-287.22	0.00	4,212.78	0.00 0.00
40428HPU0 HSBC USA INC	08/07/2018	1,250,000.00	6,250.00	0.00 0.00	0.00	-144.23	0.00	6,105.77	12,500.00 0.00
0258M0DV8 AMERICAN EXPRESS CREDIT CORP	07/31/2018	0.00	1,275.00	4,022.00 0.00	0.00	-3.62	0.00	5,293.38	4,500.00 0.00

Income Detail Report Trade Date

SWFWMD 1-5 Year (70471)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

Identifier, Description	Final Maturity	Current Units	Earned Interest Income	Realized Gain, Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Earned Income	Interest Payment Received, Ending Interest Due
912828UU2 UNITED STATES TREASURY	03/31/2018	8,690,000.00	16,383.77	0.00 0.00	6,421.83	0.00	0.00	22,805.60	32,587.50 0.00
3135G0ZL0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2017	0.00	3,416.67	5,639.27 0.00	401.32	0.00	0.00	9,457.25	0.00 0.00
3137EADJ5 FREDDIE MAC	07/28/2017	3,000,000.00	7,500.00	0.00 0.00	0.00	-1,089.32	0.00	6,410.68	15,000.00 0.00
912828SS0 UNITED STATES TREASURY	04/30/2017	5,000,000.00	10,937.50	0.00 0.00	0.00	-378.02	0.00	10,559.48	0.00 0.00
912828SM3 UNITED STATES TREASURY	03/31/2017	0.00	1,863.66	4,917.87 0.00	0.00	-131.88	0.00	6,649.65	0.00 0.00
60934N104 FEDR GOV OBLIGATIONS CL IS MMF	09/30/2016	88,224.51	36.00	0.00 0.00	0.00	0.00	0.00	36.00	15.44 20.56
CCYUSD Cash	09/30/2016	0.00	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
---	05/26/2019	49,763,224.51	177,552.52	50,777.64 0.00	9,138.29	-20,223.42	0.00	217,245.04	232,046.69 20.56

* Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued.

Transactions Realized Gain Loss Report

SWFWMD 1-5 Year (70471)

07/01/2016 - 09/30/2016

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Dated: 10/14/2016

* Does not Lock Down.

Identifier	Description	Current Units	Type	Settle Date	Price	Principal	Realized Gain/Loss	Amount
3137EADJ5	FREDDIE MAC	0.00	Coupon	07/28/2016	---	0.00	0.00	15,000.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	29,687.50	Buy	07/28/2016	1.00	29,687.50	0.00	-29,687.50
46625HJR2	JPMORGAN CHASE & CO	0.00	Coupon	07/28/2016	---	0.00	0.00	14,687.50
912828VP2	UNITED STATES TREASURY	0.00	Coupon	07/31/2016	---	0.00	0.00	44,800.00
0258M0DV8	AMERICAN EXPRESS CREDIT CORP	0.00	Coupon	07/31/2016	---	0.00	0.00	4,500.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	08/01/2016	---	0.00	0.00	0.73
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	49,300.00	Buy	08/01/2016	1.00	49,300.00	0.00	-49,300.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.73	Buy	08/02/2016	1.00	0.73	0.00	-0.73
40428HPU0	HSBC USA INC	0.00	Coupon	08/07/2016	---	0.00	0.00	12,500.00
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,750,000.00	Buy	08/08/2016	102.381	1,791,667.50	0.00	-1,804,087.64
912828SM3	UNITED STATES TREASURY	-1,795,000.00	Sell	08/08/2016	100.32	-1,800,749.60	4,917.87	1,807,125.28
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	3,037.64	Buy	08/08/2016	1.00	3,037.64	0.00	-3,037.64
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	12,500.00	Buy	08/08/2016	1.00	12,500.00	0.00	-12,500.00
912828S27	UNITED STATES TREASURY	525,000.00	Buy	08/22/2016	99.824	524,077.14	0.00	-524,927.77
05531FAV5	BB&T CORP	-250,000.00	Sell	08/22/2016	101.072	-252,680.00	2,992.09	254,132.08
0258M0EB1	AMERICAN EXPRESS CREDIT CORP	-500,000.00	Sell	08/22/2016	101.59	-507,950.00	5,361.51	511,293.75
912828WR7	UNITED STATES TREASURY	1,000,000.00	Buy	08/22/2016	104.516	1,045,156.25	0.00	-1,048,216.71
24422ETB5	JOHN DEERE CAPITAL CORP	-1,250,000.00	Sell	08/22/2016	103.10	-1,288,750.00	27,844.90	1,302,446.18
0258M0DV8	AMERICAN EXPRESS CREDIT CORP	-500,000.00	Sell	08/22/2016	100.822	-504,110.00	4,022.00	504,660.00
912828WG1	UNITED STATES TREASURY	1,000,000.00	Buy	08/22/2016	105.004	1,050,039.06	0.00	-1,057,009.17
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	36,904.23	Buy	08/22/2016	1.00	36,904.23	0.00	-36,904.23
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-94,525.87	Sell	08/22/2016	1.00	-94,525.87	0.00	94,525.87
912828UQ1	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	38,750.00
912828B90	UNITED STATES TREASURY	0.00	Coupon	08/31/2016	---	0.00	0.00	15,300.00
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	08/31/2016	---	0.00	0.00	14.71
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	54,050.00	Buy	08/31/2016	1.00	54,050.00	0.00	-54,050.00
17275RAR3	CISCO SYSTEMS INC	0.00	Coupon	09/01/2016	---	0.00	0.00	13,281.25
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	13,281.25	Buy	09/01/2016	1.00	13,281.25	0.00	-13,281.25
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	14.71	Buy	09/02/2016	1.00	14.71	0.00	-14.71
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	15,312.50	Buy	09/12/2016	1.00	15,312.50	0.00	-15,312.50
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	Coupon	09/12/2016	---	0.00	0.00	15,312.50
912828LY4	UNITED STATES TREASURY	1,175,000.00	Buy	09/23/2016	107.375	1,261,656.25	0.00	-1,275,773.01
3135G0ZL0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-1,500,000.00	Sell	09/23/2016	100.258	-1,503,870.00	5,639.27	1,511,203.33
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	235,430.32	Buy	09/23/2016	1.00	235,430.32	0.00	-235,430.32
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	-324,668.50	Sell	09/23/2016	1.00	-324,668.50	0.00	324,668.50
48125LRG9	JPMORGAN CHASE BANK NA	325,000.00	Buy	09/23/2016	99.898	324,668.50	0.00	-324,668.50
02665WAZ4	AMERICAN HONDA FINANCE CORP	0.00	Coupon	09/24/2016	---	0.00	0.00	15,312.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	15,312.50	Buy	09/26/2016	1.00	15,312.50	0.00	-15,312.50
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	0.00	Money Market Funds	09/30/2016	---	0.00	0.00	20.56
60934N104	FEDR GOV OBLIGATIONS CL IS MMF	42,587.50	Buy	09/30/2016	1.00	42,587.50	0.00	-42,587.50
912828UU2	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	32,587.50
912828TR1	UNITED STATES TREASURY	0.00	Coupon	09/30/2016	---	0.00	0.00	10,000.00
---	---	68,224.51	---	---	---	227,379.61	50,777.64	20.56

