

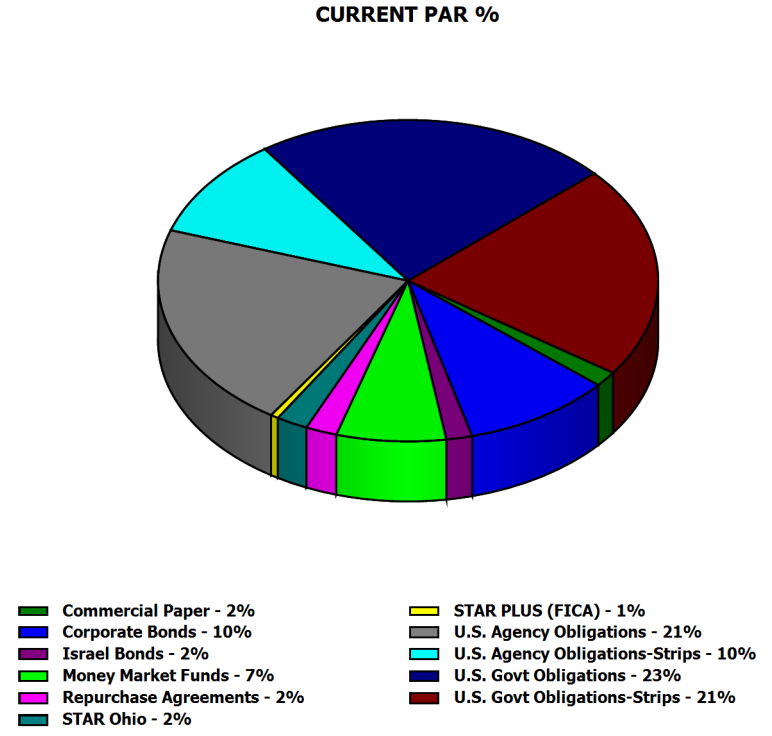
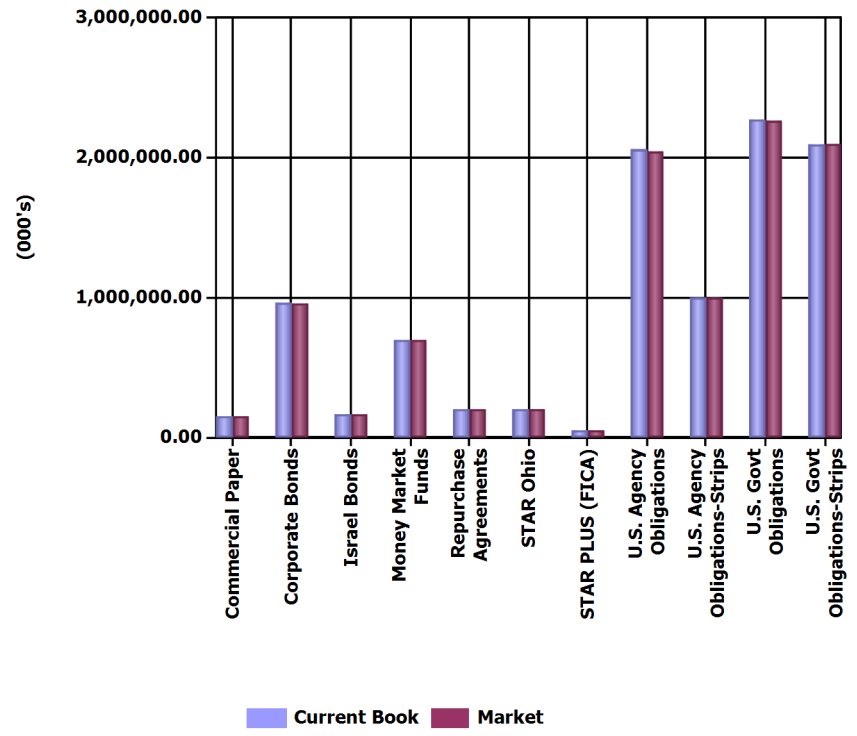


Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
Commercial Paper	150,150.16	149,820.39	150,148.90	100.22 %	0.98 %	.004	.004
Corporate Bonds	946,452.00	963,438.87	956,368.87	99.27 %	1.73 %	2.408	2.443
Israel Bonds	165,000.00	165,000.00	164,854.35	99.91 %	2.42 %	2.203	2.203
Money Market Funds	696,188.49	696,188.49	696,188.49	100.00 %	0.73 %	.003	.003
Repurchase Agreements	200,000.00	200,000.00	200,000.00	100.00 %	0.79 %	.003	.003
STAR Ohio	201,392.05	201,392.05	201,392.05	100.00 %	1.03 %	.003	.003
STAR PLUS (FICA)	50,391.00	50,391.00	50,391.00	100.00 %	0.65 %	.003	.003
U.S. Agency Obligations	2,050,443.00	2,058,827.39	2,045,101.83	99.33 %	1.28 %	.887	2.530
U.S. Agency Obligations-Strips	1,002,147.00	999,671.52	1,000,718.58	100.10 %	0.72 %	.153	.153
U.S. Govt Obligations	2,270,000.00	2,270,819.99	2,264,431.00	99.72 %	1.11 %	1.864	1.864
U.S. Govt Obligations-Strips	2,100,000.00	2,094,957.27	2,097,207.00	100.11 %	0.73 %	.149	.149
Totals (000's):	9,832,163.71	9,850,506.97	9,826,802.06	99.76 %	1.07 %	.932	1.278

PORTFOLIO ALLOCATION



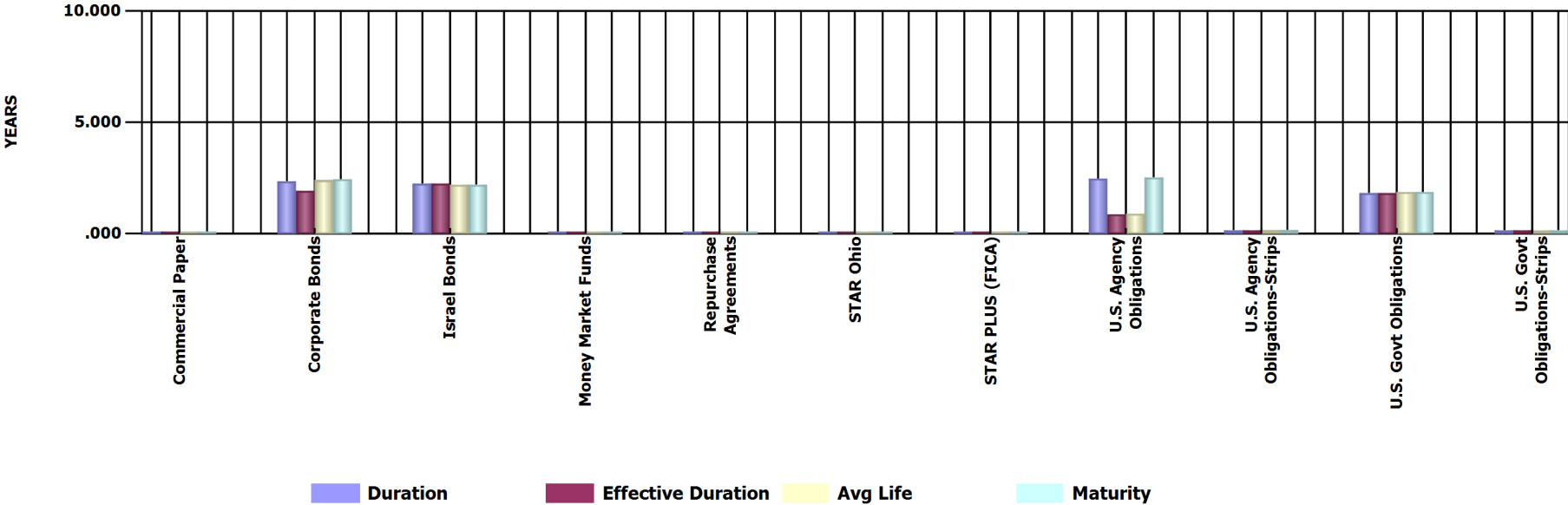


Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
Commercial Paper	150,150.16	.004	.004	.004	.004
Corporate Bonds	946,452.00	2.352	1.923	2.408	2.443
Israel Bonds	165,000.00	2.248	2.248	2.203	2.203
Money Market Funds	696,188.49	.003	.003	.003	.003
Repurchase Agreements	200,000.00	.003	.003	.003	.003
STAR Ohio	201,392.05	.003	.003	.003	.003
STAR PLUS (FICA)	50,391.00	.003	.003	.003	.003
U.S. Agency Obligations	2,050,443.00	2.468	.857	.887	2.530
U.S. Agency Obligations-Strips	1,002,147.00	.152	.152	.153	.153
U.S. Govt Obligations	2,270,000.00	1.826	1.826	1.864	1.864
U.S. Govt Obligations-Strips	2,100,000.00	.149	.149	.149	.149
Totals (000's):	9,832,163.71	1.248	.871	.932	1.278



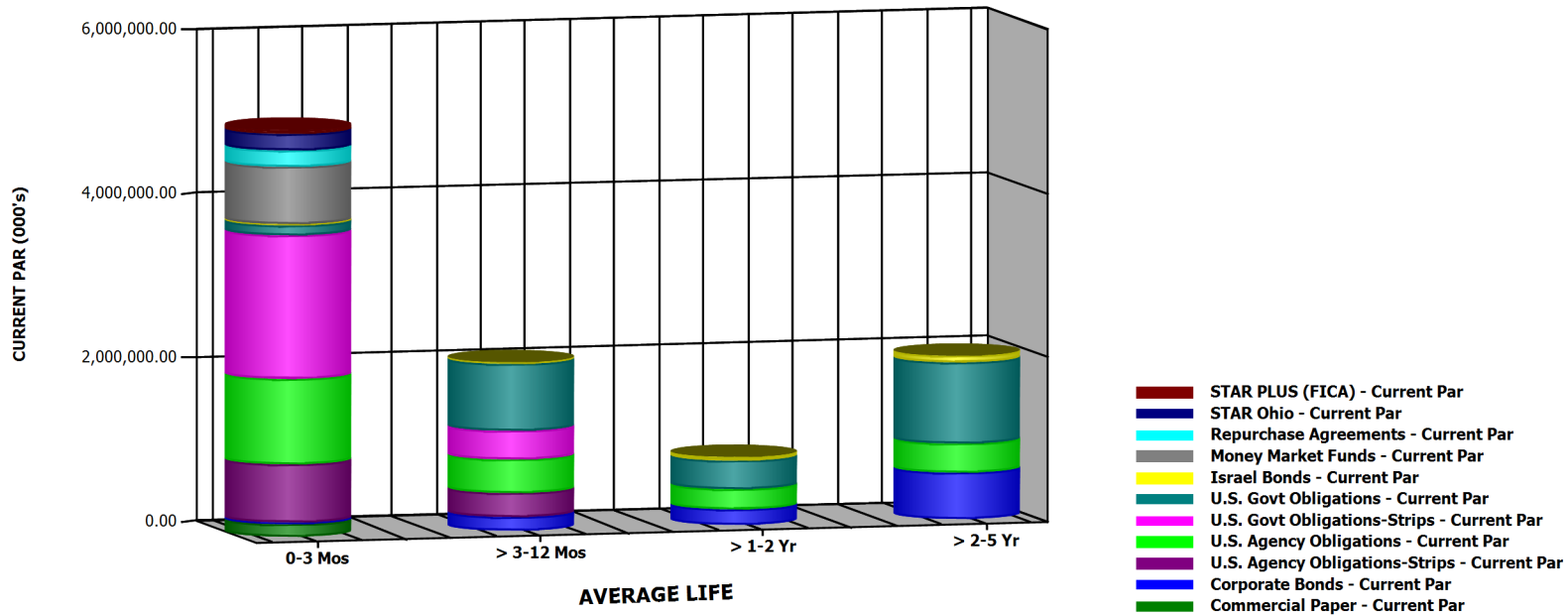


Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
Commercial Paper	150,150.16	0.00	0.00	0.00	150,150.16
Corporate Bonds	22,620.00	168,161.00	190,455.00	565,216.00	946,452.00
Israel Bonds	17,800.00	21,000.00	46,200.00	80,000.00	165,000.00
Money Market Funds	696,188.49	0.00	0.00	0.00	696,188.49
Repurchase Agreements	200,000.00	0.00	0.00	0.00	200,000.00
STAR Ohio	201,392.05	0.00	0.00	0.00	201,392.05
STAR PLUS (FICA)	50,391.00	0.00	0.00	0.00	50,391.00
U.S. Agency Obligations	1,040,845.00	408,350.00	246,793.00	354,455.00	2,050,443.00
U.S. Agency Obligations-Strips	710,000.00	292,147.00	0.00	0.00	1,002,147.00
U.S. Govt Obligations	120,000.00	815,000.00	345,000.00	990,000.00	2,270,000.00
U.S. Govt Obligations-Strips	1,750,000.00	350,000.00	0.00	0.00	2,100,000.00
Totals (000's):	4,959,386.71	2,054,658.00	828,448.00	1,989,671.00	9,832,163.71

AVERAGE LIFE DISTRIBUTION

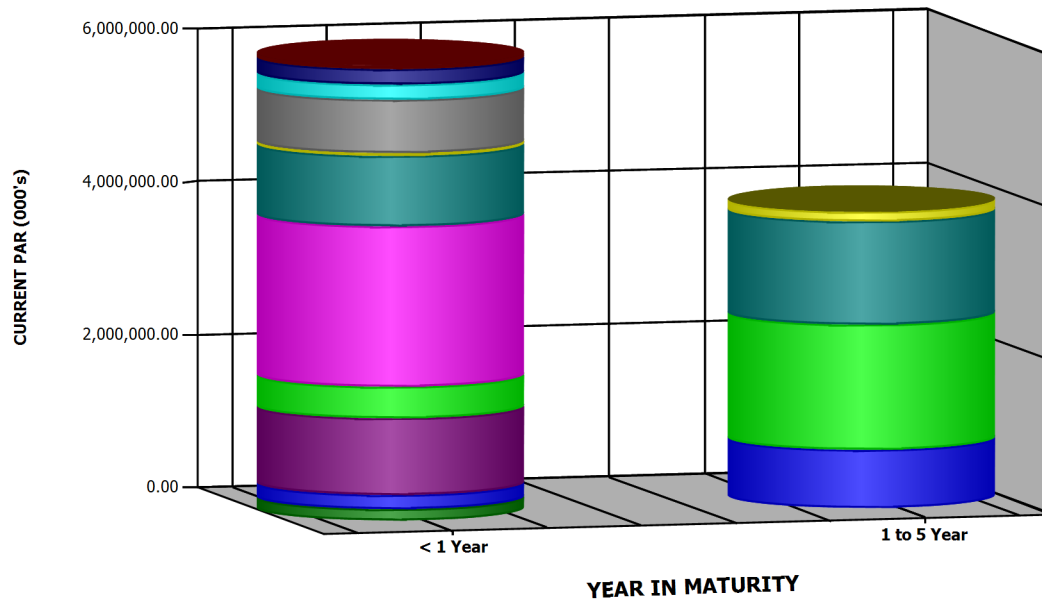




Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
Commercial Paper	150,150.16	0.00	150,150.16
Corporate Bonds	185,281.00	761,171.00	946,452.00
Israel Bonds	38,800.00	126,200.00	165,000.00
Money Market Funds	696,188.49	0.00	696,188.49
Repurchase Agreements	200,000.00	0.00	200,000.00
STAR Ohio	201,392.05	0.00	201,392.05
STAR PLUS (FICA)	50,391.00	0.00	50,391.00
U.S. Agency Obligations	412,385.00	1,638,058.00	2,050,443.00
U.S. Agency Obligations-Stri	1,002,147.00	0.00	1,002,147.00
U.S. Govt Obligations	920,000.00	1,350,000.00	2,270,000.00
U.S. Govt Obligations-Strips	2,100,000.00	0.00	2,100,000.00
Totals (000's):	5,956,734.71	3,875,429.00	9,832,163.71



MATURITY DISTRIBUTION

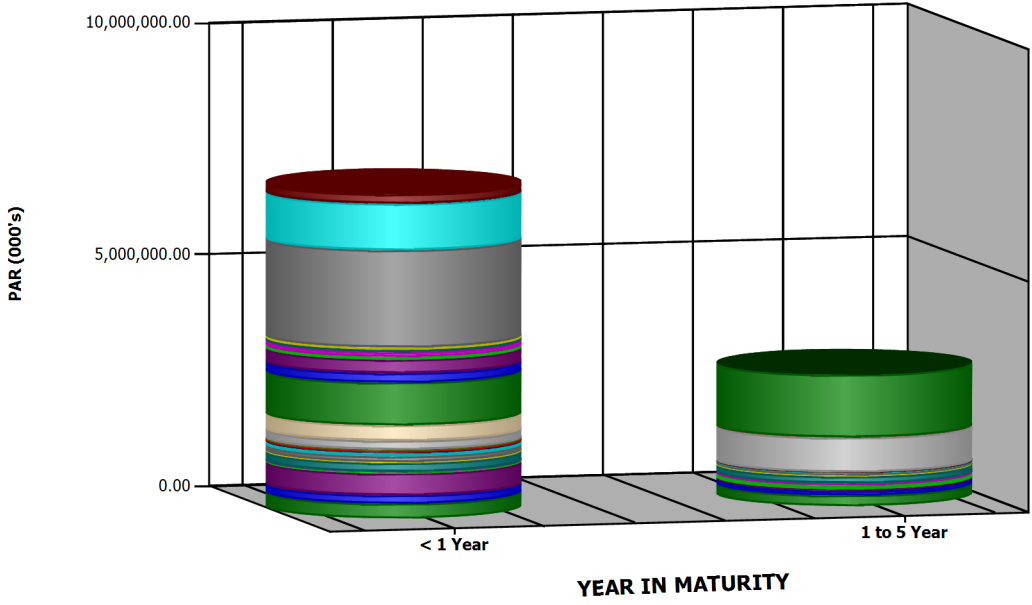
- STAR PLUS (FICA) - Current Par
- STAR Ohio - Current Par
- Repurchase Agreements - Current Par
- Money Market Funds - Current Par
- Israel Bonds - Current Par
- U.S. Govt Obligations - Current Par
- U.S. Govt Obligations-Strips - Current Par
- U.S. Agency Obligations - Current Par
- U.S. Agency Obligations-Strips - Current Par
- Corporate Bonds - Current Par
- Commercial Paper - Current Par



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
Commercial Paper	150,150.16	0.00	150,150.16
Corporate Bonds	190,781.00	755,671.00	946,452.00
Israel Bonds	38,800.00	126,200.00	165,000.00
Money Market Funds	696,188.49	0.00	696,188.49
Repurchase Agreements	200,000.00	0.00	200,000.00
STAR Ohio	201,392.05	0.00	201,392.05
STAR PLUS (FICA)	50,391.00	0.00	50,391.00
U.S. Agency Obligations	1,449,195.00	601,248.00	2,050,443.00
U.S. Agency Obligations-Stri	1,002,147.00	0.00	1,002,147.00
U.S. Govt Obligations	920,000.00	1,350,000.00	2,270,000.00
U.S. Govt Obligations-Strips	2,100,000.00	0.00	2,100,000.00
Totals (000's):	6,999,044.71	2,833,119.00	9,832,163.71



- REPURCHASE AGREEMENT (TRI-PART - Par
- FFCB-GOVT-US-30/360-AT-MAT - Par
- FHLB-GOVT-ACT/360-Z - Par
- GOVT-US-ACT/360-ZERO-Z - Par
- CP-DISC-US-ACT/360-ZERO-Z - Par
- STAR OHIO-STAR PLUS(REINV DVD) - Par
- COMMERCIAL PAPER - OPEN TERM - Par
- MONEY MARKET NOW - SWEEP ACCT - Par
- MONEY MARKET FUND - CASH ACCT - Par
- STAR OHIO - CASH ACCT - Par
- GOVT-US-ACT/ACT-FXD-S - Par
- MONEY MARKET NOW ACCT - Par
- CORP-US-ACT/360-FLT-Q - Par
- CORP-US-30/360-FXD-S - Par
- FHLB-GOVT-US-30/360-STEP-Q - Par
- FHLMC-GOVT-US-30/360-STEP-Q - Par
- FNMA-GOVT-US-30/360-STEP-S - Par
- FNMA-GOVT-US-30/360-STEP-Q - Par
- FHLMC-GOVT-US-30/360-STEP-S - Par
- FHLB-GOVT-US-30/360-STEP-S - Par
- TVA-US-30/360-FXD-S - Par
- FHLB-GOVT-US-30/360-FXD-S - Par
- ISRAEL-ACT/365-FLT-S - Par
- ISRAEL-ACT/365-FXD-S - Par
- FFCB-GOVT-US-30/360-FXD-S - Par
- FHLMC-GOVT-US-30/360-FXD-S - Par
- FNMA-GOVT-US-30/360-FXD-S - Par

CALL/MATURITY DISTRIBUTION



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Commercial Paper	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
US BANK - OPEN COMMERC			OPNCP8020	.900	.900	.003	.003	.003	11/03/2011	06/01/2017		100,150,162.98	100,150,162.98	100.000000	0.00
DEXIA CREDIT LOC 1.120 6-			25214P3V3	1.120	1.127	.005	.005	.005	11/02/2016	06/02/2017		50,000,000.00	49,670,222.22	99.997472	328,513.89
Total	Count	2		.973	.975	.004	.004	.004				150,150,162.98	149,820,385.20	99.999158	328,513.89
Corporate Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
CATERPILLAR FIN SERV CO			14912L5T4	2.450	2.027	1.268	1.246	1.246	01/08/2014	09/06/2018		5,000,000.00	5,093,550.00	101.003000	-43,400.00
AMERICAN EXPRESS CREDI			0258MODJ5	2.125	1.899	1.156	1.140	1.140	01/22/2014	07/27/2018		7,125,000.00	7,194,468.75	100.528000	-31,848.75
GENERAL ELECTRIC CAPITA			36962G6K5	1.600	1.516	.474	.474	.474	02/04/2014	11/20/2017		2,855,000.00	2,863,793.40	100.149000	-4,539.45
JP MORGAN CHASE & CO			46625HJR2	2.350	2.290	1.663	1.624	1.624	02/14/2014	01/28/2019		10,000,000.00	10,028,100.00	100.940000	65,900.00
WELLS FARGO & CO			94974BFQ8	2.150	2.000	1.627	1.591	1.591	02/14/2014	01/15/2019		5,000,000.00	5,035,050.00	100.589000	-5,600.00
US BANCORP			91159HHE3	1.950	1.846	1.375	1.441	.997	02/18/2014	11/15/2018	10/15/2018	15,000,000.00	15,070,500.00	100.528000	8,700.00
JOHN DEERE CAPITAL CORP			24422ERW1	1.200	1.171	.362	.361	.361	02/24/2014	10/10/2017		1,513,000.00	1,514,543.26	99.965000	-2,072.81
JOHN DEERE CAPITAL CORP			24422ESB6	1.300	1.421	.781	.777	.777	03/10/2014	03/12/2018		10,000,000.00	9,953,000.00	99.914000	38,400.00
JOHN DEERE CAPITAL CORP			24422ERW1	1.200	1.116	.362	.361	.361	03/11/2014	10/10/2017		3,000,000.00	3,008,820.00	99.965000	-9,870.00
JOHN DEERE CAPITAL CORP			24422EQZ5	2.800	1.295	.301	.301	.301	03/13/2014	09/18/2017		14,650,000.00	15,404,914.50	100.432000	-691,626.50
3 M CO			88579YAE1	1.000	1.029	.071	.071	.071	04/04/2014	06/26/2017		13,020,000.00	13,008,021.60	99.976000	8,853.60
WELLS FARGO & CO			94974BFV7	1.613	1.413	1.893	1.879	1.879	04/28/2014	04/22/2019		7,000,000.00	7,027,510.00	100.306000	-6,090.00
GENERAL ELECTRIC COMPA			369604BC6	5.250	1.422	.518	.501	.501	05/06/2014	12/06/2017		5,000,000.00	5,666,300.00	101.970000	-567,800.00
GENERAL ELECTRIC CAPITA			36962G3H5	5.625	1.472	.293	.293	.293	05/08/2014	09/15/2017		10,000,000.00	11,353,400.00	101.199000	-1,233,500.00
JP MORGAN CHASE & CO			46625HGY0	6.000	1.826	.627	.608	.608	05/09/2014	01/15/2018		10,000,000.00	11,480,000.00	102.669000	-1,213,100.00
US BANCORP			91159HHH6	2.200	2.062	1.816	1.868	1.199	05/12/2014	04/25/2019	03/25/2019	8,900,000.00	8,957,672.00	101.027000	33,731.00
CATERPILLAR FIN SERV CO			14912L6J5	2.000	2.023	2.764	2.688	2.688	03/20/2015	03/05/2020		10,000,000.00	9,989,200.00	100.189000	29,700.00
MICROSOFT CORP			594918AC8	4.200	1.543	2.003	1.906	1.906	05/19/2015	06/01/2019		12,413,000.00	13,697,869.63	105.265000	-631,325.18
AMERICAN EXPRESS CREDI			0258MODP1	2.250	1.980	2.208	2.151	2.151	05/22/2015	08/15/2019		10,000,000.00	10,108,900.00	100.680000	-40,900.00
JOHN DEERE CAPITAL CORP			24422ESW0	2.050	1.960	2.778	2.700	2.700	05/29/2015	03/10/2020		10,000,000.00	10,040,600.00	100.617000	21,100.00
PNC FIN SERV GROUP			69353REP9	2.300	2.264	2.923	2.886	1.812	06/03/2015	06/01/2020	05/02/2020	10,000,000.00	10,016,700.00	100.750000	58,300.00
GENERAL ELECTRIC CAPITA			36962G2T0	5.550	2.279	2.929	2.740	2.740	06/08/2015	05/04/2020		5,000,000.00	5,754,900.00	110.564000	-226,700.00
JP MORGAN CHASE & CO			48127HAA7	2.200	2.377	2.395	2.338	2.338	06/08/2015	10/22/2019		5,000,000.00	4,963,350.00	100.524000	62,850.00
APPLE INC			037833AJ9	1.000	1.306	.923	.920	.920	06/09/2015	05/03/2018		10,000,000.00	9,913,200.00	99.723000	59,100.00
AMERICAN EXPRESS CREDI			0258MODT3	2.375	2.520	2.904	2.899	1.783	06/12/2015	05/26/2020	04/25/2020	10,000,000.00	9,932,800.00	101.062000	173,400.00
WAL-MART STORES			931142DJ9	1.950	1.507	1.542	1.510	1.510	06/16/2015	12/15/2018		7,171,000.00	7,278,851.84	100.783000	-51,702.91
JOHNSON & JOHNSON			478160BM5	1.875	1.880	2.515	2.442	2.442	06/22/2015	12/05/2019		11,650,000.00	11,647,437.00	100.676000	81,317.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Corporate Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
3 M CO			88579YAG6	1.625	1.730	2.041	1.999	1.999	06/25/2015	06/15/2019		5,000,000.00	4,979,900.00	100.227000	31,450.00
PEPSICO INC			713448CB2	1.250	1.111	.203	.203	.203	07/06/2015	08/13/2017		9,600,000.00	9,627,648.00	100.014000	-26,304.00
WELLS FARGO & CO			949746NX5	5.625	1.389	.532	.514	.514	07/08/2015	12/11/2017		5,000,000.00	5,503,300.00	102.114000	-397,600.00
BERKSHIRE HATHAWAY INC			084664BY6	2.000	1.478	1.208	1.191	1.191	07/16/2015	08/15/2018		12,168,000.00	12,358,550.88	100.661000	-110,120.40
MICROSOFT CORP			594918AY0	1.850	1.863	2.619	2.629	1.539	07/24/2015	02/12/2020	01/12/2020	3,782,000.00	3,779,844.26	100.464000	19,704.22
INTEL CORP			458140AQ3	2.450	2.367	3.164	3.037	3.037	07/29/2015	07/29/2020		10,000,000.00	10,038,900.00	101.878000	148,900.00
COCA COLA COMPANY			191216BF6	1.650	1.449	1.422	1.404	1.404	07/31/2015	11/01/2018		6,320,000.00	6,360,068.80	100.362000	-17,190.40
MERCK & CO INC			58933YAS4	1.850	1.950	2.699	2.624	2.624	07/31/2015	02/10/2020		7,000,000.00	6,969,690.00	100.597000	72,100.00
COLGATE PALMOLIVE CO			19416QEF3	1.750	1.601	1.789	1.763	1.763	08/07/2015	03/15/2019		11,660,000.00	11,720,515.40	100.405000	-13,292.40
CHEVRON CORP			166764AR1	1.961	2.193	2.679	2.683	1.585	08/13/2015	03/03/2020	02/03/2020	5,000,000.00	4,950,000.00	100.384000	69,200.00
CHEVRON CORP			166764AV2	1.365	1.436	.753	.749	.749	08/17/2015	03/02/2018		10,000,000.00	9,982,300.00	99.981000	15,800.00
PNC BANK NA			69353RDD7	2.250	2.147	2.005	2.031	1.142	08/18/2015	07/02/2019	06/02/2019	10,000,000.00	10,038,000.00	100.681000	30,100.00
PNC BANK NA			69353RDD7	2.250	2.148	2.005	2.031	1.142	08/18/2015	07/02/2019	06/02/2019	5,000,000.00	5,018,800.00	100.681000	15,250.00
EXXON MOBIL CORPORATIO			30231GAG7	1.912	2.054	2.688	2.694	1.599	08/20/2015	03/06/2020	02/06/2020	5,000,000.00	4,969,300.00	100.646000	63,000.00
CHEVRON CORP			166764AN0	2.193	1.925	2.375	2.402	1.517	08/28/2015	11/15/2019	10/15/2019	8,319,000.00	8,408,595.63	100.944000	-11,064.27
AMERICAN HONDA FINANCE			02665WAW1	1.600	1.511	1.118	1.105	1.105	09/14/2015	07/13/2018		5,000,000.00	5,012,250.00	100.146000	-4,950.00
AMERICAN HONDA FINANCE			02665WAZ4	2.450	2.393	3.321	3.189	3.189	09/25/2015	09/24/2020		5,000,000.00	5,013,400.00	101.422000	57,700.00
CHEVRON CORP			166764AL4	1.345	1.207	.460	.460	.460	09/28/2015	11/15/2017		2,030,000.00	2,035,562.20	100.035000	-4,851.70
TOYOTA MOTOR CREDIT CO			89236TBP9	2.125	1.965	2.132	2.079	2.079	09/29/2015	07/18/2019		5,000,000.00	5,029,100.00	100.794000	10,600.00
IBM CORP			459200HT1	1.950	1.648	1.704	1.669	1.669	09/29/2015	02/12/2019		3,000,000.00	3,029,550.00	100.675000	-9,300.00
MICROSOFT CORP			594918AH7	3.000	1.880	3.340	3.185	3.185	10/01/2015	10/01/2020		7,500,000.00	7,899,075.00	104.026000	-97,125.00
WELLS FARGO & CO			94974BGM6	2.600	2.306	3.145	3.011	3.011	10/02/2015	07/22/2020		5,000,000.00	5,066,500.00	101.465000	6,750.00
JP MORGAN CHASE & CO			46625HHS2	4.400	2.552	3.145	2.931	2.931	10/05/2015	07/22/2020		5,000,000.00	5,414,600.00	106.684000	-80,400.00
TOYOTA MOTOR CREDIT CO			89233P6S0	1.250	1.077	.348	.348	.348	10/08/2015	10/05/2017		5,000,000.00	5,016,950.00	99.987000	-17,600.00
PEPSICO INC			713448DC9	2.150	1.992	3.293	3.260	1.941	10/19/2015	10/14/2020	09/14/2020	5,000,000.00	5,037,200.00	100.967000	11,150.00
TOYOTA MOTOR CREDIT CO			89233P6S0	1.250	1.056	.348	.348	.348	11/06/2015	10/05/2017		5,216,000.00	5,235,090.56	99.987000	-19,768.64
PEPSICO INC			713448DC9	2.150	2.245	3.293	3.260	1.937	11/12/2015	10/14/2020	09/14/2020	10,000,000.00	9,955,900.00	100.967000	140,800.00
CATERPILLAR FIN SERV CO			14912L6N6	2.500	2.270	3.458	3.324	3.324	12/04/2015	11/13/2020		5,000,000.00	5,053,400.00	101.426000	17,900.00
IBM CORP			459200HM6	1.625	1.983	2.959	2.895	2.895	12/07/2015	05/15/2020		5,000,000.00	4,924,250.00	99.460000	48,750.00
COCA COLA COMPANY			191216BT6	1.875	1.944	3.411	3.309	3.309	12/14/2015	10/27/2020		5,809,000.00	5,790,295.02	100.367000	40,024.01
CHEVRON CORP			166764AE0	1.718	1.536	.981	1.051	.822	12/15/2015	06/24/2018	05/24/2018	5,500,000.00	5,524,695.00	100.298000	-8,305.00
TOYOTA MOTOR CREDIT CO			89236TCP8	1.550	1.544	1.118	1.105	1.105	12/17/2015	07/13/2018		5,000,000.00	5,000,750.00	100.076000	3,050.00
WAL-MART STORES			931142CU5	3.625	1.961	3.107	2.927	2.927	12/21/2015	07/08/2020		9,150,000.00	9,809,257.50	105.610000	-145,942.50



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Corporate Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
JOHN DEERE CAPITAL CORP			24422ETF6	2.550	2.246	3.611	3.432	3.432	01/26/2016	01/08/2021		5,000,000.00	5,070,800.00	101.849000	21,650.00
EXXON MOBIL CORPORATIO			30231GAV4	2.222	1.940	3.677	3.600	2.067	03/28/2016	03/01/2021	02/01/2021	5,000,000.00	5,066,000.00	101.082000	-11,900.00
JOHNSON & JOHNSO 1.650			478160BS2	1.650	1.444	3.677	3.638	2.126	04/18/2016	03/01/2021	02/01/2021	1,488,000.00	1,502,329.44	99.420000	-22,959.84
INTEL CORP 1.700 5-19-21			458140AW0	1.700	1.724	3.888	3.851	2.332	05/19/2016	05/19/2021	04/19/2021	10,000,000.00	9,988,500.00	99.040000	-84,500.00
MICROSOFT CORP 1.300 11-			594918BF0	1.300	1.029	1.427	1.413	1.413	06/10/2016	11/03/2018		11,775,000.00	11,850,360.00	99.957000	-80,423.25
APPLE INC 2.100 5-06-19			037833AQ3	2.100	1.213	1.932	1.900	1.900	06/15/2016	05/06/2019		9,014,000.00	9,240,431.68	101.146000	-123,131.24
IBM CORP 1.800 5-17-19			459200JE2	1.800	1.211	1.962	1.935	1.935	06/20/2016	05/17/2019		5,000,000.00	5,083,800.00	100.306000	-68,500.00
EXXON MOBIL CORP 1.305 3			30231GAL6	1.305	.881	.764	.761	.761	06/30/2016	03/06/2018		5,808,000.00	5,849,062.56	99.986000	-41,875.68
WELLS FARGO & CO 1.400 9			94974BGB0	1.400	1.010	.274	.274	.274	07/08/2016	09/08/2017		2,550,000.00	2,561,500.50	99.996000	-11,602.50
IBM CORP 1.625 5-15-20			459200HM6	1.625	1.187	2.959	2.896	2.896	07/12/2016	05/15/2020		7,000,000.00	7,114,870.00	99.460000	-152,670.00
CATERPILLAR FIN 1.500 2-2			14912L6P1	1.500	.889	.734	.724	.724	07/13/2016	02/23/2018		10,000,000.00	10,097,500.00	99.974000	-100,100.00
JP MORGAN CHASE 2.750 6-			46625HLW8	2.750	1.935	2.981	2.924	1.849	07/19/2016	06/23/2020	05/23/2020	10,000,000.00	10,306,900.00	101.768000	-130,100.00
AMERICAN HONDA F 2.250			02665WAH4	2.250	1.281	2.208	2.151	2.151	07/20/2016	08/15/2019		5,000,000.00	5,145,300.00	100.918000	-99,400.00
MICROSOFT CORP 1.850 2-1			594918AY0	1.850	1.260	2.619	2.630	1.546	07/25/2016	02/12/2020	01/12/2020	5,522,000.00	5,634,648.80	100.464000	-87,026.72
MICROSOFT CORP 1.850 2-1			594918AY0	1.850	1.254	2.619	2.630	1.546	07/25/2016	02/12/2020	01/12/2020	5,000,000.00	5,103,100.00	100.464000	-79,900.00
WELLS FARGO & CO 2.100 7			949746SA0	2.100	2.079	4.156	3.970	3.970	07/26/2016	07/26/2021		5,000,000.00	5,005,000.00	99.082000	-50,900.00
AMERICAN HONDA F 1.650			02665WBF7	1.650	1.605	4.118	3.970	3.970	08/01/2016	07/12/2021		8,475,000.00	8,493,051.75	97.962000	-190,772.25
COCA COLA COMPAN 1.150			191216BA7	1.150	.813	.836	.830	.830	08/04/2016	04/01/2018		5,000,000.00	5,027,650.00	99.894000	-32,950.00
BERKSHIRE HATHAW 1.450			084664CE9	1.450	.884	.767	.763	.763	08/04/2016	03/07/2018		2,539,000.00	2,561,673.27	100.065000	-21,022.92
WELLS FARGO & CO 2.150 1			94974BFQ8	2.150	1.272	1.627	1.591	1.591	08/05/2016	01/15/2019		9,272,000.00	9,467,361.04	100.589000	-140,748.96
APPLE INC 1.700 2-22-19			037833BQ2	1.700	1.040	1.732	1.700	1.700	08/05/2016	02/22/2019		10,000,000.00	10,165,500.00	100.381000	-127,400.00
TOYOTA MOTOR CRE 2.000			89236TAY1	2.000	1.051	1.400	1.383	1.383	08/05/2016	10/24/2018		10,000,000.00	10,207,600.00	100.635000	-144,100.00
MERCK & CO INC 5.000 6-30			589331AN7	5.000	1.146	2.082	1.970	1.970	08/08/2016	06/30/2019		13,007,000.00	14,429,965.80	106.715000	-549,545.75
INTEL CORP 1.350 12-15-17			458140AL4	1.350	.843	.542	.536	.536	08/09/2016	12/15/2017		15,000,000.00	15,101,850.00	100.021000	-98,700.00
TOYOTA MOTOR CRE 2.125			89236TBP9	2.125	1.250	2.132	2.079	2.079	08/12/2016	07/18/2019		5,000,000.00	5,125,600.00	100.794000	-85,900.00
MICROSOFT CORP 1.550 8-0			594918BP8	1.550	1.504	4.107	4.050	2.363	08/16/2016	08/08/2021	07/08/2021	10,000,000.00	10,022,000.00	98.471000	-174,900.00
CHEVRON CORP 1.345 11-1			166764AL4	1.345	.936	.460	.460	.460	08/16/2016	11/15/2017		10,000,000.00	10,050,500.00	100.035000	-47,000.00
PEPSICO INC 1.500 2-22-19			713448DE5	1.500	1.006	1.732	1.703	1.703	08/16/2016	02/22/2019		3,053,000.00	3,090,368.72	99.976000	-38,101.44
PNC BANK NA 5.125 2-08-2			693476BJ1	5.125	1.623	2.693	2.515	2.515	08/22/2016	02/08/2020		5,000,000.00	5,586,950.00	108.071000	-183,400.00
AMERICAN HONDA F 1.700			02665WBA8	1.700	1.147	1.732	1.700	1.700	08/26/2016	02/22/2019		4,496,000.00	4,556,875.84	99.980000	-61,775.04
MICROSOFT CORP 1.100 8-0			594918BN3	1.100	1.162	2.189	2.159	2.159	09/01/2016	08/08/2019		5,000,000.00	4,991,050.00	99.086000	-36,750.00
AMERICAN EXPRESS 1.800 7			0258MODV8	1.800	1.307	1.082	1.153	.717	09/01/2016	07/31/2018	06/30/2018	10,000,000.00	10,092,900.00	100.176000	-75,300.00
COCA COLA COMPAN 1.550			191216BY5	1.550	1.527	4.258	4.114	4.114	09/02/2016	09/01/2021		5,000,000.00	5,005,500.00	98.554000	-77,800.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Corporate Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
PEPSICO INC 5.000 6-01-18			713448BH0	5.000	1.016	1.003	.968	.968	09/07/2016	06/01/2018		4,501,000.00	4,808,283.27	103.595000	-145,472.32
PEPSICO INC 1.850 4-30-20			713448CS5	1.850	1.382	2.833	2.849	1.764	09/08/2016	04/30/2020	03/30/2020	5,024,000.00	5,107,197.44	100.268000	-69,733.12
AMERICAN HONDA F 1.700			02665WBG5	1.700	1.697	4.279	4.123	4.123	09/12/2016	09/09/2021		10,000,000.00	10,001,400.00	98.063000	-195,100.00
WAL-MART STORES 1.125 4			931142DF7	1.125	.893	.863	.858	.858	09/19/2016	04/11/2018		10,000,000.00	10,035,100.00	99.860000	-49,100.00
3 M CO 1.625 9-19-21			88579YAU5	1.625	1.519	4.222	4.158	2.467	09/20/2016	09/19/2021	08/19/2021	7,000,000.00	7,035,700.00	99.373000	-79,590.00
PNC BANK NA 1.800 11-05-1			69353RET1	1.800	1.355	1.351	1.414	.980	09/23/2016	11/05/2018	10/06/2018	5,000,000.00	5,046,200.00	100.180000	-37,200.00
AMERICAN HONDA F 1.500			02665WAT8	1.500	1.002	.784	.780	.780	09/30/2016	03/13/2018		7,500,000.00	7,553,700.00	100.108000	-45,600.00
PEPSICO INC 1.700 10-06-2			713448DL9	1.700	1.716	4.271	4.198	2.501	10/07/2016	10/06/2021	09/06/2021	10,000,000.00	9,992,400.00	98.445000	-147,900.00
INTEL CORP 3.300 10-01-21			458140AJ9	3.300	1.723	4.340	4.063	4.063	10/24/2016	10/01/2021		5,288,000.00	5,681,004.16	105.012000	-127,969.60
TOYOTA MOTOR CRE 1.550			89236TDH5	1.550	1.513	2.384	2.342	2.342	11/04/2016	10/18/2019		9,620,000.00	9,630,197.20	99.395000	-68,398.20
PROCTER & GAMBLE 1.700			742718EQ8	1.700	1.636	4.430	4.274	4.274	11/08/2016	11/03/2021		5,000,000.00	5,015,250.00	99.520000	-39,250.00
WAL-MART STORES 3.250 1			931142CZ4	3.250	1.838	3.405	3.241	3.241	11/17/2016	10/25/2020		7,500,000.00	7,900,500.00	104.652000	-51,600.00
US BANCORP 2.350 1-29-21			91159HHL7	2.350	2.087	3.584	3.503	1.966	11/18/2016	01/29/2021	12/29/2020	10,000,000.00	10,105,100.00	101.042000	-900.00
JP MORGAN CHASE & CO			46623EKG3	2.295	2.614	3.211	4.005	1.841	11/28/2016	08/15/2021	08/15/2020	8,085,000.00	7,971,163.20	99.598000	81,335.10
PG 1.7 11-03-21			742718EQ8	1.700	2.009	4.430	4.272	4.272	12/02/2016	11/03/2021		1,532,000.00	1,509,939.20	99.520000	14,707.20
USB 2.35 01-29-21 MTN			91159HHL7	2.350	2.260	3.584	3.503	1.963	12/05/2016	01/29/2021	12/29/2020	2,725,000.00	2,734,592.00	101.042000	18,802.50
AAPL 2.85 05-06-21			037833AR1	2.850	2.278	3.934	3.742	3.742	12/05/2016	05/06/2021		3,097,000.00	3,171,018.30	103.242000	26,386.44
AAPL 2 1-4 02-23-21			037833BS8	2.250	2.232	3.652	3.576	2.037	12/16/2016	02/23/2021	01/23/2021	10,000,000.00	10,006,900.00	101.132000	106,300.00
TOYOTA 2.6 01-11-22 MTN			89236TDP7	2.600	2.538	4.619	4.330	4.330	01/13/2017	01/11/2022		10,000,000.00	10,028,900.00	101.300000	101,100.00
GE 6 8-7-19			36962G4D3	6.000	1.689	2.186	2.050	2.050	01/20/2017	08/07/2019		5,000,000.00	5,535,200.00	109.143000	-78,050.00
PNC 2.55 12-09-21 BKNT			69353REY0	2.550	2.678	4.447	4.247	2.589	01/24/2017	12/09/2021	11/09/2021	10,000,000.00	9,941,700.00	101.051000	163,400.00
USB 2 5-8 01-24-22			91159HHP8	2.625	2.509	4.567	4.367	2.455	01/26/2017	01/24/2022	12/23/2021	5,000,000.00	5,027,150.00	101.441000	44,900.00
IBM 2 1-2 01-27-22			459200JO5	2.500	2.510	4.663	4.387	4.387	01/31/2017	01/27/2022		10,000,000.00	9,995,300.00	101.391000	143,800.00
CVX 2.1 05-16-21			166764BG4	2.100	2.288	3.877	3.815	2.275	02/09/2017	05/16/2021	04/15/2021	12,245,000.00	12,151,448.20	100.106000	106,531.50
AAPL 2 1-2 02-09-22			037833CM0	2.500	2.398	4.614	4.421	2.508	02/10/2017	02/09/2022	01/09/2022	15,000,000.00	15,071,400.00	101.524000	157,200.00
JNJ 2 1-4 03-03-22			478160CD4	2.250	2.304	4.682	4.512	2.593	03/06/2017	03/03/2022	02/03/2022	10,000,000.00	9,974,600.00	101.260000	151,400.00
PEP 1.7 10-06-21			713448DL9	1.700	2.375	4.271	4.196	2.489	03/10/2017	10/06/2021	09/06/2021	7,000,000.00	6,796,230.00	98.445000	94,920.00
USB 2 5-8 01-24-22			91159HHP8	2.625	2.694	4.567	4.365	2.451	03/13/2017	01/24/2022	12/23/2021	5,000,000.00	4,984,300.00	101.441000	87,750.00
XOM 2.222 03-01-21			30231GAV4	2.222	2.355	3.677	3.599	2.059	03/15/2017	03/01/2021	02/01/2021	5,000,000.00	4,975,000.00	101.082000	79,100.00
CVX 2.419 11-17-20			166764AY6	2.419	2.151	3.384	3.339	2.013	03/29/2017	11/17/2020	10/17/2020	5,412,000.00	5,462,385.72	101.519000	31,822.56
PNC 2 1-4 07-02-19 BKNT			69353RDD7	2.250	1.894	2.005	2.031	1.143	03/31/2017	07/02/2019	06/02/2019	3,132,000.00	3,156,429.60	100.681000	-3,100.68
IBM 2 1-4 02-19-21			459200JF9	2.250	2.108	3.726	3.565	3.565	04/03/2017	02/19/2021		5,000,000.00	5,026,250.00	101.039000	25,700.00
GE 2.1 12-11-19			36962G6P4	2.100	1.850	2.532	2.451	2.451	04/03/2017	12/11/2019		3,000,000.00	3,019,590.00	100.855000	6,060.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Corporate Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
CL 2.95 11-01-20			19416QDR8	2.950	1.902	3.425	3.271	3.271	04/06/2017	11/01/2020		3,225,000.00	3,341,067.75	103.783000	5,934.00
BRK 3.4 01-31-22			084670BF4	3.400	2.247	4.674	4.318	4.318	04/17/2017	01/31/2022		5,216,000.00	5,487,336.32	105.676000	24,723.84
USB 4 1-8 05-24-21 MTN			91159HHA1	4.125	2.208	3.899	3.720	2.214	04/19/2017	05/24/2021	04/23/2021	10,000,000.00	10,746,700.00	107.891000	42,400.00
MMM 2 08-07-20 MTN			88579YAQ4	2.000	1.739	3.189	3.082	3.082	05/08/2017	08/07/2020		5,000,000.00	5,040,950.00	101.059000	12,000.00
AAPL 2.3 05-11-22			037833CQ1	2.300	2.310	4.866	4.696	2.778	05/11/2017	05/11/2022	04/11/2022	5,000,000.00	4,997,650.00	100.393000	22,000.00
IBM 2.9 11-01-21			459200HA2	2.900	2.205	4.425	4.172	4.172	05/18/2017	11/01/2021		5,000,000.00	5,146,600.00	103.197000	13,250.00
HNDA 2.45 09-24-20 MTN			02665WAZ4	2.450	1.989	3.321	3.191	3.191	05/25/2017	09/24/2020		5,000,000.00	5,073,850.00	101.422000	-2,750.00
Total Count 133				2.319	1.725	2.408	2.352	1.923				946,452,000.00	963,438,871.99	101.047794	-7,070,006.45
Israel Bonds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
ISRAEL BOND			46513AE89	2.610	2.610	.751	.744	.744	03/01/2013	03/01/2018		10,500,000.00	10,500,000.00	100.000000	0.00
ISRAEL BOND (FLOATING R			46513AYQ7	2.313	2.313	.751	.746	.746	03/01/2013	03/01/2018		10,500,000.00	10,500,000.00	100.000000	0.00
ISRAEL BOND			46513E8J4	1.930	1.930	.003	.003	.003	06/01/2014	06/01/2017		17,800,000.00	17,800,000.00	100.000000	0.00
ISRAEL BOND			46513G4K0	3.060	3.060	2.003	2.425	2.425	06/01/2014	06/01/2019		15,000,000.00	15,000,000.00	99.337000	-99,450.00
ISRAEL BOND			46513CSG2	2.140	2.140	1.836	1.802	1.802	04/15/2016	04/01/2019		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL FLOATER			46513CTG1	2.113	2.113	1.836	1.807	1.807	04/15/2016	04/01/2019		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL BOND			46513CSU1	2.690	2.690	3.838	3.653	3.653	04/15/2016	04/01/2021		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL FLOATER			46513CTU0	2.413	2.413	3.838	3.693	3.693	04/15/2016	04/01/2021		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL BOND (FLO 1.438 6-			46513CQK5	1.813	1.813	1.003	1.489	1.489	06/01/2016	06/01/2018		10,000,000.00	10,000,000.00	100.000000	0.00
ISRAEL BOND 1.530 6-01-18			46513CLX2	1.530	1.530	1.003	1.489	1.489	06/01/2016	06/01/2018		10,000,000.00	10,000,000.00	99.641000	-35,900.00
ISRAEL BOND			46513XAT7	2.110	2.110	1.836	1.881	1.881	04/03/2017	04/01/2019		11,200,000.00	11,200,000.00	99.908000	-10,304.00
ISRAEL BOND			46513XGF1	2.860	2.860	2.838	2.803	2.803	04/03/2017	04/01/2020		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL FLOATING RATE BO			46513XHf0	2.238	2.238	2.838	2.907	2.907	04/03/2017	04/01/2020		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL BOND			46513XBF6	2.460	2.460	2.838	2.819	2.819	04/03/2017	04/01/2020		10,000,000.00	10,000,000.00	100.000000	0.00
ISRAEL BOND			46513XGT1	3.500	3.500	4.838	4.529	4.529	04/03/2017	04/01/2022		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL FLOATING RATE BO			46513XHT0	2.538	2.538	4.838	4.706	4.706	04/03/2017	04/01/2022		7,500,000.00	7,500,000.00	100.000000	0.00
ISRAEL BOND			46513XBT6	3.200	3.200	4.838	4.560	4.560	04/03/2017	04/01/2022		10,000,000.00	10,000,000.00	100.000000	0.00
Total Count 17				2.420	2.420	2.203	2.248	2.248				165,000,000.00	165,000,000.00	99.911725	-145,654.00
Money Market Funds	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GOLDMAN SACHS FIN SQ G			38141W273	.688	.688	.003	.000	.000	05/31/2015	06/01/2017		0.00	0.00	.000000	0.00
NOW ACCT-SWEEP ACCT-30			NOWSW3006	.350	.350	.003	.003	.003	05/31/2015	06/01/2017		64,792,158.81	64,792,158.81	100.000000	0.00
KEYBANK - INVESTMENT MA			MMNOW0170	.350	.350	.003	.003	.003	05/31/2015	06/01/2017		48,345,707.40	48,345,707.40	100.000000	0.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