* Filtered By: Type = Buy or Type = Sell or Type = Call Redemption or Type = Put Redemption or Type = Corporate Action Sell or Type = Cash Transfer or Type = Maturity or Type = Coupon or Type = Principal Paydown or Type = Money Market Funds. * MMF transactions are expanded.

Transactions Realized Gain Loss Report

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* 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.

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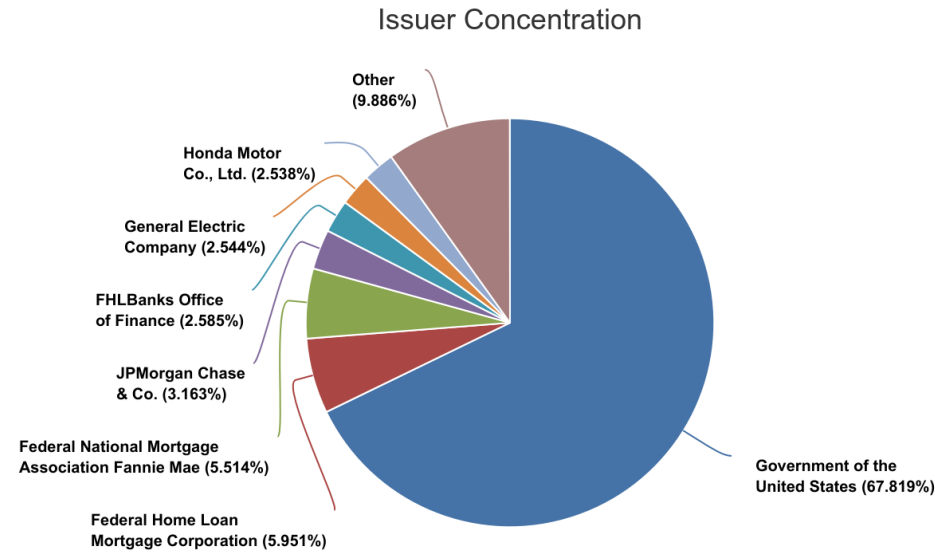