Money Market Funds	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
MORGAN STANLEY LIQ GOV			61747C707	.684	.684	.003	.000	.000	05/31/2015	06/01/2017		0.00	0.00	.000000	0.00
INVESCO GOVT & AGENCY P			825252885	.746	.746	.003	.000	.000	05/31/2015	06/01/2017		0.00	0.00	.000000	0.00
WESTERN ASSET INST GOV			52470G791	.696	.696	.003	.003	.003	05/31/2015	06/01/2017		292,308,340.32	292,308,340.32	100.000000	0.00
NWD MMTK ACCOUNT - LO			NWDMMKT	.930	.930	.003	.003	.003	05/31/2015	06/01/2017		141,396,798.95	141,396,798.95	100.000000	0.00
Huntington Int Bearing Ckg (INTCK0028	.550	.550	.003	.000	.000	09/30/2015	06/01/2017		0.00	0.00	.000000	0.00
CITIZENS INTEREST BEARIN			CITZMMKT3	.880	.880	.003	.003	.003	01/09/2017	06/01/2017		149,345,485.40	149,345,485.40	100.000000	0.00
Total	Count 9			.727	.727	.003	.003	.003				696,188,490.88	696,188,490.88	100.000000	0.00
Repurchase Agreements	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
HSBC SECURITIES USA INC			HR5311710	.790	.790	.003	.003	.003	05/31/2017	06/01/2017		200,000,000.00	200,000,000.00	100.000000	0.00
Total	Count 1			.790	.790	.003	.003	.003				200,000,000.00	200,000,000.00	100.000000	0.00
STAR Ohio	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
STAR OHIO 10010			10010	1.027	1.027	.003	.003	.003	05/31/2015	06/01/2017		180,556,350.55	180,556,350.55	100.000000	0.00
STAR OHIO 63942			63942	1.027	1.027	.003	.003	.003	05/31/2015	06/01/2017		20,825,053.37	20,825,053.37	100.000000	0.00
STAR OHIO 70933			70933	1.027	1.027	.003	.003	.003	05/31/2015	06/01/2017		10,647.04	10,647.04	100.000000	0.00
Total	Count 3			1.027	1.027	.003	.003	.003				201,392,050.96	201,392,050.96	100.000000	0.00
STAR PLUS (FICA)	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
STAR OHIO - 10010			PLUS30026	.650	.650	.003	.003	.003	05/31/2015	06/01/2017		50,391,002.11	50,391,002.11	100.000000	0.00
Total	Count 1			.650	.650	.003	.003	.003				50,391,002.11	50,391,002.11	100.000000	0.00
U.S. Agency Obligations	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNMA DEBENTURE			3136G0L33	.900	.900	.342	.342	.342	10/03/2012	10/03/2017		5,000,000.00	5,000,000.00	99.954000	-2,300.00
FHLMC MEDIUM TERM NOT			3134G34W7	1.250	1.096	.668	.661	.661	01/30/2013	01/30/2018		10,000,000.00	10,074,500.00	100.067000	-67,800.00
FFCB DEBENTURE			3133ECDE1	.940	.940	.019	.639	.019	01/22/2013	01/22/2018	06/07/2017	25,000,000.00	25,000,000.00	99.874000	-31,500.00
FFCB DEBENTURE			3133ECMF8	.980	.990	.019	.895	.019	04/24/2013	04/24/2018	06/07/2017	5,000,000.00	4,997,500.00	99.917000	-1,650.00
FFCB DEBENTURE			3133ECMF8	.980	1.001	.019	.895	.019	04/24/2013	04/24/2018	06/07/2017	10,000,000.00	9,990,000.00	99.917000	1,700.00
FFCB DEBENTURE			3133ECMF8	.980	1.006	.019	.895	.019	04/24/2013	04/24/2018	06/07/2017	5,000,000.00	4,993,750.00	99.917000	2,100.00
FNMA DEBENTURE			3135G0WN9	1.000	1.000	.164	.914	.164	04/30/2013	04/30/2018	07/30/2017	5,000,000.00	5,000,000.00	99.778000	-11,100.00
FFCB DEBENTURE			3133ECNY6	.950	.976	.019	.934	.019	05/08/2013	05/08/2018	06/07/2017	10,000,000.00	9,987,500.00	99.678000	-19,700.00
FHLMC DEBENTURE			3134G44N5	.750	.750	.496	.496	.496	05/28/2013	11/28/2017		10,000,000.00	10,000,000.00	99.905000	-9,500.00
FNMA DEBENTURE			3136G1KD0	1.000	1.052	.164	.914	.164	05/14/2013	04/30/2018	07/30/2017	10,000,000.00	9,975,000.00	99.776000	2,600.00
FNMA DEBENTURE			3136G1KD0	1.000	1.021	.164	.914	.164	05/14/2013	04/30/2018	07/30/2017	10,000,000.00	9,990,000.00	99.776000	-12,400.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNMA DEBENTURE			3136G02M2	1.180	1.668	.164	1.405	.164	04/22/2014	10/30/2018	07/30/2017	10,000,000.00	9,788,400.00	100.066000	218,200.00
FHLB DEBENTURE			3133782M2	1.500	1.610	1.770	1.747	1.747	06/06/2014	03/08/2019		7,500,000.00	7,462,275.00	100.279000	58,650.00
TVA DEBENTURE			880591EQ1	1.750	1.602	1.375	1.359	1.359	06/23/2014	10/15/2018		10,000,000.00	10,061,300.00	100.600000	-1,300.00
FHLB DEBENTURE			313376BR5	1.750	1.541	1.540	1.510	1.510	07/02/2014	12/14/2018		14,890,000.00	15,023,265.50	100.688000	-30,822.30
FHLB DEBENTURE			313378QK0	1.875	1.587	1.770	1.742	1.742	07/14/2014	03/08/2019		10,000,000.00	10,128,500.00	100.907000	-37,800.00
FFCB DEBENTURE			3133EDVK5	1.750	1.597	1.797	1.771	1.771	11/17/2014	03/18/2019		10,000,000.00	10,063,800.00	100.687000	4,900.00
FNMA DEBENTURE			3136G2D20	1.600	1.642	2.668	2.605	2.605	01/30/2015	01/30/2020		25,000,000.00	24,950,000.00	100.826000	256,500.00
FNMA DEBENTURE			3135G0YM9	1.875	1.105	1.301	1.283	1.283	02/06/2015	09/18/2018		20,000,000.00	20,544,400.00	100.801000	-384,200.00
FNMA DEBENTURE			3135G0ZE6	1.750	1.269	2.055	2.010	2.010	04/08/2015	06/20/2019		10,000,000.00	10,196,100.00	100.748000	-121,300.00
FNMA DEBENTURE			3136G2GR2	1.500	1.500	2.912	2.853	2.853	04/28/2015	04/28/2020		10,000,000.00	10,000,000.00	99.856000	-14,400.00
FHLB DEBENTURE			313378A43	1.375	.956	.773	.769	.769	04/27/2015	03/09/2018		10,000,000.00	10,118,170.00	100.074000	-110,770.00
FHLB DEBENTURE			313379FW4	1.000	.705	.025	.025	.025	05/13/2015	06/09/2017		10,000,000.00	10,060,600.00	100.002000	-60,400.00
FFCB DEBENTURE			3133EEM49	1.600	1.544	2.556	2.494	2.494	05/27/2015	12/20/2019		10,000,000.00	10,024,600.00	100.228000	-1,800.00
FHLB DEBENTURE			3130A5Z85	1.250	1.250	.019	1.146	.019	07/27/2015	07/27/2018	06/07/2017	9,000,000.00	9,000,000.00	100.000000	0.00
FHLB MULTI STEP COUPON			3130A5US6	1.000	1.000	.159	3.107	.159	07/28/2015	07/28/2020	07/28/2017	8,750,000.00	8,750,000.00	99.998000	-175.00
FNMA DEBENTURE			3135G0E33	1.125	1.138	1.137	1.128	1.128	07/24/2015	07/20/2018		10,000,000.00	9,996,200.00	99.877000	-8,500.00
FNMA DEBENTURE			3135G0ZE6	1.750	1.401	2.055	2.010	2.010	08/18/2015	06/20/2019		10,000,000.00	10,129,900.00	100.748000	-55,100.00
FNMA DEBENTURE			3135G0D75	1.500	1.602	3.063	2.981	2.981	08/21/2015	06/22/2020		10,000,000.00	9,952,600.00	100.054000	52,800.00
FHLMC DEBENTURE			3134G3M31	1.000	.816	.326	.326	.326	08/31/2015	09/27/2017		15,000,000.00	15,056,550.00	99.989000	-58,200.00
FHLB DEBENTURE			313383HQ7	1.200	1.090	1.074	1.063	1.063	09/01/2015	06/27/2018		5,600,000.00	5,617,080.00	100.086000	-12,264.00
FFCB DEBENTURE			3133EFBD8	.770	.800	.244	.244	.244	09/09/2015	08/28/2017		10,000,000.00	9,994,200.00	99.943000	100.00
FFCB DEBENTURE			3133EFCN5	1.100	1.172	1.263	1.250	1.250	09/14/2015	09/04/2018		10,000,000.00	9,978,900.00	99.951000	16,200.00
FHLB DEBENTURE			3130A6GD3	1.500	1.500	.321	2.280	.320	09/25/2015	09/25/2019	09/25/2017	11,250,000.00	11,250,000.00	99.946000	-6,075.00
FHLMC DEBENTURE			3137EADG1	1.750	1.400	1.997	1.974	1.974	09/16/2015	05/30/2019		10,000,000.00	10,125,900.00	100.861000	-39,800.00
FHLB DEBENTURE			3130A5Z77	1.830	1.735	3.164	3.068	3.068	09/16/2015	07/29/2020		12,500,000.00	12,555,125.00	100.805000	45,500.00
TVA DEBENTURE			880591EA6	5.500	.751	.132	.131	.131	09/23/2015	07/18/2017		13,474,000.00	14,627,913.36	100.587100	-1,074,807.51
FNMA DEBENTURE			31359MSD6	4.600	.971	1.014	.979	.979	09/23/2015	06/05/2018		6,703,000.00	7,349,571.38	103.439000	-416,055.21
FHLB DEBENTURE			3130A6HC4	1.450	1.450	.340	2.300	.339	10/02/2015	10/02/2019	10/02/2017	10,000,000.00	10,000,000.00	99.959000	-4,100.00
FFCB DEBENTURE			3133EE7C8	.750	.745	.205	.205	.205	09/24/2015	08/14/2017		8,516,000.00	8,516,766.44	99.946000	-5,365.08
FNMA DEBENTURE			3135G0ZG1	1.750	1.295	2.285	2.238	2.238	09/29/2015	09/12/2019		10,000,000.00	10,174,700.00	100.784000	-96,300.00
FFCB DEBENTURE			3133EFJE8	1.070	1.070	.019	1.375	.019	10/19/2015	10/19/2018	06/07/2017	15,000,000.00	15,000,000.00	99.651000	-52,350.00
FHLMC DEBENTURE			3134G7V24	.750	.750	.408	.408	.408	10/27/2015	10/27/2017		15,000,000.00	15,000,000.00	99.919000	-12,150.00
FFCB DEBENTURE			3133EFHY6	.650	.660	.370	.370	.370	10/13/2015	10/13/2017		15,000,000.00	14,997,000.00	99.855000	-18,750.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHLB DEBENTURE			3130A6LZ8	.625	.707	.405	.405	.405	10/09/2015	10/26/2017		15,000,000.00	14,974,950.00	99.836000	450.00
FNMA DEBENTURE			3136G2PF8	1.125	1.138	.162	1.403	.162	10/29/2015	10/29/2018	07/29/2017	10,000,000.00	9,996,100.00	99.729000	-23,200.00
FHLB DEBENTURE			313380EC7	.750	.642	.274	.274	.274	10/16/2015	09/08/2017		10,000,000.00	10,020,350.00	99.923000	-28,050.00
FHLB DEBENTURE			313372C36	3.125	.721	.523	.512	.512	10/19/2015	12/08/2017		12,895,000.00	13,550,839.70	100.999000	-527,018.65
FFCB DEBENTURE			3133EFJM0	.930	.936	.019	.864	.019	10/19/2015	04/13/2018	06/07/2017	10,000,000.00	9,998,500.00	99.818000	-16,700.00
FHLB DEBENTURE			313379FW4	1.000	.582	.025	.025	.025	10/20/2015	06/09/2017		15,000,000.00	15,102,000.00	100.002000	-101,700.00
FHLB DEBENTURE			3130A4DP4	1.300	.922	1.241	1.229	1.229	10/20/2015	08/27/2018		5,000,000.00	5,053,100.00	100.084000	-48,900.00
FFCB DEBENTURE			3133EFKL0	.840	.863	.019	.640	.019	10/22/2015	01/22/2018	06/07/2017	10,000,000.00	9,995,000.00	99.803000	-14,700.00
TVA DEBENTURE			880591EC2	4.500	.899	.836	.823	.823	10/21/2015	04/01/2018		15,000,000.00	16,302,900.00	102.670000	-902,400.00
FNMA DEBENTURE			3135G0YT4	1.625	.952	1.493	1.477	1.477	10/22/2015	11/27/2018		15,000,000.00	15,307,350.00	100.497000	-232,800.00
FNMA DEBENTURE			3136G2PF8	1.125	1.125	.162	1.403	.162	10/29/2015	10/29/2018	07/29/2017	5,000,000.00	5,000,000.00	99.729000	-13,550.00
FHLB DEBENTURE			3130A6AE7	1.125	.929	1.290	1.278	1.278	10/22/2015	09/14/2018		10,000,000.00	10,055,800.00	99.742000	-81,600.00
FFCB DEBENTURE			3133EE4K3	.720	.588	.140	.140	.140	10/23/2015	07/21/2017		10,000,000.00	10,022,800.00	99.965000	-26,300.00
FNMA DEBENTURE			3135G0G31	1.200	1.200	.162	1.643	.162	10/29/2015	01/29/2019	07/29/2017	10,000,000.00	10,000,000.00	99.707000	-29,300.00
FFCB DEBENTURE			3133EFKM8	.710	.732	.019	.389	.019	10/28/2015	10/20/2017	06/07/2017	15,000,000.00	14,993,550.00	99.828000	-19,350.00
FNMA DEBENTURE			3135G0D75	1.500	1.575	3.063	2.981	2.981	11/03/2015	06/22/2020		7,500,000.00	7,474,875.00	100.054000	29,175.00
FFCB DEBENTURE			3133EFRM1	1.640	1.640	.019	2.442	.019	12/02/2015	12/02/2019	06/07/2017	10,000,000.00	10,000,000.00	99.601000	-39,900.00
FNMA DEBENTURE			3135G0A78	1.625	1.286	2.644	2.579	2.579	02/02/2016	01/21/2020		20,000,000.00	20,261,600.00	100.470000	-167,600.00
FNMA DEBENTURE			3136G2Y27	1.450	1.450	3.236	3.156	3.156	02/24/2016	08/24/2020		10,000,000.00	10,000,000.00	98.134000	-186,600.00
FHLB DEBENTURE			313382ZC0	1.500	1.510	.019	2.900	.019	02/04/2016	05/15/2020	06/07/2017	5,000,000.00	4,997,900.00	99.632000	-16,300.00
FNMA DEBENTURE			3136G2YP6	1.875	1.423	1.742	3.610	1.142	02/26/2016	02/26/2021	02/26/2019	15,000,000.00	15,326,250.00	98.072000	-615,450.00
FFCB DEBENTURE			3133EFZT7	1.400	1.400	.019	2.679	.019	02/24/2016	02/24/2020	06/07/2017	10,000,000.00	10,000,000.00	99.499000	-50,100.00
FNMA DEBENTURE			3136G2YA9	1.400	1.400	.238	2.452	.238	02/26/2016	11/26/2019	08/26/2017	10,000,000.00	10,000,000.00	99.454000	-54,600.00
FNMA DEBENTURE 1.25			3135G0J46	1.250	1.250	.238	1.718	.238	02/26/2016	02/26/2019	08/26/2017	10,000,000.00	10,000,000.00	99.653000	-34,700.00
FFCB DEBENTURE			3133EFC96	1.140	1.174	.019	1.700	.019	02/19/2016	02/19/2019	06/07/2017	10,000,000.00	9,990,000.00	99.460000	-44,000.00
FNMA DEBENTURE			3136G2ZR1	1.200	1.200	2.230	2.198	2.198	02/23/2016	08/23/2019		15,000,000.00	15,000,000.00	99.202000	-119,700.00
FNMA DEBENTURE			3136G2ZG5	1.300	1.300	.238	2.204	.238	02/26/2016	08/26/2019	08/26/2017	15,000,000.00	15,000,000.00	98.894000	-165,900.00
FHLB DEBENTURE			313383HU8	1.750	1.306	3.036	2.942	2.942	02/19/2016	06/12/2020		10,400,000.00	10,592,920.00	100.604000	-130,104.00
TVA DEBENTURE			880591EL2	3.875	1.433	3.715	3.463	3.463	02/19/2016	02/15/2021		15,000,000.00	16,757,550.00	107.767000	-592,500.00
FHLMC MEDIUM TERM NOT			3134G3P53	2.000	1.168	2.359	2.307	2.307	02/22/2016	10/09/2019		10,500,000.00	10,809,750.00	101.277000	-175,665.00
FNMA DEBENTURE			3136G3CU7	1.550	1.550	.041	2.959	.041	03/15/2016	06/15/2020	06/15/2017	15,000,000.00	15,000,000.00	98.817000	-177,450.00
FNMA DEBENTURE			3136G3AQ8	1.320	1.320	.271	1.984	.271	03/07/2016	06/07/2019	09/07/2017	15,000,000.00	15,000,000.00	99.215000	-117,750.00
FNMA DEBENTURE			3136G3DE2	1.550	1.550	.041	2.959	.041	03/15/2016	06/15/2020	06/15/2017	15,000,000.00	15,000,000.00	98.817000	-177,450.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHLB DEBENTURE			3130A7JB2	1.450	1.473	3.337	3.259	3.259	03/30/2016	09/30/2020		8,675,000.00	8,666,325.00	98.912000	-85,709.00
FNMA DEBENTURE			3135G0J53	1.000	1.139	1.742	1.721	1.721	03/11/2016	02/26/2019		10,000,000.00	9,959,600.00	99.453000	-14,300.00
FHLMC MEDIUM TERM NOT			3134G8QE2	1.300	1.300	1.827	1.808	1.808	03/29/2016	03/29/2019		5,000,000.00	5,000,000.00	99.940000	-3,000.00
FHLB DEBENTURE			3130A7HV0	1.125	1.145	1.329	1.317	1.317	03/28/2016	09/28/2018		7,500,000.00	7,496,250.00	99.459000	-36,825.00
FFCB DEBENTURE			3133EFR25	1.590	1.569	.019	2.753	.019	03/23/2016	03/23/2020	06/07/2017	9,220,000.00	9,227,376.00	99.885000	-17,979.00
FHLB DEBENTURE			3130A7CV5	1.375	1.491	3.723	3.619	3.619	03/18/2016	02/18/2021		10,000,000.00	9,945,200.00	99.064000	-38,800.00
FHLMC MEDIUM TERM NOT			3134G8RP6	1.500	1.469	2.833	2.778	2.778	03/30/2016	03/30/2020		6,205,000.00	6,212,446.00	99.903000	-13,464.85
FFCB DEBENTURE			3133ECA95	.790	.900	.019	.301	.019	03/28/2016	09/18/2017	06/07/2017	5,000,000.00	4,992,000.00	99.916000	3,800.00
FHLMC MEDIUM TERM NOT			3134G8TY5	1.420	1.420	2.833	2.781	2.781	03/30/2016	03/30/2020		10,000,000.00	10,000,000.00	99.373000	-62,700.00
FHLMC MULTI STEP COUPO			3134G8TL3	1.250	1.250	.844	1.827	.716	04/04/2016	04/04/2019	04/04/2018	5,955,000.00	5,955,000.00	99.851000	-8,872.95
FHLMC MEDIUM TERM NOT			3134G8XP9	1.150	1.150	1.904	1.886	1.886	04/26/2016	04/26/2019		5,000,000.00	5,000,000.00	99.494000	-25,300.00
FNMA DEBENTURE			3136G3JJ5	1.360	1.360	.121	2.569	.120	04/14/2016	01/14/2020	07/14/2017	15,000,000.00	15,000,000.00	99.115000	-132,750.00
FHLB DEBENTURE 1.550 10-			3130A7RQ0	1.550	1.566	.019	3.323	.019	04/26/2016	10/26/2020	06/07/2017	5,215,000.00	5,211,349.50	99.047000	-46,048.45
FHLB DEBENTURE 1.350 10-			3130A7QP3	1.350	1.363	.019	2.367	.019	04/25/2016	10/25/2019	06/07/2017	5,000,000.00	4,997,850.00	99.044000	-45,650.00
FHLMC MEDIUM TER 1.200			3134G8YF0	1.200	1.215	2.411	2.379	2.379	04/28/2016	10/28/2019		10,700,000.00	10,694,650.00	99.421000	-56,603.00
FFCB DEBENTURE 1.400 4-1			3133EF2L0	1.400	1.421	.019	2.815	.019	04/20/2016	04/13/2020	06/07/2017	10,000,000.00	9,992,000.00	99.631000	-28,900.00
FHLMC MEDIUM TER 1.000			3134G8XA2	1.000	1.000	1.156	1.148	1.148	04/27/2016	07/27/2018		10,000,000.00	10,000,000.00	99.553000	-44,700.00
FFCB DEBENTURE 1.620 4-2			3133EF4D6	1.620	1.641	.019	3.775	.019	04/21/2016	04/20/2021	06/07/2017	12,500,000.00	12,487,500.00	99.554000	-43,250.00
FFCB DEBENTURE 1.600 1-1			3133EF3R6	1.600	1.650	.019	3.524	.019	04/22/2016	01/19/2021	06/07/2017	10,000,000.00	9,977,400.00	99.506000	-26,800.00
FNMA DEBENTURE 1.600 10			3136G3KV6	1.600	1.612	.159	3.326	.159	04/28/2016	10/28/2020	07/28/2017	8,575,000.00	8,570,712.50	98.673000	-109,502.75
FFCB DEBENTURE .850 11-1			3133EF3T2	.850	.990	1.471	1.460	1.460	04/25/2016	11/19/2018		5,000,000.00	4,982,300.00	99.443000	-10,150.00
FHLMC DEBENTURE .750 1-			3137EADN6	.750	.839	.619	.612	.612	04/25/2016	01/12/2018		12,500,000.00	12,481,125.00	99.754000	-11,875.00
FHLB DEBENTURE 1.375 2-1			3130A7CV5	1.375	1.432	3.723	3.619	3.619	04/25/2016	02/18/2021		10,000,000.00	9,973,500.00	99.064000	-67,100.00
FHLB DEBENTURE 1.750 3-1			313382K69	1.750	1.478	3.784	3.662	3.662	04/27/2016	03/12/2021		7,000,000.00	7,089,180.00	100.302000	-68,040.00
FNMA DEBENTURE 1.350 10			3135G0J95	1.350	1.412	.159	2.375	.159	04/28/2016	10/28/2019	07/28/2017	5,000,000.00	4,989,500.00	99.640000	-7,500.00
FHLMC MEDIUM TER 1.150			3134G8TN9	1.150	1.095	1.578	1.558	1.558	05/05/2016	12/28/2018		9,100,000.00	9,112,922.00	99.643000	-45,409.00
FFCB DEBENTURE 1.850 3-2			3133EFR82	1.850	1.742	.019	3.685	.019	05/13/2016	03/23/2021	06/07/2017	10,000,000.00	10,050,000.00	99.863000	-63,700.00
FHLMC DEBENTURE .830 10			3134G7V99	.830	.879	.156	.408	.156	05/24/2016	10/27/2017	07/27/2017	15,000,000.00	14,989,500.00	99.949000	2,850.00
FHLB DEBENTURE 4.625 9-1			3133XD4P3	4.625	1.249	3.285	3.064	3.064	06/24/2016	09/11/2020		5,025,000.00	5,719,103.25	109.588000	-212,306.25
FNMA DEBENTURE 1.150 12			3136G3WU5	1.150	1.150	.082	2.541	.082	06/30/2016	12/30/2019	06/30/2017	6,750,000.00	6,750,000.00	98.870000	-76,275.00
FHLMC MEDIUM TER 1.280			3134G9E78	1.280	1.280	.082	3.267	.082	06/30/2016	09/30/2020	06/30/2017	10,000,000.00	10,000,000.00	97.505000	-249,500.00
FHLMC MEDIUM TER 1.330			3134G9E52	1.330	1.330	.082	3.492	.082	06/30/2016	12/30/2020	06/30/2017	15,000,000.00	15,000,000.00	98.099000	-285,150.00
FNMA DEBENTURE 1.500 7-			3136G3XZ3	1.500	1.500	.159	4.027	.159	07/28/2016	07/28/2021	07/28/2017	15,000,000.00	15,000,000.00	98.706000	-194,100.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FFCB DEBENTURE 1.140 10-			3133EGJY2	1.140	1.158	.019	2.322	.019	07/08/2016	10/07/2019	06/07/2017	15,000,000.00	14,991,450.00	99.036000	-136,050.00
FNMA MULTI STEP .625 7-2			3136G3D93	1.600	1.600	.137	4.082	.137	07/20/2016	07/20/2021	07/20/2017	15,000,000.00	15,000,000.00	99.802000	-29,700.00
FNMA MULTI STEP 1.625 7-			3136G3D77	1.625	1.625	4.140	3.994	3.994	07/20/2016	07/20/2021		15,000,000.00	15,000,000.00	100.291000	43,650.00
FFCB DEBENTURE 1.375 10-			3133EGMM4	1.375	1.375	.019	3.312	.019	07/19/2016	10/19/2020	06/07/2017	10,000,000.00	10,000,000.00	98.906000	-109,400.00
FFCB DEBENTURE 1.030 4-0			3133EGJW6	1.030	1.067	.019	1.829	.019	07/15/2016	04/05/2019	06/07/2017	7,000,000.00	6,993,000.00	99.161000	-51,730.00
FHLB DEBENTURE 1.300 4-2			3130A8RW5	1.300	1.321	.140	2.841	.140	07/21/2016	04/21/2020	07/21/2017	9,000,000.00	8,993,250.00	98.763000	-104,580.00
FNMA DEBENTURE 1.375 7-			3136G3H73	1.375	1.375	.156	3.085	.156	07/27/2016	07/27/2020	07/27/2017	7,065,000.00	7,065,000.00	97.507000	-176,130.45
FFCB DEBENTURE 1.290 7-1			3133EGLF0	1.290	1.337	.019	3.050	.019	07/25/2016	07/13/2020	06/07/2017	8,445,000.00	8,429,799.00	98.751000	-90,277.05
FHLMC MULTI STEP 1.760 8			3134G93E5	1.760	1.760	4.195	4.116	4.116	08/09/2016	08/09/2021		15,000,000.00	15,000,000.00	97.841000	-323,850.00
FHLMC DEBENTURE 1.500 8			3134G94E4	1.500	1.500	.195	4.060	.194	08/10/2016	08/10/2021	08/10/2017	10,000,000.00	10,000,000.00	98.067000	-193,300.00
FFCB DEBENTURE .690 1-11			3133EGKN4	.690	.826	.019	.609	.019	07/28/2016	01/11/2018	06/07/2017	10,000,000.00	9,980,400.00	99.721000	-8,300.00
FNMA DEBENTURE 1.250 7-			3136G3D51	1.250	1.250	.153	2.122	.153	07/29/2016	07/26/2019	07/26/2017	10,000,000.00	10,000,000.00	99.473000	-52,700.00
FFCB DEBENTURE 1.300 4-2			3133EGNF8	1.300	1.306	.019	2.841	.019	08/10/2016	04/21/2020	06/07/2017	11,000,000.00	10,997,800.00	99.184000	-87,560.00
FHLMC MULTI STEP .600 8-			3134GACC6	1.770	1.770	.230	4.176	.230	08/23/2016	08/23/2021	08/23/2017	15,000,000.00	15,000,000.00	98.070000	-289,500.00
FHLB DEBENTURE .875 8-08			3130A8Y80	.875	.913	.189	1.180	.189	08/17/2016	08/08/2018	08/08/2017	10,000,000.00	9,992,500.00	99.612000	-31,300.00
FNMA DEBENTURE 1.200 11			3136G3Y82	1.200	1.267	.233	3.418	.233	08/24/2016	11/24/2020	08/24/2017	10,000,000.00	9,972,500.00	97.671000	-205,400.00
FHLB DEBENTURE 1.250 8-2			3130A8ZX4	1.250	1.250	.019	2.194	.019	08/22/2016	08/22/2019	06/07/2017	10,000,000.00	10,000,000.00	98.974000	-102,600.00
FFCB DEBENTURE 1.400 11-			3133EGQS7	1.400	1.400	.019	3.370	.019	08/18/2016	11/10/2020	06/07/2017	4,695,000.00	4,695,000.00	97.804000	-103,102.20
FNMA DEBENTURE 1.150 8-			3135GON90	1.150	1.150	.230	2.199	.230	08/23/2016	08/23/2019	08/23/2017	7,500,000.00	7,500,000.00	98.804000	-89,700.00
FHLB DEBENTURE 1.030 5-2			3130A92Y6	1.030	1.030	.244	1.976	.244	08/30/2016	05/28/2019	08/28/2017	10,000,000.00	10,000,000.00	99.043000	-95,700.00
FHLB DEBENTURE .875 8-08			3130A8Y80	.875	.927	.189	1.180	.189	08/25/2016	08/08/2018	08/08/2017	5,000,000.00	4,995,000.00	99.612000	-14,400.00
FHLB MULTI STEP .750 8-24			3130A9B34	1.620	1.620	4.236	4.163	4.163	09/08/2016	08/24/2021		15,000,000.00	15,000,000.00	100.318000	47,700.00
FFCB DEBENTURE 1.030 9-0			3133EGTH8	1.030	1.043	.019	1.256	.019	09/06/2016	09/06/2018	06/07/2017	10,000,000.00	9,997,500.00	99.559000	-41,600.00
FNMA DEBENTURE 1.400 8-			3135GON66	1.400	1.408	.233	3.158	.233	09/07/2016	08/24/2020	08/24/2017	12,500,000.00	12,496,250.00	99.004000	-120,750.00
FNMA DEBENTURE 1.500 3-			3136G37H2	1.500	1.500	.082	3.731	.082	09/30/2016	03/30/2021	06/30/2017	10,000,000.00	10,000,000.00	98.015000	-198,500.00
FNMA DEBENTURE 1.150 8-			3135GON90	1.150	1.167	.230	2.199	.230	09/12/2016	08/23/2019	08/23/2017	10,000,000.00	9,995,000.00	98.804000	-114,600.00
FFCB DEBENTURE 1.375 9-0			3133EGTM7	1.375	1.384	.274	3.199	.274	09/12/2016	09/08/2020	09/08/2017	12,500,000.00	12,495,625.00	99.101000	-108,000.00
FHLB MULTI STEP 1.820 9-3			3130A9H53	1.820	1.820	4.337	4.174	4.174	09/30/2016	09/30/2021		15,000,000.00	15,000,000.00	101.217000	182,550.00
FHLB MULTI STEP 2.000 9-2			3130A9H61	2.000	2.000	.079	4.142	.079	09/29/2016	09/29/2021	06/29/2017	15,000,000.00	15,000,000.00	100.032000	4,800.00
FHLMC DEBENTURE .950 1-			3134G92B2	.950	.993	1.164	1.650	.868	09/14/2016	01/30/2019	07/30/2018	15,000,000.00	14,985,000.00	99.343000	-83,550.00
FNMA DEBENTURE 1.430 9-			3136G4AU7	1.430	1.430	.079	3.254	.079	09/29/2016	09/29/2020	06/29/2017	15,000,000.00	15,000,000.00	97.801000	-329,850.00
FNMA DEBENTURE 1.480 3-			3136G4AZ6	1.480	1.480	.079	3.726	.079	09/29/2016	03/29/2021	06/29/2017	10,000,000.00	10,000,000.00	97.979000	-202,100.00
FNMA DEBENTURE 1.300 12			3136G4BE2	1.300	1.300	.082	2.535	.082	09/30/2016	12/30/2019	06/30/2017	15,000,000.00	15,000,000.00	98.782000	-182,700.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FFCB DEBENTURE 1.160 9-2			3133EGVJ1	1.160	1.186	.323	2.291	.323	09/26/2016	09/26/2019	09/26/2017	10,000,000.00	9,992,500.00	99.180000	-74,500.00
FHLMC MULTI STEP 3.000 1			3134GAPN8	.875	.875	.129	2.307	.129	10/17/2016	10/17/2019	07/17/2017	10,000,000.00	10,000,000.00	99.792000	-20,800.00
FFCB DEBENTURE 1.240 4-0			3133EGXN0	1.240	1.246	.019	2.801	.019	10/06/2016	04/06/2020	06/07/2017	10,000,000.00	9,998,000.00	98.984000	-99,600.00
FNMA DEBENTURE 1.150 9-			3136G4CZ4	1.150	1.150	.082	2.305	.082	09/30/2016	09/30/2019	06/30/2017	10,000,000.00	10,000,000.00	99.075000	-92,500.00
FHLMC MEDIUM TER 1.020			3134GAQM9	1.020	1.020	1.844	1.826	1.826	10/05/2016	04/04/2019		5,500,000.00	5,500,000.00	99.283000	-39,435.00
FFCB DEBENTURE 1.340 10-			3133EGXX8	1.340	1.381	.370	3.297	.370	10/13/2016	10/13/2020	10/13/2017	10,000,000.00	9,984,000.00	98.165000	-167,500.00
FHLB DEBENTURE 1.875 12-			3130A3UQ5	1.875	1.279	3.534	3.402	3.402	10/11/2016	12/11/2020		10,950,000.00	11,214,114.00	100.814000	-174,981.00
FHLB DEBENTURE .875 10-0			3130A9AE1	.875	.921	1.337	1.327	1.327	10/11/2016	10/01/2018		10,000,000.00	9,991,000.00	99.502000	-40,800.00
FFCB DEBENTURE 1.330 10-			3133EGZD0	1.330	1.330	.389	3.318	.389	10/20/2016	10/20/2020	10/20/2017	10,000,000.00	10,000,000.00	98.135000	-186,500.00
FNMA DEBENTURE 1.375 10			3135G0Q89	1.375	1.419	4.356	4.229	4.229	10/19/2016	10/07/2021		10,000,000.00	9,979,000.00	98.421000	-136,900.00
FFCB DEBENTURE 1.490 5-0			3133EGC78	1.490	1.519	.019	3.820	.019	11/03/2016	05/03/2021	06/07/2017	10,000,000.00	9,987,500.00	98.509000	-136,600.00
FHLB MULTI STEP 2.000 5-1			3130A9X48	1.000	1.006	.216	3.831	.216	11/18/2016	05/18/2021	08/18/2017	15,000,000.00	14,996,250.00	99.564000	-61,650.00
FHLB MULTI STEP COUPON			3130A9X55	2.150	2.150	.230	4.408	.230	11/23/2016	11/23/2021	08/23/2017	15,000,000.00	15,000,000.00	100.076000	11,400.00
FHLB 1 10-27-20			3130A9UH2	1.000	1.000	.408	3.354	.408	11/02/2016	10/27/2020	10/27/2017	5,750,000.00	5,750,000.00	99.523000	-27,427.50
FFCB DEBENTURE 1.350 11-			3133EGC29	1.350	1.359	.425	3.350	.424	11/04/2016	11/02/2020	11/02/2017	10,000,000.00	9,996,500.00	98.826000	-113,900.00
FHLB MULTI STEP COUPON			3130A9Y21	1.000	1.000	.238	4.398	.238	11/30/2016	11/26/2021	08/26/2017	10,000,000.00	10,000,000.00	99.560000	-44,000.00
FHLB MULTI STEP COUPON			3130AA2U1	1.000	1.004	.499	4.406	.498	11/29/2016	11/29/2021	11/29/2017	15,000,000.00	14,997,000.00	99.896000	-12,600.00
FHLMC DEBENTURE			3134GAZA5	2.000	2.000	.036	4.316	.036	12/13/2016	12/13/2021	06/13/2017	10,000,000.00	10,000,000.00	100.000000	0.00
FNMA DEBENTURE			3135G0Q89	1.375	1.940	4.356	4.227	4.227	11/25/2016	10/07/2021		5,000,000.00	4,869,375.00	98.421000	51,675.00
FHLB 1 7-8 11-29-21			3130AABG2	1.875	2.013	4.501	4.330	4.330	12/02/2016	11/29/2021		5,000,000.00	4,967,300.00	100.581000	61,750.00
FNMA 1 1-4 05-06-21			3135G0K69	1.250	1.812	3.934	3.844	3.844	12/05/2016	05/06/2021		10,000,000.00	9,762,300.00	98.397000	77,400.00
FFCB 0.65 09-08-17			3133EGE50	.650	.832	.274	.274	.274	12/20/2016	09/08/2017		10,000,000.00	9,987,000.00	99.909000	3,900.00
FFCB 1.49 05-03-21			3133EGC78	1.490	1.971	.019	3.819	.019	01/05/2017	05/03/2021	06/07/2017	10,280,000.00	10,075,839.20	98.509000	50,886.00
FHLMC 2 1-4 01-27-22			3134GAL85	2.250	2.250	.156	4.413	.156	01/27/2017	01/27/2022	07/27/2017	10,000,000.00	10,000,000.00	100.014000	1,400.00
FHLB 1 01-27-22 0005			3130AAMH8	1.000	1.000	.156	4.545	.156	01/27/2017	01/27/2022	07/27/2017	7,500,000.00	7,500,000.00	99.953000	-3,525.00
FFCB 1.55 05-17-21			3133EGAH8	1.550	1.852	.019	3.854	.019	01/18/2017	05/17/2021	06/07/2017	10,000,000.00	9,875,000.00	99.063000	31,300.00
FFCB 2.03 04-19-21			3133EG3W3	2.030	2.030	.019	3.745	.019	01/19/2017	04/19/2021	06/07/2017	10,500,000.00	10,500,000.00	100.000000	0.00
FHLB 0 7-8 02-10-22			3130AAQF8	.875	.875	.195	4.595	.194	02/10/2017	02/10/2022	08/10/2017	15,000,000.00	15,000,000.00	100.004000	600.00
FNMA 1 04-30-18			3136G1KD0	1.000	1.016	.164	.914	.164	02/03/2017	04/30/2018	07/30/2017	15,000,000.00	14,997,000.00	99.776000	-30,600.00
FFCB 2.1 05-24-21			3133EHAG8	2.100	2.100	.019	3.838	.019	02/24/2017	05/24/2021	06/07/2017	10,000,000.00	10,000,000.00	100.007000	700.00
FHLMC 1 1-2 02-28-22 0000			3134GA4G6	1.500	1.525	.244	4.586	.244	02/28/2017	02/28/2022	08/28/2017	10,000,000.00	9,988,000.00	100.002000	12,200.00
FFCB 1.94 02-09-21			3133EG6N0	1.940	2.006	.696	3.557	.523	02/16/2017	02/09/2021	02/09/2018	10,000,000.00	9,975,000.00	100.000000	25,000.00
FHLB 1 1-4 02-28-22			3130AAUY2	1.250	1.250	.748	4.613	.610	02/28/2017	02/28/2022	02/28/2018	10,000,000.00	10,000,000.00	99.984000	-1,600.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHLB 1 03-08-22			3130AAVE5	1.000	1.031	.274	4.659	.274	03/08/2017	03/08/2022	09/08/2017	15,000,000.00	14,977,500.00	99.856000	900.00
FHLMC 0 3-4 03-09-22			3134GBAC6	.750	.750	.025	4.684	.025	03/09/2017	03/09/2022	06/09/2017	15,000,000.00	15,000,000.00	99.994000	-900.00
FHLB 1 03-02-18			3130AAW95	1.000	1.000	.753	.750	.750	03/03/2017	03/02/2018		25,000,000.00	25,000,000.00	99.880000	-30,000.00
FHLMC 2.4 03-29-22			3134GBBW1	2.400	2.400	.332	4.569	.331	03/29/2017	03/29/2022	09/29/2017	10,000,000.00	10,000,000.00	100.089000	8,900.00
FHLMC 2 1-4 12-29-21			3134GBBE1	2.250	2.253	.332	4.359	.331	03/29/2017	12/29/2021	09/29/2017	4,570,000.00	4,569,543.00	100.035000	2,056.50
FHLMC 2 1-4 12-29-21			3134GBBE1	2.250	2.253	.332	4.359	.331	03/29/2017	12/29/2021	09/29/2017	2,930,000.00	2,929,707.00	100.035000	1,318.50
FHLMC 1.1 04-27-22			3134GBGJ5	1.100	1.100	.408	4.784	.408	04/27/2017	04/27/2022	10/27/2017	15,000,000.00	15,000,000.00	99.986000	-2,100.00
FFCB ADJUSTABLE RATE BO			3133EHGF4	1.200	1.200	.866	.865	.865	04/20/2017	04/12/2018		5,000,000.00	5,000,000.00	99.617000	-19,150.00
FFCB 2.05 01-24-22			3133EHGM9	2.050	2.070	.148	4.542	.148	04/25/2017	01/24/2022	07/24/2017	6,800,000.00	6,793,948.00	100.005000	6,392.00
FFCB 2.19 10-05-21			3133EHEK5	2.190	2.190	.096	4.154	.096	04/26/2017	10/05/2021	07/05/2017	6,560,000.00	6,560,000.00	100.004000	262.40
FHLMC 1 1-2 05-10-22			3134GBLX8	1.500	1.505	.447	4.777	.446	05/10/2017	05/10/2022	11/10/2017	10,000,000.00	9,997,500.00	99.945000	-3,000.00
FHLMC 1.1 05-16-22			3134GBNE8	1.100	1.100	.463	4.837	.463	05/16/2017	05/16/2022	11/16/2017	15,000,000.00	15,000,000.00	99.940000	-9,000.00
FHLB 1 05-16-22			3130ABCX2	1.000	1.000	.211	4.842	.211	05/16/2017	05/16/2022	08/16/2017	15,000,000.00	15,000,000.00	99.929000	-10,650.00
FHLMC 1 1-4 11-10-21			3134GBJV5	1.250	1.268	.942	4.331	.802	05/10/2017	11/10/2021	05/10/2018	5,000,000.00	4,996,000.00	99.938000	900.00
FHLMC 2.05 05-25-22 0000			3134GBNA6	2.050	2.087	.984	4.761	.814	05/25/2017	05/25/2022	05/25/2018	10,000,000.00	9,982,500.00	99.894000	6,900.00
FHLB 1 1-2 12-28-21 0003			3130AACT3	1.500	1.500	1.578	4.411	1.007	05/16/2017	12/28/2021	12/28/2018	5,000,000.00	5,000,000.00	100.013000	650.00
FHLMC 1.06 06-22-18			3134G9VF1	1.060	1.276	.060	1.050	.060	05/26/2017	06/22/2018	06/22/2017	10,000,000.00	9,977,000.00	99.786000	1,600.00
FHLMC 1.06 06-22-18			3134G9VF1	1.060	1.276	.060	1.050	.060	05/26/2017	06/22/2018	06/22/2017	10,000,000.00	9,977,000.00	99.786000	1,600.00
Total	Count	194		1.433	1.283	.887	2.468	.857				2,050,443,000.00	2,058,827,390.83	99.739511	-13,725,564.80
U.S. Agency Obligations-Strips	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHLBDN 0 07-19-17			313385JH0	.000	.632	.134	.134	.134	01/23/2017	07/19/2017		50,000,000.00	49,845,125.00	99.877000	93,375.00
FHDN 06-02-17			313385GJ9	.000	.551	.005	.005	.005	01/24/2017	06/02/2017		50,000,000.00	49,901,458.33	99.998000	97,541.67
FHDN 0 09-08-17			313385LL8	.000	.643	.274	.274	.274	01/25/2017	09/08/2017		50,000,000.00	49,799,111.11	99.736000	68,888.89
FHDN 9-8-17			313385LL8	.000	.643	.274	.274	.274	01/25/2017	09/08/2017		50,000,000.00	49,799,111.11	99.736000	68,888.89
FHDN 0 09-08-17			313385LL8	.000	.643	.274	.274	.274	01/25/2017	09/08/2017		50,000,000.00	49,799,111.11	99.736000	68,888.89
FHDN 0 07-14-17			313385JC1	.000	.551	.121	.120	.120	01/25/2017	07/14/2017		50,000,000.00	49,870,138.89	99.890000	74,861.11
FHDN 7-14-17			313385JC1	.000	.551	.121	.120	.120	01/25/2017	07/14/2017		50,000,000.00	49,870,138.89	99.890000	74,861.11
FHDN 0 09-21-17			313385LZ7	.000	.683	.310	.309	.309	02/16/2017	09/21/2017		50,000,000.00	49,795,055.56	99.701000	55,444.44
FHDN 0 9-21-17			313385LZ7	.000	.683	.310	.309	.309	02/16/2017	09/21/2017		42,147,000.00	41,974,244.13	99.701000	46,736.34
FHDN 0 09-15-17			313385LT1	.000	.683	.293	.293	.293	02/16/2017	09/15/2017		50,000,000.00	49,800,722.22	99.717000	57,777.78
FHDN 06-16-17			313385GY6	.000	.771	.044	.044	.044	04/21/2017	06/16/2017		50,000,000.00	49,940,111.11	99.967000	43,388.89
FHDN 06-06-17			313385GY6	.000	.771	.044	.044	.044	04/21/2017	06/16/2017		30,000,000.00	29,964,066.67	99.967000	26,033.33



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Agency Obligations-Strips	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHDN 07-21-17			313385JK3	.000	.852	.140	.140	.140	04/21/2017	07/21/2017		50,000,000.00	49,892,569.44	99.872000	43,430.56
FHLBDN 0 08-24-17			313385KV7	.000	.862	.233	.233	.233	04/25/2017	08/24/2017		50,000,000.00	49,855,472.22	99.781000	35,027.78
FHDN 0 06-15-17			313385GX8	.000	.751	.041	.041	.041	04/25/2017	06/15/2017		50,000,000.00	49,946,875.00	99.969000	37,625.00
FHDN 6-15-17			313385GX8	.000	.751	.041	.041	.041	04/25/2017	06/15/2017		50,000,000.00	49,946,875.00	99.969000	37,625.00
FHLB 06-05-17			313385GM2	.000	.756	.014	.014	.014	04/25/2017	06/05/2017		50,000,000.00	49,957,006.94	99.991000	38,493.06
FHLB 06-05-17			313385GM2	.000	.756	.014	.014	.014	04/25/2017	06/05/2017		50,000,000.00	49,957,006.95	99.991000	38,493.05
FHDN 0 08-28-17			313385KZ8	.000	.873	.244	.244	.244	05/01/2017	08/28/2017		50,000,000.00	49,856,208.33	99.770000	28,791.67
FHDN AGD 07-14-17			313385JC1	.000	.891	.121	.120	.120	05/25/2017	07/14/2017		50,000,000.00	49,938,194.44	99.890000	6,805.56
FHDN AGD 07-14-17			313385JC1	.000	.891	.121	.120	.120	05/25/2017	07/14/2017		30,000,000.00	29,962,916.67	99.890000	4,083.33
Total	Count 21			.000	.719	.153	.152	.152				1,002,147,000.00	999,671,519.12	99.857464	1,047,061.35
U.S. Govt Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
US TREASURY NOTE			912828TS9	.625	.596	.334	.334	.334	04/26/2013	09/30/2017		25,000,000.00	25,031,250.00	99.844000	-70,250.00
US TREASURY NOTE			912828UZ1	.625	.673	.915	.915	.915	04/30/2013	04/30/2018		25,000,000.00	24,941,406.25	99.473000	-73,156.25
US TREASURY NOTE			912828UA6	.625	.583	.501	.501	.501	05/01/2013	11/30/2017		50,000,000.00	50,093,750.00	99.750000	-218,750.00
US TREASURY NOTE			912828UZ1	.625	.671	.915	.915	.915	05/01/2013	04/30/2018		50,000,000.00	49,886,718.75	99.473000	-150,218.75
US TREASURY NOTE			912828UJ7	.875	.592	.671	.664	.664	05/03/2013	01/31/2018		50,000,000.00	50,660,156.25	99.805000	-757,656.25
US TREASURY NOTE			912828TB6	.750	.486	.082	.082	.082	05/03/2013	06/30/2017		50,000,000.00	50,542,968.75	99.999000	-543,468.75
US TREASURY NOTE			912828UZ1	.625	.682	.915	.915	.915	05/06/2013	04/30/2018		10,000,000.00	9,971,875.00	99.473000	-24,575.00
US TREASURY NOTE			912828RH5	1.375	1.594	1.334	1.323	1.323	12/24/2013	09/30/2018		25,000,000.00	24,750,000.00	100.199000	299,750.00
US TREASURY NOTE			912828C24	1.500	1.546	1.748	1.728	1.728	03/17/2014	02/28/2019		25,000,000.00	24,945,312.50	100.398000	154,187.50
US TREASURY NOTE			912828WS5	1.625	1.674	2.082	2.043	2.043	07/15/2014	06/30/2019		25,000,000.00	24,942,382.81	100.680000	227,617.19
US TREASURY NOTE			912828RE2	1.500	1.341	1.252	1.239	1.239	08/15/2014	08/31/2018		25,000,000.00	25,156,250.00	100.352000	-68,250.00
US TREASURY NOTE			912828F39	1.750	1.448	2.334	2.291	2.291	10/15/2014	09/30/2019		25,000,000.00	25,359,375.00	100.969000	-117,125.00
US TREASURY NOTE			912828A34	1.250	1.213	1.501	1.491	1.491	10/21/2014	11/30/2018		10,000,000.00	10,014,843.75	100.016000	-13,243.75
US TREASURY NOTE			912828G95	1.625	1.282	2.586	2.524	2.524	01/15/2015	12/31/2019		40,000,000.00	40,656,250.00	100.648000	-397,050.00
US TREASURY NOTE			912828H52	1.250	1.205	2.671	2.621	2.621	02/03/2015	01/31/2020		10,000,000.00	10,021,875.00	99.648000	-57,075.00
US TREASURY NOTE			912828TN0	1.000	1.157	2.252	2.225	2.225	02/03/2015	08/31/2019		25,000,000.00	24,826,171.88	99.316000	2,828.12
US TREASURY NOTE			912828H52	1.250	1.247	2.671	2.620	2.620	02/04/2015	01/31/2020		10,000,000.00	10,001,562.50	99.648000	-36,762.50
US TREASURY NOTE			912828UB4	1.000	1.311	2.501	2.475	2.475	04/08/2015	11/30/2019		10,000,000.00	9,860,156.25	99.152000	55,043.75
US TREASURY NOTE			912828SD3	1.250	1.081	1.671	1.648	1.648	04/17/2015	01/31/2019		25,000,000.00	25,156,250.00	99.988000	-159,250.00
US TREASURY NOTE			912828K58	1.375	1.435	2.918	2.866	2.866	04/30/2015	04/30/2020		5,000,000.00	4,985,546.88	99.836000	6,253.12
US TREASURY NOTE			912828K58	1.375	1.401	2.918	2.866	2.866	04/30/2015	04/30/2020		5,000,000.00	4,993,750.00	99.836000	-1,950.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Govt Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
US TREASURY NOTE			912828J84	1.375	1.461	2.836	2.783	2.783	05/04/2015	03/31/2020		10,000,000.00	9,959,375.00	99.906000	31,225.00
US TREASURY NOTE			912828J50	1.375	1.550	2.751	2.699	2.699	05/11/2015	02/29/2020		10,000,000.00	9,919,215.80	99.922000	72,984.20
US TREASURY NOTE			912828TV2	1.250	1.410	2.419	2.386	2.386	05/19/2015	10/31/2019		15,000,000.00	14,896,875.00	99.805000	73,875.00
US TREASURY NOTE			912828D23	1.625	1.299	1.915	1.893	1.893	05/27/2015	04/30/2019		15,000,000.00	15,186,328.13	100.672000	-85,528.13
US TREASURY NOTE			912828XE5	1.500	1.596	3.003	2.945	2.945	06/03/2015	05/31/2020		10,000,000.00	9,953,906.25	100.145000	60,593.75
US TREASURY NOTE			912828TH3	.875	1.484	2.167	2.145	2.145	06/04/2015	07/31/2019		15,000,000.00	14,633,203.13	99.102000	232,096.87
US TREASURY NOTE			912828J50	1.375	1.698	2.751	2.699	2.699	06/10/2015	02/29/2020		15,000,000.00	14,780,859.38	99.922000	207,440.62
US TREASURY NOTE			912828XE5	1.500	1.673	3.003	2.945	2.945	07/02/2015	05/31/2020		10,000,000.00	9,918,750.00	100.145000	95,750.00
US TREASURY NOTE			912828C65	1.625	1.320	1.833	1.809	1.809	07/13/2015	03/31/2019		15,000,000.00	15,165,234.38	100.648000	-68,034.38
US TREASURY NOTE			912828VA5	1.125	1.687	2.918	2.875	2.875	07/21/2015	04/30/2020		10,000,000.00	9,742,968.75	99.160000	173,031.25
US TREASURY NOTE			912828UE8	.750	.760	.586	.581	.581	08/25/2015	12/31/2017		15,000,000.00	14,996,484.38	99.742000	-35,184.38
US TREASURY NOTE			912828WLO	1.500	1.214	2.000	1.978	1.978	08/26/2015	05/31/2019		25,000,000.00	25,261,718.75	100.430000	-154,218.75
US TREASURY NOTE			912828UV0	1.125	1.428	2.836	2.791	2.791	08/26/2015	03/31/2020		10,000,000.00	9,865,625.00	99.227000	57,075.00
US TREASURY NOTE			912828RY8	1.375	1.177	1.586	1.563	1.563	09/01/2015	12/31/2018		25,000,000.00	25,161,132.81	100.199000	-111,382.81
US TREASURY NOTE			912828VJ6	1.875	1.515	3.085	2.988	2.988	09/09/2015	06/30/2020		25,000,000.00	25,416,015.63	101.242000	-105,515.63
US TREASURY NOTE			912828WD8	1.250	1.058	1.419	1.407	1.407	09/15/2015	10/31/2018		20,000,000.00	20,117,968.75	100.035000	-110,968.75
US TREASURY NOTE			912828UR9	.750	.763	.748	.748	.748	10/08/2015	02/28/2018		15,000,000.00	14,995,312.50	99.676000	-43,912.50
US TREASURY NOTE			912828VV9	2.125	1.389	3.255	3.143	3.143	10/29/2015	08/31/2020		10,000,000.00	10,342,968.75	101.957000	-147,268.75
US TREASURY NOTE			912828XK1	.875	.976	1.123	1.116	1.116	10/30/2015	07/15/2018		15,000,000.00	14,959,570.31	99.633000	-14,620.31
US TREASURY NOTE			912828VP2	2.000	1.520	3.170	3.065	3.065	11/02/2015	07/31/2020		15,000,000.00	15,328,125.00	101.590000	-89,625.00
US TREASURY NOTE			912828L65	1.375	1.569	3.337	3.262	3.262	11/04/2015	09/30/2020		15,000,000.00	14,862,890.62	99.527000	66,159.38
US TREASURY NOTE			912828VV9	2.125	1.654	3.255	3.143	3.143	11/06/2015	08/31/2020		10,000,000.00	10,217,187.50	101.957000	-21,487.50
US TREASURY NOTE			912828L65	1.375	1.743	3.337	3.262	3.262	11/09/2015	09/30/2020		10,000,000.00	9,828,125.00	99.527000	124,575.00
US TREASURY NOTE			912828VP2	2.000	1.680	3.170	3.065	3.065	12/16/2015	07/31/2020		5,000,000.00	5,070,872.90	101.590000	8,627.10
US TREASURY NOTE			912828C65	1.625	1.370	1.833	1.809	1.809	12/22/2015	03/31/2019		10,000,000.00	10,081,250.00	100.648000	-16,450.00
US TREASURY NOTE			912828N22	1.250	1.277	1.542	1.520	1.520	12/22/2015	12/15/2018		10,000,000.00	9,992,187.50	100.016000	9,412.50
US TREASURY NOTE			912828N89	1.375	1.033	3.674	3.573	3.573	02/12/2016	01/31/2021		10,000,000.00	10,165,161.80	99.254000	-239,761.80
US TREASURY NOTE			912828ST8	1.250	.875	1.915	1.898	1.898	02/25/2016	04/30/2019		10,000,000.00	10,117,187.50	99.941000	-123,087.50
US TREASURY NOTE			912828L99	1.375	1.244	3.422	3.346	3.346	02/29/2016	10/31/2020		15,000,000.00	15,089,062.50	99.441000	-172,912.50
US TREASURY NOTE			912828A42	2.000	1.417	3.504	3.399	3.399	03/11/2016	11/30/2020		15,000,000.00	15,397,851.56	101.523000	-169,401.56
US TREASURY NOTE			912828TR1	1.000	1.244	2.334	2.308	2.308	03/15/2016	09/30/2019		10,000,000.00	9,915,625.00	99.270000	11,375.00
US TREASURY NOTE			912828N48	1.750	1.501	3.589	3.465	3.465	03/16/2016	12/31/2020		15,000,000.00	15,171,900.00	100.629000	-77,550.00
US TREASURY NOTE			912828Q37	1.250	1.256	3.836	3.747	3.747	04/01/2016	03/31/2021		15,000,000.00	14,995,312.50	98.668000	-195,112.50



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Govt Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
US TREASURY NOTE 1.125 1			912828UF5	1.125	1.151	2.586	2.542	2.542	04/25/2016	12/31/2019		10,000,000.00	9,990,625.00	99.402000	-50,425.00
US TREASURY NOTE 1.125 3			912828UV0	1.125	1.141	2.836	2.792	2.792	05/02/2016	03/31/2020		10,000,000.00	9,993,750.00	99.227000	-71,050.00
US TREASURY NOTE 1.375 4			912828Q78	1.375	1.251	3.918	3.823	3.823	05/16/2016	04/30/2021		15,000,000.00	15,089,062.50	99.066000	-229,162.50
US TREASURY NOTE 1.250 3			912828Q37	1.250	1.333	3.836	3.747	3.747	05/19/2016	03/31/2021		10,000,000.00	9,960,937.50	98.668000	-94,137.50
US TREASURY NOTE 1.750 1			912828N48	1.750	1.341	3.589	3.465	3.465	05/19/2016	12/31/2020		15,000,000.00	15,273,600.00	100.629000	-179,250.00
US TREASURY NOTE 1.125 4			912828VA5	1.125	1.247	2.918	2.875	2.875	05/19/2016	04/30/2020		10,000,000.00	9,953,125.00	99.160000	-37,125.00
US TREASURY NOTE 1.125 2			912828P87	1.125	1.395	3.751	3.672	3.672	05/25/2016	02/28/2021		15,000,000.00	14,813,671.88	98.270000	-73,171.88
US TREASURY NOTE .500 7-			912828TG5	.500	.786	.167	.167	.167	05/26/2016	07/31/2017		20,000,000.00	19,932,812.50	99.945000	56,187.50
US TREASURY NOTE .875 5-			912828R51	.875	.733	1.000	.998	.998	06/23/2016	05/31/2018		15,000,000.00	15,041,015.63	99.672000	-90,215.63
US TREASURY NOTE 1.375 5			912828R77	1.375	1.218	4.003	3.906	3.906	06/24/2016	05/31/2021		15,000,000.00	15,112,500.00	98.984000	-264,900.00
US TREASURY NOTE .875 3-			912828Q45	.875	.571	.833	.831	.831	06/28/2016	03/31/2018		20,000,000.00	20,106,250.00	99.727000	-160,850.00
US TREASURY NOTE 1.125 6			912828S27	1.125	.956	4.085	3.984	3.984	07/08/2016	06/30/2021		15,000,000.00	15,123,046.88	97.930000	-433,546.88
US TREASURY NOTE .875 10			912828F54	.875	.579	.375	.375	.375	07/11/2016	10/15/2017		20,000,000.00	20,074,218.75	99.918000	-90,618.75
US TREASURY NOTE .625 8-			912828TM2	.625	.583	.252	.252	.252	07/13/2016	08/31/2017		20,000,000.00	20,009,375.00	99.898000	-29,775.00
US TREASURY NOTE 1.625 1			912828M98	1.625	1.061	3.504	3.417	3.417	07/25/2016	11/30/2020		20,000,000.00	20,478,125.00	100.258000	-426,525.00
US TREASURY NOTE 1.375 7			912828VQ0	1.375	.752	1.167	1.156	1.156	07/26/2016	07/31/2018		20,000,000.00	20,248,437.50	100.188000	-210,837.50
US TREASURY NOTE .750 7-			912828S43	.750	.762	2.123	2.104	2.104	08/05/2016	07/15/2019		15,000,000.00	14,994,726.56	98.859000	-165,876.56
US TREASURY NOTE 1.125 7			912828S76	1.125	1.131	4.170	4.067	4.067	08/09/2016	07/31/2021		15,000,000.00	14,995,898.44	97.832000	-321,098.44
US TREASURY NOTE .875 10			912828L81	.875	.783	1.375	1.366	1.366	08/18/2016	10/15/2018		25,000,000.00	25,048,828.13	99.531000	-166,078.13
US TREASURY NOTE .750 2-			912828P53	.750	.827	1.712	1.694	1.694	08/26/2016	02/15/2019		15,000,000.00	14,971,875.00	99.156000	-98,475.00
US TREASURY NOTE .875 6-			912828R85	.875	.927	2.041	2.017	2.017	08/30/2016	06/15/2019		15,000,000.00	14,978,320.31	99.168000	-103,120.31
US TREASURY NOTE 1.125 8			912828F6	1.125	1.219	4.255	4.150	4.150	09/13/2016	08/31/2021		15,000,000.00	14,932,031.25	97.742000	-270,731.25
US TREASURY NOTE 1.125 9			912828T34	1.125	1.193	4.337	4.234	4.234	10/05/2016	09/30/2021		15,000,000.00	14,950,781.25	97.648000	-303,581.25
US TREASURY NOTE 1.000 1			912828UB4	1.000	.986	2.501	2.475	2.475	10/06/2016	11/30/2019		15,000,000.00	15,006,445.31	99.152000	-133,645.31
US TREASURY NOTE .750 2-			912828P53	.750	.918	1.712	1.694	1.694	10/06/2016	02/15/2019		10,000,000.00	9,960,937.50	99.156000	-45,337.50
US TREASURY NOTE 1.125 9			912828T34	1.125	1.263	4.337	4.234	4.234	10/07/2016	09/30/2021		10,000,000.00	9,933,593.75	97.648000	-168,793.75
US TREASURY NOTE 1.125 6			912828S27	1.125	1.291	4.085	3.984	3.984	10/11/2016	06/30/2021		15,000,000.00	14,886,328.13	97.930000	-196,828.13
US TREASURY NOTE 1.250 3			912828Q37	1.250	1.309	3.836	3.747	3.747	10/13/2016	03/31/2021		15,000,000.00	14,961,914.06	98.668000	-161,714.06
US TREASURY NOTE 1.250 1			912828T67	1.250	1.316	4.422	4.306	4.306	10/31/2016	10/31/2021		10,000,000.00	9,967,968.75	98.086000	-159,368.75
US TREASURY NOTE 1.375 8			912828L32	1.375	1.230	3.255	3.179	3.179	10/31/2016	08/31/2020		15,000,000.00	15,080,859.38	99.590000	-142,359.38
US TREASURY NOTE .875 4-			912828Q52	.875	.975	1.874	1.859	1.859	10/31/2016	04/15/2019		10,000,000.00	9,975,781.25	99.273000	-48,481.25
US TREASURY NOTE 1.000 1			912828T59	1.000	.984	2.375	2.347	2.347	11/09/2016	10/15/2019		10,000,000.00	10,004,687.50	99.246000	-80,087.50
US TREASURY NOTE .875 9-			912828G4	.875	1.026	2.293	2.267	2.267	11/10/2016	09/15/2019		10,000,000.00	9,957,812.50	99.008000	-57,012.50