Chart calculated by: Market Value + Accrued

Cisco Systems, Inc.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
17275RAR3	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	1,250,000.00	Fixed	N	2.353	1.845	1.301	03/01/2019 03/01/2019	2,213.54	1,258,250.56 1,260,464.10	1,274,450.00 1,276,663.54
17275RAR3	CORP	CISCO SYSTEMS INC Cisco Systems, Inc.	1,250,000.00	Fixed	N	2.353	1.845	1.301	03/01/2019 03/01/2019	2,213.54	1,258,250.56 1,260,464.10	1,274,450.00 1,276,663.54

Federal Home Loan Mortgage Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	3,000,000.00	Fixed	N	0.823	0.854	0.624	07/28/2017 07/28/2017	5,250.00	3,003,589.89 3,008,839.89	3,009,300.00 3,014,550.00
3137EADJ5	AGCY BOND	FREDDIE MAC Federal Home Loan Mortgage Corporation	3,000,000.00	Fixed	N	0.823	0.854	0.624	07/28/2017 07/28/2017	5,250.00	3,003,589.89 3,008,839.89	3,009,300.00 3,014,550.00

Federal National Mortgage Association Fannie Mae

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3135G0ZG1	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,750,000.00	Fixed	N	2.872	0.967	1.004	09/12/2019 09/12/2019	1,616.32	1,789,720.93 1,791,337.25	1,787,835.00 1,789,451.32

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3135G0K69	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	1,000,000.00	Fixed	N	4.436	1.144	1.268	05/06/2021 05/06/2021	4,687.50	1,004,745.47 1,009,432.97	999,190.00 1,003,877.50
---	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION Federal National Mortgage Association Fannie Mae	2,750,000.00	Fixed	N	3.434	1.031	1.099	04/15/2020 04/15/2020	6,303.82	2,794,466.40 2,800,770.22	2,787,025.00 2,793,328.82

FHLBanks Office of Finance

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3130A8DB6	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,300,000.00	Fixed	N	2.671	1.139	0.97	06/21/2019 06/21/2019	4,062.50	1,299,510.86 1,303,573.36	1,305,395.00 1,309,457.50
3130A8DB6	AGCY BOND	FEDERAL HOME LOAN BANKS FHLBanks Office of Finance	1,300,000.00	Fixed	N	2.671	1.139	0.97	06/21/2019 06/21/2019	4,062.50	1,299,510.86 1,303,573.36	1,305,395.00 1,309,457.50

General Electric Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
36962G6P4	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,250,000.00	Fixed	N	3.071	1.948	1.317	12/11/2019 12/11/2019	8,020.83	1,255,861.49 1,263,882.32	1,280,525.00 1,288,545.83
36962G6P4	CORP	GENERAL ELECTRIC CAPITAL CORP General Electric Company	1,250,000.00	Fixed	N	3.071	1.948	1.317	12/11/2019 12/11/2019	8,020.83	1,255,861.49 1,263,882.32	1,280,525.00 1,288,545.83

Government of the United States

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828SS0	US GOV	UNITED STATES TREASURY Government of the United States	5,000,000.00	Fixed	N	0.581	0.844	0.537	04/30/2017 04/30/2017	18,308.42	5,000,897.53 5,019,205.95	5,009,850.00 5,028,158.42
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	955,000.00	Fixed	N	3.682	1.304	1.059	07/31/2020 07/31/2020	3,217.93	979,767.39 982,985.32	988,682.85 991,900.78
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	1,760,000.00	Fixed	N	3.682	1.582	1.059	07/31/2020 07/31/2020	5,930.43	1,787,225.11 1,793,155.54	1,822,075.20 1,828,005.63
912828VP2	US GOV	UNITED STATES TREASURY Government of the United States	1,765,000.00	Fixed	N	3.682	1.713	1.059	07/31/2020 07/31/2020	5,947.28	1,783,735.83 1,789,683.11	1,827,251.55 1,833,198.83
912828S27	US GOV	UNITED STATES TREASURY Government of the United States	525,000.00	Fixed	N	4.599	1.162	1.15	06/30/2021 06/30/2021	1,492.61	524,097.76 525,590.37	524,385.75 525,878.36
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	1,200,000.00	Fixed	N	4.223	1.349	1.135	02/28/2021 02/28/2021	2,055.25	1,233,365.52 1,235,420.77	1,244,580.00 1,246,635.25
912828B90	US GOV	UNITED STATES TREASURY Government of the United States	330,000.00	Fixed	N	4.223	1.312	1.135	02/28/2021 02/28/2021	565.19	339,710.85 340,276.04	342,259.50 342,824.69
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	1,220,000.00	Fixed	N	3.975	1.218	1.10	11/30/2020 11/30/2020	8,200.00	1,258,624.23 1,266,824.23	1,264,603.20 1,272,803.20
912828A42	US GOV	UNITED STATES TREASURY Government of the United States	900,000.00	Fixed	N	3.975	1.367	1.10	11/30/2020 11/30/2020	6,049.18	922,987.82 929,037.00	932,904.00 938,953.18
912828WG1	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	4.324	1.151	1.15	04/30/2021 04/30/2021	9,415.76	1,048,913.28 1,058,329.04	1,048,980.00 1,058,395.76
912828LY4	US GOV	UNITED STATES TREASURY Government of the United States	1,175,000.00	Fixed	N	2.95	0.987	0.931	11/15/2019 11/15/2019	14,978.86	1,261,067.32 1,276,046.17	1,263,219.00 1,278,197.86
912828UQ1	US GOV	UNITED STATES TREASURY Government of the United States	4,500,000.00	Fixed	N	3.337	1.258	0.981	02/29/2020 02/29/2020	4,816.99	4,498,787.35 4,503,604.34	4,540,590.00 4,545,406.99
912828UQ1	US GOV	UNITED STATES TREASURY Government of the United States	1,700,000.00	Fixed	N	3.337	1.552	0.981	02/29/2020 02/29/2020	1,819.75	1,683,007.80 1,684,827.55	1,715,334.00 1,717,153.75