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Govt Obligations	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
US TREASURY NOTE 1.250 1			912828T67	1.250	1.483	4.422	4.306	4.306	11/10/2016	10/31/2021		10,000,000.00	9,888,671.88	98.086000	-80,071.88
US TREASURY NOTE 1.250 2			912828UQ1	1.250	1.363	2.751	2.704	2.704	11/18/2016	02/29/2020		15,000,000.00	14,945,507.81	99.602000	-5,207.81
US TREASURY NOTE			912828VF4	1.375	1.479	3.003	2.949	2.949	11/21/2016	05/31/2020		15,000,000.00	14,946,679.69	99.766000	18,220.31
US TREASURY NOTE			912828U65	1.750	1.797	4.504	4.343	4.343	11/30/2016	11/30/2021		10,000,000.00	9,977,734.38	100.195000	41,765.62
T 1 3-4 11-30-21			912828U65	1.750	1.885	4.504	4.346	4.346	12/02/2016	11/30/2021		10,000,000.00	9,935,937.50	100.195000	83,562.50
T 1 3-8 03-31-20			912828J84	1.375	1.475	2.836	2.782	2.782	12/12/2016	03/31/2020		10,000,000.00	9,967,968.75	99.906000	22,631.25
T 1 1-8 02-28-21			912828P87	1.125	1.752	3.751	3.671	3.671	12/12/2016	02/28/2021		15,000,000.00	14,619,140.63	98.270000	121,359.37
T 1 1-4 10-31-21			912828T67	1.250	2.069	4.422	4.304	4.304	12/19/2016	10/31/2021		10,000,000.00	9,622,656.25	98.086000	185,943.75
T 0 5-8 08-31-17			912828TM2	.625	.721	.252	.252	.252	12/19/2016	08/31/2017		50,000,000.00	49,966,796.88	99.898000	-17,796.88
T 1 3-8 12-15-19			912828U73	1.375	1.542	2.542	2.488	2.488	12/22/2016	12/15/2019		10,000,000.00	9,951,562.50	100.051000	53,537.50
T 1 1-4 12-31-18			912828U99	1.250	1.282	1.586	1.565	1.565	01/03/2017	12/31/2018		10,000,000.00	9,993,750.00	100.016000	7,850.00
T 2 12-31-21			912828U81	2.000	1.975	4.589	4.367	4.367	01/03/2017	12/31/2021		10,000,000.00	10,011,718.75	101.215000	109,781.25
T 1 3-8 05-31-21			912828R77	1.375	1.893	4.003	3.905	3.905	12/30/2016	05/31/2021		15,000,000.00	14,671,875.00	98.984000	175,725.00
T 0 5-8 08-31-17			912828TM2	.625	.730	.252	.252	.252	01/04/2017	08/31/2017		50,000,000.00	49,965,856.50	99.898000	-16,856.50
T 1 1-8 07-31-21			912828S76	1.125	1.861	4.170	4.065	4.065	01/09/2017	07/31/2021		20,000,000.00	19,359,375.00	97.832000	207,025.00
T 0 5-8 11-30-17			912828UA6	.625	.793	.501	.501	.501	01/10/2017	11/30/2017		50,000,000.00	49,925,781.25	99.750000	-50,781.25
T 1 3-8 01-15-20			912828V31	1.375	1.523	2.627	2.571	2.571	01/20/2017	01/15/2020		20,000,000.00	19,914,062.50	100.016000	89,137.50
T 1 5-8 06-30-20			912828XH8	1.625	1.670	3.085	3.000	3.000	01/23/2017	06/30/2020		10,000,000.00	9,985,156.25	100.457000	60,543.75
T 0 3-4 01-31-18			912828P20	.750	.843	.671	.665	.665	02/09/2017	01/31/2018		50,000,000.00	49,955,078.13	99.711000	-99,578.13
T 0 5-8 11-30-17			912828UA6	.625	.761	.501	.501	.501	02/09/2017	11/30/2017		25,000,000.00	24,972,656.25	99.750000	-35,156.25
T 0 5-8 11-30-17			912828UA6	.625	.810	.501	.501	.501	02/16/2017	11/30/2017		50,000,000.00	49,927,734.38	99.750000	-52,734.38
T 1 3-8 09-30-20			912828L65	1.375	1.722	3.337	3.262	3.262	02/17/2017	09/30/2020		10,000,000.00	9,878,906.25	99.527000	73,793.75
T 1 3-8 10-31-20			912828L99	1.375	1.737	3.422	3.345	3.345	02/17/2017	10/31/2020		10,000,000.00	9,870,703.13	99.441000	73,396.87
T 1 3-4 02-28-22			912828J43	1.750	2.020	4.751	4.558	4.558	03/02/2017	02/28/2022		10,000,000.00	9,872,330.00	99.996000	127,270.00
T 1 02-15-18			912828H94	1.000	1.000	.712	.703	.703	03/02/2017	02/15/2018		25,000,000.00	25,000,000.00	99.859000	-35,250.00
T 1 1-2 01-31-22			912828H86	1.500	2.058	4.674	4.500	4.500	03/06/2017	01/31/2022		10,000,000.00	9,740,625.00	98.957000	155,075.00
T 0 3-4 06-30-17			912828TB6	.750	.750	.082	.082	.082	03/07/2017	06/30/2017		50,000,000.00	50,000,000.00	99.999000	-500.00
T 1 5-8 07-31-20			912828XM7	1.625	1.746	3.170	3.083	3.083	03/08/2017	07/31/2020		10,000,000.00	9,960,156.25	100.434000	83,243.75
T 1 12-15-17			912828G79	1.000	1.005	.542	.536	.536	03/08/2017	12/15/2017		50,000,000.00	49,998,046.88	99.918000	-39,046.88
T 0 5-8 08-31-17			912828TM2	.625	.871	.252	.252	.252	03/08/2017	08/31/2017		50,000,000.00	49,941,406.25	99.898000	7,593.75
T 1 7-8 03-31-22			912828W89	1.875	1.860	4.836	4.630	4.630	04/27/2017	03/31/2022		10,000,000.00	10,007,031.25	100.578000	50,768.75
T 1 02-15-18			912828H94	1.000	1.060	.712	.703	.703	05/03/2017	02/15/2018		50,000,000.00	49,976,562.50	99.859000	-47,062.50
T 1 7-8 03-31-22			912828W89	1.875	1.875	4.836	4.629	4.629	05/05/2017	03/31/2022		10,000,000.00	10,000,000.00	100.578000	57,800.00



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Govt Obligations	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
T 0 5-8 08-31-17			912828TM2	.625	.917	.252	.252	.252	05/10/2017	08/31/2017		50,000,000.00	49,955,078.13	99.898000	-6,078.13
Total	Count			1.099	1.108	1.864	1.826	1.826				2,270,000,000.00	2,270,819,991.78	99.754670	-6,388,991.78
U.S. Govt Obligations-Strips	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
B 06-22-17			912796JX8	.000	.622	.060	.060	.060	12/22/2016	06/22/2017		50,000,000.00	49,843,277.78	99.958000	135,722.22
B 0 6-22-17			912796JX8	.000	.637	.060	.060	.060	12/23/2016	06/22/2017		50,000,000.00	49,840,368.05	99.958000	138,631.95
B 06-22-17			912796JX8	.000	.637	.060	.060	.060	12/23/2016	06/22/2017		50,000,000.00	49,840,368.06	99.958000	138,631.94
B 06-08-17			912796LD9	.000	.602	.022	.022	.022	12/28/2016	06/08/2017		50,000,000.00	49,865,000.00	99.987000	128,500.00
B 06-08-17			912796LD9	.000	.602	.022	.022	.022	12/28/2016	06/08/2017		50,000,000.00	49,865,000.00	99.987000	128,500.00
B 06-08-17			912796LD9	.000	.586	.022	.022	.022	01/04/2017	06/08/2017		50,000,000.00	49,874,062.50	99.987000	119,437.50
B 06-08-17			912796LD9	.000	.586	.022	.022	.022	01/04/2017	06/08/2017		50,000,000.00	49,874,062.50	99.987000	119,437.50
B 09-14-17			912796KL2	.000	.602	.290	.290	.290	01/25/2017	09/14/2017		50,000,000.00	49,806,666.67	99.725000	55,833.33
B 09-14-17			912796KL2	.000	.602	.290	.290	.290	01/25/2017	09/14/2017		50,000,000.00	49,806,666.66	99.725000	55,833.34
B 0 08-17-17			912796KF5	.000	.607	.214	.214	.214	01/25/2017	08/17/2017		50,000,000.00	49,828,583.33	99.804000	73,416.67
B 0 06-15-17			912796LE7	.000	.501	.041	.041	.041	01/25/2017	06/15/2017		50,000,000.00	49,902,083.34	99.971000	83,416.66
B 0 06-15-17			912796LE7	.000	.501	.041	.041	.041	01/25/2017	06/15/2017		50,000,000.00	49,902,083.33	99.971000	83,416.67
B 07-13-17			912796LK3	.000	.587	.118	.118	.118	01/27/2017	07/13/2017		50,000,000.00	49,864,312.50	99.904000	87,687.50
B 07-13-17			912796LK3	.000	.587	.118	.118	.118	01/27/2017	07/13/2017		50,000,000.00	49,864,312.50	99.904000	87,687.50
B 07-13-17			912796LK3	.000	.607	.118	.118	.118	02/01/2017	07/13/2017		50,000,000.00	49,863,875.00	99.904000	88,125.00
B 07-13-17			912796LK3	.000	.607	.118	.118	.118	02/01/2017	07/13/2017		50,000,000.00	49,863,875.00	99.904000	88,125.00
B 0 08-17-17			912796KF5	.000	.632	.214	.214	.214	02/01/2017	08/17/2017		50,000,000.00	49,827,625.00	99.804000	74,375.00
B 0 06-01-17			912796LA5	.000	.621	.003	.003	.003	03/02/2017	06/01/2017		50,000,000.00	49,921,638.89	100.000000	78,361.11
B 09-07-17			912796LT4	.000	.844	.271	.271	.271	03/09/2017	09/07/2017		50,000,000.00	49,787,666.67	99.746000	85,333.33
B 06-29-17			912796LF4	.000	.748	.079	.079	.079	03/30/2017	06/29/2017		50,000,000.00	49,905,587.50	99.934000	61,412.50
B 06-29-17			912796LF4	.000	.748	.079	.079	.079	03/30/2017	06/29/2017		50,000,000.00	49,905,587.50	99.934000	61,412.50
B 07-20-17			912796KB4	.000	.777	.137	.137	.137	04/24/2017	07/20/2017		50,000,000.00	49,906,293.75	99.882000	34,706.25
B 07-20-17			912796KB4	.000	.777	.137	.137	.137	04/24/2017	07/20/2017		50,000,000.00	49,906,293.75	99.882000	34,706.25
B 07-20-17			912796KB4	.000	.776	.137	.137	.137	04/24/2017	07/20/2017		50,000,000.00	49,906,354.17	99.882000	34,645.83
B 07-20-17			912796KB4	.000	.776	.137	.137	.137	04/24/2017	07/20/2017		50,000,000.00	49,906,354.16	99.882000	34,645.84
B 08-31-17			912796LR8	.000	.835	.252	.252	.252	05/03/2017	08/31/2017		50,000,000.00	49,861,250.00	99.758000	17,750.00
B 08-31-17			912796LR8	.000	.835	.252	.252	.252	05/03/2017	08/31/2017		50,000,000.00	49,861,250.00	99.758000	17,750.00
B 08-10-17			912796LP2	.000	.887	.195	.194	.194	05/11/2017	08/10/2017		50,000,000.00	49,888,145.83	99.822000	22,854.17
B 06-15-17			912796LE7	.000	.695	.041	.041	.041	05/18/2017	06/15/2017		50,000,000.00	49,972,972.22	99.971000	12,527.78



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVESTMENT PORTFOLIO - POSITION DETAIL

U.S. Govt Obligations-Strips	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
B 07-20-17			912796KB4	.000	.771	.137	.137	.137	05/23/2017	07/20/2017		50,000,000.00	49,937,972.22	99.882000	3,027.78
B 08-10-17			912796LP2	.000	.867	.195	.194	.194	05/23/2017	08/10/2017		50,000,000.00	49,905,090.28	99.822000	5,909.72
B 07-20-17			912796KB4	.000	.771	.137	.137	.137	05/23/2017	07/20/2017		50,000,000.00	49,937,972.22	99.882000	3,027.78
B 08-10-17			912796LP2	.000	.867	.195	.194	.194	05/23/2017	08/10/2017		50,000,000.00	49,905,090.28	99.822000	5,909.72
B 09-14-17			912796KL2	.000	.913	.290	.290	.290	05/24/2017	09/14/2017		50,000,000.00	49,857,180.56	99.725000	5,319.44
B 09-14-17			912796KL2	.000	.913	.290	.290	.290	05/24/2017	09/14/2017		50,000,000.00	49,857,180.55	99.725000	5,319.45
B 08-17-17			912796KF5	.000	.877	.214	.214	.214	05/24/2017	08/17/2017		50,000,000.00	49,896,701.39	99.804000	5,298.61
B 08-17-17			912796KF5	.000	.877	.214	.214	.214	05/24/2017	08/17/2017		50,000,000.00	49,896,701.39	99.804000	5,298.61
B 0 08-24-17			912796LQ0	.000	.907	.233	.233	.233	05/25/2017	08/24/2017		50,000,000.00	49,885,618.06	99.785000	6,881.94
B 0 08-24-17			912796LQ0	.000	.907	.233	.233	.233	05/25/2017	08/24/2017		50,000,000.00	49,885,618.06	99.785000	6,881.94
B 07-20-17			912796KB4	.000	.786	.137	.137	.137	05/24/2017	07/20/2017		50,000,000.00	49,937,854.17	99.882000	3,145.83
B 08-24-17			912796LQ0	.000	.902	.233	.233	.233	05/25/2017	08/24/2017		50,000,000.00	49,886,250.00	99.785000	6,250.00
B 08-10-17			912796LP2	.000	.877	.195	.194	.194	05/25/2017	08/10/2017		50,000,000.00	49,906,423.61	99.822000	4,576.39
Total	Count 42			.000	.730	.149	.149	.149				2,100,000,000.00	2,094,957,269.45	99.867000	2,249,730.55



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
10010	154433	1000	STAR OHIO 10010	05/31/2015	180,556,350.55	1.027	06/01/2017	180,556,350.55	732	180,556,350.55	1.027	1
63942	174457	1020	STAR OHIO 63942	05/31/2015	20,825,053.37	1.027	06/01/2017	20,825,053.37	732	20,825,053.37	1.027	1
70933	182202	1010	STAR OHIO 70933	05/31/2015	10,647.04	1.027	06/01/2017	10,647.04	732	10,647.04	1.027	1
38141W273	184539	1000	GOLDMAN SACHS FIN SQ GOV	05/31/2015	0.00	.688	06/01/2017	0.00	732	0.00	.688	1
NOWSW3006	193190	1000	NOW ACCT-SWEEP ACCT-300	05/31/2015	64,792,158.81	.350	06/01/2017	64,792,158.81	732	64,792,158.81	.350	1
MMNOW0170	207633	1020	KEYBANK - INVESTMENT MAT	05/31/2015	48,345,707.40	.350	06/01/2017	48,345,707.40	732	48,345,707.40	.350	1
OPNCP8020	207943	1000	US BANK - OPEN COMMERCIA	11/03/2011	100,150,162.98	.900	06/01/2017	100,150,162.98	2037	100,150,162.98	.900	1
61747C707	210062	1000	MORGAN STANLEY LIQ GOVT	05/31/2015	0.00	.684	06/01/2017	0.00	732	0.00	.684	1
825252885	213723	1000	INVESCO GOVT & AGENCY PO	05/31/2015	0.00	.746	06/01/2017	0.00	732	0.00	.746	1
52470G791	216151	1000	WESTERN ASSET INST GOVT	05/31/2015	292,308,340.32	.696	06/01/2017	292,308,340.32	732	292,308,340.32	.696	1
PLUS30026	216345	1000	STAR OHIO - 10010	05/31/2015	50,391,002.11	.650	06/01/2017	50,391,002.11	732	50,391,002.11	.650	1
NWDMMKT	217637	1010	NWD MMKT ACCOUNT - LONG	05/31/2015	141,396,798.95	.930	06/01/2017	141,396,798.95	732	141,396,798.95	.930	1
46513E8J4	217933	1010	ISRAEL BOND	06/01/2014	17,800,000.00	1.930	06/01/2017	17,800,000.00	1096	17,800,000.00	1.930	1
INTCK0028	224104	1000	Huntington Int Bearing Ckg (R	09/30/2015	0.00	.550	06/01/2017	0.00	610	0.00	.550	1
CITZMMKT3	229092	1000	CITIZENS INTEREST BEARING	01/09/2017	149,345,485.40	.880	06/01/2017	149,345,485.40	143	149,345,485.40	.880	1
912796LA5	229777	1000	B 0 06-01-17	03/02/2017	49,921,638.89	.000	06/01/2017	50,000,000.00	91	50,000,000.00	.621	1
HR5311710	231608	1000	HSBC SECURITIES USA INC	05/31/2017	200,000,000.00	.790	06/01/2017	200,000,000.00	1	200,000,000.00	.790	1
25214P3V3	228524	1000	DEXIA CREDIT LOC 1.120 6-02	11/02/2016	49,670,222.22	1.120	06/02/2017	50,000,000.00	212	50,000,000.00	1.127	2
313385GJ9	229293	1000	FHDN 06-02-17	01/24/2017	49,901,458.33	.000	06/02/2017	50,000,000.00	129	50,000,000.00	.551	2
313385GM2	230974	1000	FHLB 06-05-17	04/25/2017	49,957,006.94	.000	06/05/2017	50,000,000.00	41	50,000,000.00	.756	5
313385GM2	230975	1000	FHLB 06-05-17	04/25/2017	49,957,006.95	.000	06/05/2017	50,000,000.00	41	50,000,000.00	.756	5
912796LD9	229007	1000	B 06-08-17	12/28/2016	49,865,000.00	.000	06/08/2017	50,000,000.00	162	50,000,000.00	.602	8
912796LD9	229008	1000	B 06-08-17	12/28/2016	49,865,000.00	.000	06/08/2017	50,000,000.00	162	50,000,000.00	.602	8
912796LD9	229058	1000	B 06-08-17	01/04/2017	49,874,062.50	.000	06/08/2017	50,000,000.00	155	50,000,000.00	.586	8
912796LD9	229059	1000	B 06-08-17	01/04/2017	49,874,062.50	.000	06/08/2017	50,000,000.00	155	50,000,000.00	.586	8
313379FW4	222554	1010	FHLB DEBENTURE	05/13/2015	10,060,600.00	1.000	06/09/2017	10,000,000.00	758	10,000,000.00	.705	9
313379FW4	224465	1010	FHLB DEBENTURE	10/20/2015	15,102,000.00	1.000	06/09/2017	15,000,000.00	598	15,000,000.00	.582	9
912796LE7	229321	1000	B 0 06-15-17	01/25/2017	49,902,083.34	.000	06/15/2017	50,000,000.00	141	50,000,000.00	.501	15
912796LE7	229322	1000	B 0 06-15-17	01/25/2017	49,902,083.33	.000	06/15/2017	50,000,000.00	141	50,000,000.00	.501	15
313385GX8	230972	1000	FHDN 0 06-15-17	04/25/2017	49,946,875.00	.000	06/15/2017	50,000,000.00	51	50,000,000.00	.751	15
313385GX8	230973	1000	FHDN 6-15-17	04/25/2017	49,946,875.00	.000	06/15/2017	50,000,000.00	51	50,000,000.00	.751	15
912796LE7	231441	1000	B 06-15-17	05/18/2017	49,972,972.22	.000	06/15/2017	50,000,000.00	28	50,000,000.00	.695	15



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
313385GY6	230911	1000	FHDN 06-16-17	04/21/2017	49,940,111.11	.000	06/16/2017	50,000,000.00	56	50,000,000.00	.771	16
313385GY6	230912	1000	FHDN 06-06-17	04/21/2017	29,964,066.67	.000	06/16/2017	30,000,000.00	56	30,000,000.00	.771	16
912796JX8	228970	1000	B 06-22-17	12/22/2016	49,843,277.78	.000	06/22/2017	50,000,000.00	182	50,000,000.00	.622	22
912796JX8	228980	1000	B 0 6-22-17	12/23/2016	49,840,368.05	.000	06/22/2017	50,000,000.00	181	50,000,000.00	.637	22
912796JX8	228981	1000	B 06-22-17	12/23/2016	49,840,368.06	.000	06/22/2017	50,000,000.00	181	50,000,000.00	.637	22
88579YAE1	217017	1030	3 M CO	04/04/2014	13,008,021.60	1.000	06/26/2017	13,020,000.00	1179	13,020,000.00	1.029	26
912796LF4	230189	1000	B 06-29-17	03/30/2017	49,905,587.50	.000	06/29/2017	50,000,000.00	91	50,000,000.00	.748	29
912796LF4	230190	1000	B 06-29-17	03/30/2017	49,905,587.50	.000	06/29/2017	50,000,000.00	91	50,000,000.00	.748	29
912828TB6	214311	1020	US TREASURY NOTE	05/03/2013	50,542,968.75	.750	06/30/2017	50,000,000.00	1519	50,000,000.00	.486	30
912828TB6	229844	1000	T 0 3-4 06-30-17	03/07/2017	50,000,000.00	.750	06/30/2017	50,000,000.00	115	50,000,000.00	.750	30
912796LK3	229372	1000	B 07-13-17	01/27/2017	49,864,312.50	.000	07/13/2017	50,000,000.00	167	50,000,000.00	.587	43
912796LK3	229373	1000	B 07-13-17	01/27/2017	49,864,312.50	.000	07/13/2017	50,000,000.00	167	50,000,000.00	.587	43
912796LK3	229442	1000	B 07-13-17	02/01/2017	49,863,875.00	.000	07/13/2017	50,000,000.00	162	50,000,000.00	.607	43
912796LK3	229444	1000	B 07-13-17	02/01/2017	49,863,875.00	.000	07/13/2017	50,000,000.00	162	50,000,000.00	.607	43
313385JC1	229323	1000	FHDN 0 07-14-17	01/25/2017	49,870,138.89	.000	07/14/2017	50,000,000.00	170	50,000,000.00	.551	44
313385JC1	229325	1000	FHDN 7-14-17	01/25/2017	49,870,138.89	.000	07/14/2017	50,000,000.00	170	50,000,000.00	.551	44
313385JC1	231554	1000	FHDN AGD 07-14-17	05/25/2017	49,938,194.44	.000	07/14/2017	50,000,000.00	50	50,000,000.00	.891	44
313385JC1	231555	1000	FHDN AGD 07-14-17	05/25/2017	29,962,916.67	.000	07/14/2017	30,000,000.00	50	30,000,000.00	.891	44
880591EA6	224160	1010	TVA DEBENTURE	09/23/2015	14,627,913.36	5.500	07/18/2017	13,474,000.00	664	13,474,000.00	.751	48
313385JH0	229257	1000	FHLBDN 0 07-19-17	01/23/2017	49,845,125.00	.000	07/19/2017	50,000,000.00	177	50,000,000.00	.632	49
912796KB4	230936	1000	B 07-20-17	04/24/2017	49,906,293.75	.000	07/20/2017	50,000,000.00	87	50,000,000.00	.777	50
912796KB4	230937	1000	B 07-20-17	04/24/2017	49,906,293.75	.000	07/20/2017	50,000,000.00	87	50,000,000.00	.777	50
912796KB4	230939	1000	B 07-20-17	04/24/2017	49,906,354.17	.000	07/20/2017	50,000,000.00	87	50,000,000.00	.776	50
912796KB4	230941	1000	B 07-20-17	04/24/2017	49,906,354.16	.000	07/20/2017	50,000,000.00	87	50,000,000.00	.776	50
912796KB4	231500	1000	B 07-20-17	05/23/2017	49,937,972.22	.000	07/20/2017	50,000,000.00	58	50,000,000.00	.771	50
912796KB4	231502	1000	B 07-20-17	05/23/2017	49,937,972.22	.000	07/20/2017	50,000,000.00	58	50,000,000.00	.771	50
912796KB4	231531	1000	B 07-20-17	05/24/2017	49,937,854.17	.000	07/20/2017	50,000,000.00	57	50,000,000.00	.786	50
3133EE4K3	224530	1010	FFCB DEBENTURE	10/23/2015	10,022,800.00	.720	07/21/2017	10,000,000.00	637	10,000,000.00	.588	51
313385JK3	230916	1000	FHDN 07-21-17	04/21/2017	49,892,569.44	.000	07/21/2017	50,000,000.00	91	50,000,000.00	.852	51
912828TG5	226917	1000	US TREASURY NOTE .500 7-31	05/26/2016	19,932,812.50	.500	07/31/2017	20,000,000.00	431	20,000,000.00	.786	61
912796LP2	231348	1000	B 08-10-17	05/11/2017	49,888,145.83	.000	08/10/2017	50,000,000.00	91	50,000,000.00	.887	71
912796LP2	231501	1000	B 08-10-17	05/23/2017	49,905,090.28	.000	08/10/2017	50,000,000.00	79	50,000,000.00	.867	71
912796LP2	231503	1000	B 08-10-17	05/23/2017	49,905,090.28	.000	08/10/2017	50,000,000.00	79	50,000,000.00	.867	71



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
912796LP2	231551	1000	B 08-10-17	05/25/2017	49,906,423.61	.000	08/10/2017	50,000,000.00	77	50,000,000.00	.877	71
713448CB2	223201	1030	PEPSICO INC	07/06/2015	9,627,648.00	1.250	08/13/2017	9,600,000.00	769	9,600,000.00	1.111	74
3133EE7C8	224232	1010	FFCB DEBENTURE	09/24/2015	8,516,766.44	.750	08/14/2017	8,516,000.00	690	8,516,000.00	.745	75
912796KF5	229316	1000	B 0 08-17-17	01/25/2017	49,828,583.33	.000	08/17/2017	50,000,000.00	204	50,000,000.00	.607	78
912796KF5	229447	1000	B 0 08-17-17	02/01/2017	49,827,625.00	.000	08/17/2017	50,000,000.00	197	50,000,000.00	.632	78
912796KF5	231509	1000	B 08-17-17	05/24/2017	49,896,701.39	.000	08/17/2017	50,000,000.00	85	50,000,000.00	.877	78
912796KF5	231512	1000	B 08-17-17	05/24/2017	49,896,701.39	.000	08/17/2017	50,000,000.00	85	50,000,000.00	.877	78
313385KV7	230946	1000	FHLBDN 0 08-24-17	04/25/2017	49,855,472.22	.000	08/24/2017	50,000,000.00	121	50,000,000.00	.862	85
912796LQ0	231529	1000	B 0 08-24-17	05/25/2017	49,885,618.06	.000	08/24/2017	50,000,000.00	91	50,000,000.00	.907	85
912796LQ0	231530	1000	B 0 08-24-17	05/25/2017	49,885,618.06	.000	08/24/2017	50,000,000.00	91	50,000,000.00	.907	85
912796LQ0	231550	1000	B 08-24-17	05/25/2017	49,886,250.00	.000	08/24/2017	50,000,000.00	91	50,000,000.00	.902	85
3133EFBD8	223954	1010	FFCB DEBENTURE	09/09/2015	9,994,200.00	.770	08/28/2017	10,000,000.00	719	10,000,000.00	.800	89
313385KZ8	231187	1000	FHDN 0 08-28-17	05/01/2017	49,856,208.33	.000	08/28/2017	50,000,000.00	119	50,000,000.00	.873	89
912828TM2	227331	1020	US TREASURY NOTE .625 8-31	07/13/2016	20,009,375.00	.625	08/31/2017	20,000,000.00	414	20,000,000.00	.583	92
912828TM2	228927	1000	T 0 5-8 08-31-17	12/19/2016	49,966,796.88	.625	08/31/2017	50,000,000.00	255	50,000,000.00	.721	92
912828TM2	229053	1000	T 0 5-8 08-31-17	01/04/2017	49,965,856.50	.625	08/31/2017	50,000,000.00	239	50,000,000.00	.730	92
912828TM2	229878	1000	T 0 5-8 08-31-17	03/08/2017	49,941,406.25	.625	08/31/2017	50,000,000.00	176	50,000,000.00	.871	92
912796LR8	231231	1000	B 08-31-17	05/03/2017	49,861,250.00	.000	08/31/2017	50,000,000.00	120	50,000,000.00	.835	92
912796LR8	231232	1000	B 08-31-17	05/03/2017	49,861,250.00	.000	08/31/2017	50,000,000.00	120	50,000,000.00	.835	92
912828TM2	231347	1000	T 0 5-8 08-31-17	05/10/2017	49,955,078.13	.625	08/31/2017	50,000,000.00	113	50,000,000.00	.917	92
912796LT4	229877	1000	B 09-07-17	03/09/2017	49,787,666.67	.000	09/07/2017	50,000,000.00	182	50,000,000.00	.844	99
313380EC7	224446	1010	FHLB DEBENTURE	10/16/2015	10,020,350.00	.750	09/08/2017	10,000,000.00	693	10,000,000.00	.642	100
94974BGB0	227220	1030	WELLS FARGO & CO 1.400 9-0	07/08/2016	2,561,500.50	1.400	09/08/2017	2,550,000.00	427	2,550,000.00	1.010	100
3133EGE50	228929	1000	FFCB 0.65 09-08-17	12/20/2016	9,987,000.00	.650	09/08/2017	10,000,000.00	262	10,000,000.00	.832	100
313385LL8	229311	1000	FHDN 0 09-08-17	01/25/2017	49,799,111.11	.000	09/08/2017	50,000,000.00	226	50,000,000.00	.643	100
313385LL8	229312	1000	FHDN 9-8-17	01/25/2017	49,799,111.11	.000	09/08/2017	50,000,000.00	226	50,000,000.00	.643	100
313385LL8	229313	1000	FHDN 0 09-08-17	01/25/2017	49,799,111.11	.000	09/08/2017	50,000,000.00	226	50,000,000.00	.643	100
912796KL2	229314	1000	B 09-14-17	01/25/2017	49,806,666.67	.000	09/14/2017	50,000,000.00	232	50,000,000.00	.602	106
912796KL2	229315	1000	B 09-14-17	01/25/2017	49,806,666.66	.000	09/14/2017	50,000,000.00	232	50,000,000.00	.602	106
912796KL2	231507	1000	B 09-14-17	05/24/2017	49,857,180.56	.000	09/14/2017	50,000,000.00	113	50,000,000.00	.913	106
912796KL2	231508	1000	B 09-14-17	05/24/2017	49,857,180.55	.000	09/14/2017	50,000,000.00	113	50,000,000.00	.913	106
36962G3H5	217782	1030	GENERAL ELECTRIC CAPITAL	05/08/2014	11,353,400.00	5.625	09/15/2017	10,000,000.00	1226	10,000,000.00	1.472	107
313385LT1	229609	1000	FHDN 0 09-15-17	02/16/2017	49,800,722.22	.000	09/15/2017	50,000,000.00	211	50,000,000.00	.683	107