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912828UU2	US GOV	UNITED STATES TREASURY Government of the United States	8,690,000.00	Fixed	N	1.489	1.049	0.732	03/31/2018 03/31/2018	179.05	8,651,528.42 8,651,707.47	8,692,346.30 8,692,525.35
912828TR1	US GOV	UNITED STATES TREASURY Government of the United States	2,000,000.00	Fixed	N	2.95	1.179	0.897	09/30/2019 09/30/2019	54.95	1,989,513.45 1,989,568.40	2,006,100.00 2,006,154.95
912828WR7	US GOV	UNITED STATES TREASURY Government of the United States	1,000,000.00	Fixed	N	4.50	1.166	1.167	06/30/2021 06/30/2021	5,370.24	1,044,173.49 1,049,543.74	1,044,140.00 1,049,510.24
---	US GOV	UNITED STATES TREASURY Government of the United States	33,720,000.00	Fixed	N	2.643	1.184	0.885	06/23/2019 06/23/2019	88,401.91	34,007,403.15 34,095,805.06	34,267,301.35 34,355,703.26

Honda Motor Co., Ltd.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
02665WAZ4	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,250,000.00	Fixed	N	3.788	2.435	1.714	09/24/2020 09/24/2020	595.49	1,250,685.15 1,251,280.64	1,285,262.50 1,285,857.99
02665WAZ4	CORP	AMERICAN HONDA FINANCE CORP Honda Motor Co., Ltd.	1,250,000.00	Fixed	N	3.788	2.435	1.714	09/24/2020 09/24/2020	595.49	1,250,685.15 1,251,280.64	1,285,262.50 1,285,857.99

HSBC Holdings PLC

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
40428HPU0	CORP	HSBC USA INC HSBC Holdings PLC	1,250,000.00	Fixed	N	1.808	1.949	1.701	08/07/2018 08/07/2018	3,750.00	1,251,162.80 1,254,912.80	1,256,775.00 1,260,525.00
40428HPU0	CORP	HSBC USA INC HSBC Holdings PLC	1,250,000.00	Fixed	N	1.808	1.949	1.701	08/07/2018 08/07/2018	3,750.00	1,251,162.80 1,254,912.80	1,256,775.00 1,260,525.00

JPMorgan Chase & Co.

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
46625HJR2	CORP	JPMORGAN CHASE & CO JPMorgan Chase & Co.	1,250,000.00	Fixed	N	2.253	2.081	1.618	01/28/2019 01/28/2019	5,140.63	1,257,594.41 1,262,735.03	1,270,812.50 1,275,953.13
48125LRG9	CORP	JPMORGAN CHASE BANK NA JPMorgan Chase & Co.	325,000.00	Fixed	Y	2.858	1.685	1.539	08/23/2019 09/23/2019	119.17	324,670.89 324,790.06	326,023.75 326,142.92
---	CORP	--- JPMorgan Chase & Co.	1,575,000.00	Fixed	---	2.376	2.00	1.602	03/11/2019 03/17/2019	5,259.79	1,582,265.30 1,587,525.09	1,596,836.25 1,602,096.04

Money Market Obligations Trust

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	88,224.51	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	88,224.51 88,224.51	88,224.51 88,224.51
60934N104	MMFUND	FEDR GOV OBLIGATIONS CL IS MMF Money Market Obligations Trust	88,224.51	Fixed	N	0.00	0.27	0.27	09/30/2016 09/30/2016	0.00	88,224.51 88,224.51	88,224.51 88,224.51

State Street Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
857477AV5	CORP	STATE STREET CORP State Street Corporation	180,000.00	Fixed	N	4.386	2.03	1.778	05/19/2021 05/19/2021	1,287.00	179,366.63 180,653.63	181,373.40 182,660.40