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
24422EQZ5	216846	1030	JOHN DEERE CAPITAL CORP	03/13/2014	15,404,914.50	2.800	09/18/2017	14,650,000.00	1285	14,650,000.00	1.295	110
3133ECA95	225863	1000	FFCB DEBENTURE	03/28/2016	4,992,000.00	.790	09/18/2017	5,000,000.00	539	5,000,000.00	.900	110
313385LZ7	229607	1000	FHDN 0 09-21-17	02/16/2017	49,795,055.56	.000	09/21/2017	50,000,000.00	217	50,000,000.00	.683	113
313385LZ7	229608	1000	FHDN 0 9-21-17	02/16/2017	41,974,244.13	.000	09/21/2017	42,147,000.00	217	42,147,000.00	.683	113
3134G3M31	223884	1010	FHLMC DEBENTURE	08/31/2015	15,056,550.00	1.000	09/27/2017	15,000,000.00	758	15,000,000.00	.816	119
912828TS9	214184	1020	US TREASURY NOTE	04/26/2013	25,031,250.00	.625	09/30/2017	25,000,000.00	1618	25,000,000.00	.596	122
3136G0L33	211626	1010	FNMA DEBENTURE	10/03/2012	5,000,000.00	.900	10/03/2017	5,000,000.00	1826	5,000,000.00	.900	125
89233P6S0	224313	1030	TOYOTA MOTOR CREDIT COR	10/08/2015	5,016,950.00	1.250	10/05/2017	5,000,000.00	728	5,000,000.00	1.077	127
89233P6S0	224646	1030	TOYOTA MOTOR CREDIT COR	11/06/2015	5,235,090.56	1.250	10/05/2017	5,216,000.00	699	5,216,000.00	1.056	127
24422ERW1	216710	1030	JOHN DEERE CAPITAL CORP	02/24/2014	1,514,543.26	1.200	10/10/2017	1,513,000.00	1324	1,513,000.00	1.171	132
24422ERW1	216838	1030	JOHN DEERE CAPITAL CORP	03/11/2014	3,008,820.00	1.200	10/10/2017	3,000,000.00	1309	3,000,000.00	1.116	132
3133EFHY6	224346	1010	FFCB DEBENTURE	10/13/2015	14,997,000.00	.650	10/13/2017	15,000,000.00	731	15,000,000.00	.660	135
912828F54	227270	1020	US TREASURY NOTE .875 10-1	07/11/2016	20,074,218.75	.875	10/15/2017	20,000,000.00	461	20,000,000.00	.579	137
3133EFKM8	224583	1010	FFCB DEBENTURE	10/28/2015	14,993,550.00	.710	10/20/2017	15,000,000.00	723	15,000,000.00	.732	142
3130A6LZ8	224378	1010	FHLB DEBENTURE	10/09/2015	14,974,950.00	.625	10/26/2017	15,000,000.00	748	15,000,000.00	.707	148
3134G7V24	224345	1010	FHLMC DEBENTURE	10/27/2015	15,000,000.00	.750	10/27/2017	15,000,000.00	731	15,000,000.00	.750	149
3134G7V99	226895	1000	FHLMC DEBENTURE .830 10-2	05/24/2016	14,989,500.00	.830	10/27/2017	15,000,000.00	521	15,000,000.00	.879	149
166764AL4	224237	1030	CHEVRON CORP	09/28/2015	2,035,562.20	1.345	11/15/2017	2,030,000.00	779	2,030,000.00	1.207	168
166764AL4	227712	1030	CHEVRON CORP 1.345 11-15-	08/16/2016	10,050,500.00	1.345	11/15/2017	10,000,000.00	456	10,000,000.00	.936	168
36962G6K5	216596	1030	GENERAL ELECTRIC CAPITAL	02/04/2014	2,863,793.40	1.600	11/20/2017	2,855,000.00	1385	2,855,000.00	1.516	173
3134G44N5	214359	1010	FHLMC DEBENTURE	05/28/2013	10,000,000.00	.750	11/28/2017	10,000,000.00	1645	10,000,000.00	.750	181
912828UA6	214277	1020	US TREASURY NOTE	05/01/2013	50,093,750.00	.625	11/30/2017	50,000,000.00	1674	50,000,000.00	.583	183
912828UA6	229154	1000	T 0 5-8 11-30-17	01/10/2017	49,925,781.25	.625	11/30/2017	50,000,000.00	324	50,000,000.00	.793	183
912828UA6	229514	1000	T 0 5-8 11-30-17	02/09/2017	24,972,656.25	.625	11/30/2017	25,000,000.00	294	25,000,000.00	.761	183
912828UA6	229600	1000	T 0 5-8 11-30-17	02/16/2017	49,927,734.38	.625	11/30/2017	50,000,000.00	287	50,000,000.00	.810	183
369604BC6	217738	1030	GENERAL ELECTRIC COMPANY	05/06/2014	5,666,300.00	5.250	12/06/2017	5,000,000.00	1310	5,000,000.00	1.422	189
313372C36	224458	1010	FHLB DEBENTURE	10/19/2015	13,550,839.70	3.125	12/08/2017	12,895,000.00	781	12,895,000.00	.721	191
949746NX5	223232	1030	WELLS FARGO & CO	07/08/2015	5,503,300.00	5.625	12/11/2017	5,000,000.00	887	5,000,000.00	1.389	194
458140AL4	227631	1030	INTEL CORP 1.350 12-15-17	08/09/2016	15,101,850.00	1.350	12/15/2017	15,000,000.00	493	15,000,000.00	.843	198
912828G79	229873	1000	T 1 12-15-17	03/08/2017	49,998,046.88	1.000	12/15/2017	50,000,000.00	282	50,000,000.00	1.005	198
912828UE8	223842	1020	US TREASURY NOTE	08/25/2015	14,996,484.38	.750	12/31/2017	15,000,000.00	859	15,000,000.00	.760	214
3133EGKN4	227541	1010	FFCB DEBENTURE .690 1-11-1	07/28/2016	9,980,400.00	.690	01/11/2018	10,000,000.00	532	10,000,000.00	.826	225
3137EADN6	226540	1010	FHLMC DEBENTURE .750 1-12	04/25/2016	12,481,125.00	.750	01/12/2018	12,500,000.00	627	12,500,000.00	.839	226



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
46625HGY0	217796	1030	JP MORGAN CHASE & CO	05/09/2014	11,480,000.00	6.000	01/15/2018	10,000,000.00	1347	10,000,000.00	1.826	229
3133ECDE1	212681	1010	FFCB DEBENTURE	01/22/2013	25,000,000.00	.940	01/22/2018	25,000,000.00	1826	25,000,000.00	.940	236
3133EFK0	224504	1010	FFCB DEBENTURE	10/22/2015	9,995,000.00	.840	01/22/2018	10,000,000.00	823	10,000,000.00	.863	236
3134G34W7	212679	1010	FHLMC MEDIUM TERM NOTE	01/30/2013	10,074,500.00	1.250	01/30/2018	10,000,000.00	1826	10,000,000.00	1.096	244
912828UJ7	214310	1020	US TREASURY NOTE	05/03/2013	50,660,156.25	.875	01/31/2018	50,000,000.00	1734	50,000,000.00	.592	245
912828P20	229513	1000	T O 3-4 01-31-18	02/09/2017	49,955,078.13	.750	01/31/2018	50,000,000.00	356	50,000,000.00	.843	245
912828H94	229798	1000	T 1 02-15-18	03/02/2017	25,000,000.00	1.000	02/15/2018	25,000,000.00	350	25,000,000.00	1.000	260
912828H94	231237	1000	T 1 02-15-18	05/03/2017	49,976,562.50	1.000	02/15/2018	50,000,000.00	288	50,000,000.00	1.060	260
14912L6P1	227278	1030	CATERPILLAR FIN 1.500 2-23-	07/13/2016	10,097,500.00	1.500	02/23/2018	10,000,000.00	590	10,000,000.00	.889	268
912828UR9	224358	1020	US TREASURY NOTE	10/08/2015	14,995,312.50	.750	02/28/2018	15,000,000.00	874	15,000,000.00	.763	273
46513AE89	213065	1010	ISRAEL BOND	03/01/2013	10,500,000.00	2.610	03/01/2018	10,500,000.00	1826	10,500,000.00	2.610	274
46513AYQ7	213067	1010	ISRAEL BOND (FLOATING RAT	03/01/2013	10,500,000.00	2.313	03/01/2018	10,500,000.00	1826	10,500,000.00	2.313	274
166764AV2	223727	1030	CHEVRON CORP	08/17/2015	9,982,300.00	1.365	03/02/2018	10,000,000.00	928	10,000,000.00	1.436	275
3130AAW95	229783	1000	FHLB 1 03-02-18	03/03/2017	25,000,000.00	1.000	03/02/2018	25,000,000.00	364	25,000,000.00	1.000	275
30231GAL6	227172	1030	EXXON MOBIL CORP 1.305 3-0	06/30/2016	5,849,062.56	1.305	03/06/2018	5,808,000.00	614	5,808,000.00	.881	279
084664CE9	227582	1030	BERKSHIRE HATHAW 1.450 3-	08/04/2016	2,561,673.27	1.450	03/07/2018	2,539,000.00	580	2,539,000.00	.884	280
313378A43	222208	1010	FHLB DEBENTURE	04/27/2015	10,118,170.00	1.375	03/09/2018	10,000,000.00	1047	10,000,000.00	.956	282
24422ESB6	216826	1030	JOHN DEERE CAPITAL CORP	03/10/2014	9,953,000.00	1.300	03/12/2018	10,000,000.00	1463	10,000,000.00	1.421	285
02665WAT8	228145	1030	AMERICAN HONDA F 1.500 3-	09/30/2016	7,553,700.00	1.500	03/13/2018	7,500,000.00	529	7,500,000.00	1.002	286
912828Q45	227156	1020	US TREASURY NOTE .875 3-31	06/28/2016	20,106,250.00	.875	03/31/2018	20,000,000.00	641	20,000,000.00	.571	304
880591EC2	224506	1010	TVA DEBENTURE	10/21/2015	16,302,900.00	4.500	04/01/2018	15,000,000.00	893	15,000,000.00	.899	305
191216BA7	227581	1030	COCA COLA COMPAN 1.150 4-	08/04/2016	5,027,650.00	1.150	04/01/2018	5,000,000.00	605	5,000,000.00	.813	305
931142DF7	228030	1030	WAL-MART STORES 1.125 4-1	09/19/2016	10,035,100.00	1.125	04/11/2018	10,000,000.00	569	10,000,000.00	.893	315
3133EHGF4	230825	1000	FFCB ADJUSTABLE RATE BON	04/20/2017	5,000,000.00	1.200	04/12/2018	5,000,000.00	357	5,000,000.00	1.200	316
3133EFJMO	224459	1010	FFCB DEBENTURE	10/19/2015	9,998,500.00	.930	04/13/2018	10,000,000.00	907	10,000,000.00	.936	317
3133ECMF8	213958	1010	FFCB DEBENTURE	04/24/2013	4,997,500.00	.980	04/24/2018	5,000,000.00	1826	5,000,000.00	.990	328
3133ECMF8	214126	1010	FFCB DEBENTURE	04/24/2013	9,990,000.00	.980	04/24/2018	10,000,000.00	1826	10,000,000.00	1.001	328
3133ECMF8	214149	1010	FFCB DEBENTURE	04/24/2013	4,993,750.00	.980	04/24/2018	5,000,000.00	1826	5,000,000.00	1.006	328
3135GOWN9	214150	1010	FNMA DEBENTURE	04/30/2013	5,000,000.00	1.000	04/30/2018	5,000,000.00	1826	5,000,000.00	1.000	334
912828UZ1	214267	1020	US TREASURY NOTE	04/30/2013	24,941,406.25	.625	04/30/2018	25,000,000.00	1826	25,000,000.00	.673	334
912828UZ1	214278	1020	US TREASURY NOTE	05/01/2013	49,886,718.75	.625	04/30/2018	50,000,000.00	1825	50,000,000.00	.671	334
912828UZ1	214323	1020	US TREASURY NOTE	05/06/2013	9,971,875.00	.625	04/30/2018	10,000,000.00	1820	10,000,000.00	.682	334
3136G1KDO	214445	1010	FNMA DEBENTURE	05/14/2013	9,975,000.00	1.000	04/30/2018	10,000,000.00	1812	10,000,000.00	1.052	334



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3136G1KD0	214446	1010	FNMA DEBENTURE	05/14/2013	9,990,000.00	1.000	04/30/2018	10,000,000.00	1812	10,000,000.00	1.021	334
3136G1KD0	229469	1000	FNMA 1 04-30-18	02/03/2017	14,997,000.00	1.000	04/30/2018	15,000,000.00	451	15,000,000.00	1.016	334
037833AJ9	222889	1030	APPLE INC	06/09/2015	9,913,200.00	1.000	05/03/2018	10,000,000.00	1059	10,000,000.00	1.306	337
3133ECNY6	214324	1010	FFCB DEBENTURE	05/08/2013	9,987,500.00	.950	05/08/2018	10,000,000.00	1826	10,000,000.00	.976	342
912828R51	227100	1020	US TREASURY NOTE .875 5-31	06/23/2016	15,041,015.63	.875	05/31/2018	15,000,000.00	707	15,000,000.00	.733	365
46513CQK5	226867	1010	ISRAEL BOND (FLO 1.438 6-01	06/01/2016	10,000,000.00	1.813	06/01/2018	10,000,000.00	730	10,000,000.00	1.813	366
46513CLX2	226868	1010	ISRAEL BOND 1.530 6-01-18	06/01/2016	10,000,000.00	1.530	06/01/2018	10,000,000.00	730	10,000,000.00	1.530	366
713448BH0	227936	1030	PEPSICO INC 5.000 6-01-18	09/07/2016	4,808,283.27	5.000	06/01/2018	4,501,000.00	632	4,501,000.00	1.016	366
31359MSD6	224168	1010	FNMA DEBENTURE	09/23/2015	7,349,571.38	4.600	06/05/2018	6,703,000.00	986	6,703,000.00	.971	370
3134G9VF1	231557	1000	FHLMC 1.06 06-22-18	05/26/2017	9,977,000.00	1.060	06/22/2018	10,000,000.00	392	10,000,000.00	1.276	387
3134G9VF1	231558	1000	FHLMC 1.06 06-22-18	05/26/2017	9,977,000.00	1.060	06/22/2018	10,000,000.00	392	10,000,000.00	1.276	387
166764AE0	224928	1030	CHEVRON CORP	12/15/2015	5,524,695.00	1.718	06/24/2018	5,500,000.00	922	5,500,000.00	1.536	389
313383HQ7	223895	1010	FHLB DEBENTURE	09/01/2015	5,617,080.00	1.200	06/27/2018	5,600,000.00	1030	5,600,000.00	1.090	392
02665WAW1	223967	1030	AMERICAN HONDA FINANCE C	09/14/2015	5,012,250.00	1.600	07/13/2018	5,000,000.00	1033	5,000,000.00	1.511	408
89236TCP8	224946	1030	TOYOTA MOTOR CREDIT COR	12/17/2015	5,000,750.00	1.550	07/13/2018	5,000,000.00	939	5,000,000.00	1.544	408
912828XK1	224607	1020	US TREASURY NOTE	10/30/2015	14,959,570.31	.875	07/15/2018	15,000,000.00	989	15,000,000.00	.976	410
3135G0E33	223485	1010	FNMA DEBENTURE	07/24/2015	9,996,200.00	1.125	07/20/2018	10,000,000.00	1092	10,000,000.00	1.138	415
0258MODJ5	216492	1030	AMERICAN EXPRESS CREDIT C	01/22/2014	7,194,468.75	2.125	07/27/2018	7,125,000.00	1647	7,125,000.00	1.899	422
3130A5Z85	223381	1010	FHLB DEBENTURE	07/27/2015	9,000,000.00	1.250	07/27/2018	9,000,000.00	1096	9,000,000.00	1.250	422
3134G8XA2	226380	1010	FHLMC MEDIUM TER 1.000 7-	04/27/2016	10,000,000.00	1.000	07/27/2018	10,000,000.00	821	10,000,000.00	1.000	422
912828VQ0	227482	1020	US TREASURY NOTE 1.375 7-3	07/26/2016	20,248,437.50	1.375	07/31/2018	20,000,000.00	735	20,000,000.00	.752	426
0258M0DV8	227901	1030	AMERICAN EXPRESS 1.800 7-3	09/01/2016	10,092,900.00	1.800	07/31/2018	10,000,000.00	698	10,000,000.00	1.307	426
3130A8Y80	227769	1010	FHLB DEBENTURE .875 8-08-1	08/17/2016	9,992,500.00	.875	08/08/2018	10,000,000.00	721	10,000,000.00	.913	434
3130A8Y80	227856	1010	FHLB DEBENTURE .875 8-08-1	08/25/2016	4,995,000.00	.875	08/08/2018	5,000,000.00	713	5,000,000.00	.927	434
084664BY6	223336	1030	BERKSHIRE HATHAWAY INC	07/16/2015	12,358,550.88	2.000	08/15/2018	12,168,000.00	1126	12,168,000.00	1.478	441
3130A4DP4	224482	1010	FHLB DEBENTURE	10/20/2015	5,053,100.00	1.300	08/27/2018	5,000,000.00	1042	5,000,000.00	.922	453
912828RE2	218776	1020	US TREASURY NOTE	08/15/2014	25,156,250.00	1.500	08/31/2018	25,000,000.00	1477	25,000,000.00	1.341	457
3133EFCN5	223965	1010	FFCB DEBENTURE	09/14/2015	9,978,900.00	1.100	09/04/2018	10,000,000.00	1086	10,000,000.00	1.172	461
14912L5T4	216405	1030	CATERPILLAR FIN SERV CORP	01/08/2014	5,093,550.00	2.450	09/06/2018	5,000,000.00	1702	5,000,000.00	2.027	463
3133EGTH8	227951	1010	FFCB DEBENTURE 1.030 9-06-	09/06/2016	9,997,500.00	1.030	09/06/2018	10,000,000.00	730	10,000,000.00	1.043	463
3130A6AE7	224520	1010	FHLB DEBENTURE	10/22/2015	10,055,800.00	1.125	09/14/2018	10,000,000.00	1058	10,000,000.00	.929	471
3135G0YM9	220797	1010	FNMA DEBENTURE	02/06/2015	20,544,400.00	1.875	09/18/2018	20,000,000.00	1320	20,000,000.00	1.105	475
3130A7HV0	225714	1010	FHLB DEBENTURE	03/28/2016	7,496,250.00	1.125	09/28/2018	7,500,000.00	914	7,500,000.00	1.145	485



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
912828RH5	216344	1020	US TREASURY NOTE	12/24/2013	24,750,000.00	1.375	09/30/2018	25,000,000.00	1741	25,000,000.00	1.594	487
3130A9AE1	228263	1010	FHLB DEBENTURE .875 10-01-	10/11/2016	9,991,000.00	.875	10/01/2018	10,000,000.00	720	10,000,000.00	.921	488
880591EQ1	218162	1010	TVA DEBENTURE	06/23/2014	10,061,300.00	1.750	10/15/2018	10,000,000.00	1575	10,000,000.00	1.602	502
912828L81	227785	1020	US TREASURY NOTE .875 10-1	08/18/2016	25,048,828.13	.875	10/15/2018	25,000,000.00	788	25,000,000.00	.783	502
3133EFJE8	224343	1010	FFCB DEBENTURE	10/19/2015	15,000,000.00	1.070	10/19/2018	15,000,000.00	1096	15,000,000.00	1.070	506
89236TAY1	227597	1030	TOYOTA MOTOR CRE 2.000 10	08/05/2016	10,207,600.00	2.000	10/24/2018	10,000,000.00	810	10,000,000.00	1.051	511
3136G2PF8	224413	1010	FNMA DEBENTURE	10/29/2015	9,996,100.00	1.125	10/29/2018	10,000,000.00	1096	10,000,000.00	1.138	516
3136G2PF8	224519	1010	FNMA DEBENTURE	10/29/2015	5,000,000.00	1.125	10/29/2018	5,000,000.00	1096	5,000,000.00	1.125	516
3136G02M2	217550	1010	FNMA DEBENTURE	04/22/2014	9,788,400.00	1.180	10/30/2018	10,000,000.00	1652	10,000,000.00	1.668	517
912828WD8	224000	1020	US TREASURY NOTE	09/15/2015	20,117,968.75	1.250	10/31/2018	20,000,000.00	1142	20,000,000.00	1.058	518
191216BF6	223545	1030	COCA COLA COMPANY	07/31/2015	6,360,068.80	1.650	11/01/2018	6,320,000.00	1189	6,320,000.00	1.449	519
594918BF0	226991	1030	MICROSOFT CORP 1.300 11-0	06/10/2016	11,850,360.00	1.300	11/03/2018	11,775,000.00	876	11,775,000.00	1.029	521
69353RET1	228094	1030	PNC BANK NA 1.800 11-05-1	09/23/2016	5,046,200.00	1.800	11/05/2018	5,000,000.00	773	5,000,000.00	1.355	523
91159HHE3	216674	1030	US BANCORP	02/18/2014	15,070,500.00	1.950	11/15/2018	15,000,000.00	1731	15,000,000.00	1.846	533
3133EF3T2	226539	1010	FFCB DEBENTURE .850 11-19-	04/25/2016	4,982,300.00	.850	11/19/2018	5,000,000.00	938	5,000,000.00	.990	537
3135G0YT4	224518	1010	FNMA DEBENTURE	10/22/2015	15,307,350.00	1.625	11/27/2018	15,000,000.00	1132	15,000,000.00	.952	545
912828A34	219352	1020	US TREASURY NOTE	10/21/2014	10,014,843.75	1.250	11/30/2018	10,000,000.00	1501	10,000,000.00	1.213	548
313376BR5	218296	1010	FHLB DEBENTURE	07/02/2014	15,023,265.50	1.750	12/14/2018	14,890,000.00	1626	14,890,000.00	1.541	562
931142DJ9	222968	1030	WAL-MART STORES	06/16/2015	7,278,851.84	1.950	12/15/2018	7,171,000.00	1278	7,171,000.00	1.507	563
912828N22	225011	1020	US TREASURY NOTE	12/22/2015	9,992,187.50	1.250	12/15/2018	10,000,000.00	1089	10,000,000.00	1.277	563
3134G8TN9	226733	1010	FHLMC MEDIUM TER 1.150 12	05/05/2016	9,112,922.00	1.150	12/28/2018	9,100,000.00	967	9,100,000.00	1.095	576
912828RY8	223894	1020	US TREASURY NOTE	09/01/2015	25,161,132.81	1.375	12/31/2018	25,000,000.00	1217	25,000,000.00	1.177	579
912828U99	229011	1020	T 1 1-4 12-31-18	01/03/2017	9,993,750.00	1.250	12/31/2018	10,000,000.00	727	10,000,000.00	1.282	579
94974BFQ8	216671	1030	WELLS FARGO & CO	02/14/2014	5,035,050.00	2.150	01/15/2019	5,000,000.00	1796	5,000,000.00	2.000	594
94974BFQ8	227595	1030	WELLS FARGO & CO 2.150 1-1	08/05/2016	9,467,361.04	2.150	01/15/2019	9,272,000.00	893	9,272,000.00	1.272	594
46625HJR2	216670	1030	JP MORGAN CHASE & CO	02/14/2014	10,028,100.00	2.350	01/28/2019	10,000,000.00	1809	10,000,000.00	2.290	607
3135G0G31	224548	1010	FNMA DEBENTURE	10/29/2015	10,000,000.00	1.200	01/29/2019	10,000,000.00	1188	10,000,000.00	1.200	608
3134G92B2	228019	1010	FHLMC DEBENTURE .950 1-30	09/14/2016	14,985,000.00	.950	01/30/2019	15,000,000.00	868	15,000,000.00	.993	609
912828SD3	221891	1020	US TREASURY NOTE	04/17/2015	25,156,250.00	1.250	01/31/2019	25,000,000.00	1385	25,000,000.00	1.081	610
459200HT1	224247	1030	IBM CORP	09/29/2015	3,029,550.00	1.950	02/12/2019	3,000,000.00	1232	3,000,000.00	1.648	622
912828P53	227867	1020	US TREASURY NOTE .750 2-15	08/26/2016	14,971,875.00	.750	02/15/2019	15,000,000.00	903	15,000,000.00	.827	625
912828P53	228236	1020	US TREASURY NOTE .750 2-15	10/06/2016	9,960,937.50	.750	02/15/2019	10,000,000.00	862	10,000,000.00	.918	625
3133EFC96	225478	1010	FFCB DEBENTURE	02/19/2016	9,990,000.00	1.140	02/19/2019	10,000,000.00	1096	10,000,000.00	1.174	629



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
037833BQ2	227596	1030	APPLE INC 1.700 2-22-19	08/05/2016	10,165,500.00	1.700	02/22/2019	10,000,000.00	931	10,000,000.00	1.040	632
713448DE5	227713	1030	PEPSICO INC 1.500 2-22-19	08/16/2016	3,090,368.72	1.500	02/22/2019	3,053,000.00	920	3,053,000.00	1.006	632
02665WBA8	227852	1030	AMERICAN HONDA F 1.700 2-	08/26/2016	4,556,875.84	1.700	02/22/2019	4,496,000.00	910	4,496,000.00	1.147	632
3135G0J46	225444	1010	FNMA DEBENTURE 1.25	02/26/2016	10,000,000.00	1.250	02/26/2019	10,000,000.00	1096	10,000,000.00	1.250	636
3135G0J53	225693	1010	FNMA DEBENTURE	03/11/2016	9,959,600.00	1.000	02/26/2019	10,000,000.00	1082	10,000,000.00	1.139	636
912828C24	216891	1020	US TREASURY NOTE	03/17/2014	24,945,312.50	1.500	02/28/2019	25,000,000.00	1809	25,000,000.00	1.546	638
3133782M2	218010	1010	FHLB DEBENTURE	06/06/2014	7,462,275.00	1.500	03/08/2019	7,500,000.00	1736	7,500,000.00	1.610	646
313378QK0	218393	1010	FHLB DEBENTURE	07/14/2014	10,128,500.00	1.875	03/08/2019	10,000,000.00	1698	10,000,000.00	1.587	646
19416QEF3	223616	1030	COLGATE PALMOLIVE CO	08/07/2015	11,720,515.40	1.750	03/15/2019	11,660,000.00	1316	11,660,000.00	1.601	653
3133EDVK5	219667	1010	FFCB DEBENTURE	11/17/2014	10,063,800.00	1.750	03/18/2019	10,000,000.00	1582	10,000,000.00	1.597	656
3134G8QE2	225694	1010	FHLMC MEDIUM TERM NOTE	03/29/2016	5,000,000.00	1.300	03/29/2019	5,000,000.00	1095	5,000,000.00	1.300	667
912828C65	223324	1020	US TREASURY NOTE	07/13/2015	15,165,234.38	1.625	03/31/2019	15,000,000.00	1357	15,000,000.00	1.320	669
912828C65	225010	1020	US TREASURY NOTE	12/22/2015	10,081,250.00	1.625	03/31/2019	10,000,000.00	1195	10,000,000.00	1.370	669
46513CSG2	225996	1010	ISRAEL BOND	04/15/2016	7,500,000.00	2.140	04/01/2019	7,500,000.00	1081	7,500,000.00	2.140	670
46513CTG1	225997	1010	ISRAEL FLOATER	04/15/2016	7,500,000.00	2.113	04/01/2019	7,500,000.00	1081	7,500,000.00	2.113	670
46513XAT7	230150	1010	ISRAEL BOND	04/03/2017	11,200,000.00	2.110	04/01/2019	11,200,000.00	728	11,200,000.00	2.110	670
3134G8TL3	225910	1010	FHLMC MULTI STEP COUPON	04/04/2016	5,955,000.00	1.250	04/04/2019	5,955,000.00	1095	5,955,000.00	1.250	673
3134GAQM9	228220	1010	FHLMC MEDIUM TER 1.020 4-	10/05/2016	5,500,000.00	1.020	04/04/2019	5,500,000.00	911	5,500,000.00	1.020	673
3133EGJW6	227354	1010	FFCB DEBENTURE 1.030 4-05-	07/15/2016	6,993,000.00	1.030	04/05/2019	7,000,000.00	994	7,000,000.00	1.067	674
912828Q52	228469	1020	US TREASURY NOTE .875 4-15	10/31/2016	9,975,781.25	.875	04/15/2019	10,000,000.00	896	10,000,000.00	.975	684
94974BFV7	217623	1030	WELLS FARGO & CO	04/28/2014	7,027,510.00	1.613	04/22/2019	7,000,000.00	1820	7,000,000.00	1.413	691
91159HHH6	217801	1030	US BANCORP	05/12/2014	8,957,672.00	2.200	04/25/2019	8,900,000.00	1809	8,900,000.00	2.062	694
3134G8XP9	225940	1010	FHLMC MEDIUM TERM NOTE	04/26/2016	5,000,000.00	1.150	04/26/2019	5,000,000.00	1095	5,000,000.00	1.150	695
912828D23	222731	1020	US TREASURY NOTE	05/27/2015	15,186,328.13	1.625	04/30/2019	15,000,000.00	1434	15,000,000.00	1.299	699
912828ST8	225563	1020	US TREASURY NOTE	02/25/2016	10,117,187.50	1.250	04/30/2019	10,000,000.00	1160	10,000,000.00	.875	699
037833AQ3	227020	1030	APPLE INC 2.100 5-06-19	06/15/2016	9,240,431.68	2.100	05/06/2019	9,014,000.00	1055	9,014,000.00	1.213	705
459200JE2	227048	1030	IBM CORP 1.800 5-17-19	06/20/2016	5,083,800.00	1.800	05/17/2019	5,000,000.00	1061	5,000,000.00	1.211	716
3130A92Y6	227851	1010	FHLB DEBENTURE 1.030 5-28-	08/30/2016	10,000,000.00	1.030	05/28/2019	10,000,000.00	1001	10,000,000.00	1.030	727
3137EADG1	224014	1010	FHLMC DEBENTURE	09/16/2015	10,125,900.00	1.750	05/30/2019	10,000,000.00	1352	10,000,000.00	1.400	729
912828WLO	223852	1020	US TREASURY NOTE	08/26/2015	25,261,718.75	1.500	05/31/2019	25,000,000.00	1374	25,000,000.00	1.214	730
46513G4K0	217934	1010	ISRAEL BOND	06/01/2014	15,000,000.00	3.060	06/01/2019	15,000,000.00	1826	15,000,000.00	3.060	731
594918AC8	222587	1030	MICROSOFT CORP	05/19/2015	13,697,869.63	4.200	06/01/2019	12,413,000.00	1474	12,413,000.00	1.543	731
3136G3AQ8	225597	1010	FNMA DEBENTURE	03/07/2016	15,000,000.00	1.320	06/07/2019	15,000,000.00	1187	15,000,000.00	1.320	737