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857477AV5	CORP	STATE STREET CORP State Street Corporation	180,000.00	Fixed	N	4.386	2.03	1.778	05/19/2021 05/19/2021	1,287.00	179,366.63 180,653.63	181,373.40 182,660.40

Toyota Motor Corporation

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
89236TAY1	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	900,000.00	Fixed	N	2.005	1.864	1.28	10/24/2018 10/24/2018	7,850.00	902,472.61 910,322.61	913,167.00 921,017.00
89236TAY1	CORP	TOYOTA MOTOR CREDIT CORP Toyota Motor Corporation	900,000.00	Fixed	N	2.005	1.864	1.28	10/24/2018 10/24/2018	7,850.00	902,472.61 910,322.61	913,167.00 921,017.00

Wells Fargo & Company

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
94974BFU9	CORP	WELLS FARGO & CO Wells Fargo & Company	1,250,000.00	Fixed	N	2.465	2.005	1.571	04/22/2019 04/22/2019	11,731.77	1,253,728.04 1,265,459.81	1,267,312.50 1,279,044.27
94974BFU9	CORP	WELLS FARGO & CO Wells Fargo & Company	1,250,000.00	Fixed	N	2.465	2.005	1.571	04/22/2019 04/22/2019	11,731.77	1,253,728.04 1,265,459.81	1,267,312.50 1,279,044.27

Summary

Identifier	Security Type	Description, Issuer Concentration	Current Units	Coupon Type	Callab le	Duration	Book Yield	Yield	Effective Maturity, Final Maturity	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	---	---	49,763,224.51	Fixed	---	2.568	1.30	0.996	05/26/2019 05/26/2019	144,726.65	50,126,987.38 50,271,714.03	50,512,947.51 50,657,674.16

* Grouped by: Issuer Concentration. * Groups Sorted by: Issuer Concentration. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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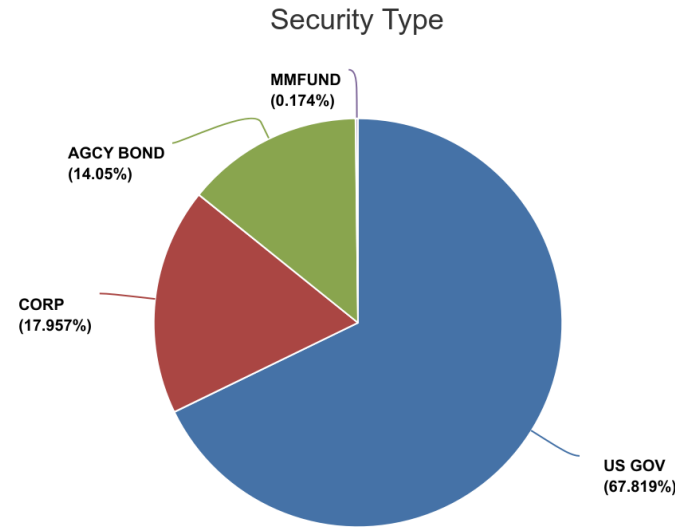


Chart calculated by: Market Value + Accrued

AGCY BOND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	2.872	AA+ Aaa	1,750,000.00	09/12/2019 09/12/2019	0.967 1.004	1,616.32	1,789,720.93 1,791,337.25	1,787,835.00 1,789,451.32
3130A8DB6 FEDERAL HOME LOAN BANKS AGCY BOND	Fixed	N	2.671	AA+ Aaa	1,300,000.00	06/21/2019 06/21/2019	1.139 0.97	4,062.50	1,299,510.86 1,303,573.36	1,305,395.00 1,309,457.50
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	Fixed	N	4.436	AA+ Aaa	1,000,000.00	05/06/2021 05/06/2021	1.144 1.268	4,687.50	1,004,745.47 1,009,432.97	999,190.00 1,003,877.50
3137EADJ5 FREDDIE MAC AGCY BOND	Fixed	N	0.823	AA+ Aaa	3,000,000.00	07/28/2017 07/28/2017	0.854 0.624	5,250.00	3,003,589.89 3,008,839.89	3,009,300.00 3,014,550.00
--- --- AGCY BOND	Fixed	N	2.188	AA+ Aaa	7,050,000.00	12/27/2018 12/27/2018	0.976 0.874	15,616.32	7,097,567.15 7,113,183.47	7,101,720.00 7,117,336.32

CORP

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
36962G6P4 GENERAL ELECTRIC CAPITAL CORP CORP	Fixed	N	3.071	AA- Aa3	1,250,000.00	12/11/2019 12/11/2019	1.948 1.317	8,020.83	1,255,861.49 1,263,882.32	1,280,525.00 1,288,545.83

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Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
89236TAY1 TOYOTA MOTOR CREDIT CORP CORP	Fixed	N	2.005	AA- Aa3	900,000.00	10/24/2018 10/24/2018	1.864 1.28	7,850.00	902,472.61 910,322.61	913,167.00 921,017.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	Fixed	Y	2.858	A+ Aa3	325,000.00	08/23/2019 09/23/2019	1.685 1.539	119.17	324,670.89 324,790.06	326,023.75 326,142.92
02665WAZ4 AMERICAN HONDA FINANCE CORP CORP	Fixed	N	3.788	A+ A1	1,250,000.00	09/24/2020 09/24/2020	2.435 1.714	595.49	1,250,685.15 1,251,280.64	1,285,262.50 1,285,857.99
857477AV5 STATE STREET CORP CORP	Fixed	N	4.386	A A1	180,000.00	05/19/2021 05/19/2021	2.03 1.778	1,287.00	179,366.63 180,653.63	181,373.40 182,660.40
17275RAR3 CISCO SYSTEMS INC CORP	Fixed	N	2.353	AA- A1	1,250,000.00	03/01/2019 03/01/2019	1.845 1.301	2,213.54	1,258,250.56 1,260,464.10	1,274,450.00 1,276,663.54
40428HPU0 HSBC USA INC CORP	Fixed	N	1.808	A A2	1,250,000.00	08/07/2018 08/07/2018	1.949 1.701	3,750.00	1,251,162.80 1,254,912.80	1,256,775.00 1,260,525.00
94974BFU9 WELLS FARGO & CO CORP	Fixed	N	2.465	A A2	1,250,000.00	04/22/2019 04/22/2019	2.005 1.571	11,731.77	1,253,728.04 1,265,459.81	1,267,312.50 1,279,044.27
46625HJR2 JPMORGAN CHASE & CO CORP	Fixed	N	2.253	A- A3	1,250,000.00	01/28/2019 01/28/2019	2.081 1.618	5,140.63	1,257,594.41 1,262,735.03	1,270,812.50 1,275,953.13
--- --- CORP	Fixed	---	2.607	A+ A1	8,905,000.00	06/14/2019 06/15/2019	2.012 1.516	40,708.42	8,933,792.57 8,974,501.00	9,055,701.65 9,096,410.07

MMFUND

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	88,224.51	09/30/2016 09/30/2016	0.27 0.27	0.00	88,224.51 88,224.51	88,224.51 88,224.51
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	Fixed	N	0.00	AAAm Aaa	88,224.51	09/30/2016 09/30/2016	0.27 0.27	0.00	88,224.51 88,224.51	88,224.51 88,224.51

US GOV

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828SS0 UNITED STATES TREASURY US GOV	Fixed	N	0.581	AA+ Aaa	5,000,000.00	04/30/2017 04/30/2017	0.844 0.537	18,308.42	5,000,897.53 5,019,205.95	5,009,850.00 5,028,158.42
912828VP2 UNITED STATES TREASURY US GOV	Fixed	N	3.682	AA+ Aaa	955,000.00	07/31/2020 07/31/2020	1.304 1.059	3,217.93	979,767.39 982,985.32	988,682.85 991,900.78
912828VP2 UNITED STATES TREASURY US GOV	Fixed	N	3.682	AA+ Aaa	1,760,000.00	07/31/2020 07/31/2020	1.582 1.059	5,930.43	1,787,225.11 1,793,155.54	1,822,075.20 1,828,005.63
912828VP2 UNITED STATES TREASURY US GOV	Fixed	N	3.682	AA+ Aaa	1,765,000.00	07/31/2020 07/31/2020	1.713 1.059	5,947.28	1,783,735.83 1,789,683.11	1,827,251.55 1,833,198.83
912828S27 UNITED STATES TREASURY US GOV	Fixed	N	4.599	AA+ Aaa	525,000.00	06/30/2021 06/30/2021	1.162 1.15	1,492.61	524,097.76 525,590.37	524,385.75 525,878.36