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
88579YAG6	223087	1030	3 M CO	06/25/2015	4,979,900.00	1.625	06/15/2019	5,000,000.00	1451	5,000,000.00	1.730	745
912828R85	227896	1020	US TREASURY NOTE .875 6-15	08/30/2016	14,978,320.31	.875	06/15/2019	15,000,000.00	1019	15,000,000.00	.927	745
3135G0ZE6	221582	1010	FNMA DEBENTURE	04/08/2015	10,196,100.00	1.750	06/20/2019	10,000,000.00	1534	10,000,000.00	1.269	750
3135G0ZE6	223764	1010	FNMA DEBENTURE	08/18/2015	10,129,900.00	1.750	06/20/2019	10,000,000.00	1402	10,000,000.00	1.401	750
912828WS5	218410	1020	US TREASURY NOTE	07/15/2014	24,942,382.81	1.625	06/30/2019	25,000,000.00	1811	25,000,000.00	1.674	760
589331AN7	227611	1030	MERCK & CO INC 5.000 6-30-1	08/08/2016	14,429,965.80	5.000	06/30/2019	13,007,000.00	1056	13,007,000.00	1.146	760
69353RDD7	223743	1030	PNC BANK NA	08/18/2015	10,038,000.00	2.250	07/02/2019	10,000,000.00	1414	10,000,000.00	2.147	762
69353RDD7	223746	1030	PNC BANK NA	08/18/2015	5,018,800.00	2.250	07/02/2019	5,000,000.00	1414	5,000,000.00	2.148	762
69353RDD7	230149	1030	PNC 2 1-4 07-02-19 BKNT	03/31/2017	3,156,429.60	2.250	07/02/2019	3,132,000.00	823	3,132,000.00	1.894	762
912828S43	227623	1020	US TREASURY NOTE .750 7-15	08/05/2016	14,994,726.56	.750	07/15/2019	15,000,000.00	1074	15,000,000.00	.762	775
89236TBP9	224245	1030	TOYOTA MOTOR CREDIT COR	09/29/2015	5,029,100.00	2.125	07/18/2019	5,000,000.00	1388	5,000,000.00	1.965	778
89236TBP9	227685	1030	TOYOTA MOTOR CRE 2.125 7-	08/12/2016	5,125,600.00	2.125	07/18/2019	5,000,000.00	1070	5,000,000.00	1.250	778
3136G3D51	227556	1010	FNMA DEBENTURE 1.250 7-26	07/29/2016	10,000,000.00	1.250	07/26/2019	10,000,000.00	1092	10,000,000.00	1.250	786
912828TH3	222862	1020	US TREASURY NOTE	06/04/2015	14,633,203.13	.875	07/31/2019	15,000,000.00	1518	15,000,000.00	1.484	791
36962G4D3	229190	1030	GE 6 8-7-19	01/20/2017	5,535,200.00	6.000	08/07/2019	5,000,000.00	929	5,000,000.00	1.689	798
594918BN3	227900	1030	MICROSOFT CORP 1.100 8-08-	09/01/2016	4,991,050.00	1.100	08/08/2019	5,000,000.00	1071	5,000,000.00	1.162	799
0258MODP1	222655	1030	AMERICAN EXPRESS CREDIT C	05/22/2015	10,108,900.00	2.250	08/15/2019	10,000,000.00	1546	10,000,000.00	1.980	806
02665WAH4	227376	1030	AMERICAN HONDA F 2.250 8-	07/20/2016	5,145,300.00	2.250	08/15/2019	5,000,000.00	1121	5,000,000.00	1.281	806
3130A8ZX4	227771	1010	FHLB DEBENTURE 1.250 8-22-	08/22/2016	10,000,000.00	1.250	08/22/2019	10,000,000.00	1095	10,000,000.00	1.250	813
3136G2ZR1	225479	1010	FNMA DEBENTURE	02/23/2016	15,000,000.00	1.200	08/23/2019	15,000,000.00	1277	15,000,000.00	1.200	814
3135G0N90	227824	1010	FNMA DEBENTURE 1.150 8-23	08/23/2016	7,500,000.00	1.150	08/23/2019	7,500,000.00	1095	7,500,000.00	1.150	814
3135G0N90	227993	1010	FNMA DEBENTURE 1.150 8-23	09/12/2016	9,995,000.00	1.150	08/23/2019	10,000,000.00	1075	10,000,000.00	1.167	814
3136G2ZG5	225504	1010	FNMA DEBENTURE	02/26/2016	15,000,000.00	1.300	08/26/2019	15,000,000.00	1277	15,000,000.00	1.300	817
912828TN0	220723	1020	US TREASURY NOTE	02/03/2015	24,826,171.88	1.000	08/31/2019	25,000,000.00	1670	25,000,000.00	1.157	822
3135G0ZG1	224262	1010	FNMA DEBENTURE	09/29/2015	10,174,700.00	1.750	09/12/2019	10,000,000.00	1444	10,000,000.00	1.295	834
912828G4	228602	1020	US TREASURY NOTE .875 9-15	11/10/2016	9,957,812.50	.875	09/15/2019	10,000,000.00	1039	10,000,000.00	1.026	837
3130A6GD3	224003	1010	FHLB DEBENTURE	09/25/2015	11,250,000.00	1.500	09/25/2019	11,250,000.00	1461	11,250,000.00	1.500	847
3133EGVJ1	228119	1010	FFCB DEBENTURE 1.160 9-26-	09/26/2016	9,992,500.00	1.160	09/26/2019	10,000,000.00	1095	10,000,000.00	1.186	848
912828F39	219263	1020	US TREASURY NOTE	10/15/2014	25,359,375.00	1.750	09/30/2019	25,000,000.00	1811	25,000,000.00	1.448	852
912828TR1	225716	1020	US TREASURY NOTE	03/15/2016	9,915,625.00	1.000	09/30/2019	10,000,000.00	1294	10,000,000.00	1.244	852
3136G4CZ4	228181	1010	FNMA DEBENTURE 1.150 9-30	09/30/2016	10,000,000.00	1.150	09/30/2019	10,000,000.00	1095	10,000,000.00	1.150	852
3130A6HC4	224228	1010	FHLB DEBENTURE	10/02/2015	10,000,000.00	1.450	10/02/2019	10,000,000.00	1461	10,000,000.00	1.450	854
3133EGJY2	227255	1010	FFCB DEBENTURE 1.140 10-07	07/08/2016	14,991,450.00	1.140	10/07/2019	15,000,000.00	1186	15,000,000.00	1.158	859



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3134G3P53	225530	1010	FHLMC MEDIUM TERM NOTE	02/22/2016	10,809,750.00	2.000	10/09/2019	10,500,000.00	1325	10,500,000.00	1.168	861
912828T59	228562	1020	US TREASURY NOTE 1.000 10-	11/09/2016	10,004,687.50	1.000	10/15/2019	10,000,000.00	1070	10,000,000.00	.984	867
3134GAPN8	228139	1010	FHLMC MULTI STEP 3.000 10-	10/17/2016	10,000,000.00	.875	10/17/2019	10,000,000.00	1095	10,000,000.00	.875	869
89236TDH5	228506	1030	TOYOTA MOTOR CRE 1.550 10	11/04/2016	9,630,197.20	1.550	10/18/2019	9,620,000.00	1078	9,620,000.00	1.513	870
48127HAA7	222866	1030	JP MORGAN CHASE & CO	06/08/2015	4,963,350.00	2.200	10/22/2019	5,000,000.00	1597	5,000,000.00	2.377	874
3130A7QP3	226037	1010	FHLB DEBENTURE 1.350 10-25	04/25/2016	4,997,850.00	1.350	10/25/2019	5,000,000.00	1278	5,000,000.00	1.363	877
3134G8YF0	226073	1010	FHLMC MEDIUM TER 1.200 10	04/28/2016	10,694,650.00	1.200	10/28/2019	10,700,000.00	1278	10,700,000.00	1.215	880
3135G0J95	226557	1010	FNMA DEBENTURE 1.350 10-2	04/28/2016	4,989,500.00	1.350	10/28/2019	5,000,000.00	1278	5,000,000.00	1.412	880
912828TV2	222616	1020	US TREASURY NOTE	05/19/2015	14,896,875.00	1.250	10/31/2019	15,000,000.00	1626	15,000,000.00	1.410	883
166764AN0	223851	1030	CHEVRON CORP	08/28/2015	8,408,595.63	2.193	11/15/2019	8,319,000.00	1540	8,319,000.00	1.925	898
3136G2YA9	225431	1010	FNMA DEBENTURE	02/26/2016	10,000,000.00	1.400	11/26/2019	10,000,000.00	1369	10,000,000.00	1.400	909
912828UB4	221581	1020	US TREASURY NOTE	04/08/2015	9,860,156.25	1.000	11/30/2019	10,000,000.00	1697	10,000,000.00	1.311	913
912828UB4	228234	1020	US TREASURY NOTE 1.000 11-	10/06/2016	15,006,445.31	1.000	11/30/2019	15,000,000.00	1150	15,000,000.00	.986	913
3133EFRM1	224831	1010	FFCB DEBENTURE	12/02/2015	10,000,000.00	1.640	12/02/2019	10,000,000.00	1461	10,000,000.00	1.640	915
478160BM5	223037	1030	JOHNSON & JOHNSON	06/22/2015	11,647,437.00	1.875	12/05/2019	11,650,000.00	1627	11,650,000.00	1.880	918
36962G6P4	230173	1030	GE 2.1 12-11-19	04/03/2017	3,019,590.00	2.100	12/11/2019	3,000,000.00	982	3,000,000.00	1.850	924
912828U73	228946	1020	T 1 3-8 12-15-19	12/22/2016	9,951,562.50	1.375	12/15/2019	10,000,000.00	1088	10,000,000.00	1.542	928
3133EEM49	222730	1010	FFCB DEBENTURE	05/27/2015	10,024,600.00	1.600	12/20/2019	10,000,000.00	1668	10,000,000.00	1.544	933
3136G3WU5	227157	1010	FNMA DEBENTURE 1.150 12-3	06/30/2016	6,750,000.00	1.150	12/30/2019	6,750,000.00	1278	6,750,000.00	1.150	943
3136G4BE2	228054	1010	FNMA DEBENTURE 1.300 12-3	09/30/2016	15,000,000.00	1.300	12/30/2019	15,000,000.00	1186	15,000,000.00	1.300	943
912828G95	220370	1020	US TREASURY NOTE	01/15/2015	40,656,250.00	1.625	12/31/2019	40,000,000.00	1811	40,000,000.00	1.282	944
912828UF5	226533	1020	US TREASURY NOTE 1.125 12-	04/25/2016	9,990,625.00	1.125	12/31/2019	10,000,000.00	1345	10,000,000.00	1.151	944
3136G3JJ5	225982	1010	FNMA DEBENTURE	04/14/2016	15,000,000.00	1.360	01/14/2020	15,000,000.00	1370	15,000,000.00	1.360	958
912828V31	229213	1020	T 1 3-8 01-15-20	01/20/2017	19,914,062.50	1.375	01/15/2020	20,000,000.00	1090	20,000,000.00	1.523	959
3135G0A78	225329	1010	FNMA DEBENTURE	02/02/2016	20,261,600.00	1.625	01/21/2020	20,000,000.00	1449	20,000,000.00	1.286	965
3136G2D20	220533	1010	FNMA DEBENTURE	01/30/2015	24,950,000.00	1.600	01/30/2020	25,000,000.00	1826	25,000,000.00	1.642	974
912828H52	220722	1020	US TREASURY NOTE	02/03/2015	10,021,875.00	1.250	01/31/2020	10,000,000.00	1823	10,000,000.00	1.205	975
912828H52	220739	1020	US TREASURY NOTE	02/04/2015	10,001,562.50	1.250	01/31/2020	10,000,000.00	1822	10,000,000.00	1.247	975
693476BJ1	227793	1030	PNC BANK NA 5.125 2-08-2	08/22/2016	5,586,950.00	5.125	02/08/2020	5,000,000.00	1265	5,000,000.00	1.623	983
58933YAS4	223546	1030	MERCK & CO INC	07/31/2015	6,969,690.00	1.850	02/10/2020	7,000,000.00	1655	7,000,000.00	1.950	985
594918AY0	223430	1030	MICROSOFT CORP	07/24/2015	3,779,844.26	1.850	02/12/2020	3,782,000.00	1664	3,782,000.00	1.863	987
594918AY0	227428	1030	MICROSOFT CORP 1.850 2-12-	07/25/2016	5,634,648.80	1.850	02/12/2020	5,522,000.00	1297	5,522,000.00	1.260	987
594918AY0	227429	1030	MICROSOFT CORP 1.850 2-12-	07/25/2016	5,103,100.00	1.850	02/12/2020	5,000,000.00	1297	5,000,000.00	1.254	987



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3133EFZT7	225430	1010	FFCB DEBENTURE	02/24/2016	10,000,000.00	1.400	02/24/2020	10,000,000.00	1461	10,000,000.00	1.400	999
912828J50	222517	1020	US TREASURY NOTE	05/11/2015	9,919,215.80	1.375	02/29/2020	10,000,000.00	1755	10,000,000.00	1.550	1004
912828J50	222941	1020	US TREASURY NOTE	06/10/2015	14,780,859.38	1.375	02/29/2020	15,000,000.00	1725	15,000,000.00	1.698	1004
912828UQ1	228667	1020	US TREASURY NOTE 1.250 2-2	11/18/2016	14,945,507.81	1.250	02/29/2020	15,000,000.00	1198	15,000,000.00	1.363	1004
166764AR1	223683	1030	CHEVRON CORP	08/13/2015	4,950,000.00	1.961	03/03/2020	5,000,000.00	1664	5,000,000.00	2.193	1007
14912L6J5	221325	1030	CATERPILLAR FIN SERV CORP	03/20/2015	9,989,200.00	2.000	03/05/2020	10,000,000.00	1812	10,000,000.00	2.023	1009
30231GAG7	223765	1030	EXXON MOBIL CORPORATION	08/20/2015	4,969,300.00	1.912	03/06/2020	5,000,000.00	1660	5,000,000.00	2.054	1010
24422ESW0	222732	1030	JOHN DEERE CAPITAL CORP	05/29/2015	10,040,600.00	2.050	03/10/2020	10,000,000.00	1747	10,000,000.00	1.960	1014
3133EFR25	225793	1010	FFCB DEBENTURE	03/23/2016	9,227,376.00	1.590	03/23/2020	9,220,000.00	1461	9,220,000.00	1.569	1027
3134G8RP6	225810	1010	FHLMC MEDIUM TERM NOTE	03/30/2016	6,212,446.00	1.500	03/30/2020	6,205,000.00	1461	6,205,000.00	1.469	1034
3134G8TY5	225877	1010	FHLMC MEDIUM TERM NOTE	03/30/2016	10,000,000.00	1.420	03/30/2020	10,000,000.00	1461	10,000,000.00	1.420	1034
912828J84	222428	1020	US TREASURY NOTE	05/04/2015	9,959,375.00	1.375	03/31/2020	10,000,000.00	1793	10,000,000.00	1.461	1035
912828UV0	223853	1020	US TREASURY NOTE	08/26/2015	9,865,625.00	1.125	03/31/2020	10,000,000.00	1679	10,000,000.00	1.428	1035
912828UV0	226633	1020	US TREASURY NOTE 1.125 3-3	05/02/2016	9,993,750.00	1.125	03/31/2020	10,000,000.00	1429	10,000,000.00	1.141	1035
912828J84	228845	1020	T 1 3-8 03-31-20	12/12/2016	9,967,968.75	1.375	03/31/2020	10,000,000.00	1205	10,000,000.00	1.475	1035
46513XGF1	230151	1010	ISRAEL BOND	04/03/2017	7,500,000.00	2.860	04/01/2020	7,500,000.00	1094	7,500,000.00	2.860	1036
46513XHf0	230152	1010	ISRAEL FLOATING RATE BOND	04/03/2017	7,500,000.00	2.238	04/01/2020	7,500,000.00	1094	7,500,000.00	2.238	1036
46513XBF6	230153	1010	ISRAEL BOND	04/03/2017	10,000,000.00	2.460	04/01/2020	10,000,000.00	1094	10,000,000.00	2.460	1036
3133EGXN0	228180	1010	FFCB DEBENTURE 1.240 4-06-	10/06/2016	9,998,000.00	1.240	04/06/2020	10,000,000.00	1278	10,000,000.00	1.246	1041
3133EF2L0	226074	1010	FFCB DEBENTURE 1.400 4-13-	04/20/2016	9,992,000.00	1.400	04/13/2020	10,000,000.00	1454	10,000,000.00	1.421	1048
3130A8RW5	227410	1010	FHLB DEBENTURE 1.300 4-21-	07/21/2016	8,993,250.00	1.300	04/21/2020	9,000,000.00	1370	9,000,000.00	1.321	1056
3133EGNF8	227686	1010	FFCB DEBENTURE 1.300 4-21-	08/10/2016	10,997,800.00	1.300	04/21/2020	11,000,000.00	1350	11,000,000.00	1.306	1056
3136G2GR2	221724	1010	FNMA DEBENTURE	04/28/2015	10,000,000.00	1.500	04/28/2020	10,000,000.00	1827	10,000,000.00	1.500	1063
912828K58	222389	1020	US TREASURY NOTE	04/30/2015	4,985,546.88	1.375	04/30/2020	5,000,000.00	1827	5,000,000.00	1.435	1065
912828K58	222390	1020	US TREASURY NOTE	04/30/2015	4,993,750.00	1.375	04/30/2020	5,000,000.00	1827	5,000,000.00	1.401	1065
912828VA5	223419	1020	US TREASURY NOTE	07/21/2015	9,742,968.75	1.125	04/30/2020	10,000,000.00	1745	10,000,000.00	1.687	1065
912828VA5	226850	1020	US TREASURY NOTE 1.125 4-3	05/19/2016	9,953,125.00	1.125	04/30/2020	10,000,000.00	1442	10,000,000.00	1.247	1065
713448CS5	227946	1030	PEPSICO INC 1.850 4-30-20	09/08/2016	5,107,197.44	1.850	04/30/2020	5,024,000.00	1330	5,024,000.00	1.382	1065
36962G2T0	222865	1030	GENERAL ELECTRIC CAPITAL	06/08/2015	5,754,900.00	5.550	05/04/2020	5,000,000.00	1792	5,000,000.00	2.279	1069
459200HM6	224871	1030	IBM CORP	12/07/2015	4,924,250.00	1.625	05/15/2020	5,000,000.00	1621	5,000,000.00	1.983	1080
313382ZC0	225389	1010	FHLB DEBENTURE	02/04/2016	4,997,900.00	1.500	05/15/2020	5,000,000.00	1562	5,000,000.00	1.510	1080
459200HM6	227256	1030	IBM CORP 1.625 5-15-20	07/12/2016	7,114,870.00	1.625	05/15/2020	7,000,000.00	1403	7,000,000.00	1.187	1080
0258M0DT3	222940	1030	AMERICAN EXPRESS CREDIT C	06/12/2015	9,932,800.00	2.375	05/26/2020	10,000,000.00	1810	10,000,000.00	2.520	1091



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
912828XE5	222828	1020	US TREASURY NOTE	06/03/2015	9,953,906.25	1.500	05/31/2020	10,000,000.00	1824	10,000,000.00	1.596	1096
912828XE5	223219	1020	US TREASURY NOTE	07/02/2015	9,918,750.00	1.500	05/31/2020	10,000,000.00	1795	10,000,000.00	1.673	1096
912828VF4	228681	1020	US TREASURY NOTE	11/21/2016	14,946,679.69	1.375	05/31/2020	15,000,000.00	1287	15,000,000.00	1.479	1096
69353REP9	222790	1030	PNC FIN SERV GROUP	06/03/2015	10,016,700.00	2.300	06/01/2020	10,000,000.00	1825	10,000,000.00	2.264	1097
313383HU8	225520	1010	FHLB DEBENTURE	02/19/2016	10,592,920.00	1.750	06/12/2020	10,400,000.00	1575	10,400,000.00	1.306	1108
3136G3CU7	225588	1010	FNMA DEBENTURE	03/15/2016	15,000,000.00	1.550	06/15/2020	15,000,000.00	1553	15,000,000.00	1.550	1111
3136G3DE2	225612	1010	FNMA DEBENTURE	03/15/2016	15,000,000.00	1.550	06/15/2020	15,000,000.00	1553	15,000,000.00	1.550	1111
3135G0D75	223822	1010	FNMA DEBENTURE	08/21/2015	9,952,600.00	1.500	06/22/2020	10,000,000.00	1767	10,000,000.00	1.602	1118
3135G0D75	224627	1010	FNMA DEBENTURE	11/03/2015	7,474,875.00	1.500	06/22/2020	7,500,000.00	1693	7,500,000.00	1.575	1118
46625HLW8	227358	1030	JP MORGAN CHASE 2.750 6-23	07/19/2016	10,306,900.00	2.750	06/23/2020	10,000,000.00	1435	10,000,000.00	1.935	1119
912828VJ6	223953	1020	US TREASURY NOTE	09/09/2015	25,416,015.63	1.875	06/30/2020	25,000,000.00	1756	25,000,000.00	1.515	1126
912828XH8	229237	1020	T 1 5-8 06-30-20	01/23/2017	9,985,156.25	1.625	06/30/2020	10,000,000.00	1254	10,000,000.00	1.670	1126
931142CU5	224975	1030	WAL-MART STORES	12/21/2015	9,809,257.50	3.625	07/08/2020	9,150,000.00	1661	9,150,000.00	1.961	1134
3133EGLF0	227464	1010	FFCB DEBENTURE 1.290 7-13-	07/25/2016	8,429,799.00	1.290	07/13/2020	8,445,000.00	1449	8,445,000.00	1.337	1139
94974BGM6	224275	1030	WELLS FARGO & CO	10/02/2015	5,066,500.00	2.600	07/22/2020	5,000,000.00	1755	5,000,000.00	2.306	1148
46625HHS2	224283	1030	JP MORGAN CHASE & CO	10/05/2015	5,414,600.00	4.400	07/22/2020	5,000,000.00	1752	5,000,000.00	2.552	1148
3136G3H73	227463	1010	FNMA DEBENTURE 1.375 7-27	07/27/2016	7,065,000.00	1.375	07/27/2020	7,065,000.00	1461	7,065,000.00	1.375	1153
3130A5US6	223483	1010	FHLB MULTI STEP COUPON B	07/28/2015	8,750,000.00	1.000	07/28/2020	8,750,000.00	1827	8,750,000.00	1.000	1154
458140AQ3	223496	1030	INTEL CORP	07/29/2015	10,038,900.00	2.450	07/29/2020	10,000,000.00	1827	10,000,000.00	2.367	1155
3130A5Z77	224015	1010	FHLB DEBENTURE	09/16/2015	12,555,125.00	1.830	07/29/2020	12,500,000.00	1778	12,500,000.00	1.735	1155
912828VP2	224615	1020	US TREASURY NOTE	11/02/2015	15,328,125.00	2.000	07/31/2020	15,000,000.00	1733	15,000,000.00	1.520	1157
912828VP2	224950	1020	US TREASURY NOTE	12/16/2015	5,070,872.90	2.000	07/31/2020	5,000,000.00	1689	5,000,000.00	1.680	1157
912828XM7	229845	1020	T 1 5-8 07-31-20	03/08/2017	9,960,156.25	1.625	07/31/2020	10,000,000.00	1241	10,000,000.00	1.746	1157
88579YQA4	231238	1030	MMM 2 08-07-20 MTN	05/08/2017	5,040,950.00	2.000	08/07/2020	5,000,000.00	1187	5,000,000.00	1.739	1164
3136G2Y27	225385	1010	FNMA DEBENTURE	02/24/2016	10,000,000.00	1.450	08/24/2020	10,000,000.00	1643	10,000,000.00	1.450	1181
3135G0N66	227961	1010	FNMA DEBENTURE 1.400 8-24	09/07/2016	12,496,250.00	1.400	08/24/2020	12,500,000.00	1447	12,500,000.00	1.408	1181
912828VV9	224593	1020	US TREASURY NOTE	10/29/2015	10,342,968.75	2.125	08/31/2020	10,000,000.00	1768	10,000,000.00	1.389	1188
912828VV9	224679	1020	US TREASURY NOTE	11/06/2015	10,217,187.50	2.125	08/31/2020	10,000,000.00	1760	10,000,000.00	1.654	1188
912828L32	228468	1020	US TREASURY NOTE 1.375 8-3	10/31/2016	15,080,859.38	1.375	08/31/2020	15,000,000.00	1400	15,000,000.00	1.230	1188
3133EGTM7	227994	1010	FFCB DEBENTURE 1.375 9-08-	09/12/2016	12,495,625.00	1.375	09/08/2020	12,500,000.00	1457	12,500,000.00	1.384	1196
3133XD4P3	227128	1010	FHLB DEBENTURE 4.625 9-11-	06/24/2016	5,719,103.25	4.625	09/11/2020	5,025,000.00	1540	5,025,000.00	1.249	1199
02665WAZ4	224192	1030	AMERICAN HONDA FINANCE C	09/25/2015	5,013,400.00	2.450	09/24/2020	5,000,000.00	1826	5,000,000.00	2.393	1212
02665WAZ4	231480	1030	HNDA 2.45 09-24-20 MTN	05/25/2017	5,073,850.00	2.450	09/24/2020	5,000,000.00	1218	5,000,000.00	1.989	1212



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3136G4AU7	228020	1010	FNMA DEBENTURE 1.430 9-29	09/29/2016	15,000,000.00	1.430	09/29/2020	15,000,000.00	1461	15,000,000.00	1.430	1217
912828L65	224642	1020	US TREASURY NOTE	11/04/2015	14,862,890.62	1.375	09/30/2020	15,000,000.00	1792	15,000,000.00	1.569	1218
912828L65	224696	1020	US TREASURY NOTE	11/09/2015	9,828,125.00	1.375	09/30/2020	10,000,000.00	1787	10,000,000.00	1.743	1218
3130A7JB2	225680	1010	FHLB DEBENTURE	03/30/2016	8,666,325.00	1.450	09/30/2020	8,675,000.00	1645	8,675,000.00	1.473	1218
3134G9E78	227171	1010	FHLMC MEDIUM TER 1.280 9-	06/30/2016	10,000,000.00	1.280	09/30/2020	10,000,000.00	1553	10,000,000.00	1.280	1218
912828L65	229601	1020	T 1 3-8 09-30-20	02/17/2017	9,878,906.25	1.375	09/30/2020	10,000,000.00	1321	10,000,000.00	1.722	1218
594918AH7	224263	1030	MICROSOFT CORP	10/01/2015	7,899,075.00	3.000	10/01/2020	7,500,000.00	1827	7,500,000.00	1.880	1219
3133EGXX8	228237	1010	FFCB DEBENTURE 1.340 10-13	10/13/2016	9,984,000.00	1.340	10/13/2020	10,000,000.00	1461	10,000,000.00	1.381	1231
713448DC9	224435	1030	PEPSICO INC	10/19/2015	5,037,200.00	2.150	10/14/2020	5,000,000.00	1822	5,000,000.00	1.992	1232
713448DC9	224695	1030	PEPSICO INC	11/12/2015	9,955,900.00	2.150	10/14/2020	10,000,000.00	1798	10,000,000.00	2.245	1232
3133EGMM4	227351	1010	FFCB DEBENTURE 1.375 10-19	07/19/2016	10,000,000.00	1.375	10/19/2020	10,000,000.00	1553	10,000,000.00	1.375	1237
3133EGZD0	228345	1010	FFCB DEBENTURE 1.330 10-20	10/20/2016	10,000,000.00	1.330	10/20/2020	10,000,000.00	1461	10,000,000.00	1.330	1238
931142CZ4	228626	1030	WAL-MART STORES 3.250 10-	11/17/2016	7,900,500.00	3.250	10/25/2020	7,500,000.00	1438	7,500,000.00	1.838	1243
3130A7RQ0	226036	1010	FHLB DEBENTURE 1.550 10-26	04/26/2016	5,211,349.50	1.550	10/26/2020	5,215,000.00	1644	5,215,000.00	1.566	1244
191216BT6	224919	1030	COCA COLA COMPANY	12/14/2015	5,790,295.02	1.875	10/27/2020	5,809,000.00	1779	5,809,000.00	1.944	1245
3130A9UH2	228505	1010	FHLB 1 10-27-20	11/02/2016	5,750,000.00	1.000	10/27/2020	5,750,000.00	1455	5,750,000.00	1.000	1245
3136G3KV6	226536	1010	FNMA DEBENTURE 1.600 10-2	04/28/2016	8,570,712.50	1.600	10/28/2020	8,575,000.00	1644	8,575,000.00	1.612	1246
912828L99	225587	1020	US TREASURY NOTE	02/29/2016	15,089,062.50	1.375	10/31/2020	15,000,000.00	1706	15,000,000.00	1.244	1249
912828L99	229602	1020	T 1 3-8 10-31-20	02/17/2017	9,870,703.13	1.375	10/31/2020	10,000,000.00	1352	10,000,000.00	1.737	1249
19416QDR8	230220	1030	CL 2.95 11-01-20	04/06/2017	3,341,067.75	2.950	11/01/2020	3,225,000.00	1305	3,225,000.00	1.902	1250
3133EGC29	228534	1010	FFCB DEBENTURE 1.350 11-02	11/04/2016	9,996,500.00	1.350	11/02/2020	10,000,000.00	1459	10,000,000.00	1.359	1251
3133EGQS7	227794	1010	FFCB DEBENTURE 1.400 11-10	08/18/2016	4,695,000.00	1.400	11/10/2020	4,695,000.00	1545	4,695,000.00	1.400	1259
14912L6N6	224861	1030	CATERPILLAR FIN SERV CORP	12/04/2015	5,053,400.00	2.500	11/13/2020	5,000,000.00	1806	5,000,000.00	2.270	1262
166764AY6	230085	1030	CVX 2.419 11-17-20	03/29/2017	5,462,385.72	2.419	11/17/2020	5,412,000.00	1329	5,412,000.00	2.151	1266
3136G3Y82	227770	1010	FNMA DEBENTURE 1.200 11-2	08/24/2016	9,972,500.00	1.200	11/24/2020	10,000,000.00	1553	10,000,000.00	1.267	1273
912828A42	225691	1020	US TREASURY NOTE	03/11/2016	15,397,851.56	2.000	11/30/2020	15,000,000.00	1725	15,000,000.00	1.417	1279
912828M98	227462	1020	US TREASURY NOTE 1.625 11-	07/25/2016	20,478,125.00	1.625	11/30/2020	20,000,000.00	1589	20,000,000.00	1.061	1279
3130A3UQ5	228261	1010	FHLB DEBENTURE 1.875 12-11	10/11/2016	11,214,114.00	1.875	12/11/2020	10,950,000.00	1522	10,950,000.00	1.279	1290
3134G9E52	227173	1010	FHLMC MEDIUM TER 1.330 12	06/30/2016	15,000,000.00	1.330	12/30/2020	15,000,000.00	1644	15,000,000.00	1.330	1309
912828N48	225774	1020	US TREASURY NOTE	03/16/2016	15,171,900.00	1.750	12/31/2020	15,000,000.00	1751	15,000,000.00	1.501	1310
912828N48	226848	1020	US TREASURY NOTE 1.750 12-	05/19/2016	15,273,600.00	1.750	12/31/2020	15,000,000.00	1687	15,000,000.00	1.341	1310
24422ETF6	225253	1030	JOHN DEERE CAPITAL CORP	01/26/2016	5,070,800.00	2.550	01/08/2021	5,000,000.00	1809	5,000,000.00	2.246	1318
3133EF3R6	226506	1010	FFCB DEBENTURE 1.600 1-19-	04/22/2016	9,977,400.00	1.600	01/19/2021	10,000,000.00	1733	10,000,000.00	1.650	1329