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Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
912828B90 UNITED STATES TREASURY US GOV	Fixed	N	4.223	AA+ Aaa	1,200,000.00	02/28/2021 02/28/2021	1.349 1.135	2,055.25	1,233,365.52 1,235,420.77	1,244,580.00 1,246,635.25
912828B90 UNITED STATES TREASURY US GOV	Fixed	N	4.223	AA+ Aaa	330,000.00	02/28/2021 02/28/2021	1.312 1.135	565.19	339,710.85 340,276.04	342,259.50 342,824.69
912828A42 UNITED STATES TREASURY US GOV	Fixed	N	3.975	AA+ Aaa	1,220,000.00	11/30/2020 11/30/2020	1.218 1.10	8,200.00	1,258,624.23 1,266,824.23	1,264,603.20 1,272,803.20
912828A42 UNITED STATES TREASURY US GOV	Fixed	N	3.975	AA+ Aaa	900,000.00	11/30/2020 11/30/2020	1.367 1.10	6,049.18	922,987.82 929,037.00	932,904.00 938,953.18
912828WG1 UNITED STATES TREASURY US GOV	Fixed	N	4.324	AA+ Aaa	1,000,000.00	04/30/2021 04/30/2021	1.151 1.15	9,415.76	1,048,913.28 1,058,329.04	1,048,980.00 1,058,395.76
912828LY4 UNITED STATES TREASURY US GOV	Fixed	N	2.95	AA+ Aaa	1,175,000.00	11/15/2019 11/15/2019	0.987 0.931	14,978.86	1,261,067.32 1,276,046.17	1,263,219.00 1,278,197.86
912828UQ1 UNITED STATES TREASURY US GOV	Fixed	N	3.337	AA+ Aaa	4,500,000.00	02/29/2020 02/29/2020	1.258 0.981	4,816.99	4,498,787.35 4,503,604.34	4,540,590.00 4,545,406.99
912828UQ1 UNITED STATES TREASURY US GOV	Fixed	N	3.337	AA+ Aaa	1,700,000.00	02/29/2020 02/29/2020	1.552 0.981	1,819.75	1,683,007.80 1,684,827.55	1,715,334.00 1,717,153.75
912828UU2 UNITED STATES TREASURY US GOV	Fixed	N	1.489	AA+ Aaa	8,690,000.00	03/31/2018 03/31/2018	1.049 0.732	179.05	8,651,528.42 8,651,707.47	8,692,346.30 8,692,525.35
912828TR1 UNITED STATES TREASURY US GOV	Fixed	N	2.95	AA+ Aaa	2,000,000.00	09/30/2019 09/30/2019	1.179 0.897	54.95	1,989,513.45 1,989,568.40	2,006,100.00 2,006,154.95
912828WR7 UNITED STATES TREASURY US GOV	Fixed	N	4.50	AA+ Aaa	1,000,000.00	06/30/2021 06/30/2021	1.166 1.167	5,370.24	1,044,173.49 1,049,543.74	1,044,140.00 1,049,510.24
--- UNITED STATES TREASURY US GOV	Fixed	N	2.643	AA+ Aaa	33,720,000.00	06/23/2019 06/23/2019	1.184 0.885	88,401.91	34,007,403.15 34,095,805.06	34,267,301.35 34,355,703.26

Summary

Identifier, Description, Security Type	Coupon Type	Callable	Duration	S&P Rating, Moody's Rating	Current Units	Effective Maturity, Final Maturity	Book Yield, Yield	Accrued Balance	Book Value, Book Value + Accrued	Market Value, Market Value + Accrued
---	Fixed	---	2.568	AA Aa2	49,763,224.51	05/26/2019 05/26/2019	1.30 0.996	144,726.65	50,126,987.38 50,271,714.03	50,512,947.51 50,657,674.16

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Filtered By: Description ≠ "Payable" and Description ≠ "Receivable". * Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
60934N104 FEDR GOV OBLIGATIONS CL IS MMF MMFUND	15.44	0.00	507,418.88	0.00	-419,194.37	0.00	0.00	0.00	0.00	0.00 88,224.51	0.00 88,224.51
CCYUSD Receivable CASH	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 20.56	0.00 20.56
912828WR7 UNITED STATES TREASURY US GOV	0.00	0.00	1,045,156.25	-3,060.46	0.00	0.00	0.00	0.00	0.00	0.00 1,045,156.25	0.00 1,044,140.00
912828WG1 UNITED STATES TREASURY US GOV	0.00	0.00	1,050,039.06	-6,970.11	0.00	0.00	0.00	0.00	0.00	0.00 1,050,039.06	0.00 1,048,980.00
912828S27 UNITED STATES TREASURY US GOV	0.00	0.00	524,077.14	-850.63	0.00	0.00	0.00	0.00	0.00	0.00 524,077.14	0.00 524,385.75
912828A42 UNITED STATES TREASURY US GOV	0.00	405.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	925,628.91 926,063.63	940,500.00 932,904.00
0258M0DV8 AMERICAN EXPRESS CREDIT CORP CORP	4,500.00	0.00	0.00	0.00	-504,110.00	-550.00	0.00	0.00	4,022.00	500,120.00 0.00	504,030.00 0.00
17275RAR3 CISCO SYSTEMS INC CORP	13,281.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,261,787.50 1,261,787.50	1,284,600.00 1,274,450.00
05531FAV5 BB&T CORP CORP	0.00	0.00	0.00	0.00	-252,680.00	-1,452.08	0.00	0.00	2,992.09	249,670.00 0.00	253,762.50 0.00
02665WAZ4 AMERICAN HONDA FINANCE CORP CORP	15,312.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,250,812.50 1,250,812.50	1,299,037.50 1,285,262.50
0258M0EB1 AMERICAN EXPRESS CREDIT CORP CORP	0.00	0.00	0.00	0.00	-507,950.00	-3,343.75	0.00	0.00	5,361.51	502,735.00 0.00	508,150.00 0.00
912828A42 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,262,271.09 1,262,271.09	1,274,900.00 1,264,603.20
3135G0ZL0 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	-1,503,870.00	-7,333.33	0.00	0.00	5,639.27	1,494,645.00 0.00	1,506,750.00 0.00
3135G0K69 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,005,000.00 1,005,000.00	1,003,800.00 999,190.00
3130A8DB6 FEDERAL HOME LOAN BANKS AGCY BOND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,299,454.00 1,299,454.00	1,311,570.00 1,305,395.00
24422ETB5 JOHN DEERE CAPITAL CORP CORP	0.00	0.00	0.00	0.00	-1,288,750.00	-13,696.18	0.00	0.00	27,844.90	1,263,112.50 0.00	1,292,437.50 0.00
46625HJR2 JPMORGAN CHASE & CO CORP	14,687.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,261,150.00 1,261,150.00	1,283,162.50 1,270,812.50
40428HPU0 HSBC USA INC CORP	12,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,251,837.50 1,251,837.50	1,255,125.00 1,256,775.00
36962G6P4 GENERAL ELECTRIC CAPITAL CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,257,737.50 1,257,737.50	1,290,875.00 1,280,525.00
89236TAY1 TOYOTA MOTOR CREDIT CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	903,708.00 903,708.00	917,640.00 913,167.00
857477AV5 STATE STREET CORP CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,319.60 179,319.60	183,033.00 181,373.40

Portfolio Activity Summary

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Identifier, Description, Security Type	Interest/ Dividend Received	Transfers In/Out	Purchases	Purchased Accrued Income	Sales	Disposed Accrued	Maturities and Redemptions	Paydowns	Net Realized Gain/Loss	Beginning Original Cost, Ending Original Cost	Beginning Market Value, Ending Market Value
912828SS0 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,003,906.50 5,003,906.50	5,015,650.00 5,009,850.00
3137EADJ5 FREDDIE MAC AGCY BOND	15,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,010,200.00 3,010,200.00	3,011,700.00 3,009,300.00
912828SM3 UNITED STATES TREASURY US GOV	0.00	0.00	0.00	0.00	-1,800,749.60	-6,375.68	0.00	0.00	4,917.87	1,798,855.66 0.00	1,801,803.05 0.00
912828B90 UNITED STATES TREASURY US GOV	12,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,235,812.50 1,235,812.50	1,255,500.00 1,244,580.00
912828B90 UNITED STATES TREASURY US GOV	3,300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	340,776.57 340,776.57	345,262.50 342,259.50
912828UJ2 UNITED STATES TREASURY US GOV	32,587.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,611,246.87 8,618,934.17	8,714,418.90 8,692,346.30
912828UQ1 UNITED STATES TREASURY US GOV	10,625.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,678,683.59 1,678,683.59	1,725,500.00 1,715,334.00
912828UQ1 UNITED STATES TREASURY US GOV	28,125.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,498,417.97 4,498,417.99	4,567,500.00 4,540,590.00
912828TR1 UNITED STATES TREASURY US GOV	10,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,986,250.00 1,986,250.00	2,015,320.00 2,006,100.00
94974BFU9 WELLS FARGO & CO CORP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,255,287.50 1,255,287.50	1,276,275.00 1,267,312.50
912828VP2 UNITED STATES TREASURY US GOV	17,650.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,787,269.34 1,787,269.36	1,842,359.95 1,827,251.55
912828VP2 UNITED STATES TREASURY US GOV	9,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	983,911.13 983,911.13	996,857.65 988,682.85
912828VP2 UNITED STATES TREASURY US GOV	17,600.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,792,862.54 1,792,862.50	1,837,140.80 1,822,075.20
3135G0ZG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION AGCY BOND	15,312.50	0.00	1,791,667.50	-12,420.14	0.00	0.00	0.00	0.00	0.00	0.00 1,791,667.50	0.00 1,787,835.00
912828LY4 UNITED STATES TREASURY US GOV	0.00	0.00	1,261,656.25	-14,116.76	0.00	0.00	0.00	0.00	0.00	0.00 1,261,656.25	0.00 1,263,219.00
48125LRG9 JPMORGAN CHASE BANK NA CORP	0.00	0.00	324,668.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00 324,668.50	0.00 326,023.75
---	232,046.69	405.58	6,504,683.58	-37,418.10	-6,277,303.97	-32,751.02	0.00	0.00	50,777.64	49,852,469.27 50,136,962.90	50,514,660.85 50,512,968.07

* Weighted by: Ending Market Value + Accrued.

Disclaimer

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