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
91159HHL7	228644	1030	US BANCORP 2.350 1-29-21	11/18/2016	10,105,100.00	2.350	01/29/2021	10,000,000.00	1533	10,000,000.00	2.087	1339
91159HHL7	228775	1030	USB 2.35 01-29-21 MTN	12/05/2016	2,734,592.00	2.350	01/29/2021	2,725,000.00	1516	2,725,000.00	2.260	1339
912828N89	225452	1020	US TREASURY NOTE	02/12/2016	10,165,161.80	1.375	01/31/2021	10,000,000.00	1815	10,000,000.00	1.033	1341
3133EG6N0	229583	1010	FFCB 1.94 02-09-21	02/16/2017	9,975,000.00	1.940	02/09/2021	10,000,000.00	1454	10,000,000.00	2.006	1350
880591EL2	225521	1010	TVA DEBENTURE	02/19/2016	16,757,550.00	3.875	02/15/2021	15,000,000.00	1823	15,000,000.00	1.433	1356
3130A7CV5	225798	1010	FHLB DEBENTURE	03/18/2016	9,945,200.00	1.375	02/18/2021	10,000,000.00	1798	10,000,000.00	1.491	1359
3130A7CV5	226542	1010	FHLB DEBENTURE 1.375 2-18-	04/25/2016	9,973,500.00	1.375	02/18/2021	10,000,000.00	1760	10,000,000.00	1.432	1359
459200JF9	230171	1030	IBM 2 1-4 02-19-21	04/03/2017	5,026,250.00	2.250	02/19/2021	5,000,000.00	1418	5,000,000.00	2.108	1360
037833BS8	228867	1030	AAPL 2 1-4 02-23-21	12/16/2016	10,006,900.00	2.250	02/23/2021	10,000,000.00	1530	10,000,000.00	2.232	1364
3136G2YP6	225423	1010	FNMA DEBENTURE	02/26/2016	15,326,250.00	1.875	02/26/2021	15,000,000.00	1827	15,000,000.00	1.423	1367
912828P87	226912	1020	US TREASURY NOTE 1.125 2-2	05/25/2016	14,813,671.88	1.125	02/28/2021	15,000,000.00	1740	15,000,000.00	1.395	1369
912828P87	228850	1020	T 1 1-8 02-28-21	12/12/2016	14,619,140.63	1.125	02/28/2021	15,000,000.00	1539	15,000,000.00	1.752	1369
30231GAV4	225840	1030	EXXON MOBIL CORPORATION	03/28/2016	5,066,000.00	2.222	03/01/2021	5,000,000.00	1799	5,000,000.00	1.940	1370
478160BS2	226025	1030	JOHNSON & JOHNSO 1.650 3-	04/18/2016	1,502,329.44	1.650	03/01/2021	1,488,000.00	1778	1,488,000.00	1.444	1370
30231GAV4	229912	1030	XOM 2.222 03-01-21	03/15/2017	4,975,000.00	2.222	03/01/2021	5,000,000.00	1447	5,000,000.00	2.355	1370
313382K69	226556	1010	FHLB DEBENTURE 1.750 3-12-	04/27/2016	7,089,180.00	1.750	03/12/2021	7,000,000.00	1780	7,000,000.00	1.478	1381
3133EFR82	226793	1010	FFCB DEBENTURE 1.850 3-23-	05/13/2016	10,050,000.00	1.850	03/23/2021	10,000,000.00	1775	10,000,000.00	1.742	1392
3136G4AZ6	228043	1010	FNMA DEBENTURE 1.480 3-29	09/29/2016	10,000,000.00	1.480	03/29/2021	10,000,000.00	1642	10,000,000.00	1.480	1398
3136G37H2	227991	1010	FNMA DEBENTURE 1.500 3-30	09/30/2016	10,000,000.00	1.500	03/30/2021	10,000,000.00	1642	10,000,000.00	1.500	1399
912828Q37	225905	1020	US TREASURY NOTE	04/01/2016	14,995,312.50	1.250	03/31/2021	15,000,000.00	1825	15,000,000.00	1.256	1400
912828Q37	226846	1020	US TREASURY NOTE 1.250 3-3	05/19/2016	9,960,937.50	1.250	03/31/2021	10,000,000.00	1777	10,000,000.00	1.333	1400
912828Q37	228301	1020	US TREASURY NOTE 1.250 3-3	10/13/2016	14,961,914.06	1.250	03/31/2021	15,000,000.00	1630	15,000,000.00	1.309	1400
46513CSU1	225998	1010	ISRAEL BOND	04/15/2016	7,500,000.00	2.690	04/01/2021	7,500,000.00	1812	7,500,000.00	2.690	1401
46513CTU0	225999	1010	ISRAEL FLOATER	04/15/2016	7,500,000.00	2.413	04/01/2021	7,500,000.00	1812	7,500,000.00	2.413	1401
3133EG3W3	229189	1010	FFCB 2.03 04-19-21	01/19/2017	10,500,000.00	2.030	04/19/2021	10,500,000.00	1551	10,500,000.00	2.030	1419
3133EF4D6	226381	1010	FFCB DEBENTURE 1.620 4-20-	04/21/2016	12,487,500.00	1.620	04/20/2021	12,500,000.00	1825	12,500,000.00	1.641	1420
912828Q78	226800	1020	US TREASURY NOTE 1.375 4-3	05/16/2016	15,089,062.50	1.375	04/30/2021	15,000,000.00	1810	15,000,000.00	1.251	1430
3133EGC78	228449	1010	FFCB DEBENTURE 1.490 5-03-	11/03/2016	9,987,500.00	1.490	05/03/2021	10,000,000.00	1642	10,000,000.00	1.519	1433
3133EGC78	229056	1010	FFCB 1.49 05-03-21	01/05/2017	10,075,839.20	1.490	05/03/2021	10,280,000.00	1579	10,280,000.00	1.971	1433
037833AR1	228776	1030	AAPL 2.85 05-06-21	12/05/2016	3,171,018.30	2.850	05/06/2021	3,097,000.00	1613	3,097,000.00	2.278	1436
3135GOK69	228799	1010	FNMA 1 1-4 05-06-21	12/05/2016	9,762,300.00	1.250	05/06/2021	10,000,000.00	1613	10,000,000.00	1.812	1436
166764BG4	229491	1030	CVX 2.1 05-16-21	02/09/2017	12,151,448.20	2.100	05/16/2021	12,245,000.00	1557	12,245,000.00	2.288	1446
3133EGA8	229188	1010	FFCB 1.55 05-17-21	01/18/2017	9,875,000.00	1.550	05/17/2021	10,000,000.00	1580	10,000,000.00	1.852	1447



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3130A9X48	228462	1010	FHLB MULTI STEP 2.000 5-18-	11/18/2016	14,996,250.00	1.000	05/18/2021	15,000,000.00	1642	15,000,000.00	1.006	1448
458140AW0	226807	1030	INTEL CORP 1.700 5-19-21	05/19/2016	9,988,500.00	1.700	05/19/2021	10,000,000.00	1826	10,000,000.00	1.724	1449
3133EHAG8	229581	1010	FFCB 2.1 05-24-21	02/24/2017	10,000,000.00	2.100	05/24/2021	10,000,000.00	1550	10,000,000.00	2.100	1454
91159HHA1	230386	1030	USB 4 1-8 05-24-21 MTN	04/19/2017	10,746,700.00	4.125	05/24/2021	10,000,000.00	1496	10,000,000.00	2.208	1454
912828R77	227129	1020	US TREASURY NOTE 1.375 5-3	06/24/2016	15,112,500.00	1.375	05/31/2021	15,000,000.00	1802	15,000,000.00	1.218	1461
912828R77	229027	1020	T 1 3-8 05-31-21	12/30/2016	14,671,875.00	1.375	05/31/2021	15,000,000.00	1613	15,000,000.00	1.893	1461
912828S27	227261	1020	US TREASURY NOTE 1.125 6-3	07/08/2016	15,123,046.88	1.125	06/30/2021	15,000,000.00	1818	15,000,000.00	.956	1491
912828S27	228259	1020	US TREASURY NOTE 1.125 6-3	10/11/2016	14,886,328.13	1.125	06/30/2021	15,000,000.00	1723	15,000,000.00	1.291	1491
02665WBF7	227542	1030	AMERICAN HONDA F 1.650 7-	08/01/2016	8,493,051.75	1.650	07/12/2021	8,475,000.00	1806	8,475,000.00	1.605	1503
3136G3D93	227329	1010	FNMA MULTI STEP .625 7-20-	07/20/2016	15,000,000.00	1.600	07/20/2021	15,000,000.00	1826	15,000,000.00	1.600	1511
3136G3D77	227330	1010	FNMA MULTI STEP 1.625 7-20	07/20/2016	15,000,000.00	1.625	07/20/2021	15,000,000.00	1826	15,000,000.00	1.625	1511
949746SA0	227443	1030	WELLS FARGO & CO 2.100 7-2	07/26/2016	5,005,000.00	2.100	07/26/2021	5,000,000.00	1826	5,000,000.00	2.079	1517
3136G3XZ3	227239	1010	FNMA DEBENTURE 1.500 7-28	07/28/2016	15,000,000.00	1.500	07/28/2021	15,000,000.00	1826	15,000,000.00	1.500	1519
912828S76	227654	1020	US TREASURY NOTE 1.125 7-3	08/09/2016	14,995,898.44	1.125	07/31/2021	15,000,000.00	1817	15,000,000.00	1.131	1522
912828S76	229079	1020	T 1 1-8 07-31-21	01/09/2017	19,359,375.00	1.125	07/31/2021	20,000,000.00	1664	20,000,000.00	1.861	1522
594918BP8	227710	1030	MICROSOFT CORP 1.550 8-08-	08/16/2016	10,022,000.00	1.550	08/08/2021	10,000,000.00	1818	10,000,000.00	1.504	1530
3134G93E5	227465	1010	FHLMC MULTI STEP 1.760 8-0	08/09/2016	15,000,000.00	1.760	08/09/2021	15,000,000.00	1826	15,000,000.00	1.760	1531
3134G94E4	227529	1010	FHLMC DEBENTURE 1.500 8-1	08/10/2016	10,000,000.00	1.500	08/10/2021	10,000,000.00	1826	10,000,000.00	1.500	1532
46623EKG3	228712	1030	JP MORGAN CHASE & CO	11/28/2016	7,971,163.20	2.295	08/15/2021	8,085,000.00	1721	8,085,000.00	2.614	1537
3134GACC6	227687	1010	FHLMC MULTI STEP .600 8-23-	08/23/2016	15,000,000.00	1.770	08/23/2021	15,000,000.00	1826	15,000,000.00	1.770	1545
3130A9B34	227877	1010	FHLB MULTI STEP .750 8-24-2	09/08/2016	15,000,000.00	1.620	08/24/2021	15,000,000.00	1811	15,000,000.00	1.620	1546
9128282F6	227998	1020	US TREASURY NOTE 1.125 8-3	09/13/2016	14,932,031.25	1.125	08/31/2021	15,000,000.00	1813	15,000,000.00	1.219	1553
191216BY5	227911	1030	COCA COLA COMPAN 1.550 9-	09/02/2016	5,005,500.00	1.550	09/01/2021	5,000,000.00	1825	5,000,000.00	1.527	1554
02665WBG5	227974	1030	AMERICAN HONDA F 1.700 9-	09/12/2016	10,001,400.00	1.700	09/09/2021	10,000,000.00	1823	10,000,000.00	1.697	1562
88579YAU5	228041	1030	3 M CO 1.625 9-19-21	09/20/2016	7,035,700.00	1.625	09/19/2021	7,000,000.00	1825	7,000,000.00	1.519	1572
3130A9H61	228005	1010	FHLB MULTI STEP 2.000 9-29-	09/29/2016	15,000,000.00	2.000	09/29/2021	15,000,000.00	1826	15,000,000.00	2.000	1582
3130A9H53	228004	1010	FHLB MULTI STEP 1.820 9-30-	09/30/2016	15,000,000.00	1.820	09/30/2021	15,000,000.00	1826	15,000,000.00	1.820	1583
912828T34	228217	1020	US TREASURY NOTE 1.125 9-3	10/05/2016	14,950,781.25	1.125	09/30/2021	15,000,000.00	1821	15,000,000.00	1.193	1583
912828T34	228247	1020	US TREASURY NOTE 1.125 9-3	10/07/2016	9,933,593.75	1.125	09/30/2021	10,000,000.00	1819	10,000,000.00	1.263	1583
458140AJ9	228372	1030	INTEL CORP 3.300 10-01-21	10/24/2016	5,681,004.16	3.300	10/01/2021	5,288,000.00	1803	5,288,000.00	1.723	1584
3133EHEK5	230995	1010	FFCB 2.19 10-05-21	04/26/2017	6,560,000.00	2.190	10/05/2021	6,560,000.00	1623	6,560,000.00	2.190	1588
713448DL9	228221	1030	PEPSICO INC 1.700 10-06-21	10/07/2016	9,992,400.00	1.700	10/06/2021	10,000,000.00	1825	10,000,000.00	1.716	1589
713448DL9	229858	1030	PEP 1.7 10-06-21	03/10/2017	6,796,230.00	1.700	10/06/2021	7,000,000.00	1671	7,000,000.00	2.375	1589



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3135G0Q89	228353	1010	FNMA DEBENTURE 1.375 10-0	10/19/2016	9,979,000.00	1.375	10/07/2021	10,000,000.00	1814	10,000,000.00	1.419	1590
3135G0Q89	228730	1010	FNMA DEBENTURE	11/25/2016	4,869,375.00	1.375	10/07/2021	5,000,000.00	1777	5,000,000.00	1.940	1590
912828T67	228446	1020	US TREASURY NOTE 1.250 10-	10/31/2016	9,967,968.75	1.250	10/31/2021	10,000,000.00	1826	10,000,000.00	1.316	1614
912828T67	228604	1020	US TREASURY NOTE 1.250 10-	11/10/2016	9,888,671.88	1.250	10/31/2021	10,000,000.00	1816	10,000,000.00	1.483	1614
912828T67	228898	1020	T 1 1-4 10-31-21	12/19/2016	9,622,656.25	1.250	10/31/2021	10,000,000.00	1777	10,000,000.00	2.069	1614
459200HA2	231391	1030	IBM 2.9 11-01-21	05/18/2017	5,146,600.00	2.900	11/01/2021	5,000,000.00	1628	5,000,000.00	2.205	1615
742718EQ8	228540	1030	PROCTER & GAMBLE 1.700 11	11/08/2016	5,015,250.00	1.700	11/03/2021	5,000,000.00	1821	5,000,000.00	1.636	1617
742718EQ8	228769	1030	PG 1.7 11-03-21	12/02/2016	1,509,939.20	1.700	11/03/2021	1,532,000.00	1797	1,532,000.00	2.009	1617
3134GBJV5	231215	1010	FHLMC 1 1-4 11-10-21	05/10/2017	4,996,000.00	1.250	11/10/2021	5,000,000.00	1645	5,000,000.00	1.268	1624
3130A9X55	228463	1010	FHLB MULTI STEP COUPON B	11/23/2016	15,000,000.00	2.150	11/23/2021	15,000,000.00	1826	15,000,000.00	2.150	1637
3130A9Y21	228535	1010	FHLB MULTI STEP COUPON B	11/30/2016	10,000,000.00	1.000	11/26/2021	10,000,000.00	1822	10,000,000.00	1.000	1640
3130AA2U1	228613	1010	FHLB MULTI STEP COUPON B	11/29/2016	14,997,000.00	1.000	11/29/2021	15,000,000.00	1826	15,000,000.00	1.004	1643
3130AABG2	228783	1010	FHLB 1 7-8 11-29-21	12/02/2016	4,967,300.00	1.875	11/29/2021	5,000,000.00	1823	5,000,000.00	2.013	1643
912828U65	228720	1020	US TREASURY NOTE	11/30/2016	9,977,734.38	1.750	11/30/2021	10,000,000.00	1826	10,000,000.00	1.797	1644
912828U65	228782	1020	T 1 3-4 11-30-21	12/02/2016	9,935,937.50	1.750	11/30/2021	10,000,000.00	1824	10,000,000.00	1.885	1644
69353REY0	229228	1030	PNC 2.55 12-09-21 BKNT	01/24/2017	9,941,700.00	2.550	12/09/2021	10,000,000.00	1780	10,000,000.00	2.678	1653
3134GAZA5	228621	1010	FHLMC DEBENTURE	12/13/2016	10,000,000.00	2.000	12/13/2021	10,000,000.00	1826	10,000,000.00	2.000	1657
3130AACT3	231392	1010	FHLB 1 1-2 12-28-21 0003	05/16/2017	5,000,000.00	1.500	12/28/2021	5,000,000.00	1687	5,000,000.00	1.500	1672
3134GBBE1	230068	1010	FHLMC 2 1-4 12-29-21	03/29/2017	4,569,543.00	2.250	12/29/2021	4,570,000.00	1736	4,570,000.00	2.253	1673
3134GBBE1	230071	1010	FHLMC 2 1-4 12-29-21	03/29/2017	2,929,707.00	2.250	12/29/2021	2,930,000.00	1736	2,930,000.00	2.253	1673
912828U81	229026	1020	T 2 12-31-21	01/03/2017	10,011,718.75	2.000	12/31/2021	10,000,000.00	1823	10,000,000.00	1.975	1675
89236TDP7	229155	1030	TOYOTA 2.6 01-11-22 MTN	01/13/2017	10,028,900.00	2.600	01/11/2022	10,000,000.00	1824	10,000,000.00	2.538	1686
91159HHP8	229284	1030	USB 2 5-8 01-24-22	01/26/2017	5,027,150.00	2.625	01/24/2022	5,000,000.00	1824	5,000,000.00	2.509	1699
91159HHP8	229865	1030	USB 2 5-8 01-24-22	03/13/2017	4,984,300.00	2.625	01/24/2022	5,000,000.00	1778	5,000,000.00	2.694	1699
3133EHGM9	230953	1010	FFCB 2.05 01-24-22	04/25/2017	6,793,948.00	2.050	01/24/2022	6,800,000.00	1735	6,800,000.00	2.070	1699
3134GAL85	229091	1010	FHLMC 2 1-4 01-27-22	01/27/2017	10,000,000.00	2.250	01/27/2022	10,000,000.00	1826	10,000,000.00	2.250	1702
3130AAMH8	229174	1010	FHLB 1 01-27-22 0005	01/27/2017	7,500,000.00	1.000	01/27/2022	7,500,000.00	1826	7,500,000.00	1.000	1702
459200JQ5	229351	1030	IBM 2 1-2 01-27-22	01/31/2017	9,995,300.00	2.500	01/27/2022	10,000,000.00	1822	10,000,000.00	2.510	1702
912828H86	229805	1020	T 1 1-2 01-31-22	03/06/2017	9,740,625.00	1.500	01/31/2022	10,000,000.00	1792	10,000,000.00	2.058	1706
084670BF4	230356	1030	BRK 3.4 01-31-22	04/17/2017	5,487,336.32	3.400	01/31/2022	5,216,000.00	1750	5,216,000.00	2.247	1706
037833CM0	229502	1030	AAPL 2 1-2 02-09-22	02/10/2017	15,071,400.00	2.500	02/09/2022	15,000,000.00	1825	15,000,000.00	2.398	1715
3130AAQF8	229296	1010	FHLB 0 7-8 02-10-22	02/10/2017	15,000,000.00	.875	02/10/2022	15,000,000.00	1826	15,000,000.00	.875	1716
3134GA4G6	229582	1010	FHLMC 1 1-2 02-28-22 0000	02/28/2017	9,988,000.00	1.500	02/28/2022	10,000,000.00	1826	10,000,000.00	1.525	1734



Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3130AAUY2	229673	1010	FHLB 1 1-4 02-28-22	02/28/2017	10,000,000.00	1.250	02/28/2022	10,000,000.00	1826	10,000,000.00	1.250	1734
912828J43	229757	1020	T 1 3-4 02-28-22	03/02/2017	9,872,330.00	1.750	02/28/2022	10,000,000.00	1824	10,000,000.00	2.020	1734
478160CD4	229772	1030	JNJ 2 1-4 03-03-22	03/06/2017	9,974,600.00	2.250	03/03/2022	10,000,000.00	1823	10,000,000.00	2.304	1737
3130AAVE5	229714	1010	FHLB 1 03-08-22	03/08/2017	14,977,500.00	1.000	03/08/2022	15,000,000.00	1826	15,000,000.00	1.031	1742
3134GBAC6	229747	1010	FHLMC 0 3-4 03-09-22	03/09/2017	15,000,000.00	.750	03/09/2022	15,000,000.00	1826	15,000,000.00	.750	1743
3134GBBW1	229817	1010	FHLMC 2.4 03-29-22	03/29/2017	10,000,000.00	2.400	03/29/2022	10,000,000.00	1826	10,000,000.00	2.400	1763
912828W89	231009	1020	T 1 7-8 03-31-22	04/27/2017	10,007,031.25	1.875	03/31/2022	10,000,000.00	1799	10,000,000.00	1.860	1765
912828W89	231248	1020	T 1 7-8 03-31-22	05/05/2017	10,000,000.00	1.875	03/31/2022	10,000,000.00	1791	10,000,000.00	1.875	1765
46513XGT1	230154	1010	ISRAEL BOND	04/03/2017	7,500,000.00	3.500	04/01/2022	7,500,000.00	1824	7,500,000.00	3.500	1766
46513XHT0	230155	1010	ISRAEL FLOATING RATE BOND	04/03/2017	7,500,000.00	2.538	04/01/2022	7,500,000.00	1824	7,500,000.00	2.538	1766
46513XBT6	230156	1010	ISRAEL BOND	04/03/2017	10,000,000.00	3.200	04/01/2022	10,000,000.00	1824	10,000,000.00	3.200	1766
3134GBGJ5	230277	1010	FHLMC 1.1 04-27-22	04/27/2017	15,000,000.00	1.100	04/27/2022	15,000,000.00	1826	15,000,000.00	1.100	1792
3134GBLX8	231106	1010	FHLMC 1 1-2 05-10-22	05/10/2017	9,997,500.00	1.500	05/10/2022	10,000,000.00	1826	10,000,000.00	1.505	1805
037833CQ1	231272	1030	AAPL 2.3 05-11-22	05/11/2017	4,997,650.00	2.300	05/11/2022	5,000,000.00	1826	5,000,000.00	2.310	1806
3134GBNE8	231149	1010	FHLMC 1.1 05-16-22	05/16/2017	15,000,000.00	1.100	05/16/2022	15,000,000.00	1826	15,000,000.00	1.100	1811
3130ABCX2	231190	1010	FHLB 1 05-16-22	05/16/2017	15,000,000.00	1.000	05/16/2022	15,000,000.00	1826	15,000,000.00	1.000	1811
3134GBNA6	231332	1010	FHLMC 2.05 05-25-22 0000	05/25/2017	9,982,500.00	2.050	05/25/2022	10,000,000.00	1826	10,000,000.00	2.087	1820



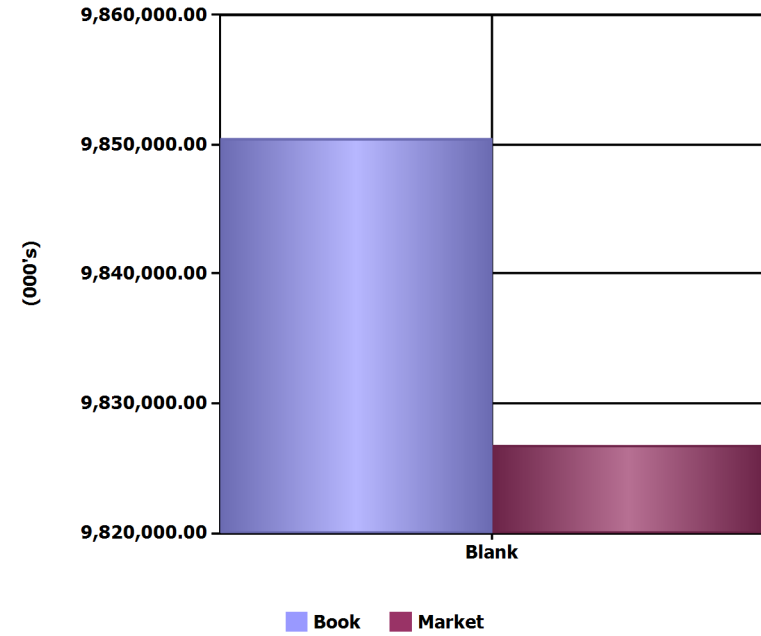
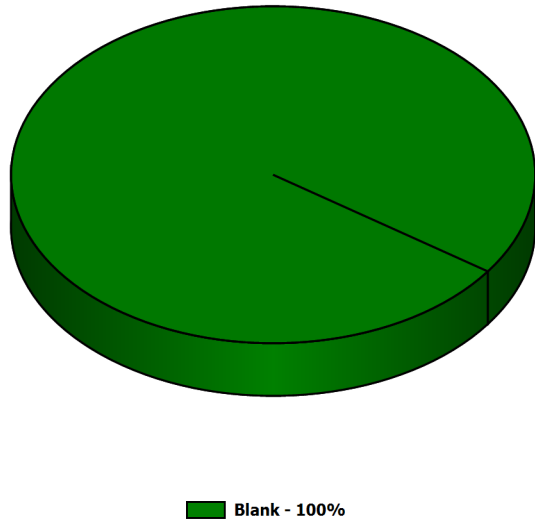
Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

MOODY DISTRIBUTION

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Blank	9,832,163.71	9,850,506.97	9,826,802.06	99.76 %	1.07 %
Totals (000's):	9,832,163.71	9,850,506.97	9,826,802.06	99.76 %	1.07 %

BOOK %





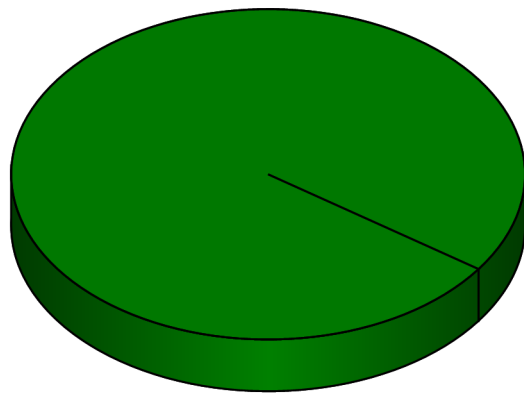
Run Date: 6/5/2017 12:15:30 PM

Investments Outstanding As Of Date: 5/31/2017

S&P DISTRIBUTION

S&P (000's)	Par	Book	Market	MKT/Book	Yield
BLANK	9,832,163.71	9,850,506.97	9,826,802.06	99.76 %	1.07 %
Totals (000's):	9,832,163.71	9,850,506.97	9,826,802.06	99.76 %	1.07 %

BOOK %



BLANK - 100%

